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PROPERTY AND CASUALTY COMPANIES – ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

INTEGRITY INSURANCE COMPANY

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

Organized under the Laws of	OH	State of Domicile or Port of Entry	OH
Country of Domicile	US		
Incorporated/Organized	07/28/1933	Commenced Business	10/03/1933
Statutory Home Office	671 South High Street	Columbus, OH, US 43206-1066	
Main Administrative Office	671 South High Street		
	Columbus, OH, US 43206-1066	614-445-2900 *(Telephone)*	
Mail Address	671 South High Street	Columbus, OH, US 43206-1066	
Primary Location of Books and Records	671 South High Street		
	Columbus, OH, US 43206-1066	614-445-2900 *(Telephone)*	
Internet Website Address	www.integrityinsurance.com		
Statutory Statement Contact	Jeffrey P. Siefker	614-445-2900 *(Telephone)*	
	siefkerj@grangeinsurance.com *(E-Mail)*	614-542-3017 *(Fax)*	

OFFICERS

JOHN (NMN) AMMENDOLA#, PRESIDENT & CEO	TERESA JEAN BROWN#, EVP & CFO
LAVAWN DEE COLEMAN, EVP & SECRETARY	

DIRECTORS OR TRUSTEES

JAMES MARTIN BENSON	THOMAS SIMRALL STEWART
JOHN (NMN) AMMENDOLA	TERESA JEAN BROWN
MARK LEWIS BOXER	MICHAEL DESMOND FRAIZER
ROBERT ENLOW HOYT	MARY MARNETTE PERRY
CHRISTIANNA (NMN) WOOD	KATHIE JANE ANDRADE

State of OH
County of Franklin SS

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

x	x LaVawn D. Coleman	x
JOHN (NMN) AMMENDOLA PRESIDENT & CEO	LAVAWN DEE COLEMAN EVP & SECRETARY	TERESA JEAN BROWN EVP & CFO

Subscribed and sworn to before me

this 21st day of

February

x Teresa J. Burchwell

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

NOTARY PUBLIC STATE OF OHIO

TERESA J BURCHWELL
Notary Public
State of Ohio
My Comm. Expires
April 28, 2027

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 13
1. Long-term bonds (Schedule D, Part 1):						
1.01 U.S. governments	11,987,111	10.8	11,987,111		11,987,111	10.8
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	934,038	0.8	934,038		934,038	0.8
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	11,395,606	10.3	11,395,606		11,395,606	10.3
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	45,512,929	41.0	45,512,929		45,512,929	41.0
1.06 Industrial and miscellaneous	18,122,404	16.3	18,122,404		18,122,404	16.3
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	87,952,088	79.2	87,952,088		87,952,088	79.2
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	21,177,051	19.1	21,177,051		21,177,051	19.1
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Exchange traded funds						
3.09 Total common stocks	21,177,051	19.1	21,177,051		21,177,051	19.1
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)						
6.02 Cash equivalents (Schedule E, Part 2)	1,861,128	1.7	1,861,128		1,861,128	1.7
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	1,861,128	1.7	1,861,128		1,861,128	1.7
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities						
11. Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	110,990,267	100.0	110,990,267		110,990,267	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		103,963,722
2.	Cost of bonds and stocks acquired, Part 3, Column 7		22,698,589
3.	Accrual of discount		46,187
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	338,305	
	4.4 Part 4, Column 11		338,305
5.	Total gain (loss) on disposals, Part 4, Column 19		(799,928)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		16,467,580
7.	Deduct amortization of premium		652,496
8.	Total foreign exchange change in book / adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		2,337
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		109,129,137
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		109,129,137

SCHEDULE D - SUMMARY BY COUNTRY

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

Description	1 Book / Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS				
Governments (including all obligations guaranteed by governments)				
1. United States	11,987,111	11,258,285	12,067,477	12,240,726
2. Canada				
3. Other Countries				
4. Totals	11,987,111	11,258,285	12,067,477	12,240,726
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	934,038	920,458	1,091,838	900,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	11,395,606	9,939,506	11,969,204	10,995,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions				
7. Totals	45,512,929	40,597,402	46,429,009	44,548,127
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	15,671,455	14,345,445	16,040,931	15,078,565
9. Canada	1,302,938	1,232,368	1,311,000	1,300,000
10. Other Countries	1,148,010	1,020,408	1,176,019	1,100,000
11. Totals	18,122,403	16,598,221	18,527,950	17,478,565
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	87,952,087	79,313,872	90,085,478	86,162,418
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States				XXX
15. Canada				XXX
16. Other Countries				XXX
17. Totals				XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks				XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
20. United States				XXX
21. Canada				XXX
22. Other Countries				XXX
23. Totals				XXX
Parent, Subsidiaries and Affiliates				
24. Totals	21,177,051	21,177,051	11,000,000	XXX
25. Total Common Stocks	21,177,051	21,177,051	11,000,000	XXX
26. Total Stocks	21,177,051	21,177,051	11,000,000	XXX
27. Total Bonds and Stocks	109,129,138	100,490,923	101,085,478	XXX

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1. NAIC 1	2,930,033	6,122,522	1,642,237	916,313	376,007	XXX	11,987,112	13.6	7,123,036	8.6	11,987,113	
1.2. NAIC 2						XXX						
1.3. NAIC 3						XXX						
1.4. NAIC 4						XXX						
1.5. NAIC 5						XXX						
1.6. NAIC 6						XXX						
1.7. Totals	2,930,033	6,122,522	1,642,237	916,313	376,007	XXX	11,987,112	13.6	7,123,036	8.6	11,987,113	
2. All Other Governments												
2.1. NAIC 1						XXX						
2.2. NAIC 2						XXX						
2.3. NAIC 3						XXX						
2.4. NAIC 4						XXX						
2.5. NAIC 5						XXX						
2.6. NAIC 6						XXX						
2.7. Totals						XXX						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1. NAIC 1		302,242		631,796		XXX	934,038	1.1	956,518	1.2	934,038	
3.2. NAIC 2						XXX						
3.3. NAIC 3						XXX						
3.4. NAIC 4						XXX						
3.5. NAIC 5						XXX						
3.6. NAIC 6						XXX						
3.7. Totals		302,242		631,796		XXX	934,038	1.1	956,518	1.2	934,038	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1. NAIC 1		2,080,589	5,370,710	3,674,383	269,924	XXX	11,395,606	13.0	12,393,148	14.9	11,395,606	
4.2. NAIC 2						XXX						
4.3. NAIC 3						XXX						
4.4. NAIC 4						XXX						
4.5. NAIC 5						XXX						
4.6. NAIC 6						XXX						
4.7. Totals		2,080,589	5,370,710	3,674,383	269,924	XXX	11,395,606	13.0	12,393,148	14.9	11,395,606	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1. NAIC 1	3,851,064	15,770,272	18,707,041	7,124,331	60,220	XXX	45,512,929	51.7	36,811,387	44.3	45,512,929	
5.2. NAIC 2						XXX						
5.3. NAIC 3						XXX						
5.4. NAIC 4						XXX						
5.5. NAIC 5						XXX						
5.6. NAIC 6						XXX						
5.7. Totals	3,851,064	15,770,272	18,707,041	7,124,331	60,220	XXX	45,512,929	51.7	36,811,387	44.3	45,512,929	

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1. NAIC 1	1,373,908	4,832,800	5,555,584	1,101,788	502,189	XXX	13,366,270	15.2	17,955,905	21.6	11,521,235	1,845,035
6.2. NAIC 2	17,117	1,534,540	2,845,106	359,371		XXX	4,756,134	5.4	7,884,983	9.5	4,756,135	
6.3. NAIC 3						XXX						
6.4. NAIC 4						XXX						
6.5. NAIC 5						XXX						
6.6. NAIC 6						XXX						
6.7. Totals	1,391,025	6,367,340	8,400,690	1,461,159	502,189	XXX	18,122,403	20.6	25,840,888	31.1	16,277,370	1,845,035
7. Hybrid Securities												
7.1. NAIC 1						XXX						
7.2. NAIC 2						XXX						
7.3. NAIC 3						XXX						
7.4. NAIC 4						XXX						
7.5. NAIC 5						XXX						
7.6. NAIC 6						XXX						
7.7. Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1. NAIC 1						XXX						
8.2. NAIC 2						XXX						
8.3. NAIC 3						XXX						
8.4. NAIC 4						XXX						
8.5. NAIC 5						XXX						
8.6. NAIC 6						XXX						
8.7. Totals						XXX						
9. SVO Identified Funds												
9.1. NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2. NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3. NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4. NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5. NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6. NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7. Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1. NAIC 1						XXX						
10.2. NAIC 2						XXX						
10.3. NAIC 3						XXX						
10.4. NAIC 4						XXX						
10.5. NAIC 5						XXX						
10.6. NAIC 6						XXX						
10.7. Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.1. NAIC 1						XXX			XXX	XXX		
11.2. NAIC 2						XXX			XXX	XXX		
11.3. NAIC 3						XXX			XXX	XXX		
11.4. NAIC 4						XXX			XXX	XXX		
11.5. NAIC 5						XXX			XXX	XXX		
11.6. NAIC 6						XXX			XXX	XXX		
11.7. Totals						XXX			XXX	XXX		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1. NAIC 1	(d) 8,155,005	29,108,425	31,275,572	13,448,611	1,208,340		83,195,953	94.6	XXX	XXX	81,350,920	1,845,035
12.2. NAIC 2	(d) 17,117	1,534,540	2,845,106	359,371			4,756,134	5.4	XXX	XXX	4,756,135	
12.3. NAIC 3	(d)								XXX	XXX		
12.4. NAIC 4	(d)								XXX	XXX		
12.5. NAIC 5	(d)						(c)		XXX	XXX		
12.6. NAIC 6	(d)						(c)		XXX	XXX		
12.7. Totals	8,172,122	30,642,965	34,120,678	13,807,982	1,208,340		(b) 87,952,087	100.0	XXX	XXX	86,107,055	1,845,035
12.8. Line 12.7 as a % of Col. 7	9.3	34.8	38.8	15.7	1.4		100.0	XXX	XXX	XXX	97.9	2.1
13. Total Bonds Prior Year												
13.1. NAIC 1	9,272,927	17,134,697	28,120,516	18,898,774	1,813,081		XXX	XXX	75,239,995	90.5	72,681,806	2,558,189
13.2. NAIC 2	1,541,057	3,001,493	3,342,433				XXX	XXX	7,884,983	9.5	6,894,038	990,945
13.3. NAIC 3							XXX	XXX				
13.4. NAIC 4							XXX	XXX				
13.5. NAIC 5							XXX	XXX	(c)			
13.6. NAIC 6							XXX	XXX	(c)			
13.7. Totals	10,813,984	20,136,190	31,462,949	18,898,774	1,813,081		XXX	XXX	(b) 83,124,978	100.0	79,575,844	3,549,134
13.8. Line 13.7 as a % of Col. 9	13.0	24.2	37.9	22.7	2.2		XXX	XXX	100.0	XXX	95.7	4.3
14. Total Publicly Traded Bonds												
14.1. NAIC 1	8,133,461	28,229,815	30,886,498	13,394,995	706,151		81,350,920	92.5	72,681,806	87.4	81,350,920	XXX
14.2. NAIC 2	17,117	1,534,540	2,845,106	359,371			4,756,134	5.4	6,894,038	8.3	4,756,134	XXX
14.3. NAIC 3												XXX
14.4. NAIC 4												XXX
14.5. NAIC 5												XXX
14.6. NAIC 6												XXX
14.7. Totals	8,150,578	29,764,355	33,731,604	13,754,366	706,151		86,107,054	97.9	79,575,844	95.7	86,107,054	XXX
14.8. Line 14.7 as a % of Col. 7	9.5	34.6	39.2	16.0	0.8		100.0	XXX	XXX	XXX	100.0	XXX
14.9. Line 14.7 as a % of Line 12.7, Col. 7, Section 12	9.3	33.8	38.4	15.6	0.8		97.9	XXX	XXX	XXX	97.9	XXX
15. Total Privately Placed Bonds												
15.1. NAIC 1	21,545	878,611	389,074	53,616	502,189		1,845,035	2.1	2,558,189	3.1	XXX	1,845,035
15.2. NAIC 2									990,945	1.2	XXX	
15.3. NAIC 3											XXX	
15.4. NAIC 4											XXX	
15.5. NAIC 5											XXX	
15.6. NAIC 6											XXX	
15.7. Totals	21,545	878,611	389,074	53,616	502,189		1,845,035	2.1	3,549,134	4.3	XXX	1,845,035
15.8. Line 15.7 as a % of Col. 7	1.2	47.6	21.1	2.9	27.2		100.0	XXX	XXX	XXX	XXX	100.0
15.9. Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.0	1.0	0.4	0.1	0.6		2.1	XXX	XXX	XXX	XXX	2.1

(a) Includes $1,844,645 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ current year of bonds with Z designations and $ prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $ current year of bonds with 5GI designations, $ prior year of bonds with 5GI designations and $ current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $.

