PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

The National Mutual Insurance Company

NAIC Group Code 0035 (Current) 0035 (Prior) NAIC Company Code 20184 Employer's ID Number 34-4312510

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

Country of Domicile United States of America

Incorporated/Organized 09/14/1914 Commenced Business 01/07/1915

Statutory Home Office 1 Insurance Square (Street and Number), Celina, OH, US 45822-1690 (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Insurance Square (Street and Number)

Celina, OH, US 45822-1690 (City or Town, State, Country and Zip Code), 419-586-5181 (Area Code) (Telephone Number)

Mail Address 1 Insurance Square (Street and Number or P.O. Box), Celina, OH, US 45822-1690 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Insurance Square (Street and Number)

Celina, OH, US 45822-1690 (City or Town, State, Country and Zip Code), 419-586-5181-8238 (Area Code) (Telephone Number)

Internet Website Address www.celinainsurance.com

Statutory Statement Contact Michael Stanley Kleinhenz (Name), 419-586-5181-8238 (Area Code) (Telephone Number)

mike.kleinhenz@celinainsurance.com (E-mail Address), 419-586-6068 (FAX Number)

OFFICERS

President William West Montgomery

Treasurer Michael Stanley Kleinhenz

Secretary Suzanne Lynn Wells

OTHER

Robert Mark Shoenfelt, Sr. VP - CIIO

Theodore Joseph Wissman, Sr. VP - COO

Scott William Montgomery., Assistant Secretary

DIRECTORS OR TRUSTEES

William West Montgomery. - Chairman	Philip Marion Fullenkamp	Nancy Montgomery Goldberg - Vice Chairman
David Thomas Mellin	Wesley Moore Jetter	John Michael Lazarich
Collin Jay Bryan	John Richard Gregg	

State of Ohio
County of Mercer
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.

William West Montgomery	Suzanne Lynn Wells	Michael Stanley Kleinhenz
Chairman, President, CEO and General Manager	Secretary	Sr. VP - CFO and Treasurer

Subscribed and sworn to before me this
day of November 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

Lori Homan
Accounting and Finance Manager
February 28, 2027

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	69,506,885		69,506,885	68,325,193
2.	Stocks:				
	2.1 Preferred stocks	599,319		599,319	457,460
	2.2 Common stocks	9,428,772	27,698	9,401,074	12,094,202
3.	Mortgage loans on real estate:				
	3.1 First liens				
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)	2,368,055		2,368,055	2,023,314
	4.2 Properties held for the production of income (less $ .... encumbrances)				
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ (2,429,325)), cash equivalents ($ 5,249,241) and short-term investments ($ 204,145)	3,024,061		3,024,061	2,426,446
6.	Contract loans (including $ .... premium notes)				
7.	Derivatives				
8.	Other invested assets				
9.	Receivables for securities	249,636		249,636	
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	85,176,727	27,698	85,149,029	85,326,616
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	554,341		554,341	493,887
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	7,647,106		7,647,106	7,258,452
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	11,751,151		11,751,151	10,483,269
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	5,799,084		5,799,084	5,146,047
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	724,269		724,269	154,412
18.2	Net deferred tax asset	772,015		772,015	295,305
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	189,580	40,357	149,223	140,466
21.	Furniture and equipment, including health care delivery assets ($ ....)	246,312	246,312		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	1,007,317		1,007,317	1,400,988
24.	Health care ($ ....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	280,992	280,992		
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	114,148,893	595,358	113,553,534	110,699,443
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	114,148,893	595,358	113,553,534	110,699,443
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Prepaid Expenses	280,992	280,992		
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	280,992	280,992		

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 7,019,346)	13,094,111	13,017,104
2.	Reinsurance payable on paid losses and loss adjustment expenses	5,582,933	4,844,571
3.	Loss adjustment expenses	2,345,082	2,345,082
4.	Commissions payable, contingent commissions and other similar charges	657,672	825,725
5.	Other expenses (excluding taxes, licenses and fees)	173,094	169,504
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	396,594	403,627
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $ 500,000 and interest thereon $ 1,502	501,502	
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 53,346,249 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	27,469,541	24,991,520
10.	Advance premium	1,007,764	549,941
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	5,838,838	6,073,032
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	5,484,325	7,267,448
15.	Remittances and items not allocated	21,557	(15,053)
16.	Provision for reinsurance (including $ certified)		950
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding	7,739	3,552
19.	Payable to parent, subsidiaries and affiliates	2,744,669	26,691
20.	Derivatives		
21.	Payable for securities	47,214	92,078
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities		
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	65,372,635	60,595,771
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	65,372,635	60,595,771
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	48,180,900	50,103,673
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	48,180,900	50,103,673
38.	Totals (Page 2, Line 28, Col. 3)	113,553,534	110,699,443
	DETAILS OF WRITE-INS		
2501.			
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)		
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)		
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 36,355,111)	36,512,938	38,987,507	51,687,589
	1.2 Assumed (written $ 89,192,688)	81,749,430	76,128,262	102,270,129
	1.3 Ceded (written $ 85,939,421)	81,132,010	78,969,873	105,613,474
	1.4 Net (written $ 39,608,379)	37,130,358	36,145,896	48,344,244
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 23,123,489):			
	2.1 Direct	22,503,980	22,435,181	31,921,856
	2.2 Assumed	45,253,161	35,222,829	49,556,163
	2.3 Ceded	45,121,141	38,385,770	54,886,393
	2.4 Net	22,636,001	19,272,239	26,591,626
3.	Loss adjustment expenses incurred	2,935,974	2,864,699	3,817,452
4.	Other underwriting expenses incurred	12,812,719	12,236,752	16,071,752
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	38,384,693	34,373,690	46,480,830
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(1,254,335)	1,772,206	1,863,413
	INVESTMENT INCOME			
9.	Net investment income earned	1,294,251	1,176,017	1,848,896
10.	Net realized capital gains (losses) less capital gains tax of $ 36,490	108,421	817,504	982,639
11.	Net investment gain (loss) (Lines 9 + 10)	1,402,672	1,993,521	2,831,535
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 15,517 amount charged off $ 51,296)	(35,779)	(21,709)	(33,658)
13.	Finance and service charges not included in premiums	226,817	241,821	317,568
14.	Aggregate write-ins for miscellaneous income	3,309	(9,876)	(13,582)
15.	Total other income (Lines 12 through 14)	194,348	210,236	270,328
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	342,684	3,975,962	4,965,276
17.	Dividends to policyholders	13,333	8,195	11,663
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	329,351	3,967,768	4,953,613
19.	Federal and foreign income taxes incurred	(81,347)	662,838	718,302
20.	Net income (Line 18 minus Line 19)(to Line 22)	410,698	3,304,930	4,235,311
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	50,103,673	44,712,575	44,712,575
22.	Net income (from Line 20)	410,698	3,304,930	4,235,311
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (568,598)	(2,138,021)	879,866	1,239,597
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	(91,888)	49,615	(31,961)
27.	Change in nonadmitted assets	(104,512)	(204,400)	(50,899)
28.	Change in provision for reinsurance	950	(950)	(950)
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in			
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders			
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus			
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(1,922,773)	4,029,061	5,391,098
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	48,180,900	48,741,636	50,103,673
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Cash Short & Over	(6,569)	(13,604)	(18,614)
1402.	Miscellaneous	9,878	3,728	5,032
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	3,309	(9,876)	(13,582)
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)			

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	38,175,474	37,487,437	48,823,100
2.	Net investment income	1,769,350	1,630,063	2,529,115
3.	Miscellaneous income	194,348	210,236	270,328
4.	Total (Lines 1 to 3)	40,139,171	39,327,736	51,622,543
5.	Benefit and loss related payments	22,473,670	18,038,550	24,403,903
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	15,847,794	15,345,041	19,769,658
8.	Dividends paid to policyholders	13,333	8,195	11,663
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	525,000	1,248,999	1,551,000
10.	Total (Lines 5 through 9)	38,859,797	34,640,785	45,736,224
11.	Net cash from operations (Line 4 minus Line 10)	1,279,374	4,686,951	5,886,319
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	9,612,192	11,390,683	14,710,065
	12.2 Stocks	579,176	667,476	667,476
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,314	21,100	15,649
	12.7 Miscellaneous proceeds		42,891	92,078
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,192,682	12,122,149	15,485,268
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	11,244,996	16,051,150	20,394,025
	13.2 Stocks	595,473	403,004	647,422
	13.3 Mortgage loans			
	13.4 Real estate	425,632	8,956	61,689
	13.5 Other invested assets			
	13.6 Miscellaneous applications	294,500		
	13.7 Total investments acquired (Lines 13.1 to 13.6)	12,560,601	16,463,110	21,103,136
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,367,918)	(4,340,960)	(5,617,868)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds	501,502		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	1,184,656	1,091,838	(316,124)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,686,158	1,091,838	(316,124)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	597,614	1,437,829	(47,672)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,426,446	2,474,119	2,474,119
	19.2 End of period (Line 18 plus Line 19.1)	3,024,061	3,911,948	2,426,446

Note: Supplemental disclosures of cash flow information for non-cash transactions:

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying statutory-basis financial statements of The National Mutual Insurance Company (the "Company") have been prepared on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance requires insurance companies domiciled in Ohio to prepare their statements in conformity with the NAIC Annual Statement Instructions and Accounting Practices and Procedures Manual subject to any deviations prescribed or permitted by the Ohio Department of Insurance. The Company has not implemented any accounting practices which are prescribed or permitted by the State of Ohio that differ from those found in the NAIC Accounting Practices and Procedures Manual.

	SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 410,698	$ 4,235,311
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 410,698	$ 4,235,311
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 48,180,900	$ 50,103,673
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 48,180,900	$ 50,103,673

B. Use of Estimates in the Preparation of the Financial Statements

No Significant Changes.

C. Accounting Policy

No Significant Changes.

D. Going Concern

Based upon its evaluation of relevant conditions and events, management does not have substantial doubt about the Company's ability to continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

None to Report.

NOTE 3 Business Combinations and Goodwill

None to Report.

NOTE 4 Discontinued Operations

None to Report.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

None to Report.

B. Debt Restructuring

None to Report.

NOTES TO FINANCIAL STATEMENTS

C. Reverse Mortgages

None to Report.

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed bonds or structured securities were obtained from broker dealer survey values or internal estimates. Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method.

The aggregate Fair Value of loan-backed securities at September 30, 2022 is $13,766,563 with approximately 88% represented by agency-backed securities. Fair Values represent quoted prices in active markets, quoted prices in active markets for similar securities, or modeled valuations using the present value of estimated future cash flows.

