



QUARTERLY STATEMENT AS OF JUNE 30, 2021 OF THE CONDITION AND AFFAIRS OF THE Illinois Casualty Company

NAIC Group Code	0000 <small>(Current Period)</small>	0000 <small>(Prior Period)</small>	NAIC Company Code	15571	Employer's ID Number	36-2165210
Organized under the Laws of	Illinois		State of Domicile or Port of Entry	IL		
Country of Domicile	United States of America					
Incorporated/Organized	06/01/2004		Commenced Business	04/13/1950		
Statutory Home Office	225 20th Street <small>(Street and Number)</small>			Rock Island, IL, US 61201 <small>(City or Town, State, Country and Zip Code)</small>		
Main Administrative Office	Rock Island, IL, US 61201 <small>(City or Town, State, Country and Zip Code)</small>		225 20th Street <small>(Street and Number)</small>	(309)793-1700 <small>(Area Code) (Telephone Number)</small>		
Mail Address	PO Box 5018 <small>(Street and Number or P.O. Box)</small>			Rock Island, IL, US 61204 <small>(City or Town, State, Country and Zip Code)</small>		
Primary Location of Books and Records	Rock Island, IL, US 61201 <small>(City or Town, State, Country and Zip Code)</small>		225 20th Street <small>(Street and Number)</small>	(309)793-1700 <small>(Area Code) (Telephone Number)</small>		
Internet Web Site Address	www.ilcasco.com					
Statutory Statement Contact	Aimee Marie Oetzel <small>(Name)</small>			(309)793-1700 <small>(Area Code)(Telephone Number)(Extension)</small>		
	financialreporting@ilcasco.com <small>(E-Mail Address)</small>			(309)793-1707 <small>(Fax Number)</small>		

OFFICERS

Name	Title
Arron Keath Sutherland	President, CEO
Norman Dieter Schmeichel	V.P., CIO
Howard Joseph Beck	V.P., CUO
Julia Bunton Suiter	Chief Legal Officer
Michael Randall Smith	V.P., CFO
Kathleen Susan Springer	Chief Human Resources Officer

OTHERS

DIRECTORS OR TRUSTEES

James Robert Dingman	Joel Kent Heriford
John Richard Klockau	Gerald John Pepping
Daniel H Portes	Christine Carol Schmitt
Mark Joseph Schwab	Arron Keath Sutherland

State of Illinois
County of Rock Island 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.

(Signature) Arron Keath Sutherland	(Signature) Michael Randall Smith	(Signature) Howard Joseph Beck
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President, CEO	V.P., CFO	V.P., CUO
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
6th day of August, 2021

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

Yes[X] No[]

(Notary Public Signature)

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	102,718,053		102,718,053	96,218,343
2. Stocks:				
2.1 Preferred stocks	840,530		840,530	958,192
2.2 Common stocks	19,018,608		19,018,608	13,811,168
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances)	3,785,149		3,785,149	
4.2 Properties held for the production of income (less \$.....0 encumbrances)	2,091,189		2,091,189	1,756,252
4.3 Properties held for sale (less \$.....0 encumbrances)				
5. Cash (\$.....1,991,618), cash equivalents (\$.....898,837) and short-term investments (\$.....0)	2,890,455		2,890,455	5,942,076
6. Contract loans (including \$.....0 premium notes)				
7. Derivatives				
8. Other invested assets	2,107,471		2,107,471	5,594,192
9. Receivables for securities				
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	133,451,455		133,451,455	124,280,223
13. Title plants less \$.....0 charged off (for Title insurers only)				
14. Investment income due and accrued	635,169		635,169	638,575
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	4,671,374		4,671,374	4,862,040
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....71,269 earned but unbilled premiums)	19,006,339	7,127	18,999,212	16,699,870
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,142,312		1,142,312	1,288,271
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	1,322,069		1,322,069	1,487,599
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	580,699	357,566	223,133	229,385
21. Furniture and equipment, including health care delivery assets (\$.....0)	102,118	102,118		
22. Net adjustments in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	142,762		142,762	408,258
24. Health care (\$.....0) and other amounts receivable				
25. Aggregate write-ins for other-than-invested assets	890,750	245,950	644,800	996,168
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	161,945,047	712,761	161,232,286	150,890,389
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. TOTAL (Lines 26 and 27)	161,945,047	712,761	161,232,286	150,890,389
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. Prepaid maintenance and insurance	215,950	215,950		1,512
2502. Deposits and other receivables	570,213	30,000	540,213	571,493
2503. Premiums receivable on reinsurance	104,587		104,587	423,163
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	890,750	245,950	644,800	996,168