SCHEDULE D – PART 1A – SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01. Issuer Obligations	511,379	992,878				XXX	1,504,257	1.7	1,530,530	1.8	1,504,256	
1.02. Residential Mortgage-Backed Securities	1,040,129	2,539,567	614,817	171,355	5,246	XXX	4,371,114	5.0	3,556,516	4.3	4,371,114	
1.03. Commercial Mortgage-Backed Securities	1,378,525	2,590,078	1,027,419	744,958	370,761	XXX	6,111,742	6.9	2,035,990	2.4	6,111,742	
1.04. Other Loan-Backed and Structured Securities						XXX						
1.05. Totals	2,930,033	6,122,523	1,642,236	916,313	376,007	XXX	11,987,112	13.6	7,123,036	8.6	11,987,112	
2. All Other Governments												
2.01. Issuer Obligations						XXX						
2.02. Residential Mortgage-Backed Securities						XXX						
2.03. Commercial Mortgage-Backed Securities						XXX						
2.04. Other Loan-Backed and Structured Securities						XXX						
2.05. Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01. Issuer Obligations		302,242		631,796		XXX	934,038	1.1	956,518	1.2	934,038	
3.02. Residential Mortgage-Backed Securities						XXX						
3.03. Commercial Mortgage-Backed Securities						XXX						
3.04. Other Loan-Backed and Structured Securities						XXX						
3.05. Totals		302,242		631,796		XXX	934,038	1.1	956,518	1.2	934,038	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01. Issuer Obligations		2,080,589	5,370,710	3,674,383	269,924	XXX	11,395,606	13.0	12,393,148	14.9	11,395,606	
4.02. Residential Mortgage-Backed Securities						XXX						
4.03. Commercial Mortgage-Backed Securities						XXX						
4.04. Other Loan-Backed and Structured Securities						XXX						
4.05. Totals		2,080,589	5,370,710	3,674,383	269,924	XXX	11,395,606	13.0	12,393,148	14.9	11,395,606	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01. Issuer Obligations	680,000	8,702,593	15,099,220	6,119,671		XXX	30,601,484	34.8	23,798,128	28.6	30,601,484	
5.02. Residential Mortgage-Backed Securities	2,888,126	6,432,262	3,343,680	916,500	56,663	XXX	13,637,231	15.5	11,308,952	13.6	13,637,231	
5.03. Commercial Mortgage-Backed Securities						XXX						
5.04. Other Loan-Backed and Structured Securities	282,938	635,417	264,141	88,160	3,557	XXX	1,274,214	1.4	1,704,307	2.1	1,274,214	
5.05. Totals	3,851,064	15,770,272	18,707,041	7,124,331	60,220	XXX	45,512,929	51.7	36,811,387	44.3	45,512,929	
6. Industrial and Miscellaneous												
6.01. Issuer Obligations	1,390,953	6,367,053	8,400,660	1,461,159	502,189	XXX	18,122,014	20.6	25,840,412	31.1	16,277,369	1,844,645
6.02. Residential Mortgage-Backed Securities	73	288	30			XXX	390	–	477	0.0		390
6.03. Commercial Mortgage-Backed Securities						XXX						
6.04. Other Loan-Backed and Structured Securities						XXX						
6.05. Totals	1,391,026	6,367,341	8,400,690	1,461,159	502,189	XXX	18,122,404	20.6	25,840,889	31.1	16,277,369	1,845,035
7. Hybrid Securities												
7.01. Issuer Obligations						XXX						
7.02. Residential Mortgage-Backed Securities						XXX						
7.03. Commercial Mortgage-Backed Securities						XXX						
7.04. Other Loan-Backed and Structured Securities						XXX						
7.05. Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01. Issuer Obligations						XXX						
8.02. Residential Mortgage-Backed Securities						XXX						
8.03. Commercial Mortgage-Backed Securities						XXX						
8.04. Other Loan-Backed and Structured Securities						XXX						
8.05. Affiliated Bank Loans-Issued						XXX						
8.06. Affiliated Bank Loans-Acquired						XXX						
8.07. Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01. Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01. Unaffiliated Bank Loans - Issued						XXX						
10.02. Unaffiliated Bank Loans - Acquired						XXX						
10.03. Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01. Totals						XXX			XXX	XXX		
12. Total Bonds Current Year												
12.01. Issuer Obligations	2,582,332	18,445,355	28,870,590	11,887,009	772,113	XXX	62,557,399	71.1	XXX	XXX	60,712,753	1,844,645
12.02. Residential Mortgage-Backed Securities	3,928,329	8,972,117	3,958,527	1,087,855	61,909	XXX	18,008,736	20.5	XXX	XXX	18,008,346	390
12.03. Commercial Mortgage-Backed Securities	1,378,525	2,590,078	1,027,419	744,958	370,761	XXX	6,111,742	6.9	XXX	XXX	6,111,742	
12.04. Other Loan-Backed and Structured Securities	282,938	635,417	264,141	88,160	3,557	XXX	1,274,214	1.4	XXX	XXX	1,274,214	
12.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06. Affiliated Bank Loans						XXX			XXX	XXX		
12.07. Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08. Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09. Totals	8,172,124	30,642,967	34,120,677	13,807,982	1,208,340		87,952,090	100.0	XXX	XXX	86,107,055	1,845,035
12.10. Lines 12.09 as a % Col. 7	9.3	34.8	38.8	15.7	1.4		100.0	XXX	XXX	XXX	97.9	2.1
13. Total Bonds Prior Year												
13.01. Issuer Obligations	3,893,067	12,156,290	28,802,441	17,887,651	1,779,289	XXX	XXX	XXX	64,518,737	77.6	60,970,079	3,548,658
13.02. Residential Mortgage-Backed Securities	5,875,481	6,464,462	2,010,288	486,811	28,903	XXX	XXX	XXX	14,865,944	17.9	14,865,468	477
13.03. Commercial Mortgage-Backed Securities	471,672	687,499	426,233	450,586		XXX	XXX	XXX	2,035,990	2.4	2,035,990	
13.04. Other Loan-Backed and Structured Securities	573,765	827,938	223,988	73,727	4,889	XXX	XXX	XXX	1,704,307	2.1	1,704,307	
13.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06. Affiliated Bank Loans						XXX	XXX	XXX				
13.07. Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08. Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09. Totals	10,813,985	20,136,189	31,462,950	18,898,775	1,813,081		XXX	XXX	83,124,978	100.0	79,575,844	3,549,135
13.10. Line 13.09 as a % of Col. 9	13.0	24.2	37.9	22.7	2.2		XXX	XXX	100.0	XXX	95.7	4.3
14. Total Publicly Traded Bonds												
14.01. Issuer Obligations	2,560,860	17,567,031	28,481,545	11,833,393	269,924	XXX	60,712,753	69.0	60,970,079	73.3	60,712,753	XXX
14.02. Residential Mortgage-Backed Securities	3,928,255	8,971,829	3,958,497	1,087,855	61,909	XXX	18,008,346	20.5	14,865,468	17.9	18,008,346	XXX
14.03. Commercial Mortgage-Backed Securities	1,378,525	2,590,078	1,027,419	744,958	370,761	XXX	6,111,742	6.9	2,035,990	2.4	6,111,742	XXX
14.04. Other Loan-Backed and Structured Securities	282,938	635,417	264,141	88,160	3,557	XXX	1,274,214	1.4	1,704,307	2.1	1,274,214	XXX
14.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06. Affiliated Bank Loans						XXX						XXX
14.07. Unaffiliated Bank Loans						XXX						XXX
14.08. Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
14.09. Totals	8,150,578	29,764,355	33,731,602	13,754,366	706,151		86,107,055	97.9	79,575,844	95.7	86,107,055	XXX
14.10. Line 14.09 as a % of Col. 7	9.5	34.6	39.2	16.0	0.8		100.0	XXX	XXX	XXX	100.0	XXX
14.11. Line 14.09 as a % of Line 12.09, Col. 7, Section 12	9.3	33.8	38.4	15.6	0.8		97.9	XXX	XXX	XXX	97.9	XXX
15. Total Privately Placed Bonds												
15.01. Issuer Obligations	21,471	878,323	389,044	53,616	502,189	XXX	1,844,645	2.1	3,548,658	4.3	XXX	1,844,645
15.02. Residential Mortgage-Backed Securities	73	288	30			XXX	391	–	477	0.0	XXX	391
15.03. Commercial Mortgage-Backed Securities						XXX					XXX	
15.04. Other Loan-Backed and Structured Securities						XXX					XXX	
15.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06. Affiliated Bank Loans						XXX					XXX	
15.07. Unaffiliated Bank Loans						XXX					XXX	
15.08. Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09. Totals	21,544	878,611	389,074	53,616	502,189		1,845,036	2.1	3,549,135	4.3	XXX	1,845,036
15.10. Line 15.09 as a % of Col. 7	1.2	47.6	21.1	2.9	27.2		100.0	XXX	XXX	XXX	XXX	100.0
15.11. Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.0	1.0	0.4	0.1	0.6		2.1	XXX	XXX	XXX	XXX	2.1

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(SI-14) Schedule DB - Verification

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	1,045,666		1,045,666	
2.	Cost of cash equivalents acquired	52,048,185		52,048,185	
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease)				
5.	Total gain (loss) on disposals				
6.	Deduct consideration received on disposals	51,232,723		51,232,723	
7.	Deduct amortization of premium				
8.	Total foreign exchange change in book / adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,861,128		1,861,128	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus Line 11)	1,861,128		1,861,128	