(2) Securities with a recognized other-than-temporary impairment, disclosed in the aggregate, classified on the basis for the impairment are:

None to Report.

(3) Securities with a recognized other-than-temporary impairment, currently held, where the present value of expected cash flows are less than the amortized costs are:

None to Report.

(4) Aggregate Values for Securities for Unrealized Losses are:

a) The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	995,959
2. 12 Months or Longer	$	1,249,784
b)The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	8,451,107
2. 12 Months or Longer	$	5,038,440

(5) The company uses information from several sources to evaluate impairments for other-than-temporary recognition. The items considered include security ratings from nationally recognized statistical rating organizations, analysis of issuer financial condition, estimates of principal recovery, and ability and intent to hold the security until recovery of its value.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

None to Report.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None to Report.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

None to Report.

H. Repurchase Agreements Transactions Accounted for as a Sale

None to Report.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

None to Report.

J. Real Estate

No Significant Changes.

K. Low Income Housing tax Credits (LIHTC)

None to Report.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

No Significant Changes.

M. Working Capital Finance Investments

None to Report.

N. Offsetting and Netting of Assets and Liabilities

None to Report.

O. 5GI Securities

None to Report.

P. Short Sales

None to Report.

Q. Prepayment Penalty and Acceleration Fees

No Significant Changes.

R. Reporting Entity’s Share of Cash Pool by Asset Type

None to Report.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

None to Report.

NOTE 7 Investment Income

No Significant Changes

NOTE 8 Derivative Instruments

None to Report.

NOTE 9 Income Taxes

A. The components of the net deferred tax asset/(liability) at the end of September 30 are as follows:

1.

	9/30/2022			12/31/2021			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	$ 1,792,086	$ 112,168	$ 1,904,254	$ 1,799,123	$ 112,168	$ 1,911,291	$ (7,037)	$ -	$ (7,037)
(b) Statutory Valuation Allowance Adjustment			$ -			$ -	$ -	$ -	$ -
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 1,792,086	$ 112,168	$ 1,904,254	$ 1,799,123	$ 112,168	$ 1,911,291	$ (7,037)	$ -	$ (7,037)
(d) Deferred Tax Assets Nonadmitted			$ -			$ -	$ -	$ -	$ -
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$ 1,792,086	$ 112,168	$ 1,904,254	$ 1,799,123	$ 112,168	$ 1,911,291	$ (7,037)	$ -	$ (7,037)
(f) Deferred Tax Liabilities	$ 318,398	$ 813,841	$ 1,132,239	$ 233,547	$ 1,382,439	$ 1,615,986	$ 84,851	$ (568,598)	$ (483,747)
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 1,473,688	$ (701,673)	$ 772,015	$ 1,565,576	$(1,270,271)	$ 295,305	$ (91,888)	$ 568,598	$ 476,710

2. Admission Calculation Components

No Significant Changes

3. Ratio and Adjusted Capital

No Significant Changes

NOTES TO FINANCIAL STATEMENTS

4. Impact of Tax Planning Strategies:

   No Significant Changes

B. The Company has no deferred tax liabilities that are not recognized.

C. Current income taxes incurred consist of the following major components:

	(1) 09/30/2022	(2) 12/31/2021	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ (102,759)	$ 715,810	$ (818,569)
(b) Foreign			$ -
(c) Subtotal	$ (102,759)	$ 715,810	$ (818,569)
(d) Federal income tax on net capital gains	$ 36,490	$ 340,720	$ (304,230)
(e) Utilization of capital loss carry-forwards			$ -
(f) Other			$ -
(g) Federal and foreign income taxes incurred	$ (66,269)	$ 1,056,530	$ (1,122,799)

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

   No Significant Changes

E. Operating Loss and Tax Credit Carry-forwards

   1. At September 30, 2022, the Company did not have any unused operating loss carry-forwards available to offset against future taxable income.

   2. The following income tax expense for 2022 and 2021 is available for recoupment in the event of future net losses:

Year	Amount
2022	$0
2021	$1,056,530

   3. The Company does not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. The Company consolidates its federal income tax return with its wholly owned subsidiary, First Ohio Financial Corporation. All federal income taxes due or recoverable are the responsibility of National Mutual Insurance Company.

G. The Company does not have any federal or foreign income tax loss contingencies.

H. Repatriation Transition Tax (RTT)

   Not Applicable.

I. Alternative Minimum Tax (AMT) Credit

   Not Applicable.

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. Nature of Relationships

   No Significant Changes.

NOTES TO FINANCIAL STATEMENTS

B. Detail of Transactions

No Significant Changes.

C. Transactions with related party who are not reported on Schedule Y

None to Report.

D. Amounts Due to or from Related Parties

Inter-company receivables and payables are the result of various transactions between the Company and its affiliates where settlement has not yet occurred. The Company reported the following balances at September 30, 2022 and December 31, 2021. The terms of settlement require these amounts to be settled within 45 days of the end of each quarter.

Receivable (Payable) with:		September 30, 2022		December 31, 2021
Celina Mutual Insurance Company			$	415,136
Miami Mutual Insurance Company	$	892,849	$	814,833
West Virginia Farmers Mut. Ins. Assoc.	$	114,468	$	171,019
Total Receivable	$	1,007,317	$	1,400,988
Celina Mutual Insurance Company	$	(2,719,009)		
First Ohio Financial Corp.	$	(25,660)	$	(26,691)
Total (Payable)	$	(2,744,669)	$	(26,691)
Net Receivable (Payable)	$	(1,737,352)	$	1,374,298

E. Management, Service Contracts, Cost Sharing Arrangements

No Significant Changes.

F. Guarantees or Undertakings for Related Parties

No Significant Changes.

G. Nature of Relationships that Could Affect Operations

No Significant Changes.

H. Amount Deducted for Investment in Upstream Company

No Significant Changes.

I. Details of Investments in Affiliates Greater than 10% of Admitted Assets

No Significant Changes.

J. Write-Down for Impairment of Investments in Subsidiary, Controlled or Affiliated Companies

No Significant Changes.

K. Investment in Foreign Insurance Subsidiary

No Significant Changes.

L. Investment in Downstream Non-Insurance Holding Company

No Significant Changes.

NOTES TO FINANCIAL STATEMENTS

M. All SCA Investments

No Significant Changes.

N. Investment in Insurance SCAs

None to Report.

O. SCA or SSAP 48 Entity Loss Tracking

None to Report.

NOTE 11 Debt

A. The Company has no debt or borrowings to report.

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Membership in the FHLB allows the Company to utilize this source of funds as backup liquidity. The Company has determined its estimated maximum borrowing capacity is $55,063,831 after consideration of the FHLB's stock ownership and collateralization requirements. No borrowings have occurred.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -		
(b) Membership Stock - Class B	$ 88,560	$ 88,560	
(c) Activity Stock	$ 22,500	$ 22,500	
(d) Excess Stock	$ 41,440	$ 41,440	
(e) Aggregate Total (a+b+c+d)	$ 152,500	$ 152,500	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 55,063,831	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -		
(b) Membership Stock - Class B	$ 103,241	$ 103,241	
(c) Activity Stock	$ -		
(d) Excess Stock	$ 49,259	$ 49,259	
(e) Aggregate Total (a+b+c+d)	$ 152,500	$ 152,500	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 55,509,243	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

			Eligible for Redemption			
	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	$ -					
2. Class B	$ 88,560	$ 88,560				

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Protected Cell Account Total Collateral Pledged (Lines 2+3)	$ 719,754	$ 806,064	$ -
2. Current Year General Account Total Collateral Pledged	$ 719,754	$ 806,064	
3. Current Year Protected Cell Account Total Collateral Pledged			
4. Prior Year-end Total General and Protected Cell Account Total Collateral Pledged	$ 984,390	$ 1,024,148	$ -

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Protected Cell Account Maximum Collateral Pledged (Lines 2+3)	$ 719,754	$ 806,064	$ -
2. Current Year General Account Maximum Collateral Pledged	$ 719,754	$ 806,064	
3. Current Year Protected Cell Account Maximum Collateral Pledged			
4. Prior Year-end Total General and Protected Cell Account Maximum Collateral Pledged	$ 984,390	$ 1,024,148	$ -

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	Total 2+3	General Account	Protected Cell Account	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ 500,000	$ 500,000		XXX
(b) Funding Agreements	$ -			
(c) Other	$ -			XXX
(d) Aggregate Total (a+b+c)	$ 500,000	$ 500,000	$ -	$ -
2. Prior Year end				
(a) Debt	$ -			XXX
(b) Funding Agreements	$ -			
(c) Other	$ -			XXX
(d) Aggregate Total (a+b+c)	$ -	$ -	$ -	$ -

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Protected Cell Account
1. Debt	$ 500,000	$ 500,000	
2. Funding Agreements	$ -		
3. Other	$ -		
4. Aggregate Total (1+2+3)	$ 500,000	$ 500,000	$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

NOTES TO FINANCIAL STATEMENTS

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

None to Report

B. None to Report.

C. The fair value of each class of plan assets

None to Report.

D. None to Report.

E. Defined Contribution Plan

No Significant Changes.

F. Multiemployer Plans

None to Report.

G. Consolidated/Holding Company Plans

None to Report.

H. Postemployment Benefits and Compensated Absences

No Significant Changes.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

None to Report.

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No Significant Changes.

NOTE 14 Liabilities, Contingencies and Assessments

No Significant Changes.

NOTE 15 Leases

No Significant Changes.

NOTES TO FINANCIAL STATEMENTS

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

None to Report.

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

None to Report.

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

None to Report.

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

None to Report.

NOTE 20 Fair Value Measurements

A. Financial assets carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by Statement of Statutory Accounting Principle No. 100, Fair Value Measurements. Level 1 inputs in the hierarchy consist of unadjusted quoted prices for identical assets and liabilities in active markets. Level 2 inputs consist of quoted prices in active markets for similar assets or liabilities or quoted prices from those willing to trade in markets that are not active, or other inputs that are observable or can be corroborated by market data for the term of the instrument. Level 3 inputs consist of unobservable inputs (supported by little or no market activity) and reflect management’s best estimate of what hypothetical market participants would use to determine a transaction price at the reporting date.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Preferred Stock - Industrial and Misc	$ 123,165				$ 123,165
Bonds - Industrial and Misc		$ 1,386,800			$ 1,386,800
Common Stock - Industrial and Misc	$ 9,248,574	$ 152,500	$ 2,321		$ 9,403,395
Total assets at fair value/NAV	$ 9,371,739	$ 1,539,300	$ 2,321	$ -	$ 10,913,360

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Total liabilities at fair value	$ -	$ -	$ -	$ -	$ -

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Common Stock	$ 1,508				$ 813					$ 2,321
Bonds										
Total Assets	$ 1,508	$ -	$ -	$ -	$ 813	$ -	$ -	$ -	$ -	$ 2,321

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
b. Liabilities										
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

Transfers in and out of Level 3 are made when NAIC designation changes require the security to be carried at fair value. Modeled prices are used when there is a lack of active trading in the security and transfers out occur when there is active trading in the market for the security.