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$.....7,914,055)	35,594,796	36,127,156
2. Reinsurance payable on paid losses and loss adjustment expenses		
3. Loss adjustment expenses	12,345,729	12,428,645
4. Commissions payable, contingent commissions and other similar charges	1,677,592	1,564,511
5. Other expenses (excluding taxes, licenses and fees)	1,470,204	1,257,189
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	548,904	518,854
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses))	357,220	64,136
7.2 Net deferred tax liability		
8. Borrowed money \$..... 15,000,000 and interest thereon \$.....9,467	15,009,467	10,007,233
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....943,245 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act)	32,457,106	28,927,928
10. Advance premium	532,330	515,333
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders	2,048	2,792
12. Ceded reinsurance premiums payable (net of ceding commissions)	761,218	
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others	397,463	459,939
15. Remittances and items not allocated		
16. Provision for reinsurance (including \$.....0 certified)		6,000
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates		
20. Derivatives		
21. Payable for securities		209,572
22. Payable for securities lending		
23. Liability for amounts held under uninsured plans		
24. Capital notes \$.....0 and interest thereon \$.....0		
25. Aggregate write-ins for liabilities		
26. TOTAL liabilities excluding protected cell liabilities (Lines 1 through 25)	101,154,077	92,089,288
27. Protected cell liabilities		
28. TOTAL liabilities (Lines 26 and 27)	101,154,077	92,089,288
29. Aggregate write-ins for special surplus funds		366,727
30. Common capital stock	3,000,000	3,000,000
31. Preferred capital stock		
32. Aggregate write-ins for other-than-special surplus funds		
33. Surplus notes		
34. Gross paid in and contributed surplus	17,376,742	17,376,742
35. Unassigned funds (surplus)	39,701,467	38,057,632
36. Less treasury stock, at cost:		
36.1 .....0 shares common (value included in Line 30 \$.....0)		
36.2 .....0 shares preferred (value included in Line 31 \$.....0)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	60,078,209	58,801,101
38. TOTALS (Page 2, Line 28, Col. 3)	161,232,286	150,890,389
DETAILS OF WRITE-INS		
2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)		
2901. Sale Leaseback		366,727
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		
2999. TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)		366,727
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page		
3299. TOTALS (Lines 3201 through 3203 plus 3298) (Line 32 above)		