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

(E-01) Schedule A - Part 1
NONE

(E-02) Schedule A - Part 2
NONE

(E-03) Schedule A - Part 3
NONE

(E-04) Schedule B - Part 1
NONE

(E-05) Schedule B - Part 2
NONE

(E-06) Schedule B - Part 3
NONE

(E-07) Schedule BA - Part 1
NONE

(E-08) Schedule BA - Part 2
NONE

(E-09) Schedule BA - Part 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
U.S. Governments, Issuer Obligations																					
912810-EQ-7	US TREASURY N/B 6.25 15/08/23	SD			1.A	595,273	100.859	504,297	500,000	511,379		(18,003)			6.250	2.542	FA	11,804	31,250	02/07/2018	08/15/2023
912828-X8-8	US TREASURY N/B 2.375 15/05/27	SD			1.A	991,719	93.375	933,750	1,000,000	992,878		1,159			2.375	2.547	MN	3,084	23,750	03/28/2022	05/15/2027
0019999999 – U.S. Governments, Issuer Obligations						1,586,992	XXX	1,438,047	1,500,000	1,504,256		(16,844)			XXX	XXX	XXX	14,887	55,000	XXX	XXX
U.S. Governments, Residential Mortgage-Backed Securities																					
36205G-AD-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID 389804			4	1.A	5,868	101.153	5,936	5,868	5,870					5.000	4.989	MON	24	303	01/27/2003	01/15/2033
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A 3.2 POOL ID N.A.			4	1.A	1,140,124	87.251	1,015,534	1,163,925	1,155,615		3,655			3.200	3.403	MON	3,104	36,608	05/22/2019	03/20/2048
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.			4	1.A	32,334	97.233	31,162	32,049	32,233		(199)			3.500	2.924	MON	93	1,275	08/14/2018	09/20/2047
38381X-CV-6	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	553,140	85.674	466,750	544,798	545,305		(744)			3.000	2.948	MON	1,362	16,344	08/13/2019	07/20/2049
38382B-ZR-7	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.			4	1.A	85,090	93.707	78,364	83,627	84,526		(882)			3.500	3.361	MON	244	2,937	09/24/2020	11/20/2049
38382E-P9-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.			4	1.A	844,861	85.861	711,182	828,296	838,875		(7,895)			2.500	2.081	MON	1,726	21,308	09/28/2021	04/20/2050
38382F-WG-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	210,946	96.250	191,232	198,683	203,305		(5,926)			3.000	1.289	MON	497	6,449	06/23/2020	10/20/2048
38383L-WR-7	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.			4	1.A	1,505,391	100.359	1,505,391	1,500,000	1,505,386		(5)			5.000	4.859	MON	6,250		12/12/2022	06/20/2043
0029999999 – U.S. Governments, Residential Mortgage-Backed Securities						4,377,755	XXX	4,005,551	4,357,245	4,371,114		(11,996)			XXX	XXX	XXX	13,300	85,223	XXX	XXX
U.S. Governments, Commercial Mortgage-Backed Securities																					
38380J-3L-0	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	1,738,615	93.869	1,718,479	1,830,723	1,740,395		1,780			3.000	5.207	MON	4,577		12/07/2022	08/16/2031
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.			4	1.A	59,850	98.327	60,050	61,072	60,081		670			2.850	3.294	MON	145	1,987	08/20/2018	02/16/2058
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.			4	1.A	588,416	87.927	521,186	592,746	589,750		620			2.600	2.700	MON	1,284	15,682	10/31/2017	01/16/2059
38380J-TU-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.			4	1.A	1,741,381	94.397	1,733,747	1,836,657	1,744,294		2,914			2.500	5.147	MON	3,826		12/01/2022	05/16/2059
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.			4	1.A	55,745	97.744	55,867	57,156	56,332		651			2.600	2.871	MON	124	1,587	07/24/2018	07/16/2051
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.			4	1.A	61,610	98.456	61,897	62,868	62,120		1,758			3.250	3.374	MON	170	2,099	10/17/2018	11/16/2053
38381E-EM-6	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.			4	1.A	924,573	77.809	734,168	943,554	925,953		2,280			1.500	1.774	MON	1,179	14,219	11/22/2021	09/16/2039
38381H-ZN-4	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.			4	1.A	932,540	93.050	929,292	998,704	932,814		275			3.250	3.859	MON	2,705		11/29/2022	02/16/2054
0039999999 – U.S. Governments, Commercial Mortgage-Backed Securities						6,102,730	XXX	5,814,686	6,383,480	6,111,740		10,947			XXX	XXX	XXX	14,011	35,574	XXX	XXX
0109999999 – Subtotals – U.S. Governments						12,067,477	XXX	11,258,285	12,240,726	11,987,111		(17,893)			XXX	XXX	XXX	42,198	175,797	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
25476F-SD-1	DIST OF COLUMBIA 5			2	1.B FE	311,218	104.736	261,839	250,000	272,962		(6,394)			5.000	2.209	JD	1,042	12,500	08/24/2016	06/01/2041
677522-NH-3	OHIO ST 5			2	1.B FE	400,610	102.048	357,168	350,000	358,834		(7,328)			5.000	2.804	MS	5,833	17,500	11/17/2016	09/01/2036
70914P-TU-6	PENNSYLVANIA ST 5			2	1.D FE	380,010	100.484	301,452	300,000	302,242		(8,758)			5.000	2.033	AO	3,750	15,000	04/24/2013	04/01/2024
0419999999 – U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						1,091,838	XXX	920,458	900,000	934,038		(22,480)			XXX	XXX	XXX	10,625	45,000	XXX	XXX
0509999999 – Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)						1,091,838	XXX	920,458	900,000	934,038		(22,480)			XXX	XXX	XXX	10,625	45,000	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
005518-WY-7	ADAMS & WELD CNTYS CO SCH DIST 5			2	1.C FE	426,024	106.698	373,444	350,000	400,735		(9,743)			5.000	1.910	JD	1,458	17,500	05/07/2020	12/01/2042
014464-YH-8	ALEDO TX INDEP SCH DIST 5			2	1.A FE	161,490	106.543	21,309	20,000	138,942		(7,715)			5.000	-7.531	FA	378	12,500	06/16/2016	02/15/2043
014464-YJ-4	ALEDO TX INDEP SCH DIST 5			2	1.A FE	148,572	106.020	243,846	230,000	130,981		394			5.000	9.963	FA	4,344		06/16/2016	02/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05914F-VS-6	BALTIMORE CNTY MD 5			2	1.A FE	417,701	102.941	360,293	350,000	362,419		(7,560)			5.000	2.712	FA	7,292	17,500	12/15/2014	08/01/2037
080869-JY-7	BELTON MO 5			2	1.D FE	269,524	109.286	240,429	220,000	243,487		(5,305)			5.000	2.312	MS	3,667	11,000	11/03/2017	03/01/2029
109367-VG-4	BRIGHTON MI AREA SCH DIST 5				1.B FE	320,993	111.327	278,318	250,000	301,697		(7,700)			5.000	1.569	MN	2,083	12,500	05/20/2020	05/01/2029
111746-JF-1	BROCKTON MA 2.558				1.E FE	507,615	80.658	403,287	500,000	506,849		(688)			2.558	2.386	MN	2,132	12,151	11/03/2021	11/01/2031
15317P-BJ-8	CENTRAL CO WTR CONSERVANCY DIS 1.907				1.C FE	515,000	79.951	411,745	515,000	515,000					1.907	1.907	JD	818	9,821	01/22/2021	12/01/2030
172217-V5-7	CINCINNATI OH 2				1.C FE	504,555	79.079	395,396	500,000	504,081		(416)			2.000	1.900	JD	833	10,000	10/22/2021	12/01/2031
179093-GC-7	CLACKAMAS CNTY OR SCH DIST #12 5			2	1.B FE	302,408	103.155	257,888	250,000	258,897		(5,915)			5.000	2.512	JD	556	12,500	12/22/2014	06/15/2028
199492-E7-0	COLUMBUS OH 2.632			2	1.A FE	350,000	81.792	286,273	350,000	350,000					2.632	2.632	AO	2,303	9,212	10/04/2019	04/01/2033
199507-6T-6	COLUMBUS OH CITY SCH DIST 2.647			2	1.C FE	316,399	84.678	245,566	290,000	310,993		(2,853)			2.647	1.543	JD	640	7,676	02/01/2021	12/01/2030
280455-EA-0	EDGEWOOD OH CITY SCH DIST 5			2	1.C FE	42,267	100.835	40,334	40,000	40,117		(270)			5.000	4.298	JD	167	2,000	06/26/2013	12/01/2028
358776-CU-4	FRISCO TX 5			2	1.A FE	277,770	100.222	250,556	250,000	250,433		(3,392)			5.000	3.610	FA	4,722	12,500	08/13/2013	02/15/2026
435236-JR-6	HOLLAND MI SCH DIST 5			2	1.C FE	289,248	102.649	256,623	250,000	256,035		(4,354)			5.000	3.153	MN	2,083	12,500	05/22/2014	05/01/2027
443524-UQ-4	HUBER HEIGHTS OH 5.01			2	1.D FE	245,000	100.009	245,022	245,000	245,000					5.010	5.010	JD	1,023	12,275	10/27/2010	12/01/2025
514264-EU-0	LANCASTER OH CITY SCH DIST 2.788			2	1.C FE	500,000	83.226	416,128	500,000	500,000					2.788	2.788	AO	3,485	13,940	11/01/2019	10/01/2032
514282-VE-9	LANCASTER PA 5			2	1.E FE	303,578	107.158	267,895	250,000	269,306		(5,471)			5.000	2.582	MN	2,083	12,500	03/10/2016	11/01/2026
592112-NG-7	MET GOVT NASHVILLE & DAVIDSON 5			2	1.C FE	121,481	100.000	100,000	100,000	100,007		(2,484)			5.000	2.482	JJ	2,500	5,000	05/23/2013	01/01/2027
61334P-DK-6	MONTGOMERY CNTY MD 1.75			2	1.A FE	505,000	73.540	367,702	500,000	503,915		(464)			1.750	1.643	MN	1,458	8,750	08/17/2020	11/01/2033
64327T-EC-8	NEW CASTLE CNTY DE 5			2	1.A FE	621,145	106.285	531,425	500,000	538,812		(13,554)			5.000	2.096	AO	6,250	25,000	07/26/2016	10/01/2038
64966M-FB-0	NEW YORK NY 5			2	1.C FE	422,216	106.857	374,001	350,000	378,712		(7,541)			5.000	2.602	FA	7,292	17,500	10/31/2016	08/01/2032
701057-CD-1	PARKER CO WTR & SANTN DIST 2.439			2	1.B FE	535,000	78.118	390,590	500,000	527,358		(3,355)			2.439	1.671	FA	5,081	12,195	09/09/2020	08/01/2033
72178J-AG-8	PIMA CNTY AZ PLEDGED REVENUE O 1.588				1.B FE	504,200	82.890	414,450	500,000	503,272		(585)			1.588	1.460	MN	1,323	7,940	05/07/2021	05/01/2028
733845-MH-1	PORT CLINTON OH CITY SCH DIST 4				1.B FE	425,684	94.863	332,021	350,000	407,605		(7,844)			4.000	1.495	JD	1,167	14,000	08/06/2020	12/01/2029
745401-EL-9	PULASKI CNTY AR SPL SCH DIST 2.75			2	1.C FE	488,855	81.959	409,796	500,000	491,145		743			2.750	2.953	FA	5,729	13,750	10/17/2019	02/01/2033
796237-W8-4	SAN ANTONIO TX 5				1.A FE	370,287	104.677	314,032	300,000	316,972		(7,861)			5.000	2.222	FA	6,250	15,000	09/23/2015	02/01/2025
840658-QL-5	S WSTRN CITY OH SCH DIST FRANK 2.932			2	1.C FE	500,000	83.423	417,115	500,000	500,000					2.932	2.932	JD	1,222	14,660	09/13/2019	12/01/2033
849765-GV-8	SPRING LAKE MI PUBLIC SCHS 1.46				1.C FE	385,000	85.505	329,194	385,000	385,000					1.460	1.460	MN	937	5,621	05/18/2021	11/01/2027
898242-NK-4	TRUSSVILLE AL 1.782			2	1.C FE	500,000	77.739	388,694	500,000	500,000					1.782	1.782	AO	2,228	8,910	08/12/2020	10/01/2031
902273-YE-5	TYLER TX INDEP SCH DIST 1.584			2	1.A FE	400,000	78.354	313,414	400,000	400,000					1.584	1.584	FA	2,394	6,336	07/24/2020	02/15/2031
969871-3J-9	WILLIAMSON CNTY TN 5				1.A FE	292,195	105.090	262,724	250,000	257,836		(3,283)			5.000	3.550	AO	3,125	12,500	03/25/2010	04/01/2025
0619999999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						11,969,204	XXX	9,939,506	10,995,000	11,395,606		(107,216)			XXX	XXX	XXX	87,022	365,236	XXX	XXX
0709999999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						11,969,204	XXX	9,939,506	10,995,000	11,395,606		(107,216)			XXX	XXX	XXX	87,022	365,236	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations																					
010268-AN-0	ALABAMA FEDERAL AID HIGHWAY FI 5			2	1.A FE	236,586	103.425	206,849	200,000	207,412		(4,281)			5.000	2.727	MS	3,333	10,000	07/27/2015	09/01/2028
045141-WE-4	ASHWAUBENON WI 3.5			2	1.C FE	500,000	99.221	496,103	500,000	500,000					3.500	3.500	AO	4,375	17,500	10/24/2018	10/01/2023
160853-ST-5	CHARLOTTE-MECKLENBURG NC HOSP 5			2	1.D FE	396,179	103.806	363,321	350,000	367,221		(5,295)			5.000	3.298	JJ	8,069	17,500	11/15/2016	01/15/2036
186427-GW-4	CLEVELAND OH WTR REVENUE 1.515				1.C FE	250,000	79.800	199,499	250,000	250,000					1.515	1.515	JJ	1,894	3,788	07/23/2020	01/01/2030
196479-T6-6	COLORADO ST HSG & FIN AUTH 3.2				1.A FE	180,000	99.421	178,958	180,000	180,000					3.200	3.200	MN	960	5,760	09/01/2018	05/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
240523-UK-4	DE KALB CNTY GA WTR & SWR REVE 5.25			2	1.C FE	185,616	108.948	163,421	150,000	166,101		(1,329)			5.250	3.924	AO	1,969	7,875	03/13/2013	10/01/2032