(3) Level 3 inputs represent values for securities which are not actively traded in the market. The carrying values reflect management’s best estimate at the reporting date and transfers between levels are recognized on the actual date of an event or change in circumstances.

NOTES TO FINANCIAL STATEMENTS

(4) Level 2 inputs include quoted prices for similar assets in active markets, quoted prices from those willing to trade in markets that are not active, or other inputs that are observable or can be corroborated by market data for the term of the instrument. Such inputs include market interest rates and volatilities, spreads and yield curves.

Level 3 inputs are unobservable (supported by little or no market activity), including broker quotes that are non-binding, and reflect the Company's best estimate of what hypothetical market participants would use to determine a transaction price for the asset at the reporting date.

(5) The Company has no derivative assets or liabilities.

B. Other Fair Value Disclosures

None to Report.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 62,403,047	$ 69,711,030		$ 62,403,047			
Preferred Stock	$ 560,196	$ 599,319	$ 123,165	$ 437,031			
Common Stock	$ 9,403,395	$ 9,401,074	$ 9,248,574	$ 152,500	$ 2,321		
Cash Equivalents	$ 5,249,241	$ 5,249,241	$ 5,249,241				
Total	$ 77,615,878	$ 84,960,663	$ 14,620,979	$ 62,992,578	$ 2,321	$ -	$ -

D. Not Practicable to Estimate Fair Value

None to Report.

E. Investments measured using the NAV practical expedient pursuant to SSAP No. 100R-Fair Value

None to Report.

NOTE 21 Other Items

No Significant Changes.

NOTE 22 Events Subsequent

None to Report. Subsequent events have been considered through November 4, 2022.

NOTE 23 Reinsurance

A. Unsecured Reinsurance Recoverables

Individual Reinsurers with Unsecured Reinsurance Recoverables Exceeding 3% of Policyholder Surplus

Individual Reinsurers Who Are Members of a Group

Group Code	FEIN	Reinsurer Name	Unsecured Amount
0035	31-0617569	Miami Mutual Insurance Company	$ 24,089,879

All Members of the Groups Shown above with Unsecured Reinsurance Recoverables

Group Code	FEIN	Reinsurer Name	Unsecured Amount
0035	31-0617569	Miami Mutual Insurance Company	$ 24,089,879
Total			$ 24,089,879

B. Reinsurance Recoverable in Dispute

None to Report

C. Reinsurance Assumed and Ceded

NOTES TO FINANCIAL STATEMENTS

(1) The following table presents the maximum amount of return commission which would be due to or from reinsurers in the event all reinsurance contracts were canceled as of September 30, 2022, with a return of the unearned premium reserve.

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 56,762,863	$ 7,865,501	$ 53,323,226	$ 7,731,868	$ 3,439,637	$ 133,633
b. All Other			$ 23,023		$ (23,023)	$ -
c. Total	$ 56,762,863	$ 7,865,501	$ 53,346,249	$ 7,731,868	$ 3,416,614	$ 133,633
d. Direct Unearned Premium Reserve						$ 24,052,927

(2) The additional or return commission, predicated on loss experience or on any other form of profit sharing arrangements in this statement as a result of existing contractual arrangements are accrued as follows:

	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ 555,263	$ 1,377,821	$ 1,275,836	$ 657,249
b. Sliding Scale Adjustments				$ -
c. Other Profit Commission Arrangements		$ (23,784)	$ (24,208)	$ 423
d. TOTAL	$ 555,263	$ 1,354,037	$ 1,251,628	$ 657,672

(3) The Company does not use protected cells as an alternative to traditional reinsurance.

D. Uncollectible Reinsurance

None to Report.

E. Commutation of Reinsurance Reflected in Income and Expenses.

None to Report.

F. Retroactive Reinsurance

None to Report.

G. Reinsurance Accounted for as a Deposit

None to Report.

H. Disclosures for the Transfer of Property and Casualty Run-off Agreements

None to Report

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

None to Report

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation

None to Report

K. Reinsurance Credit

None to Report

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

None to report.

NOTES TO FINANCIAL STATEMENTS

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

(A) Net reserves for losses and loss adjustment expenses as of December 31, 2021 were $15.4 million. As of September 30, 2022, $7.4 million has been paid for claims and adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $7.6 million as a result of re-estimation of unpaid claims and adjustment expenses. The company has recorded approximately $334,000 favorable development on prior-year losses since year-end.

(B) Information about significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses – None to Report.

NOTE 26 Intercompany Pooling Arrangements

National Mutual Insurance Company (National) acts as the lead company in the reinsurance pooling agreement with the affiliated companies listed below; each is shown with its pool participation percentages.

The pool participation percentages remain unchanged from the prior year, and currently are:

NAIC #	Company	Percent
20176	Celina Mutual Insurance Company	36%
20184	National Mutual Insurance Company	34%
16764	Miami Mutual Insurance Company	30%

There are no discrepancies between entries regarding pooled business on the assumed and ceded reinsurance schedules of the lead company and corresponding entries on the assumed and ceded reinsurance schedules of other pool participants. At September 30, 2022, the Company recorded net balances of $1,785,577 receivable from Celina, and $303,346 payable to Miami for pooling of premiums, commissions, losses and loss adjustment expenses.

NOTE 27 Structured Settlements

No Significant Changes.

NOTE 28 Health Care Receivables

None to Report.

NOTE 29 Participating Policies

None to Report.

NOTE 30 Premium Deficiency Reserves

None to Report.

NOTE 31 High Deductibles

None to Report.

NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

The Company does not discount liabilities for unpaid losses or unpaid loss adjustment expenses.

NOTE 33 Asbestos/Environmental Reserves

No Significant Changes.

NOTE 34 Subscriber Savings Accounts

None to Report.

NOTE 35 Multiple Peril Crop Insurance

None to Report.

NOTES TO FINANCIAL STATEMENTS

NOTE 36 Financial Guaranty Insurance

None to Report.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/28/2021

6.4 By what department or departments?
Ohio

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $

13. Amount of real estate and mortgages held in short-term investments: $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 26,703	$ 27,698
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 26,703	$ 27,698
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] N/A [ ]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $

16.3 Total payable for securities lending reported on the liability page. $

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
First Financial Bank	1942 Havemann Road, Celina, OH 45822

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
Conning, Inc	U
Zazove & Associates, LLC	U
William Montgomery	I

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [X] No [ ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [X] No [ ]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107423	Conning, Inc	549300Z0GI4KK37BDV40	SEC	NO
104751	Zazove & Associates, LLC	FCPMTJRVS5D8DX0SXH56	SEC	NO

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No [ ]

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]
If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
		TOTAL								

5. Operating Percentages:

5.1 A&H loss percent 0.000 %

5.2 A&H cost containment percent 0.000 %

5.3 A&H expense percent excluding cost containment expenses 0.000 %

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date $

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the balance of the funds administered as of the reporting date $

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
00000	AA-3191435	CONDUIT REINS LTD	BMU	Unauthorized		
00000	AA-1120171	LLOYD'S SYNDICATE NUMBER 1856	GBR	Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1.	Alabama AL	N						
2.	Alaska AK	N						
3.	Arizona AZ	N						
4.	Arkansas AR	N						
5.	California CA	N						
6.	Colorado CO	N						
7.	Connecticut CT	N						
8.	Delaware DE	N						
9.	District of Columbia DC	N						
10.	Florida FL	N						
11.	Georgia GA	N						
12.	Hawaii HI	N						
13.	Idaho ID	N						
14.	Illinois IL	N						
15.	Indiana IN	L	12,121,006	12,960,081	7,486,900	8,652,588	5,907,012	5,849,984
16.	Iowa IA	L	3,649,463	4,378,070	4,744,529	4,135,964	2,049,803	2,113,631
17.	Kansas KS	N						
18.	Kentucky KY	L						
19.	Louisiana LA	N						
20.	Maine ME	N						
21.	Maryland MD	N						
22.	Massachusetts MA	N						
23.	Michigan MI	N						
24.	Minnesota MN	N						
25.	Mississippi MS	N						
26.	Missouri MO	N						
27.	Montana MT	N						
28.	Nebraska NE	N						
29.	Nevada NV	N						
30.	New Hampshire NH	N						
31.	New Jersey NJ	N						
32.	New Mexico NM	N						
33.	New York NY	N						
34.	North Carolina NC	N						
35.	North Dakota ND	N						
36.	Ohio OH	L	16,488,785	16,627,233	10,231,700	7,450,600	5,989,821	6,162,259
37.	Oklahoma OK	N						
38.	Oregon OR	N						
39.	Pennsylvania PA	L						10,266
40.	Rhode Island RI	N						
41.	South Carolina SC	N						
42.	South Dakota SD	N						
43.	Tennessee TN	L	4,095,857	4,074,646	2,474,661	2,325,247	853,625	832,624
44.	Texas TX	N						
45.	Utah UT	N						
46.	Vermont VT	N						
47.	Virginia VA	N						
48.	Washington WA	N						
49.	West Virginia WV	N						
50.	Wisconsin WI	N						
51.	Wyoming WY	N						
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	N						
55.	U.S. Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N						
58.	Aggregate Other Alien OT	XXX						
59.	Totals	XXX	36,355,111	38,040,030	24,937,790	22,564,399	14,800,261	14,968,763
	DETAILS OF WRITE-INS							
58001.		XXX						
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 6