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned			
1.1 Direct (written \$.....33,688,469)	30,058,645	29,884,164	59,587,072
1.2 Assumed (written \$.....(6,347))	11,960	65,296	182,416
1.3 Ceded (written \$.....5,371,425)	5,289,085	5,560,725	10,080,285
1.4 Net (written \$.....28,310,697)	24,781,520	24,388,735	49,689,203
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....11,319,288)			
2.1 Direct	18,094,346	22,754,608	37,399,212
2.2 Assumed	8,124	38,582	71,523
2.3 Ceded	6,082,824	9,888,468	13,699,398
2.4 Net	12,019,646	12,904,722	23,771,337
3. Loss adjustment expenses incurred	4,447,340	4,145,844	8,790,652
4. Other underwriting expenses incurred	9,469,264	8,709,586	17,708,906
5. Aggregate write-ins for underwriting deductions			
6. TOTAL underwriting deductions (Lines 2 through 5)	25,936,250	25,760,152	50,270,895
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(1,154,730)	(1,371,417)	(581,692)
INVESTMENT INCOME			
9. Net investment income earned	1,142,130	1,236,996	2,356,513
10. Net realized capital gains (losses) less capital gains tax of \$.....106,938	415,607	(258,551)	1,457,508
11. Net investment gain (loss) (Lines 9 + 10)	1,557,737	978,445	3,814,021
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....115,661 amount charged off \$.....35,283)	(80,378)	(42,535)	(546,243)
13. Finance and service charges not included in premiums	132,502	111,794	255,227
14. Aggregate write-ins for miscellaneous income	1,012	151,424	162,134
15. TOTAL other income (Lines 12 through 14)	53,136	220,683	(128,882)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	456,143	(172,289)	3,103,447
17. Dividends to policyholders	2,865	4,648	13,386
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	453,278	(176,937)	3,090,061
19. Federal and foreign income taxes incurred	186,146	(87,485)	834,558
20. Net income (Line 18 minus Line 19) (to Line 22)	267,132	(89,452)	2,255,503
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	58,801,101	55,357,446	55,357,446
22. Net income (from Line 20)	267,132	(89,452)	2,255,503
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....299,441	1,126,466	(727,440)	1,647,858
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	133,911	83,742	27,358
27. Change in nonadmitted assets	543,599	(162,927)	(153,064)
28. Change in provision for reinsurance	6,000	172,000	166,000
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from Protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders	(800,000)	(500,000)	(500,000)
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus			
38. Change in surplus as regards policyholders (Lines 22 through 37)	1,277,108	(1,224,077)	3,443,655
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	60,078,209	54,133,369	58,801,101
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401. Cash value on officers' life insurance policies		31,065	40,617
1402. Gain from sales of assets	908	113,594	110,140
1403. Miscellaneous income	104	6,765	11,377
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	1,012	151,424	162,134
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	26,982,525	21,958,718	48,422,712
2. Net investment income	1,586,719	1,310,715	2,635,883
3. Miscellaneous income	53,136	220,683	(128,882)
4. TOTAL (Lines 1 to 3)	28,622,380	23,490,116	50,929,713
5. Benefit and loss related payments	12,406,047	10,609,330	20,729,210
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	12,928,948	14,558,841	27,734,628
8. Dividends paid to policyholders	3,609	4,473	13,156
9. Federal and foreign income taxes paid (recovered) net of \$.....106,938 tax on capital gains (losses)			718,000
10. TOTAL (Lines 5 through 9)	25,338,604	25,172,644	49,194,994
11. Net cash from operations (Line 4 minus Line 10)	3,283,776	(1,682,528)	1,734,719
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	6,269,517	9,295,744	17,000,415
12.2 Stocks	1,977,953	3,267,646	5,184,206
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets	3,486,721	106,707	215,360
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		1,495	1,494
12.7 Miscellaneous proceeds		12,751	209,572
12.8 TOTAL investment proceeds (Lines 12.1 to 12.7)	11,734,191	12,684,343	22,611,047
13. Cost of investments acquired (long-term only):			
13.1 Bonds	12,872,701	13,313,574	27,970,165
13.2 Stocks	5,157,346	3,127,202	5,100,246
13.3 Mortgage loans			
13.4 Real estate	4,419,729	1,245,647	1,249,047
13.5 Other invested assets			
13.6 Miscellaneous applications	209,572		
13.7 TOTAL investments acquired (Lines 13.1 to 13.6)	22,659,348	17,686,423	34,319,458
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(10,925,157)	(5,002,080)	(11,708,410)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	5,002,234	11,640,248	10,007,233
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	800,000	500,000	500,000
16.6 Other cash provided (applied)	387,526	2,447,258	888,971
17. Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	4,589,760	13,587,506	10,396,204
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(3,051,621)	6,902,898	422,512
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	5,942,076	5,519,564	5,519,564
19.2 End of period (Line 18 plus Line 19.1)	2,890,455	12,422,462	5,942,076

Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:

20.0001	.....		
20.0002	.....		
20.0003	.....		
20.0004	.....		

Notes to Financial Statement

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Illinois Casualty Company are presented on the basis of accounting practices prescribed or permitted by the Illinois Department of Insurance.

The Illinois Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Illinois for determining and reporting the financial condition and results of operations of an insurance company, and for determining its solvency under the Illinois Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Illinois.