312432-T6-4	FAYETTE CNTY KY SCH DIST FIN C 1.5			2	1.D FE	200,000	79.668	159,337	200,000	200,000					1.500	1.500	AO	750	3,300	08/05/2021	10/01/2029
3130AG-GM-1	FEDERAL HOME LOAN BANK 2.97 24/05/28			2	1.B FE	759,953	92.152	691,136	750,000	750,000		(7,390)			2.970	2.970	MN	2,289	22,275	11/09/2021	05/24/2028
3130AJ-B2-4	FEDERAL HOME LOAN BANK 2.59 19/03/40			2	1.A FE	252,230	70.516	176,290	250,000	250,000					2.590	2.590	MS	1,835	6,475	05/20/2020	03/19/2040
3130AK-R5-7	FEDERAL HOME LOAN BANK 1.29 28/01/30			2	1.B FE	236,145	81.477	203,693	250,000	237,661		1,516			1.290	2.039	JJ	1,371	3,225	01/19/2022	01/28/2030
3130AM-DA-7	FEDERAL HOME LOAN BANK 1.98 19/05/31			2	1.B FE	501,250	82.928	414,640	500,000	500,000		(485)			1.980	1.980	MN	1,155	9,900	05/07/2021	05/19/2031
3130AN-QZ-6	FEDERAL HOME LOAN BANK 1.65 25/08/31			2	1.B FE	500,000	80.275	401,375	500,000	500,000					1.650	1.650	FA	2,888	8,250	08/18/2021	08/25/2031
3130AP-5E-1	FEDERAL HOME LOAN BANK 1.15 26/10/26			2	1.B FE	352,760	88.648	354,590	400,000	355,622		2,862			1.150	4.303	AO	831	2,300	09/22/2022	10/26/2026
3130AQ-RH-8	FEDERAL HOME LOAN BANK 2 25/02/27			2	1.B FE	500,000	90.821	454,105	500,000	500,000					2.000	2.000	FA	3,500	5,000	01/27/2022	02/25/2027
3130AR-UL-3	FEDERAL HOME LOAN BANK 3.5 18/05/27			2	1.B FE	1,000,000	95.091	950,905	1,000,000	1,000,000					3.500	3.500	MN	4,181	17,500	05/10/2022	05/18/2027
3130AU-AN-4	FEDERAL HOME LOAN BANK 5.5 30/12/27			2	1.B FE	1,000,000	100.116	1,001,161	1,000,000	1,000,000					5.500	5.500	JD	153		12/13/2022	12/30/2027
3133EM-RF-1	FEDERAL FARM CREDIT BANK 1.2 26/02/29			2	1.A FE	497,625	83.355	416,773	500,000	498,152		287			1.200	1.262	FA	2,083	6,000	02/18/2021	02/26/2029
3133EM-V7-4	FEDERAL FARM CREDIT BANK 1.4 26/04/29			2	1.A FE	992,870	83.288	832,881	1,000,000	993,994		899			1.400	1.500	AO	2,528	14,000	09/28/2021	04/26/2029
3133EN-BU-3	FEDERAL FARM CREDIT BANK 1.83 25/04/30			2	1.A FE	848,088	84.294	716,499	850,000	848,329		211			1.830	1.859	AO	2,852	15,555	11/04/2021	04/25/2030
3133EN-JS-0	FEDERAL FARM CREDIT BANK 2 30/12/30			2	1.A FE	500,000	82.158	410,790	500,000	500,000					2.000	2.000	JD	28	10,000	12/27/2021	12/30/2030
3134GW-EM-4	FREDDIE MAC 1.52 28/01/33			2	1.A FE	500,000	76.559	382,797	500,000	500,000					1.520	1.520	JJ	3,230	7,600	07/30/2020	01/28/2033
3134GX-2T-0	FREDDIE MAC 4.5 30/09/25			2	1.A FE	500,000	98.958	494,792	500,000	500,000					4.500	4.500	MS	5,688		09/13/2022	09/30/2025
3134GX-S4-7	FREDDIE MAC 4.2 28/08/25			2	1.A FE	494,965	98.816	494,078	500,000	495,014		49			4.200	4.599	FA	7,058		12/19/2022	08/28/2025
3134GX-S5-4	FREDDIE MAC 4.05 28/08/25			2	1.A FE	493,090	98.428	492,139	500,000	493,157		67			4.050	4.597	FA	6,806		12/19/2022	08/28/2025
3134GY-3J-9	FREDDIE MAC 5.5 25/08/25			2	1.A FE	1,000,000	100.414	1,004,144	1,000,000	1,000,000					5.500	5.500	FA	5,500		11/07/2022	08/25/2025
3134GY-3M-2	FREDDIE MAC 5.15 28/08/25			2	1.A FE	500,000	100.114	500,568	500,000	500,000					5.150	5.150	FA	2,360		11/09/2022	08/28/2025
3134GY-3R-1	FREDDIE MAC 5.15 28/11/25			2	1.A FE	500,000	100.355	501,775	500,000	500,000					5.150	5.150	MN	2,360		11/09/2022	11/28/2025
3135G0-6Q-1	FANNIE MAE 0.64 30/12/25			2	1.A FE	1,001,794	88.982	889,819	1,000,000	1,000,000					0.640	0.640	JD	18	6,400	12/28/2020	12/30/2025
3135GA-4U-2	FANNIE MAE 1 19/05/28			2	1.A FE	1,000,000	84.262	842,622	1,000,000	1,000,000					1.000	1.000	MN	1,167	10,000	11/12/2020	05/19/2028
3135GA-5V-9	FANNIE MAE 1 23/06/28			2	1.A FE	500,000	84.022	420,110	500,000	500,000					1.000	1.000	JD	111	5,000	12/09/2020	06/23/2028
3135GA-A6-8	FANNIE MAE 1 14/12/28			2	1.A FE	250,000	82.843	207,106	250,000	250,000					1.000	1.000	JD	118	2,500	12/09/2020	12/14/2028
437887-GX-4	HOMEWOOD AL EDUCTNL BLDG AUTHR 2.785				1.G FE	300,000	90.057	270,170	300,000	300,000					2.785	2.785	JD	696	8,355	11/21/2019	12/01/2027
438689-LQ-2	HONOLULU CITY & CNTY HI BRD OF 1.983			1	1.B FE	500,000	88.100	440,500	500,000	500,000					1.983	1.983	JJ	4,958	9,915	03/12/2020	07/01/2027
45506D-ZJ-7	INDIANA ST FIN AUTH REVENUE 5			2	1.A FE	627,305	108.164	540,818	500,000	549,649		(13,185)			5.000	2.122	FA	10,417	25,000	10/07/2016	02/01/2030
485424-PT-6	KANSAS ST DEPT OF TRANSPRTN HI 5			2	1.C FE	300,090	103.524	258,809	250,000	259,492		(5,487)			5.000	2.672	MS	4,167	12,500	11/14/2014	09/01/2030
534272-D9-7	LINCOLN NE ELEC SYS REVENUE 5			2	1.C FE	496,082	105.689	454,461	430,000	449,540		(6,898)			5.000	3.221	MS	7,167	21,500	07/10/2015	09/01/2035
54659R-EL-1	LOUISVILLE & JEFFERSON CNTY KY 3			2	1.A FE	577,020	92.937	464,685	500,000	557,996		(8,032)			3.000	1.239	MN	1,917	15,000	08/06/2020	11/15/2035
56682H-CC-1	MARICOPA CNTY AZ INDL DEV AUTH 5			2	1.D FE	403,064	104.522	365,827	350,000	373,087		(5,316)			5.000	3.241	JJ	8,750	17,500	11/16/2016	01/01/2038
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE 3.797			2	1.B FE	335,000	86.023	288,178	335,000	335,000					3.797	3.797	MS	4,240	12,720	11/03/2016	03/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
574486-FK-7	MARYSVILLE OH WTR SYS MTGE REV 4			2	1.D FE	269,338	102.666	256,665	250,000	259,637		(3,825)			4.000	2.359	JD	833	10,000	04/30/2020	12/01/2033
576000-XK-4	MASSACHUSETTS ST SCH BLDG AUTH 2.766			1,2	1.C FE	404,252	84.393	337,574	400,000	403,035		(403)			2.766	2.644	AO	2,336	11,064	11/20/2019	10/15/2030
606341-MQ-5	MISSOURI ST BRD OF PUBLIC BLDG 2				1.B FE	749,543	80.380	602,853	750,000	749,594		45			2.000	2.007	AO	3,750	13,625	10/21/2021	04/01/2031
613741-KX-4	MONTGOMERY CNTY VA ECON DEV AU 2.992			2	1.D FE	754,238	83.032	622,741	750,000	752,586		(540)			2.992	2.909	JD	1,870	22,440	10/25/2019	06/01/2032
631060-CT-5	NARRAGANSETT BAY RI COMMISSION 2.264			1,2	1.D FE	407,456	77.827	311,306	400,000	405,758		(686)			2.264	2.061	MS	3,019	9,056	06/23/2020	09/01/2032
655153-CV-4	NOBLESVILLE IN ECON DEV REVENU 3.4			2	1.B FE	540,000	87.650	473,311	540,000	540,000					3.400	3.400	FA	7,650	18,360	05/30/2019	08/01/2033
65887P-WH-4	NORTH DAKOTA ST PUBLIC FIN AUT 2.23				1.C FE	694,358	82.215	575,503	700,000	694,905		547			2.230	2.331	JD	1,301	14,699	01/18/2022	12/01/2030
67765Q-CA-2	OHIO ST WTR DEV AUTH REVENUE 5			2	1.A FE	586,015	106.858	534,289	500,000	533,619		(9,212)			5.000	2.931	JD	2,083	25,000	11/15/2016	12/01/2034
67919P-PY-3	OKLAHOMA ST WTR RESOURCE BRD R 2.561			2	1.A FE	500,000	82.412	412,059	500,000	500,000					2.561	2.561	AO	3,201	12,805	12/04/2019	04/01/2031
681810-KP-1	OMAHA NE SANTN SWR REVENUE 5			2	1.C FE	193,350	103.774	171,226	165,000	171,003		(3,066)			5.000	3.002	MN	1,054	8,250	11/20/2014	11/15/2030
68803E-AR-6	OSCEOLA CNTY FL PUBLIC IMPT RE 3.819			1,2	1.D FE	519,770	85.959	429,794	500,000	512,141		(2,323)			3.819	3.267	AO	4,774	19,095	07/30/2019	10/01/2037
709235-XX-8	PENNSYLVANIA ST UNIV 5			2	1.C FE	496,306	107.762	420,270	390,000	430,803		(10,601)			5.000	2.038	MS	6,500	19,500	06/16/2016	09/01/2032
712851-BM-5	PEORIA AZ WTR & WSTWTR REVENUE 5				1.B FE	553,075	109.479	547,396	500,000	547,265		(5,810)			5.000	2.782	JJ	15,069		05/10/2022	07/15/2027
765433-KK-2	RICHMOND VA PUBLIC UTILITY REV 5			2	1.C FE	409,227	106.318	372,111	350,000	371,521		(6,673)			5.000	2.886	JJ	8,069	17,500	11/18/2016	01/15/2032
83755L-N4-4	SOUTH DAKOTA ST BLDG AUTH REVE 2.262			2	1.B FE	501,385	74.608	373,040	500,000	501,081		(133)			2.262	2.230	JD	943	11,310	08/28/2020	06/01/2036
859883-EP-1	STEUBEN LAKES IN REGL WST DIST 1.837			2	1.C FE	350,000	78.522	274,829	350,000	350,000					1.837	1.837	MS	2,143	6,430	09/11/2020	09/01/2031
88283L-JE-7	TEXAS ST TRANSPRTN COMMISSIONS 5			2	1.A FE	173,097	102.678	154,016	150,000	153,364		(2,591)			5.000	3.172	AO	1,875	7,500	06/10/2014	04/01/2033
88283L-KV-7	TEXAS ST TRANSPRTN COMMISSIONS 4			1	1.A FE	481,627	90.914	345,473	380,000	464,451		(7,460)			4.000	1.652	AO	3,800	15,200	08/31/2020	10/01/2033
914072-QE-6	UNIV OF ARKANSAS AR UNIV REVEN 5			2	1.C FE	131,156	101.060	111,166	110,000	111,931		(2,250)			5.000	2.873	MN	917	5,500	05/02/2013	11/01/2030
917567-AY-5	UTAH ST TRANSIT AUTH SALES TAX 5			2	1.C FE	301,165	105.769	264,423	250,000	263,525		(5,248)			5.000	2.722	JD	556	12,500	02/04/2015	06/15/2038
924214-YC-7	VERMONT ST MUNI BOND BANK 5			2	1.C FE	317,950	106.881	267,203	250,000	277,493		(6,664)			5.000	2.076	JD	1,042	12,500	07/28/2016	12/01/2033
92778R-FV-4	VIRGINIA ST CMWLTH UNIV 2.124			1	1.D FE	502,175	80.477	402,387	500,000	501,686		(196)			2.124	2.077	MN	1,770	10,620	06/17/2020	11/01/2030
92812V-E8-5	VIRGINIA ST HSG DEV AUTH 2.059				1.B FE	259,333	83.921	209,803	250,000	256,933		(1,003)			2.059	1.610	JJ	2,574	5,148	07/28/2020	07/01/2029
928172-WG-6	VIRGINIA ST PUBLIC BLDG AUTH P 5.9			1	1.B FE	227,594	104.849	230,668	220,000	220,000		(4,354)			5.900	5.900	FA	5,408	12,980	11/12/2010	08/01/2030
93978H-MC-6	WASHINGTON ST HLTH CARE FACS A 5			2	1.C FE	295,790	104.128	260,320	250,000	261,536		(4,886)			5.000	2.882	AO	3,125	12,500	04/15/2015	10/01/2030
958697-KY-9	WSTRN MN MUNI PWR AGY 2.695			1	1.D FE	500,245	83.498	417,488	500,000	500,190		(18)			2.695	2.690	JJ	6,738	13,475	11/25/2019	01/01/2032
0819999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						31,286,155	XXX	27,483,637	30,150,000	30,601,484		(129,158)			XXX	XXX	XXX	216,168	667,249	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities																					
3136A3-4J-7	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	1,480,992	92.821	1,303,204	1,403,992	1,468,091		(26,072)			3.500	2.248	MON	4,095	50,198	11/10/2021	02/25/2042
3136AB-W7-4	FANNIE MAE 2 POOL ID N.A.			4	1.A	186,269	87.976	174,101	197,895	189,096		5,540			2.000	3.833	MON	330	4,110	05/23/2019	12/25/2042
3136AD-Y4-5	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	183,923	95.607	166,972	174,645	180,874		(1,824)			3.500	2.455	MON	509	6,223	12/21/2015	05/25/2033
3136AM-4B-2	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	284,482	97.015	260,024	268,024	271,289		(1,997)			3.500	2.897	MON	782	9,479	12/01/2015	01/25/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book / Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136AP-RS-3	FANNIE MAE 3 POOL ID N.A.			4	1.A	625,821	90.673	540,913	596,553	622,210		(10,516)			3.000	1.717	MON	1,491	18,358	11/04/2021	01/25/2045
3136B4-Y4-4	FANNIE MAE 3 POOL ID N.A.			4	1.A	1,003,868	79.208	773,865	977,000	985,128		(4,893)			3.000	2.645	MON	2,443	29,310	10/25/2019	07/25/2049
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.			4	1.A	978,502	79.660	782,044	981,723	979,427		948			1.250	1.309	MON	1,023	12,532	03/18/2021	05/25/2050
3136BP-QN-4	FANNIE MAE 6 POOL ID N.A.			4	1.A	998,182	101.287	994,254	981,617	997,738		(444)			6.000	5.329	MON	4,908		11/29/2022	06/25/2042
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	446,384	84.115	361,796	430,120	443,253		(2,711)			2.000	1.497	MON	717	8,668	12/07/2020	09/25/2050
3137FD-ET-5	FHLMC MULTIFAMILY STRUCTURED P 3.459 POOL ID N.A.			4	1.A	1,202,344	91.255	912,549	1,000,000	1,133,365		(27,615)			3.459	0.741	MON	2,883	34,590	08/13/2020	11/25/2032
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.			4	1.A	200,892	97.980	189,178	193,078	194,095		(1,149)			4.000	3.472	MON	644	8,413	03/13/2019	11/15/2046
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.			4	1.A	758,650	95.752	644,827	673,432	689,336		(10,695)			4.500	3.520	MON	2,525	31,330	08/06/2019	01/15/2049