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile

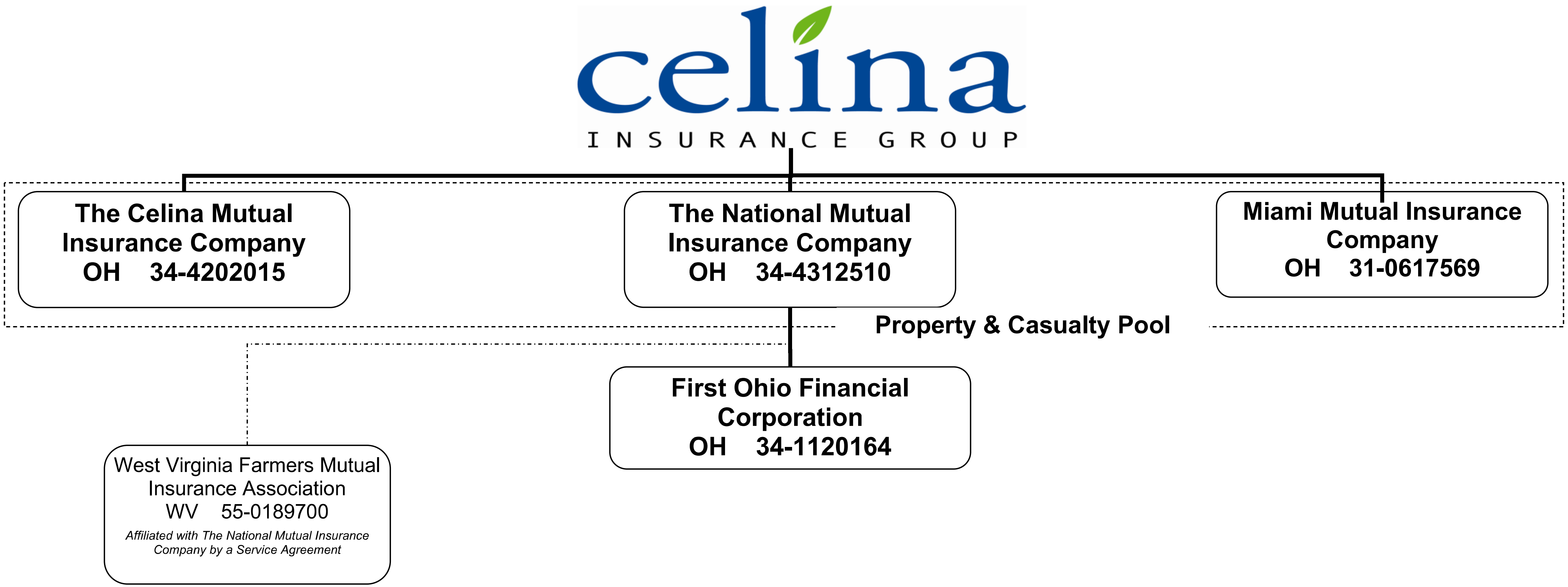
R - Registered - Non-domiciled RRGs

Q - Qualified - Qualified or accredited reinsurer

N - None of the above - Not allowed to write business in the state 51

Schedule Y – Information Concerning Activities of Insurer Members Of a Holding Company Group

Part 1 – Organization Chart



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0035	CELINA INSURANCE GROUP	20176	34-4202015				THE CELINA MUTUAL INSURANCE COMPANY	OH	IA	THE NATIONAL MUTUAL INSURANCE COMPANY	Management	0.000	THE NATIONAL MUTUAL INSURANCE COMPANY	NO	
0035	CELINA INSURANCE GROUP	20184	34-4312510				THE NATIONAL MUTUAL INSURANCE COMPANY	OH		THE NATIONAL MUTUAL INSURANCE COMPANY	Management	0.000	THE NATIONAL MUTUAL INSURANCE COMPANY	NO	
0035	CELINA INSURANCE GROUP	15431	55-0189700				WEST VIRGINIA FARMERS MUTUAL INSURANCE ASSOCIATION	WV	IA	THE NATIONAL MUTUAL INSURANCE COMPANY	Management	0.000	THE NATIONAL MUTUAL INSURANCE COMPANY	NO	
0035	CELINA INSURANCE GROUP	16764	31-0617569				MIAMI MUTUAL INSURANCE COMPANY	OH	IA	THE NATIONAL MUTUAL INSURANCE COMPANY	Management	0.000	THE NATIONAL MUTUAL INSURANCE COMPANY	NO	
		00000	34-1120164				FIRST OHIO FINANCIAL CORPORATION	OH	NIA	THE NATIONAL MUTUAL INSURANCE COMPANY	Ownership	100.000	THE NATIONAL MUTUAL INSURANCE COMPANY	NO	

Asterisk	Explanation

NONE

PART 1 - LOSS EXPERIENCE

	Current Year to Date			4
Line of Business	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1. Fire	1,371,723	342,870	25.0	34.5
2.1 Allied Lines	695,976	644,548	92.6	66.1
2.2 Multiple peril crop				
2.3 Federal flood				
2.4 Private crop				
2.5 Private flood				
3. Farmowners multiple peril				
4. Homeowners multiple peril	14,962,006	10,150,649	67.8	61.7
5. Commercial multiple peril				
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine	374,609	74,119	19.8	18.2
10. Financial guaranty				
11.1 Medical professional liability - occurrence				
11.2 Medical professional liability - claims-made				
12. Earthquake	177,186			
13.1 Comprehensive (hospital and medical) individual				
13.2 Comprehensive (hospital and medical) group				
14. Credit accident and health				
15.1 Vision only				
15.2 Dental only				
15.3 Disablity income				
15.4 Medicare supplement				
15.5 Medicaid Title XIX				
15.6 Medicare Title XVIII				
15.7 Long-term care				
15.8 Federal employees health benefits plan				
15.9 Other health				
16. Workers' compensation		(10,266)		
17.1 Other liability - occurrence	853,488	(266,284)	(31.2)	41.9
17.2 Other liability - claims-made				
17.3 Excess workers' compensation				
18.1 Products liability - occurrence				
18.2 Products liability - claims-made				
19.1 Private passenger auto no-fault (personal injury protection)				
19.2 Other private passenger auto liability	8,775,507	5,101,938	58.1	64.6
19.3 Commercial auto no-fault (personal injury protection)				
19.4 Other commercial auto liability				
21.1 Private passenger auto physical damage	9,302,443	6,466,407	69.5	49.5
21.2 Commercial auto physical damage				
22. Aircraft (all perils)				
23. Fidelity				
24. Surety				
26. Burglary and theft				
27. Boiler and machinery				
28. Credit				
29. International				
30. Warranty				
31. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business				
35. Totals	36,512,938	22,503,980	61.6	57.5
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page				
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	482,666	1,368,086	1,336,605
2.1	Allied Lines	248,596	699,630	681,846
2.2	Multiple peril crop			
2.3	Federal flood			
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	5,198,458	14,720,438	15,530,597
5.	Commercial multiple peril			
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine	116,836	364,174	401,478
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	58,168	176,345	189,714
13.1	Comprehensive (hospital and medical) individual			
13.2	Comprehensive (hospital and medical) group			
14.	Credit accident and health			
15.1	Vision only			
15.2	Dental only			
15.3	Disablity income			
15.4	Medicare supplement			
15.5	Medicaid Title XIX			
15.6	Medicare Title XVIII			
15.7	Long-term care			
15.8	Federal employees health benefits plan			
15.9	Other health			
16.	Workers' compensation			
17.1	Other liability - occurrence	290,160	867,392	884,729
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence			
18.2	Products liability - claims-made			
19.1	Private passenger auto no-fault (personal injury protection)			
19.2	Other private passenger auto liability	2,959,136	8,731,923	9,260,289
19.3	Commercial auto no-fault (personal injury protection)			
19.4	Other commercial auto liability			
21.1	Private passenger auto physical damage	3,239,215	9,427,123	9,754,772
21.2	Commercial auto physical damage			
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery			
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	Totals	12,593,235	36,355,111	38,040,030
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2022 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2019 + Prior	1,945	860	2,805	1,241	11	1,252	1,079	3	447	1,530	375	(399)	(23)
2. 2020	1,577	1,393	2,970	1,067	27	1,094	845	15	796	1,656	335	(555)	(220)
3. Subtotals 2020 + Prior	3,522	2,253	5,774	2,307	38	2,346	1,924	18	1,243	3,185	710	(954)	(243)
4. 2021	4,651	4,937	9,588	4,253	815	5,069	1,994	191	2,243	4,429	1,597	(1,687)	(91)
5. Subtotals 2021 + Prior	8,172	7,190	15,362	6,561	853	7,414	3,918	210	3,486	7,614	2,307	(2,641)	(334)
6. 2022	XXX	XXX	XXX	XXX	18,081	18,081	XXX	3,876	3,949	7,825	XXX	XXX	XXX
7. Totals	8,172	7,190	15,362	6,561	18,934	25,495	3,918	4,086	7,435	15,439	2,307	(2,641)	(334)
8. Prior Year-End Surplus As Regards Policyholders	50,104										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 28.2	2. (36.7)	3. (2.2)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.7)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
AUGUST FILING	
5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanations:

1. Not Applicable
2. Not Applicable
3. Not Applicable
4. Not Applicable

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 2 0 1 8 4 2 0 2 2 4 9 0 0 0 0 0 3
2. Supplement A to Schedule T [Document Identifier 455] — 2 0 1 8 4 2 0 2 2 4 5 5 0 0 0 0 3
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 2 0 1 8 4 2 0 2 2 3 6 5 0 0 0 0 3
4. Director and Officer Supplement [Document Identifier 505] — 2 0 1 8 4 2 0 2 2 5 0 5 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,023,314	2,067,039
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	425,632	61,689
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	80,891	105,414
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	2,368,055	2,023,314
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	2,368,055	2,023,314

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
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		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
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		
10.	Deduct current year's other than temporary impairment recognized		
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 at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	80,903,558	72,970,348
2.	Cost of bonds and stocks acquired	11,840,469	21,041,447
3.	Accrual of discount	50,896	47,613
4.	Unrealized valuation increase (decrease)	(2,706,619)	1,569,110
5.	Total gain (loss) on disposals	143,597	1,307,710
6.	Deduct consideration for bonds and stocks disposed of	10,191,368	15,416,799
7.	Deduct amortization of premium	505,559	655,128
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		39,259
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	79,534,975	80,903,558
12.	Deduct total nonadmitted amounts	27,698	26,703
13.	Statement value at end of current period (Line 11 minus Line 12)	79,507,277	80,876,855

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	57,718,127	2,892,736	2,345,526	(118,005)	57,446,334	57,718,127	58,147,332	56,344,172
2. NAIC 2 (a)	9,306,350	618,139	607,765	(22,131)	9,117,014	9,306,350	9,294,593	9,630,513
3. NAIC 3 (a)	1,810,341	111,224	314,960	19,838	2,470,757	1,810,341	1,626,443	2,301,047
4. NAIC 4 (a)	612,266	203,138	203,138	30,394	460,027	612,266	642,660	498,233
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	69,447,084	3,825,237	3,471,389	(89,904)	69,494,132	69,447,084	69,711,028	68,773,965
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	583,543	19,450		(3,675)	595,251	583,543	599,319	457,460
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	583,543	19,450		(3,675)	595,251	583,543	599,319	457,460
15. Total Bonds and Preferred Stock	70,030,627	3,844,687	3,471,389	(93,579)	70,089,383	70,030,627	70,310,347	69,231,425

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 204,145 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	204,145	XXX	211,900		33