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	267,132	2,255,503
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:				0	0
				0	0
(3) State Permitted Practices that increase/(decrease) NAIC SAP:				0	0
				0	0
(4) NAIC SAP (1-2, 3-4)	XXX	XXX	XXX	267,132	2,255,503
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	60,078,209	58,801,101
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:				0	0
				0	0
(7) State Permitted Practices that increase/(decrease) NAIC SAP:				0	0
				0	0
(8) NAIC SAP (5-6-7-8)	XXX	XXX	XXX	60,078,209	58,801,101

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

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct business and are based on reports sent to the Company's reinsurance companies.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, the Company uses the following accounting policies:

- Short-term money market investments are stated at fair value. Short-term bond investments are stated at amortized cost.
- Bonds with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of amortized cost or fair value. For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained third-party investment management firms to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based not only on the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year Acceptable Rating Organizations (ARO) rating are subject to the Modified FE process which determines the appropriate NAIC designations and Book Adjusted Carrying Values.
- The Company maintains an investment in properties held for the production of income. The properties are presented at cost, less accumulated depreciation, and are depreciated for financial statement purposes for a period based on their economic life.
- The Company carries intercompany collateralized notes receivable at book value.
- Common stocks, exchange trade funds, other than investments in stocks of subsidiary and unaffiliated companies, are stated at fair value.
- Investment grade redeemable preferred stocks are stated at amortized cost, others are carried at market.
- The Company does not participate in mortgage loans as an investment vehicle.
- Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair value. The retrospective adjustment method is used to value those securities.
- The Company does not have any investments in joint ventures, partnerships, or limited liability companies.
- The Company does not utilize derivatives as an investment vehicle.

Notes to Financial Statement

11. The Company does not factor anticipated investment income into the premium deficiency reserve.
12. Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
13. Non-Admitted Assets - Certain assets designated as "non-admitted", in accordance with Statement of Statutory Accounting Principles (SSAP) No.4 Assets and Non-Admitted Assets, are excluded from the statutory balance sheet and such amounts are charged directly to unassigned funds.
14. The Company has not modified its capitalization policy from the prior period.

2. Accounting Changes and Corrections of Errors

None

3. Business Combinations and Goodwill

None

4. Discontinued Operations

Not Applicable

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

Not Applicable

B. Debt Restructuring

Not Applicable

C. Reverse Mortgages

Not Applicable

D. Loan-Backed Securities

1. Prepayment assumptions for Mortgage-Backed Securities and Collateralized Mortgage Obligations were generated using a third-party prepayment model. The multi-factor model captures house price change trends, housing turnover, borrower default, and refinance incentives, among other factors. On an ongoing basis, we monitor the rate of prepayment and calibrate the model to reflect actual experience, market factors, and viewpoint.
2. Not Applicable
3. Not Applicable
- 4.

Description	Amount
a. The aggregate amount of unrealized losses:	
1. <u>Less than 12 Months</u>	(130,725)
2. <u>12 Months or Longer</u>	(79,522)
b. The aggregate related fair value of securities with unrealized losses:	
1. <u>Less than 12 Months</u>	13,996,924
2. <u>12 Months or Longer</u>	1,102,402

5. The Company regularly performs various valuation procedures with respect to its investments, including reviewing each fixed maturity security in an unrealized loss position to assess whether the security is a candidate for credit loss. Specifically, the Company considers credit rating, market price, and issuer specific financial information, among other factors, to assess the likelihood of collection of all principal and interest as contractually due. Securities, for which the Company determines that a credit loss is likely, are subjected to further analysis to estimate the credit loss to be recognized in earnings, if any. Upon identification of such securities and periodically thereafter, a detailed review is performed to determine whether the decline is considered other than temporary.

The factors considered in reaching the conclusion that a decline below cost is other than temporary include, among others, whether:

- a. the issuer is in financial distress;
- b. the investment is secured;

Notes to Financial Statement

- c. a significant credit rating action occurred;
- d. scheduled interest payments were delayed or missed;
- e. changes in laws or regulations have affected an issuer or industry;
- f. the investment has an unrealized loss and was identified by our Investment Manager as an investment to be sold before recovery or maturity; and
- g. the investment failed cash flow projection testing to determine if anticipated principal and interest payments will be realized.