3137FL-KU-7	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	61,919	97.032	57,494	59,252	61,801		(3,063)			3.500	0.222	MON	173	2,279	09/15/2020	11/15/2047
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	302,624	85.487	248,305	290,460	300,543		(4,958)			2.500	1.590	MON	605	7,414	07/19/2021	10/25/2049
3137H0-QU-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	602,012	80.802	480,802	595,039	601,732		(850)			2.000	1.857	MON	992	11,988	05/19/2021	11/25/2050
3137H7-DV-2	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	1,817,439	95.162	1,713,711	1,800,837	1,813,187		(5,764)			3.500	3.158	MON	5,252	42,526	04/06/2022	11/25/2049
3137H7-HE-6	FREDDIE MAC 4 POOL ID N.A.			4	1.A	1,431,316	96.703	1,373,390	1,420,220	1,430,895		(987)			4.000	3.858	MON	4,734	33,391	05/11/2022	04/25/2049
3138L7-XD-3	FANNIE MAE 3.8 POOL ID AM6975			4	1.A	1,252,703	93.940	1,029,594	1,096,008	1,226,386		(26,893)			3.800	1.290	MON	3,586	42,227	10/21/2021	10/01/2032
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.			4	1.A	50,438	97.283	46,905	48,215	48,785		(484)			4.000	3.150	MON	161	2,005	01/22/2014	07/15/2039
0829999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities						13,868,757	XXX	12,053,927	13,188,111	13,637,231		(124,426)			XXX	XXX	XXX	37,852	355,040	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities																					
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556			4	1.A	423,235	89.680	357,546	398,691	422,528		(14,989)			3.000	1.428	MON	997	12,226	11/13/2020	05/01/2050
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877			4	1.A	664,400	85.148	535,911	629,390	666,317		(11,064)			2.500	0.857	MON	1,311	16,127	09/15/2020	09/01/2050
31371K-VF-5	FANNIE MAE 5.5 POOL ID 254514			4	1.A FE	7,762	102.790	8,048	7,830	7,784		15			5.500	5.714	MON	36	440	10/23/2002	11/01/2032
31402A-D6-0	FANNIE MAE 5 POOL ID 722925			4	1.A FE	260	98.808	254	257	257		(1)			5.000	4.557	MON	1	15	12/22/2003	07/01/2023
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741			4	1.A	178,440	90.929	158,079	173,849	177,327		(1,957)			3.000	2.426	MON	435	5,331	08/27/2019	08/01/2039
0849999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities						1,274,097	XXX	1,059,837	1,210,016	1,274,214		(27,997)			XXX	XXX	XXX	2,780	34,139	XXX	XXX
0909999999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						46,429,009	XXX	40,597,402	44,548,127	45,512,929		(281,581)			XXX	XXX	XXX	256,800	1,056,428	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
02079K-AD-9	ALPHABET INC 1.1 15/08/30			2	1.C FE	498,630	78.591	392,956	500,000	498,944		132			1.100	1.129	FA	2,078	5,500	08/03/2020	08/15/2030
040555-CZ-5	ARIZONA PUBLIC SERVICE 2.6 15/08/29			2	1.G FE	499,345	83.615	418,075	500,000	499,547		62			2.600	2.615	FA	4,911	13,000	08/12/2019	08/15/2029
099724-AJ-5	BORGWARNER INC 3.375 15/03/25			2	2.A FE	370,447	95.800	335,301	350,000	359,185		(4,553)			3.375	2.007	MS	3,478	11,813	06/24/2020	03/15/2025
13607X-EA-1	CANADIAN IMPERIAL BANK 5.15 01/30/2024		A	2	1.F FE	300,000	99.927	299,782	300,000	300,000					5.150	5.150	JD	43		12/28/2022	01/30/2024
141784-AM-0	CARGILL INC 7.41 18/06/27				1.F FE	463,155	107.885	377,598	350,000	390,840		(8,069)			7.410	4.520	MN	3,314	25,935	11/17/2011	06/18/2027
17252M-AN-0	CINTAS CORPORATION NO. 2 3.7 01/04/27			2	1.G FE	452,816	96.535	439,233	455,000	453,076		260			3.700	3.808	AO	4,209	8,418	05/11/2022	04/01/2027
172967-ME-8	CITIGROUP INC 3.98 20/03/30			2	1.G FE	514,765	90.409	452,044	500,000	509,796		(1,482)			3.980	3.628	MJSD	5,583	19,900	05/28/2019	03/20/2030
191219-AX-2	COCA-COLA REFRESH USA 6.7 15/10/36				1.F FE	321,571	109.504	262,809	240,000	301,761		(3,230)			6.700	4.233	AO	3,395	16,080	01/28/2016	10/15/2036
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26				2.B FE	189,583	95.444	184,404	193,206	191,974		383			4.000	4.228	AO	1,331	7,728	07/03/2013	04/29/2026
26442C-AX-2	DUKE ENERGY CAROLINAS 3.95 15/11/28			2	1.F FE	537,930	96.136	480,678	500,000	524,402		(3,923)			3.950	3.006	MN	2,524	19,750	05/29/2019	11/15/2028
26442E-AF-7	DUKE ENERGY OHIO INC 3.65 01/02/29			2	1.F FE	337,029	93.086	279,258	300,000	330,447		(4,901)			3.650	1.816	FA	4,563	10,950	08/23/2021	02/01/2029
291011-AQ-7	EMERSON ELECTRIC CO 6 15/08/32				1.F FE	473,113	104.894	367,130	350,000	445,722		(8,565)			6.000	2.761	FA	7,933	21,000	09/10/2019	08/15/2032
29364D-AR-1	ENTERGY ARKANSAS LLC 3.05 01/06/23			2	1.F FE	415,417	99.240	418,792	422,000	421,382		1,438			3.050	3.402	JD	1,073	12,871	08/08/2018	06/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29736R-AA-8	ESTEE LAUDER CO INC 5.75 15/10/33				1.E FE	256,418	103.763	207,527	200,000	245,055		(3,426)			5.750	3.270	AO	2,428	11,500	07/16/2019	10/15/2033
314353-AA-1	FEDEX 2020-1 CLASS AA 1.875 20/08/35				1.D FE	451,131	82.158	366,859	446,527	450,513		(481)			1.875	1.751	FA	3,047	8,372	09/09/2020	08/20/2035
36246M-AU-3	GTP ACQUISITION PARTNERS 3.482 15/06/50			2	1.A FE	509,820	93.220	466,101	500,000	502,189		(2,218)			3.482	3.018	MON	774	17,410	05/30/2019	06/15/2050
38150A-PD-1	GOLDMAN SACHS GROUP INC 5.375 30/09/27			2	1.F FE	300,000	98.006	294,019	300,000	300,000					5.375	5.375	MS	4,076		09/28/2022	09/30/2027
44644A-AE-7	HUNTINGTON NATIONAL BANK 3.55 06/10/23			2	1.G FE	249,450	98.935	247,338	250,000	249,911		112			3.550	3.597	AO	2,095	8,875	08/16/2018	10/06/2023
449669-AK-6	MOSAIC GLOBAL HOLDINGS 7.3 15/01/28				2.B FE	251,622	106.725	213,449	200,000	220,684		(3,522)			7.300	4.976	JJ	6,732	14,600	11/10/2011	01/15/2028
458140-AS-9	INTEL CORP 3.7 29/07/25			2	1.E FE	304,494	97.629	292,888	300,000	301,681		(681)			3.700	3.449	JJ	4,687	11,100	08/14/2018	07/29/2025
459200-AR-2	IBM CORP 6.22 01/08/27				1.G FE	566,646	105.962	476,831	450,000	503,623		(10,626)			6.220	3.410	FA	11,663	27,990	07/16/2019	08/01/2027
46611J-AB-8	JBG/ROCKVILLE NCI CAMPUS 6.1 15/07/33				1.C FE	750,000	112.789	676,736	600,000	700,567		(15,152)			6.100	3.026	MON	1,627	36,600	08/09/2019	07/15/2033
46625H-HF-0	JPMORGAN CHASE & CO 6.4 15/05/38				1.F FE	340,075	108.610	271,526	250,000	320,592		(3,275)			6.400	3.947	MN	2,044	16,000	05/17/2016	05/15/2038
491674-BK-2	KENTUCKY UTILITIES CO 3.3 01/10/25			2	1.F FE	496,200	95.313	476,564	500,000	498,302		578			3.300	3.429	AO	4,125	16,500	03/05/2019	10/01/2025
494386-AB-1	KIMBERLY-CLARK DE MEXICO 3.8 08/04/24		D		1.G FE	256,970	97.395	243,488	250,000	251,048		(794)			3.800	3.462	AO	2,190	9,500	07/17/2014	04/08/2024
505588-BJ-1	LACLEDE GAS CO 3.4 15/08/23			2	1.F FE	299,289	99.095	297,285	300,000	299,947		82			3.400	3.428	FA	3,853	10,200	08/13/2013	08/15/2023
55261F-AJ-3	M&T BANK CORPORATION 3.55 26/07/23			2	1.G FE	355,363	99.259	351,377	354,000	354,149		(296)			3.550	3.463	JJ	5,411	12,567	08/27/2018	07/26/2023
57636Q-AM-6	MASTERCARD INC 2.95 01/06/29			2	1.D FE	499,310	90.423	452,114	500,000	499,534		65			2.950	2.966	JD	1,229	14,750	05/28/2019	06/01/2029
58013M-EU-4	MCDONALD'S CORP 3.375 26/05/25			2	2.A FE	149,772	96.794	145,190	150,000	149,937		25			3.375	3.393	MN	492	5,063	05/18/2015	05/26/2025
63743F-ZS-8	NATIONAL RURAL UTIL COOP 3 15/12/27				1.F FE	381,169	90.242	338,406	375,000	378,888		(721)			3.000	2.776	MON	500	11,250	09/24/2019	12/15/2027
67103H-AG-2	O'REILLY AUTOMOTIVE INC 4.35 01/06/28			2	2.B FE	488,820	97.244	486,218	500,000	488,900		80			4.350	4.816	JD	1,813		12/12/2022	06/01/2028
677415-CF-6	OHIO POWER COMPANY 6.6 15/02/33				2.A FE	385,300	105.640	308,469	292,000	359,371		(5,341)			6.600	3.845	FA	7,281	19,272	09/26/2017	02/15/2033
678858-BU-4	OKLAHOMA G&E CO 3.3 15/03/30			2	1.G FE	398,828	88.462	353,847	400,000	399,170		100			3.300	3.332	MS	3,887	13,200	06/04/2019	03/15/2030
74949L-AC-6	RELX CAPITAL INC 4 18/03/29		D	2	2.A FE	439,452	92.848	371,392	400,000	426,587		(3,857)			4.000	2.833	MS	4,578	16,000	08/22/2019	03/18/2029
75968N-AD-3	RENAISSANCERE HOLDINGS L 3.6 15/04/29		D	2	1.G FE	479,597	90.117	405,528	450,000	470,375		(3,054)			3.600	2.785	AO	3,420	16,200	11/19/2019	04/15/2029
776743-AF-3	ROPER TECHNOLOGIES INC 4.2 15/09/28			2	2.A FE	442,872	96.764	387,057	400,000	427,778		(4,641)			4.200	2.826	MS	4,947	16,800	08/16/2019	09/15/2028
78014R-JS-0	ROYAL BANK OF CANADA 6 15/12/32		A	2	1.F FE	600,000	99.071	594,428	600,000	600,000					6.000	6.000	JD	1,600		12/13/2022	12/15/2032
863667-AN-1	STRYKER CORP 3.5 15/03/26			2	2.A FE	351,204	96.087	336,304	350,000	350,562		(177)			3.500	3.443	MS	3,607	12,250	03/12/2019	03/15/2026
89114R-5B-8	TORONTO-DOMINION BANK 2.375 08/11/27		A	2	1.F FE	411,000	84.540	338,159	400,000	402,938		(3,387)			2.375	1.510	FMAN	1,399	9,500	07/31/2020	11/08/2027
892356-AA-4	TRACTOR SUPPLY CO 1.75 01/11/30			2	2.B FE	479,060	76.972	384,862	500,000	481,498		2,134			1.750	2.266	MN	1,458	8,750	11/04/2021	11/01/2030
89236T-KK-0	TOYOTA MOTOR CREDIT CORP 5.4 10/11/25				1.E FE	508,807	101.552	507,761	500,000	508,681		(126)			5.400	4.750	MN	3,825		12/12/2022	11/10/2025
89788M-AE-2	TRUIST FINANCIAL CORP 1.887 07/06/29			2	1.G FE	253,305	83.860	251,579	300,000	253,699		394			1.887	4.669	MJSD	377		12/05/2022	06/07/2029
92277G-AU-1	VENTAS REALTY LP 3 15/01/30			2	2.A FE	399,688	84.473	337,892	400,000	399,778		28			3.000	3.009	JJ	5,533	12,000	08/16/2019	01/15/2030
95001D-BJ-8	WELLS FARGO & COMPANY 4 17/05/25			2	2.A FE	500,000	96.788	483,940	500,000	500,000					4.000	4.000	MN	2,444	10,000	05/13/2022	05/17/2025
95040Q-AJ-3	WELLTOWER INC 3.1 15/01/30			2	2.A FE	399,832	84.636	338,544	400,000	399,881		15			3.100	3.105	JJ	5,718	12,400	08/09/2019	01/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
95709T-AP-5	EVERGY KANSAS CENTRAL 3.1 01/04/27			2	1.F FE	198,408	92.848	185,697	200,000	199,099		195			3.100	3.214	AO	1,550	6,200	04/12/2019	04/01/2027
1019999999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						18,527,701	XXX	16,597,433	17,477,733	18,122,014		(90,419)			XXX	XXX	XXX	154,842	557,793	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities																					
585525-BK-3	MELLON RESIDENTIAL FUNDING COR 6.75 POOL ID 2			4	1.D FM	248	94.666	788	832	390		111			6.750	46.540	MON	5	57	07/27/1998	06/25/2028
1029999999 – Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities						248	XXX	788	832	390		111			XXX	XXX	XXX	5	57	XXX	XXX
1109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)						18,527,949	XXX	16,598,221	17,478,565	18,122,404		(90,308)			XXX	XXX	XXX	154,847	557,850	XXX	XXX
2419999999 – Subtotals – Issuer Obligations						64,461,891	XXX	56,379,082	61,022,733	62,557,398		(366,117)			XXX	XXX	XXX	483,545	1,690,278	XXX	XXX
2429999999 – Subtotals – Residential Mortgage-Backed Securities						18,246,760	XXX	16,060,266	17,546,188	18,008,736		(136,311)			XXX	XXX	XXX	51,157	440,321	XXX	XXX
2439999999 – Subtotals – Commercial Mortgage-Backed Securities						6,102,730	XXX	5,814,686	6,383,480	6,111,740		10,947			XXX	XXX	XXX	14,011	35,574	XXX	XXX
2449999999 – Subtotals – Other Loan-Backed and Structured Securities						1,274,097	XXX	1,059,837	1,210,016	1,274,214		(27,997)			XXX	XXX	XXX	2,780	34,139	XXX	XXX
2509999999 – Subtotals – Total Bonds						90,085,477	XXX	79,313,872	86,162,418	87,952,087		(519,478)			XXX	XXX	XXX	551,492	2,200,312	XXX	XXX