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	448,770	
2. Cost of short-term investments acquired	463,958	940,682
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	1,314	9,774
6. Deduct consideration received on disposals	666,505	446,820
7. Deduct amortization of premium	43,393	54,866
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)	204,145	448,770
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	204,145	448,770

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	4,402,297	5,699,385
2.	Cost of cash equivalents acquired	15,922,869	76,641,754
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		5,875
6.	Deduct consideration received on disposals	15,075,925	77,937,781
7.	Deduct amortization of premium		6,936
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)	5,249,241	4,402,297
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	5,249,241	4,402,297

SCHEDULE A - PART 2

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

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
West Parking Lot- Asphalt, Drainage, Sidewalks	Celina	OH	09/30/2022	Garmann/Miller & Associates, Inc				16,901
West Parking Lot- Asphalt, Drainage, Sidewalks	Celina	OH	09/30/2022	CTL Engineering, Inc.				2,107
West Parking Lot- Asphalt, Drainage, Sidewalks	Celina	OH	09/30/2022	H.A. Dorsten Inc				327,515
Loading Dock- Drainage, Concrete, Burms	Celina	OH	09/30/2022	Garmann/Miller & Associates, Inc				3,643
Loading Dock- Drainage, Concrete, Burms	Celina	OH	09/30/2022	H.A. Dorsten Inc				65,394
0199999. Acquired by Purchase								415,561
0399999 - Totals								415,561