The securities listed in the above table are not deemed to be other-than-temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

H. Repurchase Agreements Transactions Accounted for as a Sale

None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

None

J. Real Estate

None

K. Low-Income Housing Tax Credits (LIHTC)

None

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted										
	Current Year					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Current Year	
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)					10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
(Subject to contractual obligation for which liability is not shown)	0	0	0	0	0	0	0	0	0	0.00%	0.00%
(Collateral held under security lending agreements)	0	0	0	0	0	0	0	0	0	0.00%	0.00%
(Subject to repurchase agreements)	0	0	0	0	0	0	0	0	0	0.00%	0.00%
(Subject to reverse repurchase agreements)	0	0	0	0	0	0	0	0	0	0.00%	0.00%
(Subject to dollar repurchase agreements)	0	0	0	0	0	0	0	0	0	0.00%	0.00%
(Subject to dollar reverse repurchase agreements)	0	0	0	0	0	0	0	0	0	0.00%	0.00%
(Placed under option contracts)	0	0	0	0	0	0	0	0	0	0.00%	0.00%
(Letter stock or securities restricted as to sale – excluding FHLB capital stock)	0	0	0	0	0	0	0	0	0	0.00%	0.00%
(FHLB capital stock)	300,000	0	0	0	300,000	200,000	100,000	0	300,000	0.19%	0.19%
(On deposit with states)	3,717,186	0	0	0	3,717,186	3,724,060	(6,874)	0	3,717,186	2.30%	2.31%
(On deposit with other regulatory bodies)	0	0	0	0	0	0	0	0	0	0.00%	0.00%
(Pledged as collateral to FHLB (including assets backing funding agreements))	18,774,649	0	0	0	18,774,649	13,590,485	5,184,164	0	18,774,649	11.59%	11.64%
(Pledged as collateral not captured in other categories)	2,000,000	0	0	0	2,000,000	2,000,000	0	0	2,000,000	1.24%	1.24%
(Other restricted assets)	0	0	0	0	0	0	0	0	0	0.00%	0.00%
(Total Restricted Assets)	24,791,835	0	0	0	24,791,835	19,514,545	5,277,290	0	24,791,835	15.31%	15.38%

Notes to Financial Statement

2. Detail of Asset Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8 Total Current Year Admitted Restricted	Percentage	
	Current Year					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)		9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)					
Quad City Bank & Trust LOC	2,000,000	0	0	0	2,000,000	2,000,000	0	2,000,000	1.24%	1.24%
Total (c)	2,000,000	0	0	0	2,000,000	2,000,000	0	2,000,000	1.24%	1.24%

(a) Subset of column 1

(b) Subset of column 3

(c) Total line for columns 1 through 7 should equal 5L(1)M Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)M Columns 9 through 11 respectively .

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

None

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

None

M. Working Capital Finance Investments

Not Applicable

N. Offsetting and Netting of Assets and Liabilities

Not Applicable

O. 5GI Securities

None

P. Short Sales

None

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
1. Number of CUSIPs	<u>2</u>	<u> </u>
2. Aggregate Amount of Investment Income	<u>15,434</u>	<u> </u>

R. Reporting Entity's Share of Cash Pool by Asset type.

Asset Type	1 Percent Share
(1) Cash	68.9%
(2) Cash Equivalents	31.1%
(3) Short-Term Investments	0.0%
(4) Total	100.0%

6. Joint Ventures, Partnerships and Limited Liability Companies

Not Applicable

7. Investment Income

A. Accrued Investment Income

The Company does not admit investment income due and accrued if amounts are over 90 days past due.

B. Amounts Non-admitted

None

8. Derivative Instruments

Not Applicable

9. Income Taxes

The Company did not incur any major changes to its income taxes since December 31, 2020.

Notes to Financial Statement

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

A. Nature of Relationships

Illinois Casualty Company converted from a mutual to a stock insurance company on March 24, 2017, and became the wholly owned subsidiary of ICC Holdings, Inc. (ICCH) whose stock is traded on the NASDAQ exchange under the symbol ICCH.