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

Line Number							
1A	1A $43,626,191	1B $11,123,782	1C $11,042,221	1D $5,613,473	1E $1,831,573	1F $5,714,320	1G $4,244,393
1B	2A $3,373,079	2B $1,383,055	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book / Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
4509999999 – Total Preferred Stocks								XXX											XXX	XXX

NONE

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

Line Number							
1A	1A $	1B $	1C $	1D $	1E $	1F $	1G $
1B	2A $	2B $	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Parent, Subsidiaries and Affiliates, Other																	
45830@-10-9	Integrity Property & Casualty			1,000,000.000	15,796,122	15.796	15,796,122	6,000,000				279,812		279,812		07/06/2007	XXX
45833@-10-6	Integrity Select Ins Co			2,000,000.000	5,380,929	2.690	5,380,929	5,000,000				58,493		58,493		01/03/2017	XXX
5929999999 – Parent, Subsidiaries and Affiliates, Other					21,177,051	XXX	21,177,051	11,000,000				338,305		338,305		XXX	XXX
5979999999 – Subtotals – Parent, Subsidiaries and Affiliates					21,177,051	XXX	21,177,051	11,000,000				338,305		338,305		XXX	XXX
5989999999 – Total Common Stocks					21,177,051	XXX	21,177,051	11,000,000				338,305		338,305		XXX	XXX
5999999999 – Total Preferred and Common Stocks					21,177,051	XXX	21,177,051	11,000,000				338,305		338,305		XXX	XXX