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

E01

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
04780M-VS-5	CITY OF ATLANTA		09/27/2022	JEFFERIES & CO		92,769	100,000	978	1.D FE
249182-LF-1	CITY AND COUNTY OF DENVER		09/22/2022	RAYMOND JAMES		261,325	250,000	3,993	1.E FE
3132DW-CP-6	FNCL SD8178 2.500 11/01/51		07/21/2022	WELLS FARGO SECURITIES LLC		229,621	251,855	420	1.A
3132DW-EC-3	FNCL SD8231 4.500 07/01/52		09/01/2022	VARIOUS		486,570	490,884	307	1.A
3140QK-NN-4	FNCL CB0396 2.500 05/01/51		08/02/2022	CITIGROUP GLOBAL MARKETS		145,983	158,301	33	1.A
31418E-B9-0	FNCL MA4563 2.500 03/01/52		07/11/2022	MITSUBISHI UFJ SECURITIES USA		88,125	97,544	81	1.A
31418E-GH-7	FNCL MA4699 3.500 08/01/52		07/11/2022	BMO CAPITAL MARKETS - US		288,609	300,000	350	1.A
31418E-HK-9	FNCL MA4733 4.500 09/01/52		08/29/2022	VARIOUS		499,199	500,000	1,875	1.A
409328-BR-1	HAMPTON ROADS TRANSPORTATION ACCOUNTABIL		09/06/2022	JEFFERIES & CO		233,863	250,000	1,861	1.C FE
812728-YC-1	CITY OF SEATTLE		08/17/2022	PARTIAL DEFEASANCE		186,169	177,000	2,606	1.C Z
812728-YD-9	CITY OF SEATTLE		08/17/2022	PARTIAL DEFEASANCE		129,372	123,000	1,811	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,641,605	2,698,584	14,315	XXX
05338G-AB-2	AVALARA INC.		08/15/2022	EXCHANGE OFFER		203,138	205,000	20	4.A
06739G-CF-4	BARCLAYS BANK PLC	C	09/20/2022	BARCLAYS AMERICAN		10,520	10,000		1.E FE
09709U-V7-0	BOFA FINANCE LLC		08/10/2022	VARIOUS		71,136	70,000	90	1.F FE
09857L-AN-8	BOOKING HOLDINGS INC.		07/14/2022	VARIOUS		169,909	140,000	208	1.G FE
12669G-YP-0	CWHL 0510 A4 FIX		06/01/2022	INT CAPITALIZATION		(433)	(73)		1.D FM
17330F-5U-1	CITIGROUP GLOBAL MARKETS HOLDINGS INC.		06/14/2022	CITIGROUP GLOBAL MARKETS					1.F FE
345370-CZ-1	FORD MOTOR COMPANY		07/05/2022	CITIGROUP GLOBAL MARKETS		40,695	45,000		3.A FE
44932F-AA-5	MATCH GROUP FINANCECO 2 INC.		07/14/2022	J.P. MORGAN		41,590	40,000	29	3.B Z
45867G-AC-5	INTERDIGITAL WIRELESS INC.		08/30/2022	BANK AMERICA		28,939	30,000	274	3.A PL
83417M-AD-6	SOLAREDGE TECHNOLOGIES INC.	C	09/29/2022	VARIOUS		27,765	25,000		2.C
844741-BG-2	SOUTHWEST AIRLINES CO.		09/26/2022	BANK AMERICA		191,394	165,000	842	2.A FE
N83574-AG-3	STMICROELECTRONICS N.V.	D	07/14/2022	VARIOUS		201,500	200,000		2.B FE
U37786-AA-5	GLENCORE FUNDING LLC		07/05/2022	VARIOUS		197,480	200,000		2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,183,633	1,129,927	1,463	XXX
2509999997. Total - Bonds - Part 3						3,825,238	3,828,511	15,778	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						3,825,238	3,828,511	15,778	XXX
00170F-20-9	AMG CAPITAL TRUST II		09/30/2022	BANK AMERICA	400.000	19,450	50.00		2.C FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						19,450	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3						19,450	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						19,450	XXX		XXX
921909-30-5	VANGUARD LIFESTRATEGY CONSERVATIVE GROWT		09/27/2022	DIVIDEND REINVESTMENT	12.832	237			.
921935-10-2	VANGUARD WELLINGTON FUND		09/16/2022	DIVIDEND REINVESTMENT	2.339	95			.
921935-20-1	VANGUARD WELLINGTON-ADM		09/16/2022	DIVIDEND REINVESTMENT	13.731	959			.
921937-80-1	VANGUARD INTERMEDIATE-TERM BOND INDEX FU		09/30/2022	DIVIDEND REINVESTMENT	8.797	91			.
92202E-10-2	VANGUARD TARGET RETIREMENT INCOME FUND		09/27/2022	VARIOUS	7,857.423	100,076			.
92202E-30-0	VANGUARD TARGET RETIREMENT 2015 FUND		07/06/2022	DIVIDEND REINVESTMENT	254.283	3,179			.
922031-10-9	VANGUARD LONG-TERM INVESTMENT-GRADE FUND		09/30/2022	DIVIDEND REINVESTMENT	28.974	238			.
922031-86-9	VANGUARD INFLATION-PROTECTED SECURITIES		09/30/2022	DIVIDEND REINVESTMENT	34.790	413			.
922908-66-0	VANGUARD GROWTH INDEX-ADM		09/22/2022	DIVIDEND REINVESTMENT	1.600	184			.
922908-71-0	VANGUARD 500 INDEX-ADM		09/27/2022	VARIOUS	2.515	847			.
922908-72-8	VANGUARD TTL STK MKT-ADM		09/22/2022	DIVIDEND REINVESTMENT	5.051	461			.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						106,780	XXX		XXX
5989999997. Total - Common Stocks - Part 3						106,780	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						106,780	XXX		XXX
5999999999. Total - Preferred and Common Stocks						126,230	XXX		XXX
6009999999 - Totals						3,951,468	XXX	15,778	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36179S-2P-1	G2SF MA4382 3.500 04/20/47		09/01/2022	PAY DOWN		1,699	1,699	1,699	1,699						1,699				39	04/20/2047	1.A
36179S-LS-4	G2SF MA3937 3.500 09/20/46		09/01/2022	PAY DOWN		1,248	1,248	1,252	1,252		(4)		(4)		1,248				29	09/20/2046	1.A
36179T-AK-1	G2SF MA4510 3.500 06/20/47		09/01/2022	PAY DOWN		1,384	1,384	1,391	1,391		(6)		(6)		1,384				32	06/20/2047	1.A
36179T-G3-3	G2SF MA4718 3.000 09/20/47		09/01/2022	PAY DOWN		2,095	2,095	2,037	2,037		58		58		2,095				41	09/20/2047	1.A
36179T-JY-2	G2SF MA4779 4.000 10/20/47		09/01/2022	PAY DOWN		1,862	1,862	1,911	1,911		(49)		(49)		1,862				49	10/20/2047	1.A
36179T-NR-2	G2SF MA4900 3.500 12/20/47		09/01/2022	PAY DOWN		1,240	1,240	1,248	1,248		(8)		(8)		1,240				29	12/20/2047	1.A
36179T-SF-3	G2SF MA5018 3.000 02/20/48		09/01/2022	PAY DOWN		1,270	1,270	1,241	1,241		29		29		1,270				25	02/20/2048	1.A
36179T-V4-4	G2SF MA5135 3.000 04/20/48		09/01/2022	PAY DOWN		755	755	735	735		20		20		755				14	04/20/2048	1.A
36179T-XU-4	G2SF MA5191 3.500 05/20/48		09/01/2022	PAY DOWN		693	693	693	693						693				16	05/20/2048	1.A
3622A2-BN-1	GNJP 783645 3.500 07/15/27		09/01/2022	PAY DOWN		2,074	2,074	2,187	2,137		(64)		(64)		2,074				49	07/15/2027	1.A
36296R-3Q-8	GNSF 699307 6.000 10/15/38		09/01/2022	PAY DOWN		93	93	93	93						93				4	10/15/2038	1.A
912828-4N-7	US TREASURY		08/30/2022	VARIOUS		122,339	125,000	124,570	124,712		26		26		124,737		(2,398)	(2,398)	2,852	05/15/2028	1.A
0109999999. Subtotal - Bonds - U.S. Governments						136,752	139,413	139,057	139,149		2		2		139,150		(2,398)	(2,398)	3,179	XXX	XXX
917542-QR-6	STATE OF UTAH		07/01/2022	CALLED AT 100		34,000	34,000	34,000	34,000						34,000				1,548	07/01/2024	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						34,000	34,000	34,000	34,000						34,000				1,548	XXX	XXX
3128K2-C7-2	FGLMC A41894 5.000 01/01/36		09/01/2022	PAY DOWN		38	38	37	37		1		1		38				1	01/01/2036	1.A
3128K5-WP-3	FGLMC A45154 6.000 05/01/35		09/01/2022	PAY DOWN		1,286	1,286	1,320	1,311		(24)		(24)		1,286				58	05/01/2035	1.A
3128MF-KV-9	FGCI G16408 2.500 01/01/33		09/01/2022	PAY DOWN		2,304	2,304	2,253	2,262		41		41		2,304				39	01/01/2033	1.A
3128MJ-Z8-6	FGLMC G08766 3.500 06/01/47		09/01/2022	PAY DOWN		1,738	1,738	1,797	1,797		(58)		(58)		1,738				40	06/01/2047	1.A
3128MM-KR-3	FGCI G18303 4.500 03/01/24		09/01/2022	PAY DOWN		240	240	245	241		(1)		(1)		240				7	03/01/2024	1.A
3128MM-XF-5	FGCI G18677 3.000 02/01/33		09/01/2022	PAY DOWN		1,249	1,249	1,249	1,249						1,249				24	02/01/2033	1.A
3128P8-FG-1	FGTW C91967 3.000 12/01/37		09/01/2022	PAY DOWN		1,469	1,469	1,443	1,443		27		27		1,469				29	12/01/2037	1.A
31294N-S2-6	FGCI E04137 2.500 11/01/27		09/01/2022	PAY DOWN		4,974	4,974	5,201	5,073		(99)		(99)		4,974				83	11/01/2027	1.A
31297F-JD-6	FGLMC A27460 6.000 10/01/34		09/01/2022	PAY DOWN		52	52	54	53		(1)		(1)		52				2	10/01/2034	1.A
31307V-J2-3	FGCI J38381 3.000 01/01/33		09/01/2022	PAY DOWN		905	905	901	901		4		4		905				17	01/01/2033	1.A
3132D6-A9-1	FNCI SB8132 2.000 12/01/36		09/01/2022	PAY DOWN		14,686	14,686	15,042	15,039		(352)		(352)		14,686				197	12/01/2036	1.A
3132DV-4V-4	FNCL SD8036 3.000 01/01/50		09/01/2022	PAY DOWN		1,635	1,635	1,654	1,654		(19)		(19)		1,635				32	01/01/2050	1.A
3132DV-4W-2	FNCL SD8037 2.500 01/01/50		09/01/2022	PAY DOWN		1,513	1,513	1,493	1,493		20		20		1,513				25	01/01/2050	1.A
3132DV-5K-7	FNCL SD8050 3.000 03/01/50		09/01/2022	PAY DOWN		2,376	2,376	2,433	2,433		(57)		(57)		2,376				47	03/01/2050	1.A
3132DW-CK-7	FNCL SD8174 3.000 10/01/51		09/01/2022	PAY DOWN		8,626	8,626	8,959	8,959		(333)		(333)		8,626				172	10/01/2051	1.A
3132DW-CP-6	FNCL SD8178 2.500 11/01/51		09/01/2022	PAY DOWN		3,454	3,454	3,149			305		305		3,454				11	11/01/2051	1.A
3132DW-CT-8	FNCL SD8182 2.000 12/01/51		09/01/2022	PAY DOWN		5,241	5,241	5,258	5,258		(17)		(17)		5,241				70	12/01/2051	1.A
3132DW-DR-1	FNCL SD8212 2.500 05/01/52		09/01/2022	PAY DOWN		1,310	1,310	1,187			123		123		1,310				8	05/01/2052	1.A
3132DW-DS-9	FNCL SD8213 3.000 05/01/52		09/01/2022	PAY DOWN		2,422	2,422	2,296			126		126		2,422				12	05/01/2052	1.A
3132GG-CG-8	FGLMC Q02771 4.000 08/01/41		09/01/2022	PAY DOWN		576	576	599	597		(21)		(21)		576				15	08/01/2041	1.A
3132XC-R7-2	FGLMC G67710 3.500 03/01/48		09/01/2022	PAY DOWN		3,846	3,846	3,810	3,810		37		37		3,846				88	03/01/2048	1.A
3132XT-6L-7	FGLMC Q51774 3.500 10/01/47		09/01/2022	PAY DOWN		3,514	3,514	3,516	3,516		(2)		(2)		3,514				83	10/01/2047	1.A
31334Y-GE-1	FNCL QA1997 3.000 08/01/49		09/01/2022	PAY DOWN		871	871	888	888		(17)		(17)		871				16	08/01/2049	1.A
31334Y-PV-3	FNCL QA2236 3.000 07/01/46		09/01/2022	PAY DOWN		3,021	3,021	3,202	3,202		(181)		(181)		3,021				62	07/01/2046	1.A
31339S-E2-7	FNCL QA2853 3.000 09/01/49		09/01/2022	PAY DOWN		1,063	1,063	1,075	1,075		(12)		(12)		1,063				21	09/01/2049	1.A