Illinois Casualty Company sold Estrella Innovative Solutions, Inc. and Beverage Insurance Agency to its parent company, ICCH on June 27, 2018. The purchase price for Estrella Innovative Solutions, Inc. was equal to Illinois Casualty Company's capital contribution of \$270,078 and the purchase price of Beverage Insurance Agency was \$1,000.

Beverage Insurance Agency was owned by the Company through June 27, 2018, and was inactive for several years. The Company is now an active, wholly owned insurance subsidiary of ICCH.

Estrella Innovative Solutions, Inc., was a wholly owned non-insurance subsidiary through June 27, 2018. Estrella Innovative Solutions, Inc. was incorporated August 25, 2014, for the purpose of providing information technology services.

ICC Properties, LLC is a wholly owned LLC company for the purpose of holding income-producing real estate. ICC Properties, LLC was organized on March 28, 2019.

B. Detail of Transactions Greater than ½% of Admitted Assets

On September 7, 2018, ICC and ICCH entered into a loan agreement in which ICC loaned ICCH \$3.0 million and ICCH pledged real estate owned by ICC Realty, LLC as collateral. In exchange for the \$3.0 million, ICCH agreed to make monthly payments in the amount of \$17,788 for 20 years beginning October 7, 2018. The effective annual interest rate is 3.75%. Since this transaction is a collateralized loan, it is reflected on Schedule BA of the financial statements and thus included on the "Other invested assets" line of ICC's balance sheet. Additionally, the Company has recorded \$42,891 and \$53,417 in interest income related to this transaction for the six-month periods ended June 30, 2021 and 2020, respectively.

On May 30, 2019, ICC and ICCH entered into a second loan agreement in which ICC loaned ICCH \$3.0 million and ICCH pledged additional real estate owned by ICC Realty, LLC as collateral. In exchange for the \$3.0 million, ICCH agreed to make monthly payments in the amount of \$17,383 for 20 years beginning June 30, 2019. The effective annual interest rate is 3.49%. This loan was paid off as of June 30, 2021. The Company recorded \$40,902 in interest income in 2021.

On May 31, 2021, ICC purchased its Home Office building back from ICCH in the amount of \$3.4 million. The Home Office is being held by ICC's wholly owned subsidiary, ICC Properties, LLC. This transaction was approved by the Illinois Department of Insurance in June 2021 for an effective date of May 31, 2021. Simultaneous to this transaction, ICCH paid down \$3.4 million on the existing intercompany notes.

C. Change in Terms of Intercompany Arrangements

In 2017, the Company Tax Allocation and Cost Sharing agreements were amended to include the Company's parent, ICCH and are filed with the Illinois Department of Insurance. In May of 2021, ICC refinanced the remaining balance of the intercompany loan with ICCH at a rate of 1% which represents ICC's cost of funds of .74 basis points plus a small markup.

D. Amounts Due to or from Related Parties

At June 30, 2021, the Company reported \$142,762 as amounts receivable from related parties.

E. Guarantees of Contingencies for Related Parties

The Company does not have any guarantees or undertakings, written or otherwise, for the benefit of an affiliate or related party that result in a material contingent exposure of the reporting entity's, or any related party's, assets or liabilities.

F. Management, Service Contracts, Cost Sharing Agreements

The Company participates in a cost sharing agreement with ICCH, ICC Realty, and Estrella Innovative Solutions, Inc. The method of allocation between the companies is subject to a written agreement accepted by the Illinois Department of Insurance. The Parties may share services determined to be reasonably necessary in the conduct of their operations, including but not limited to: (i) accounting, reporting, tax and auditing; (ii) telecommunication services and electronic data processing services, facilities and integration, including software programming and documentation, hardware utilization, and systems support; (iii) legal services; (iv) purchasing, payroll and employee relations services; (v) executive management services; (vi) other administrative services; and (vii) the cooperative purchase of goods and third party services, including but not limited to office equipment, office supplies, insurance, health and welfare plans, software licensing, and professional services ("Services").