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

Line Number							
1A	1A $	1B $	1C $	1D $	1E $	1F $	1G $
1B	2A $	2B $	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds: U.S. Governments								
38380J-3L-0	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		12/07/2022	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	1,738,615	1,830,723	1,678
38380J-TU-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		12/01/2022	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	1,741,381	1,836,657	638
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A 3.2 POOL ID N.A.		05/22/2019	VARIOUS	XXX	36,608	36,608	
38381H-ZN-4	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		11/29/2022	STIFEL NICOLAUS AND CO	XXX	932,540	998,704	90
38383L-WR-7	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.		12/12/2022	STIFEL NICOLAUS AND CO	XXX	1,505,391	1,500,000	6,042
912828-X8-8	US TREASURY N/B 2.375 15/05/27		03/28/2022	STIFEL NICOLAUS AND CO	XXX	991,719	1,000,000	8,791
0109999999 – Bonds: U.S. Governments						6,946,253	7,202,692	17,239
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3130AK-R5-7	FEDERAL HOME LOAN BANK 1.29 28/01/30		01/19/2022	STIFEL NICOLAUS AND CO	XXX	236,145	250,000	1,541
3130AP-5E-1	FEDERAL HOME LOAN BANK 1.15 26/10/26		09/22/2022	LOOP CAPITAL MARKETS LLC	XXX	352,760	400,000	1,878
3130AQ-RH-8	FEDERAL HOME LOAN BANK 2 25/02/27		01/27/2022	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	500,000	500,000	
3130AR-UL-3	FEDERAL HOME LOAN BANK 3.5 18/05/27		05/10/2022	LOOP CAPITAL MARKETS LLC	XXX	1,000,000	1,000,000	
3130AU-AN-4	FEDERAL HOME LOAN BANK 5.5 30/12/27		12/13/2022	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	1,000,000	1,000,000	
3134GX-2T-0	FREDDIE MAC 4.5 30/09/25		09/13/2022	DEAN WITTER REYNOLDS INC	XXX	500,000	500,000	
3134GX-S4-7	FREDDIE MAC 4.2 28/08/25		12/19/2022	STIFEL NICOLAUS AND CO	XXX	494,965	500,000	6,417
3134GX-S5-4	FREDDIE MAC 4.05 28/08/25		12/19/2022	STIFEL NICOLAUS AND CO	XXX	493,090	500,000	6,188
3134GY-3J-9	FREDDIE MAC 5.5 25/08/25		11/07/2022	STIFEL NICOLAUS AND CO	XXX	1,000,000	1,000,000	
3134GY-3M-2	FREDDIE MAC 5.15 28/08/25		11/09/2022	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	500,000	500,000	
3134GY-3R-1	FREDDIE MAC 5.15 28/11/25		11/09/2022	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	500,000	500,000	
3136BP-QN-4	FANNIE MAE 6 POOL ID N.A.		11/29/2022	STIFEL NICOLAUS AND CO	XXX	998,182	981,617	164
3137H7-DV-2	FREDDIE MAC 3.5 POOL ID N.A.		04/06/2022	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	2,018,438	2,000,000	5,444
3137H7-HE-6	FREDDIE MAC 4 POOL ID N.A.		05/11/2022	STIFEL NICOLAUS AND CO	XXX	1,507,576	1,495,889	2,493
65887P-WH-4	NORTH DAKOTA ST PUBLIC FIN AUT 2.23		01/18/2022	STIFEL NICOLAUS AND CO	XXX	694,358	700,000	1,214
712851-BM-5	PEORIA AZ WTR & WSTWTR REVENUE 5		05/10/2022	DEAN WITTER REYNOLDS INC	XXX	553,075	500,000	
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						12,348,588	12,327,506	25,339
Bonds: Industrial and Miscellaneous (Unaffiliated)								
13607X-EA-1	CANADIAN IMPERIAL BANK 5.15 01/30/2024	A	12/28/2022	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	300,000	300,000	
17252M-AN-0	CINTAS CORPORATION NO. 2 3.7 01/04/27		05/11/2022	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	452,816	455,000	1,964
38150A-PD-1	GOLDMAN SACHS GROUP INC 5.375 30/09/27		09/28/2022	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	300,000	300,000	
67103H-AG-2	O'REILLY AUTOMOTIVE INC 4.35 01/06/28		12/12/2022	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	488,820	500,000	785
78014R-JS-0	ROYAL BANK OF CANADA 6 15/12/32	A	12/13/2022	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	600,000	600,000	
89236T-KK-0	TOYOTA MOTOR CREDIT CORP 5.4 10/11/25		12/12/2022	BREAN CAPITAL LLC	XXX	508,807	500,000	2,550
89788M-AE-2	TRUIST FINANCIAL CORP 1.887 07/06/29		12/05/2022	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	253,305	300,000	
95001D-BJ-8	WELLS FARGO & COMPANY 4 17/05/25		05/13/2022	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	500,000	500,000	
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						3,403,748	3,455,000	5,300
2509999997 – Subtotals - Bonds - Part 3						22,698,589	22,985,198	47,878
2509999999 – Subtotals - Bonds						22,698,589	22,985,198	47,878
6009999999 – Totals						22,698,589	XXX	47,878