31339U-JN-1	FNCL QA3869 3.500 10/01/49		09/01/2022	PAY DOWN		1,703	1,703	1,758	1,758		(55)		(55)		1,703				37	10/01/2049	1.A
3133AK-PS-3	FNCL QC1333 2.000 05/01/51		09/01/2022	PAY DOWN		5,975	5,975	6,042	6,039		(64)		(64)		5,975				79	05/01/2051	1.A
3133GA-AJ-5	FNCI QN3609 2.000 09/01/35		09/01/2022	PAY DOWN		9,605	9,605	10,079	10,044		(439)		(439)		9,605				132	09/01/2035	1.A
3133KJ-2R-2	FNCL RA3484 3.000 09/01/50		09/01/2022	PAY DOWN		9,677	9,677	10,152	10,152		(475)		(475)		9,677				183	09/01/2050	1.A
3133KK-D6-3	FNCL RA3725 2.000 10/01/50		09/01/2022	PAY DOWN		5,299	5,299	5,347	5,346		(46)		(46)		5,299				70	10/01/2050	1.A
3133KK-WD-7	FNCL RA4244 1.500 12/01/50		09/01/2022	PAY DOWN		3,519	3,519	3,565	3,561		(42)		(42)		3,519				34	12/01/2050	1.A
3133KK-WT-2	FNCL RA4258 1.500 12/01/50		09/01/2022	PAY DOWN		5,371	5,371	5,423	5,419		(48)		(48)		5,371				55	12/01/2050	1.A
3133KK-Z2-8	FNCL RA4361 1.500 01/01/51		09/01/2022	PAY DOWN		4,914	4,914	4,965	4,961		(46)		(46)		4,914				48	01/01/2051	1.A
3133KL-A4-9	FNCL RA4527 2.500 02/01/51		09/01/2022	PAY DOWN		8,009	8,009	8,279	8,279		(270)		(270)		8,009				131	02/01/2051	1.A
3133KM-P7-4	FNCL RA5846 2.000 09/01/51		09/01/2022	PAY DOWN		1,773	1,773	1,803	1,802		(29)		(29)		1,773				23	09/01/2051	1.A
31346Y-XG-3	FNCL QA5179 2.500 12/01/49		09/01/2022	PAY DOWN		857	857	860	860		(3)		(3)		857				14	12/01/2049	1.A
3136A6-TP-9	FN 1263B HB PAC ACCDIRECT FIX		09/01/2022	PAY DOWN		996	996	1,015	1,005		(9)		(9)		996				13	08/25/2041	1.A
3136A8-V6-4	FN 12113F PB PAC FIX		09/01/2022	PAY DOWN		3,035	3,035	3,100	3,055		(19)		(19)		3,035				39	10/25/2040	1.A
3136AA-MP-7	FN 12139C MC PAC FIX		09/01/2022	PAY DOWN		3,171	3,171	3,241	3,204		(33)		(33)		3,171				42	05/25/2042	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136AB-LF-8	FN 12148C KB PAC ACCDIRECT FIX		09/01/2022	PAY DOWN		2,432	2,432	2,483	2,456		(24)		(24)		2,432				32	03/25/2042	1.A
31371N-CJ-2	FNCL 256673 5.500 04/01/37		09/01/2022	PAY DOWN		65	65	65	65						65				2	04/01/2037	1.A
31371N-QN-8	FNCI 257061 5.000 01/01/23		09/01/2022	PAY DOWN		77	77	77	77						77				3	01/01/2023	1.A
3137AS-VD-3	FH 4094J KA PAC1 FIX		09/01/2022	PAY DOWN		4,003	4,003	4,041	4,023		(20)		(20)		4,003				46	08/15/2041	1.A
3137AT-6B-3	FH 4098D HA PAC FIX		09/01/2022	PAY DOWN		4,147	4,147	4,199	4,168		(20)		(20)		4,147				56	05/15/2041	1.A
3137AT-GC-0	FH 4091G TH PAC1 FIX		09/01/2022	PAY DOWN		5,344	5,344	5,488	5,403		(58)		(58)		5,344				71	05/15/2041	1.A
3137AU-L2-3	FH 4102K CH PAC1 FIX		09/01/2022	PAY DOWN		5,577	5,577	5,704	5,616		(39)		(39)		5,577				75	11/15/2040	1.A
3137AY-YA-3	FH 4170E PE PAC1 FIX		09/01/2022	PAY DOWN		2,865	2,865	2,932	2,903		(38)		(38)		2,865				43	01/15/2033	1.A
3137GA-HR-1	FH 3743A PA PAC FIX		09/01/2022	PAY DOWN		1,933	1,933	1,984	1,942		(9)		(9)		1,933				32	12/15/2039	1.A
3138ER-YP-9	FNCL AL9717 4.000 01/01/47		09/01/2022	PAY DOWN		1,263	1,263	1,332	1,332		(69)		(69)		1,263				32	01/01/2047	1.A
3138WJ-K5-6	FNCL AS8415 3.000 11/01/46		09/01/2022	PAY DOWN		1,607	1,607	1,608	1,608		(1)		(1)		1,607				30	11/01/2046	1.A
3138WJ-XN-3	FNCL AS8784 3.000 02/01/47		09/01/2022	PAY DOWN		1,773	1,773	1,725	1,725		48		48		1,773				35	02/01/2047	1.A
31402C-VZ-2	FNCL 725232 5.000 03/01/34		09/01/2022	PAY DOWN		330	330	322	324		6		6		330				11	03/01/2034	1.A
31402D-MP-2	FNCL 725866 4.500 09/01/34		09/01/2022	PAY DOWN		374	374	364	367		8		8		374				11	09/01/2034	1.A
31403C-6L-0	FNCL 745275 5.000 02/01/36		09/01/2022	PAY DOWN		284	284	284	284		1		1		284				9	02/01/2036	1.A
31403J-SA-5	FNCL 750313 5.500 11/01/33		09/01/2022	PAY DOWN		56	56	57	57						56				2	11/01/2033	1.A
31405J-H4-9	FNCL 790551 5.500 09/01/34		09/01/2022	PAY DOWN		132	132	134	133		(1)		(1)		132				5	09/01/2034	1.A
31405S-KJ-2	FNCL 797797 6.000 04/01/35		09/01/2022	PAY DOWN		2,066	2,066	2,126	2,121		(55)		(55)		2,066				73	04/01/2035	1.A
31409X-NT-2	FNCL 881602 6.500 02/01/36		09/01/2022	PAY DOWN		94	94	96	95		(1)		(1)		94				4	02/01/2036	1.A
3140EV-CA-3	FNCL BC0964 3.500 06/01/46		09/01/2022	PAY DOWN		7,042	7,042	7,167	7,167		(125)		(125)		7,042				159	06/01/2046	1.A
3140F0-JJ-4	FNCL BC4764 3.000 10/01/46		09/01/2022	PAY DOWN		4,043	4,043	3,922	3,922		121		121		4,043				81	10/01/2046	1.A
3140FP-C9-8	FNCL BE3695 3.500 06/01/47		09/01/2022	PAY DOWN		1,452	1,452	1,435	1,435		17		17		1,452				32	06/01/2047	1.A
3140FU-ZA-9	FNCL BE8836 3.000 03/01/47		09/01/2022	PAY DOWN		577	577	563	562		15		15		577				12	03/01/2047	1.A
3140GS-PD-8	FNCL BH4019 4.000 09/01/47		09/01/2022	PAY DOWN		1,246	1,246	1,276	1,276		(30)		(30)		1,246				33	09/01/2047	1.A
3140H1-V2-3	FNCL BJ0632 4.000 03/01/48		09/01/2022	PAY DOWN		1,183	1,183	1,212	1,212		(29)		(29)		1,183				31	03/01/2048	1.A
3140HM-ZA-5	FNCL BK7936 4.000 11/01/48		09/01/2022	PAY DOWN		2,177	2,177	2,192	2,192		(14)		(14)		2,177				56	11/01/2048	1.A
3140J8-HZ-9	FNCL BM3847 4.000 05/01/48		09/01/2022	PAY DOWN		1,164	1,164	1,170	1,170		(7)		(7)		1,164				29	05/01/2048	1.A
3140J8-S4-6	FNCL BM4138 4.000 06/01/48		09/01/2022	PAY DOWN		2,729	2,729	2,776	2,776		(48)		(48)		2,729				69	06/01/2048	1.A
3140J9-KN-0	FNCL BM4800 4.000 10/01/48		09/01/2022	PAY DOWN		3,586	3,586	3,649	3,649		(63)		(63)		3,586				95	10/01/2048	1.A
3140J9-SN-2	FNCL BM5024 3.000 11/01/48		09/01/2022	PAY DOWN		2,910	2,910	2,894	2,894		16		16		2,910				59	11/01/2048	1.A
3140JM-5B-4	FNCL BN5341 4.500 03/01/49		09/01/2022	PAY DOWN		1,115	1,115	1,169	1,169		(55)		(55)		1,115				35	03/01/2049	1.A
3140JQ-RY-1	FNCL BN7702 3.500 08/01/49		09/01/2022	PAY DOWN		2,834	2,834	2,916	2,916		(82)		(82)		2,834				66	08/01/2049	1.A
3140JW-QR-4	FNCL BO2263 3.500 10/01/49		09/01/2022	PAY DOWN		2,853	2,853	2,942	2,942		(89)		(89)		2,853				67	10/01/2049	1.A
3140JX-RN-0	FNCL BO3192 3.000 10/01/49		09/01/2022	PAY DOWN		1,811	1,811	1,860	1,860		(49)		(49)		1,811				34	10/01/2049	1.A
3140KG-R5-4	FNCL BP8607 2.500 06/01/50		09/01/2022	PAY DOWN		1,899	1,899	1,983	1,972		(73)		(73)		1,899				33	06/01/2050	1.A
3140KY-CT-9	FNCL BR0981 2.500 05/01/51		09/01/2022	PAY DOWN		5,875	5,875	6,098	6,084		(209)		(209)		5,875				100	05/01/2051	1.A
3140L0-PW-1	FNCL BR2236 2.500 08/01/51		09/01/2022	PAY DOWN		6,350	6,350	6,607	6,596		(246)		(246)		6,350				105	08/01/2051	1.A
3140L6-WM-2	FNCL BR7851 2.500 05/01/51		09/01/2022	PAY DOWN		6,460	6,460	6,698	6,683		(224)		(224)		6,460				105	05/01/2051	1.A
3140LN-HS-9	FNCL BT0240 2.000 09/01/51		09/01/2022	PAY DOWN		5,127	5,127	5,190	5,188		(61)		(61)		5,127				68	09/01/2051	1.A
3140LY-GB-3	FNCL BT9193 2.000 11/01/51		09/01/2022	PAY DOWN		4,545	4,545	4,535	4,535		10		10		4,545				60	11/01/2051	1.A
3140Q9-HW-6	FNCL CA2044 4.500 07/01/48		09/01/2022	PAY DOWN		4,417	4,417	4,578	4,578		(161)		(161)		4,417				136	07/01/2048	1.A
3140Q9-XM-0	FNCL CA2483 4.500 10/01/48		09/01/2022	PAY DOWN		856	856	891	891		(35)		(35)		856				25	10/01/2048	1.A
3140QA-SP-6	FNCL CA3225 4.500 03/01/49		09/01/2022	PAY DOWN		1,623	1,623	1,710	1,710		(87)		(87)		1,623				49	03/01/2049	1.A
3140QF-7C-7	FNCL CA8090 1.500 12/01/50		09/01/2022	PAY DOWN		9,195	9,195	9,267	9,260		(65)		(65)		9,195				91	12/01/2050	1.A
3140QK-NN-4	FNCL CB0396 2.500 05/01/51		09/01/2022	PAY DOWN		448	448	413			35		35		448				1	05/01/2051	1.A
3140QM-B2-9	FNCL CB1856 2.000 10/01/51		09/01/2022	PAY DOWN		1,176	1,176	1,180	1,180		(4)		(4)		1,176				16	10/01/2051	1.A
3140X5-CM-3	FNCL FM1875 4.000 01/01/49		09/01/2022	PAY DOWN		981	981	1,026	1,026		(45)		(45)		981				26	01/01/2049	1.A
3140X5-R6-2	FNCL FM2308 4.000 07/01/49		09/01/2022	PAY DOWN		483	483	505	505		(22)		(22)		483				12	07/01/2049	1.A
3140X6-2N-0	FNCL FM3480 2.500 06/01/50		09/01/2022	PAY DOWN		2,953	2,953	3,078	3,070		(117)		(117)		2,953				48	06/01/2050	1.A
3140X6-SW-2	FNCL FM3232 3.500 04/01/48		09/01/2022	PAY DOWN		2,426	2,426	2,570	2,570		(144)		(144)		2,426				62	04/01/2048	1.A
3140X6-ZY-0	FNCL FM3458 3.000 01/01/50		09/01/2022	PAY DOWN		4,544	4,544	4,802	4,802		(258)		(258)		4,544				91	01/01/2050	1.A
3140X8-3J-4	FNCL FM5300 1.500 12/01/50		09/01/2022	PAY DOWN		3,205	3,205	3,236	3,233		(29)		(29)		3,205				32	12/01/2050	1.A
3140X8-P9-2	FNCL FM4947 2.000 12/01/50		09/01/2022	PAY DOWN		5,603	5,603	5,823	5,804		(201)		(201)		5,603				73	12/01/2050	1.A
3140XA-2H-4	FNCL FM7075 4.000 07/01/49		09/01/2022	PAY DOWN		16,655	16,655	17,998	17,998		(1,343)		(1,343)		16,655				445	07/01/2049	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140XA-QS-4	FNCL FM6764 2.500 03/01/51		09/01/2022	PAY DOWN		4,649	4,649	4,857	4,848		(199)		(199)		4,649				76	03/01/2051	1.A
3140XA-Z4-7	FNCL FM7062 2.500 01/01/51		09/01/2022	PAY DOWN		8,234	8,234	8,556	8,553		(319)		(319)		8,234				137	01/01/2051	1.A
3140XC-2A-5	FNCI FM8868 2.000 10/01/36		09/01/2022	PAY DOWN		5,500	5,500	5,691	5,687		(186)		(186)		5,500				71	10/01/2036	1.A
3140XG-UA-5	FNCL FS1476 3.000 03/01/52		09/01/2022	PAY DOWN		1,605	1,605	1,462			143		143		1,605				7	03/01/2052	1.A
31416R-FA-6	FNCL AA7360 4.500 01/01/34		09/01/2022	PAY DOWN		117	117	116	116		1		1		117				4	01/01/2034	1.A
31416R-HJ-5	FNCL AA7432 4.500 06/01/39		09/01/2022	PAY DOWN		1,101	1,101	1,099	1,099		3		3		1,101				33	06/01/2039	1.A