Estrella has contracted with a firm in Mexico to provide technical services. These services are provided to ICC at cost. The Company has incurred \$199,701 and \$211,632 for the period ending June 30, 2021 and 2020, respectively, for third party programming fees.

The Company has incurred costs on behalf of ICCH, for which it has billed \$314,552 and \$285,490 as of June 30, 2021 and 2020, respectively. This amount is derived from allocations by the Company for services as mentioned above. The Company filed the Second Amended Cost Sharing agreement with the Illinois Department of Insurance in early 2017. This agreement was approved by the Illinois Department of Insurance in July 2017.

Notes to Financial Statement

G-L. Not applicable.

M. All SCA Investments

1. Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

Not Applicable

2. NAIC Filing Response Information

Not Applicable

N. Investment in Insurance SCAs

None

11. Debt

A. Debt Consists of the Following Obligations

In March 2020, the World Health Organization declared a pandemic related to the rapidly spreading coronavirus (COVID-19) outbreak, which has led to a global health emergency. As part of the Company's response to COVID-19, the Company obtained in March 2020 a \$6.0 million loan from the Federal Home Loan Bank Chicago (FHLBC) as a precautionary measure to increase its cash position and compensate for potential reductions in premium receivable collections. The term of the loan is 5 years bearing interest at 1.4%. The Company pledged \$6.8 million of fixed income securities as collateral for the loan.

A \$4.0 million, 0% interest loan that was obtained in May 2020 by the Company, matured in May 2021 and a forward advance of \$4.0 million with a fixed 0.74% borrowing rate became effective.

The Company also obtained in May 2021 a \$5.0 million, 0% interest, one-year loan from the FHLBC. The Company pledged an additional \$5.8 million of fixed income securities as collateral for this loan. Upon maturity in May 2022, this loan will rollover to a \$5.0 million, 1.36% fixed interest loan. No collateral was pledged for this forward advance.

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company became a member of the Federal Home Loan Bank Chicago (FHLBC) in February 2018. It is part of the Company's strategy to utilize funds as needed. The Company has determined its actual/estimated borrowing capacity to be \$37.0 million. The Company calculated this amount in accordance with instructions provided by the FHLBC.

2. FHLB Capital Stock

a. Aggregate Totals

Description	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Current Quarter			
(a) Membership Stock – Class A	0	0	0
(b) Membership Stock – Class B	51,300	51,300	0
(c) Activity Stock	248,700	248,700	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	300,000	300,000	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	37,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock – Class A	0	0	0
(b) Membership Stock – Class B	33,800	33,800	0
(c) Activity Stock	166,200	166,200	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	200,000	200,000	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	37,000,000	XXX	XXX

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

Membership Stock	1 Current Quarter Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 months to less than 1 year	5 1 to less than 3 years	6 3 to 5 Years
1. Class A	0	0	0	0	0	0
2. Class B	51,300	0	0	0	0	51,300

Notes to Financial Statement

3. Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current quarter total general and protected cell accounts total collateral pledged (Lines 2+3)	19,375,292	18,774,649	15,000,000
2. Current quarter general account total collateral pledged	19,375,292	18,774,649	15,000,000
3. Current quarter protected cell accounts total collateral pledged	0	0	0
4. Prior year-end total general and protected cell accounts total collateral pledged	14,387,975	13,590,485	10,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current quarter total general and protected cell accounts maximum collateral pledged (Lines 2+3)	19,375,292	18,774,649	15,000,000
2. Current quarter general account maximum collateral pledged	19,375,292	18,774,649	15,000,000
3. Current quarter protected cell accounts maximum collateral pledged	0	0	0
4. Prior year-end total general and protected cell accounts maximum collateral pledged	14,387,975	13,590,485	10,000,000

4. Borrowing from FHLB

a. Amount as of the Reporting Date

Description	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Current Quarter			
(a) Debt	15,000,000	15,000,000	0
(b) Funding Agreements	0	0	0
(c) Other	0	0	0
(d) Aggregate Total (a+b+c)	15,000,000	15,000,000	0
2. Prior Year-end			
(a) Debt	10,000,000	10,000,000	0
(b) Funding Agreements	0	0	0
(c) Other	0	0	0
(d) Aggregate Total (a+b+c)	10,000,000	10,000,000	0

b. Maximum Amount during Reporting Period (Current Quarter)