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds: U.S. Governments																				
36205G-AD-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID 389804		12/01/2022	MBS PAYDOWN	XXX	2,255	2,255	2,255	2,256						2,255				71	01/15/2033
36290S-RZ-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID 616204		11/29/2022	VARIOUS	XXX	58,585	61,982	64,461	63,465		(459)		(459)		63,006		(4,421)	(4,421)	1,897	01/20/2042
38373Q-PY-1	GOVERNMENT NATIONAL MORTGAGE A 4.5 POOL ID N.A.		12/01/2022	VARIOUS	XXX	83,771	85,530	85,770	85,542		(364)		(364)		85,178		(1,407)	(1,407)	3,463	05/20/2033
38378C-RT-6	GOVERNMENT NATIONAL MORTGAGE A 2 POOL ID N.A.		11/29/2022	VARIOUS	XXX	19,869	20,323	20,555	20,393		(43)		(43)		20,350		(481)	(481)	299	10/20/2040
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	104,454	104,454	102,364	102,952		718		718		104,454				1,451	02/16/2058
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	124,979	124,979	124,066	124,334		91		91		124,979				2,152	01/16/2059
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	46,495	46,495	45,347	45,640		430		430		46,495				791	07/16/2051
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	21,318	21,318	20,892	20,592		364		364		21,318				282	11/16/2053
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	52,436	52,436	52,903	52,760		(139)		(139)		52,436				731	09/20/2047
38381E-EM-6	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	52,147	52,147	51,098	51,103		58		58		52,147				360	09/16/2039
38382B-ZR-7	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	3,626	3,626	3,689	3,701		(20)		(20)		3,626				41	11/20/2049
38382E-P9-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	288,095	288,095	293,857	293,139		(1,073)		(1,073)		288,095				1,975	04/20/2050
38382F-WG-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	196,286	196,286	208,400	202,558		(2,073)		(2,073)		196,286				1,527	10/20/2048
912828-SV-3	US TREASURY N/B 1.75 15/05/22		05/14/2022	MATURITY	XXX	1,000,000	1,000,000	1,018,281	1,001,149		(1,149)		(1,149)		1,000,000				8,750	05/15/2022
0109999999 – Bonds: U.S. Governments						2,054,316	2,059,925	2,093,939	2,069,584		(3,659)		(3,659)		2,060,624		(6,309)	(6,309)	23,789	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
199491-6Y-2	COLUMBUS OH 5		08/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	250,000	250,000	310,155	254,430		(4,430)		(4,430)		250,000				12,500	02/15/2026
443524-UQ-4	HUBER HEIGHTS OH 5.01		12/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	80,000	80,000	80,000	80,000						80,000				4,008	12/01/2025
545896-7Q-9	LOUDOUN CNTY VA 5		12/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	150,000	150,000	170,229	152,290		(2,290)		(2,290)		150,000				7,500	12/01/2025
613664-4J-7	MONTGOMERY CNTY TN 5		04/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	250,000	250,000	285,065	250,985		(985)		(985)		250,000				6,250	04/01/2025
815628-FW-7	SEDGWICK CNTY KS UNIF SCH DIST 5		10/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	150,000	150,000	180,591	152,622		(2,622)		(2,622)		150,000				7,500	10/01/2030
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						880,000	880,000	1,026,040	890,327		(10,327)		(10,327)		880,000				37,758	XXX
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
196479-T6-6	COLORADO ST HSG & FIN AUTH 3.2		11/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	30,000	30,000	30,000	30,000						30,000				533	05/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556		12/01/2022	MBS PAYDOWN	XXX	106,028	106,028	112,555	114,485		(1,433)		(1,433)		106,028				920	05/01/2050
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877		12/01/2022	MBS PAYDOWN	XXX	188,183	188,183	198,651	199,538		(1,340)		(1,340)		188,183				2,134	09/01/2050
3133EL-HM-9	FEDERAL FARM CREDIT BANK 2.08 14/01/27		01/14/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	504,575	500,368		(368)		(368)		500,000				5,200	01/14/2027
3136A3-4J-7	FANNIE MAE 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	362,818	362,818	382,716	382,123		(3,839)		(3,839)		362,818				6,224	02/25/2042
3136AB-W7-4	FANNIE MAE 2 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	91,251	91,251	85,890	86,486		760		760		91,251				424	12/25/2042
3136AD-MZ-9	FANNIE MAE 1.5 POOL ID N.A.		12/01/2022	VARIOUS	XXX	45,897	55,254	51,645	51,155		439		439		51,595		(5,698)	(5,698)	776	04/25/2043
3136AD-Y4-5	FANNIE MAE 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	37,925	37,925	39,940	39,392		(173)		(173)		37,925				564	05/25/2033
3136AM-4B-2	FANNIE MAE 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	33,579	33,579	35,641	34,179		(128)		(128)		33,579				542	01/25/2030
3136AP-RS-3	FANNIE MAE 3 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	184,810	184,810	193,877	193,659		(1,239)		(1,239)		184,810				1,836	01/25/2045
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	250,181	250,181	249,360	249,502		100		100		250,181				1,060	05/25/2050
31371K-VF-5	FANNIE MAE 5.5 POOL ID 254514		12/01/2022	MBS PAYDOWN	XXX	2,104	2,104	2,085	2,091		2		2		2,104				45	11/01/2032
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	39,330	39,330	40,817	40,666		(110)		(110)		39,330				316	09/25/2050
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	206,922	206,922	215,296	208,338		(572)		(572)		206,922				3,525	11/15/2046
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	273,405	273,405	308,003	281,542		(1,579)		(1,579)		273,405				3,662	01/15/2049
3137FL-KU-7	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	70,336	70,336	73,502	73,948		(1,041)		(1,041)		70,336				592	11/15/2047
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	72,917	72,917	75,970	76,051		(575)		(575)		72,917				698	10/25/2049
3137H0-QU-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	52,216	52,216	52,828	52,827		(29)		(29)		52,216				377	11/25/2050
3137H7-DV-2	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	199,163	199,163	200,999			(324)		(324)		199,163				2,090	11/25/2049
3137H7-HE-6	FREDDIE MAC 4 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	75,669	75,669	76,260			(24)		(24)		75,669				743	04/25/2049
3138L7-XD-3	FANNIE MAE 3.8 POOL ID AM6975		12/01/2022	MBS PAYDOWN	XXX	37,495	37,495	42,856	42,712		(430)		(430)		37,495				787	10/01/2032
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	23,021	23,021	24,082	23,392		(96)		(96)		23,021				355	07/15/2039
31402A-D6-0	FANNIE MAE 5 POOL ID 722925		12/01/2022	MBS PAYDOWN	XXX	524	524	531	526		(1)		(1)		524				12	07/01/2023
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		12/01/2022	MBS PAYDOWN	XXX	46,113	46,113	47,330	47,297		(214)		(214)		46,113				431	08/01/2039
31419F-EB-8	FANNIE MAE 4 POOL ID AE4629		11/29/2022	VARIOUS	XXX	52,000	53,883	56,510	56,156		(557)		(557)		55,600		(3,599)	(3,599)	1,942	10/01/2040
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE 3.797		07/05/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	40,000	40,000	40,000	40,000						40,000				832	03/01/2039
597495-BT-6	MIDLAND CNTY TX FRESH WTR SPLY 2.69		09/08/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	300,000	300,000	301,377	301,116		(1,116)		(1,116)		300,000				7,913	09/15/2030
928172-WG-6	VIRGINIA ST PUBLIC BLDG AUTH P 5.9		11/29/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	20,708	20,000	20,690	20,396		(396)		(396)		20,000				2,275	08/01/2030
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						3,342,593	3,353,125	3,463,985	3,147,944		(14,284)		(14,284)		3,351,182		(9,297)	(9,297)	46,807	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
021441-AF-7	ALTERA CORP 4.1 15/11/23		09/06/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	250,970	250,000	245,000	248,882		397		397		249,279		721	721	9,255	11/15/2023
023135-AJ-5	AMAZON.COM INC 2.5 29/11/22		11/29/2022	MATURITY	XXX	150,000	150,000	143,049	149,041		959		959		150,000				3,750	11/29/2022
055451-AQ-1	BHP BILLITON FIN USA LTD 2.875 24/02/22	D	02/24/2022	MATURITY	XXX	122,000	122,000	124,618	122,061		(61)		(61)		122,000				1,754	02/24/2022
07274E-AG-8	BAYER US FINANCE LLC 3.375 08/10/24	C	12/06/2022	DEAN WITTER REYNOLDS INC	XXX	193,120	200,000	200,400	200,124		(41)		(41)		200,083		(6,963)	(6,963)	7,875	10/08/2024
09062X-AF-0	BIOGEN INC 4.05 15/09/25		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	389,800	400,000	415,204	406,705		(1,740)		(1,740)		404,965		(15,165)	(15,165)	19,935	09/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
10112R-AY-0	BOSTON PROPERTIES LP 2.75 01/10/26		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	227,075	250,000	244,988	247,444		477		477		247,920		(20,845)	(20,845)	8,155	10/01/2026
110122-CW-6	BRISTOL-MYERS SQUIBB CO 3.25 15/08/22		08/15/2022	MATURITY	XXX	250,000	250,000	243,838	249,478		522		522		250,000				8,125	08/15/2022
12189T-AN-4	BURLINGTN NORTH SANTA FE 6.75 15/03/29		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	129,600	120,000	157,264	139,587		(2,234)		(2,234)		137,353		(7,753)	(7,753)	9,968	03/15/2029
122014-AJ-2	BURLINGTON RESOURCES LLC 6.875 15/02/26		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	262,925	250,000	327,823	277,977		(5,975)		(5,975)		272,001		(9,076)	(9,076)	22,582	02/15/2026
149123-BN-0	CATERPILLAR INC 6.05 15/08/36		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	444,840	400,000	516,648	493,131		(4,502)		(4,502)		488,629		(43,789)	(43,789)	31,796	08/15/2036
16876A-AB-0	CHILDREN'S HOSPITAL MEDI 2.853 15/11/26		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	451,350	500,000	484,640	491,885		1,466		1,466		493,351		(42,001)	(42,001)	15,176	11/15/2026
17298C-JU-3	CITIGROUP INC 2 30/07/32		11/29/2022	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	178,750	250,000	250,000	250,000						250,000		(71,250)	(71,250)	6,681	07/30/2032
205887-AX-0	CONAGRA BRANDS INC 8.25 15/09/30		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	172,335	150,000	200,273	179,941		(2,597)		(2,597)		177,343		(5,008)	(5,008)	15,228	09/15/2030
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26		10/29/2022	MBS PAYDOWN	XXX	17,212	17,212	16,889	17,078		20		20		17,212				514	04/29/2026
22541L-AE-3	CREDIT SUISSE USA INC 7.125 15/07/32	C	12/06/2022	DEAN WITTER REYNOLDS INC	XXX	201,900	200,000	268,070	250,458		(3,652)		(3,652)		246,807		(44,907)	(44,907)	19,910	07/15/2032
231021-AD-8	CUMMINS INC 6.75 15/02/27		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	158,955	150,000	187,751	166,009		(2,669)		(2,669)		163,340		(4,385)	(4,385)	13,303	02/15/2027
254687-EB-8	WALT DISNEY COMPANY/THE 6.4 15/12/35		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	255,770	229,000	309,642	300,110		(3,753)		(3,753)		296,357		(40,586)	(40,586)	14,371	12/15/2035
278642-AE-3	EBAY INC 2.6 15/07/22		04/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	400,000	400,000	381,840	398,585		759		759		399,344		656	656	7,800	07/15/2022
314353-AA-1	FEDEX 2020-1 CLASS AA 1.875 20/08/35		08/20/2022	MBS PAYDOWN	XXX	26,736	26,736	27,012	26,989		(11)		(11)		26,736				376	08/20/2035
314890-AA-2	FERGUSON FINANCE PLC 4.5 24/10/28		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	234,050	250,000	286,035	285,165		(4,723)		(4,723)		280,443		(46,393)	(46,393)	12,625	10/24/2028
316773-CL-2	FIFTH THIRD BANCORP 3.5 15/03/22		02/14/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	250,000	250,000	265,603	250,239		(184)		(184)		250,055		(55)	(55)	3,597	03/15/2022
375558-BF-9	GILEAD SCIENCES INC 3.65 01/03/26		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	339,637	350,000	366,608	357,752		(1,721)		(1,721)		356,031		(16,394)	(16,394)	16,217	03/01/2026
38141G-WJ-9	GOLDMAN SACHS GROUP INC 2.908 05/06/23		06/06/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	250,000	250,000	250,880	250,099		(99)		(99)		250,000				3,635	06/05/2023
404280-AW-9	HSBC HOLDINGS PLC 4.3 08/03/26	D	12/06/2022	DEAN WITTER REYNOLDS INC	XXX	339,815	350,000	374,889	362,142		(2,573)		(2,573)		359,569		(19,754)	(19,754)	18,813	03/08/2026
427866-AL-2	HERSHEY COMPANY 7.2 15/08/27		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	275,275	250,000	347,880	303,994		(8,387)		(8,387)		295,606		(20,331)	(20,331)	23,650	08/15/2027
443510-AG-7	HUBBELL INC 3.35 01/03/26		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	366,867	385,000	383,618	384,324		144		144		384,468		(17,601)	(17,601)	16,373	03/01/2026
494368-AS-2	KIMBERLY-CLARK CORP 6.375 01/01/28		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	317,640	300,000	399,087	345,796		(6,536)		(6,536)		339,260		(21,620)	(21,620)	27,466	01/01/2028
512807-AN-8	LAM RESEARCH CORP 3.8 15/03/25		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	172,165	175,000	174,036	174,644		100		100		174,744		(2,579)	(2,579)	8,183	03/15/2025
585525-BK-3	MELLON RESIDENTIAL FUNDING COR 6.75 POOL ID 2		12/01/2022	MBS PAYDOWN	XXX	210	210	63	96		12		12		210				7	06/25/2028
594918-BS-2	MICROSOFT CORP 3.45 08/08/36		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	275,400	300,000	298,839	299,072		47		47		299,118		(23,718)	(23,718)	13,800	08/08/2036
60856B-AC-8	MOLEX ELECTRONICS TECH 3.9 15/04/25		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	238,025	250,000	258,548	253,814		(1,136)		(1,136)		252,678		(14,653)	(14,653)	11,185	04/15/2025
665859-AN-4	NORTHERN TRUST CORP 2.375 02/08/22		08/02/2022	MATURITY	XXX	305,000	305,000	294,542	304,116		884		884		305,000				7,244	08/02/2022
68233J-BX-1	ONCOR ELECTRIC DELIVERY 5.35 01/10/52		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	420,560	400,000	595,424	587,158		(3,621)		(3,621)		583,537		(162,977)	(162,977)	25,383	10/01/2052
68327L-AC-0	CADILLAC FAIRVIEW PRP TR 4.125 01/02/29	A	12/07/2022	STIFEL NICOLAUS AND CO	XXX	368,324	400,000	451,596	439,502		(5,041)		(5,041)		434,460		(66,136)	(66,136)	22,367	02/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
712704-AA-3	PEOPLE'S UNITED FIN INC 3.65 06/12/22		10/06/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	300,000	300,000	301,356	300,151		(151)		(151)		300,000				9,125	12/06/2022
741503-AW-6	BOOKING HOLDINGS INC 3.65 15/03/25		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	112,332	115,000	115,983	115,339		(104)		(104)		115,235		(2,903)	(2,903)	5,165	03/15/2025
754907-AA-1	RAYONIER INC 3.75 01/04/22		01/04/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	250,000	250,000	251,873	250,001		(1)		(1)		250,000				2,422	04/01/2022
82620K-AD-5	SIEMENS FINANCIERINGSMAT 2.9 27/05/22	D	05/27/2022	MATURITY	XXX	400,000	400,000	394,080	399,335		665		665		400,000				5,800	05/27/2022
844895-AV-4	SOUTHWEST GAS CORP 3.875 01/04/22		04/01/2022	MATURITY	XXX	325,000	325,000	328,344	325,003		(3)		(3)		325,000				6,297	04/01/2022
87305Q-CD-1	TTX CO 3.05 15/11/22		05/11/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	100,659	100,000	98,797	99,840		66		66		99,906		94	94	2,150	11/15/2022
976826-BE-6	WISCONSIN POWER & LIGHT 6.375 15/08/37		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	266,375	250,000	346,400	328,885		(3,561)		(3,561)		325,324		(58,949)	(58,949)	20,940	08/15/2037
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						10,190,671	10,270,158	11,329,424	11,031,951		(58,560)		(58,560)		10,973,364		(784,322)	(784,322)	478,997	XXX
2509999997 – Subtotals - Bonds - Part 4						16,467,580	16,563,207	17,913,388	17,139,806		(86,830)		(86,830)		17,265,171		(799,928)	(799,928)	587,351	XXX
2509999999 – Subtotals - Bonds						16,467,580	16,563,207	17,913,388	17,139,806		(86,830)		(86,830)		17,265,171		(799,928)	(799,928)	587,351	XXX
6009999999 – Totals						16,467,580	XXX	17,913,388	17,139,806		(86,830)		(86,830)		17,265,171		(799,928)	(799,928)	587,351	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
6009999999 – Totals																				

NONE

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks, U.S. Property & Casualty Insurer										
45830@-10-9	Integrity Property & Casualty Ins. Co		12986	41-2236417		15,796,122			1,000,000.000	100.000
45833@-10-6	Integrity Select Insurance Company		10288	81-3455935		5,380,929			2,000,000.000	100.000
1199999 – Common Stocks, U.S. Property & Casualty Insurer						21,177,051			XXX	XXX
1899999 – Subtotals – Common Stocks						21,177,051			XXX	XXX
1999999 – Totals – Preferred and Common Stocks						21,177,051			XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 – Totals – Preferred and Common Stocks				XXX	XXX

NONE

(E-17) Schedule DA - Part 1

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(E-24) Schedule DB - Part E

NONE

(E-25) Schedule DL - Part 1

NONE

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

NONE

(E-26) Schedule DL - Part 2

NONE

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

NONE

SCHEDULE E - PART 1 - CASH

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

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

1. January		4. April		7. July		10. October	
2. February		5. May		8. August		11. November	
3. March		6. June		9. September		12. December	

NONE

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book / Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
665279-87-3	NORTHERN INSTITUTIONAL TREASURY PORTFOLIO		12/30/2022		XXX	1,861,128	15,060	45,525
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						1,861,128	15,060	45,525
8609999999 – Total Cash Equivalents						1,861,128	15,060	45,525

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

Line Number							
1A	1A $	1B $	1C $	1D $	1E $	1F $	1G $
1B	2A $	2B $	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
States, Etc.		Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty; State Deposit	1,504,256	1,438,047		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Totals	XXX	XXX	1,504,256	1,438,047		
Details of Write-Ins							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page						
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)						