31416Y-BX-5	FNCI AB2753 3.500 04/01/26		09/01/2022	PAY DOWN		1,754	1,754	1,759	1,754						1,754				42	04/01/2026	1.A
31417A-VT-3	FNCL AB4225 3.500 01/01/42		09/01/2022	PAY DOWN		3,248	3,248	3,421	3,415		(167)		(167)		3,248				75	01/01/2042	1.A
31417V-PZ-0	FNCI AC8539 4.000 12/01/24		09/01/2022	PAY DOWN		302	302	309	303		(1)		(1)		302				8	12/01/2024	1.A
31418C-4F-8	FNCL MA3521 4.000 11/01/48		09/01/2022	PAY DOWN		721	721	751	751		(30)		(30)		721				19	11/01/2048	1.A
31418C-4W-1	FNCL MA3536 4.000 12/01/48		09/01/2022	PAY DOWN		944	944	980	980		(36)		(36)		944				25	12/01/2048	1.A
31418C-FD-1	FNCL MA2863 3.000 01/01/47		09/01/2022	PAY DOWN		2,307	2,307	2,239	2,239		69		69		2,307				46	01/01/2047	1.A
31418C-MX-9	FNCL MA3073 4.500 07/01/47		09/01/2022	PAY DOWN		482	482	519	519		(37)		(37)		482				14	07/01/2047	1.A
31418C-ZJ-6	FNCL MA3444 4.500 08/01/48		09/01/2022	PAY DOWN		1,436	1,436	1,513	1,513		(77)		(77)		1,436				42	08/01/2048	1.A
31418D-4C-3	FNCI MA4418 2.000 09/01/36		09/01/2022	PAY DOWN		4,365	4,365	4,524	4,515		(150)		(150)		4,365				58	09/01/2036	1.A
31418D-BF-8	FNCL MA3637 3.500 04/01/49		09/01/2022	PAY DOWN		1,254	1,254	1,287	1,287		(34)		(34)		1,254				29	04/01/2049	1.A
31418D-C6-7	FNCL MA3692 3.500 07/01/49		09/01/2022	PAY DOWN		1,237	1,237	1,272	1,272		(35)		(35)		1,237				29	07/01/2049	1.A
31418D-CY-6	FNCL MA3686 3.500 06/01/49		09/01/2022	PAY DOWN		1,043	1,043	1,056	1,056		(13)		(13)		1,043				24	06/01/2049	1.A
31418D-ET-5	FNCL MA3745 3.500 08/01/49		09/01/2022	PAY DOWN		1,198	1,198	1,228	1,228		(30)		(30)		1,198				28	08/01/2049	1.A
31418D-JJ-2	FNCI MA3864 2.500 12/01/34		09/01/2022	PAY DOWN		9,014	9,014	9,104	9,104		(90)		(90)		9,014				149	12/01/2034	1.A
31418D-JR-4	FNCL MA3871 3.000 12/01/49		09/01/2022	PAY DOWN		1,905	1,905	1,928	1,928		(24)		(24)		1,905				38	12/01/2049	1.A
31418D-KK-7	FNCI MA3897 3.000 01/01/35		09/01/2022	PAY DOWN		2,295	2,295	2,359	2,359		(63)		(63)		2,295				46	01/01/2035	1.A
31418D-KT-8	FNCL MA3905 3.000 01/01/50		09/01/2022	PAY DOWN		1,097	1,097	1,113	1,113		(16)		(16)		1,097				22	01/01/2050	1.A
31418E-B9-0	FNCL MA4563 2.500 03/01/52		09/01/2022	PAY DOWN		1,077	1,077	973			104		104		1,077				3	03/01/2052	1.A
31418E-GH-7	FNCL MA4699 3.500 08/01/52		09/01/2022	PAY DOWN		2,189	2,189	2,106			83		83		2,189				10	08/01/2052	1.A
31418E-HK-9	FNCL MA4733 4.500 09/01/52		09/01/2022	PAY DOWN		2,561	2,561	2,557			4		4		2,561				10	09/01/2052	1.A
31419A-2T-3	FNCI AE0785 3.000 01/01/26		09/01/2022	PAY DOWN		1,614	1,614	1,620	1,614						1,614				32	01/01/2026	1.A
485424-QA-6	STATE OF KANSAS DEPARTMENT OF TRANSPORTA		09/01/2022	MATURITY		250,000	250,000	303,898	255,610		(5,610)		(5,610)		250,000				12,500	09/01/2022	1.C FE
57604P-5P-5	MASSACHUSETTS CLEAN WATER TRUST		08/01/2022	CALLED AT 100		22,000	22,000	25,402	24,646		(245)		(245)		24,401		(2,401)	(2,401)	1,142	08/01/2040	1.A FE
812728-TT-0	CITY OF SEATTLE		08/17/2022	PARTIAL DEFEASANCE		315,540	300,000	351,294	318,984		(3,444)		(3,444)		315,540				4,417	05/01/2029	1.B FE
91743P-DY-8	UTAH HOUSING CORPORATION		09/01/2022	PAY DOWN		2,361	2,361	2,473			(112)		(112)		2,361				41	01/21/2052	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						941,428	925,888	1,042,508	943,795		(16,572)		(16,572)		943,829		(2,401)	(2,401)	24,244	XXX	XXX
002824-BG-4	ABBOTT LABORATORIES		09/01/2022	US BANCORP INVESTMENTS INC		103,897	100,000	105,607	104,808		(163)		(163)		104,644		(747)	(747)	3,642	11/30/2036	1.E FE
025816-CW-7	AMERICAN EXPRESS COMPANY		09/01/2022	TD SECURITIES AUTOMATED TRADIN		96,405	100,000	99,353			22		22		99,375		(2,970)	(2,970)	1,384	05/03/2029	1.F FE
05338G-AA-4	AVALARA INC.		08/15/2022	EXCHANGE OFFER		203,138	205,000	202,809	186,794	16,058	286		16,344		203,138				20	08/01/2026	4.A
06606W-AN-4	BANKBOSTON HOME EQUITY LOAN TRUST 1998-2		09/01/2022	PAY DOWN																11/25/2028	4.B Z
09857L-AR-9	BOOKING HOLDINGS INC.		09/01/2022	VARIOUS		79,445	80,000	79,867	79,886		8		8		79,894		(449)	(449)	3,320	04/13/2030	1.G FE
12667F-RY-3	CWALT 0422CB 1A1 SR SEQ FIX		09/01/2022	PAY DOWN		622	622	620	620		3		3		622				26	10/25/2034	1.A FM
12669G-YP-0	CWHL 0510 A4 FIX		07/01/2022	PAY DOWN		177	177	92	49	54	85		139		177				(426)	05/25/2035	1.D FM
12669G-YP-0	CWHL 0510 A4 FIX		08/01/2022	PAY DOWN		81	7,758	4,040	2,137	2,360	(3,952)		(1,592)		81				(112)	05/25/2035	5.B FM
172973-4C-0	CMSI 058 1A5 FIX		09/01/2022	PAY DOWN		368	368	352	357		11		11		368				14	11/25/2035	1.A FM
23242M-AD-3	CWHEQ HOME EQUITY LOAN TRUST SERIES 2006		09/01/2022	PAY DOWN		1,025	791	343	345		681		681		1,025				25	01/25/2029	1.D FM
24422E-TV-1	JOHN DEERE CAPITAL CORPORATION		09/08/2022	MATURITY		125,000	125,000	119,416	124,087		913		913		125,000				2,688	09/08/2022	1.F FE
278062-AC-8	EATON CORPORATION		09/15/2022	CALLED AT 100		140,000	140,000	139,530	139,953		39		39		139,993		7	7	3,347	11/02/2022	2.A FE
406216-BD-2	HALLIBURTON COMPANY		09/25/2022	CALLED AT 100		215,000	215,000	219,403	216,049		(572)		(572)		215,476		(476)	(476)	8,654	08/01/2023	2.A FE
55024U-AD-1	LUMENTUM HOLDINGS INC.		07/29/2022	J.P. MORGAN		16,544	15,000	18,478	17,894		(362)		(362)		17,532		(988)	(988)	47	12/15/2026	3.C
585055-BT-2	MEDTRONIC INC		08/08/2022	RBC CAPITAL MARKETS SECURITIES		130,418	125,000	129,478	128,555		(124)		(124)		128,431		1,987	1,987	4,937	03/15/2035	1.G FE
594918-BZ-6	MICROSOFT CORPORATION		08/08/2022	MORGAN STANLEY		105,288	100,000	103,586	103,066		(96)		(96)		102,970		2,318	2,318	4,146	02/06/2037	1.A FE
82509L-AA-5	SHOPIFY INC.		07/08/2022	VARIOUS		198,720	230,000	271,395	30,087		(5,909)		(5,909)		265,450		(66,730)	(66,730)	200	11/01/2025	3.A
86562M-AQ-3	SUMITOMO MITSUI FINANCIAL GROUP INC.	C	07/12/2022	MATURITY		250,000	250,000	241,703	248,885		1,115		1,115		250,000				6,960	07/12/2022	1.G FE
88579Y-BB-6	3M COMPANY		09/02/2022	MORGAN STANLEY		39,688	40,000	40,469	40,204		(66)		(66)		40,138		(450)	(450)	1,383	02/14/2024	1.E FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
904764-AU-1	UNILEVER CAPITAL CORPORATION		09/01/2022	JANE STREET EXECUTION SERVICES		93,054	100,000	87,979	92,507		1,016		1,016		93,524		(470)	(470)	2,211	07/28/2026	1.E FE
QJ9360-32-3	BRENNTAG FINANCE B.V.	D	09/26/2022	GOLDMAN SACHS		248,125	250,000	274,500	261,650		(9,353)		(9,353)		252,296		(4,171)	(4,171)	6,192	12/02/2022	2.B
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,046,995	2,084,716	2,139,020	1,777,933	18,472	(16,418)		2,054		2,120,134		(73,139)	(73,139)	48,658	XXX	XXX
2509999997. Total - Bonds - Part 4						3,159,175	3,184,017	3,354,585	2,894,877	18,472	(32,988)		(14,516)		3,237,113		(77,938)	(77,938)	77,629	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						3,159,175	3,184,017	3,354,585	2,894,877	18,472	(32,988)		(14,516)		3,237,113		(77,938)	(77,938)	77,629	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX													XXX	XXX
92202E-30-0	VANGUARD TARGET RETIREMENT 2015 FUND		07/08/2022	VARIOUS	7,935.622	99,584		109,318	112,224	(6,085)			(6,085)		109,318		(9,733)	(9,733)			.
92202E-40-9	VANGUARD TARGET RETIREMENT 2025 FUND		08/09/2022	VARIOUS	14,026.600	251,918		267,758	285,301	(17,543)			(17,543)		267,758		(15,840)	(15,840)			.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						351,502	XXX	377,076	397,525	(23,628)			(23,628)		377,076		(25,573)	(25,573)		XXX	XXX
5989999997. Total - Common Stocks - Part 4						351,502	XXX	377,076	397,525	(23,628)			(23,628)		377,076		(25,573)	(25,573)		XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						351,502	XXX	377,076	397,525	(23,628)			(23,628)		377,076		(25,573)	(25,573)		XXX	XXX
5999999999. Total - Preferred and Common Stocks						351,502	XXX	377,076	397,525	(23,628)			(23,628)		377,076		(25,573)	(25,573)		XXX	XXX
6009999999 - Totals						3,510,677	XXX	3,731,661	3,292,402	(5,156)	(32,988)		(38,144)		3,614,189		(103,511)	(103,511)	77,629	XXX	XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Federal Home Loan Bank of Cincinnati	Cincinnati, OH		2.450	63		15,944	8,985	17,299	XXX
MidWestOne Bank	Dubuque, IA					500	500	500	XXX
First Financial Bank	Celina, OH					(1,804,019)	(1,970,992)	(2,452,868)	XXX
Anthem, Inc	Indianapolis, IN					3,244	3,244	3,244	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	63		(1,784,332)	(1,958,263)	(2,431,825)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	63		(1,784,332)	(1,958,263)	(2,431,825)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,500	2,500	2,500	XXX
0599999. Total - Cash		XXX	XXX	63		(1,781,832)	(1,955,763)	(2,429,325)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
31607A-88-5	FIDELITY TREASURY PORT-IS		09/30/2022	1.202		446,324	989	2,210
38141W-29-9	GLDMN SCHS FS TRSRY OBL-SRV		09/30/2022	0.000		3,561,103		16,355
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						4,007,427	989	18,565
922906-30-0	VANGUARD FEDERAL MONEY MARKET FUND		09/30/2022	0.000		1,077,333		5,731
922906-50-8	VANGUARD CASH RESERVE FED MONEY MRKT FD		09/30/2022	0.000		164,481		1,073
8309999999. Subtotal - All Other Money Market Mutual Funds						1,241,814		6,804
8609999999 - Total Cash Equivalents						5,249,241	989	25,369