Description	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Debt	15,000,000	15,000,000	0
2. Funding Agreements	0	0	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	15,000,000	15,000,000	0

c. FHLB – Prepayment Obligations

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

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

A-D. Defined Benefit Plan

In 2012, the Company implemented a non-contributory defined benefit pension plan covering a limited number of executives. Assuming a projected discount rate of 4.22%, the plan requires \$1,643,716 to be accrued by December 31, 2031, to meet the fully vested projected benefit obligation. The plan is structured to permit 25% vesting in years 2017 through 2021, 50% vesting in years 2022 through 2026, 75% vesting in years 2027 through 2031, and 100% vesting effective January 1, 2032. As of June 30, 2021, the Company had accrued a pension liability in the amount of \$528,310 in accordance with actuarially determined assumptions.

Notes to Financial Statement

E. Defined Contribution Plans

The Company sponsors a 401(k) profit sharing plan for its employees. The Company offers a matching percentage as well as a profit sharing percentage of each employee's compensation. The employees vest at a rate of 25% per year for the profit sharing distribution and the matching percentage is 100% vested. The total contribution to the 401(k) profit sharing plan was \$129,743 and \$135,807 for the periods ended June 30, 2021 and 2020, respectively. Beginning in March 2017, the Company offers an Employee Stock Ownership Plan (ESOP). The ESOP Trust purchased 350,000 shares or 10% of the parent company's IPO which is payable over 15 years. 21,878 shares are allocable to employees in the first year and 23,437 in each year thereafter. A total expense of \$144,270 and \$144,270 was incurred for the periods ended June 30, 2021 and 2020, respectively, related to this plan.

F. Multiemployer Plans

Not Applicable

G. Consolidated/Holding Company Plans

Not Applicable

H. Postemployment Benefits and Compensated Absences

The Company did not incur any major changes to its post-employment benefits since December 31, 2020.

I. Impact of Medicare Modernization Act on Postretirement Benefits

Not Applicable

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

A. Outstanding Shares

The Company has 100,000 shares of common stock authorized, issued, and outstanding as of June 30, 2021. The par value of the shares is \$30 per share.

B. Dividend Rate of Preferred Stock

Not Applicable

C. Dividend Restrictions

No Illinois domiciled company may pay any extraordinary dividend or make any other extraordinary distribution to its security holders until: (a) 30 days after the Director has received notice of the declaration thereof and has not within such period disapproved the payment, or (b) the Director approves such payment within the 30-day period. For purposes of this subsection, an extraordinary dividend or distribution is any dividend or distribution of cash or other property whose fair market value, together with that of other dividends or distributions, made within the period of 12 consecutive months ending on the date on which the proposed dividend is scheduled for payment or distribution exceeds the greater of: (a) 10% of the company's surplus as regards policyholders as of the 31st day of December next preceding, or (b) the net income of the company for the 12-month period ending the 31st day of December next preceding, but does not include pro rata distributions of any class of the company's own securities.

D. Dates and Amounts of Dividends Paid

In April 2021, the Company paid an \$800,000 dividend to ICCH.

E. Amount of Ordinary Dividends That May Be Paid

There are no additional limitations other than those described in item C above.

F. Restrictions Placed on Unassigned Surplus

None

G. Mutual Surplus Advance

None

H. Company Stock Held for Special Purposes

Not applicable

I. Changes in Special Surplus Funds

In the fourth quarter of 2017, ICC sold all of its real estate, including the Home Office, to its parent, ICCH. The Company recognized a gain of approximately \$1 million from this sale. As the sale included a subsequent lease-back agreement for the Home Office, the gain was booked directly to a special surplus account and was being amortized over a five-year period. In May 2021, ICCH sold the Home Office back to ICC as referenced in note 10B. As a result of this sale, ICC reclassified the remaining balance of unamortized special surplus to unassigned surplus.

Notes to Financial Statement

J. Changes in Unassigned Funds

There have been no significant changes since December 31, 2020, except for the change noted in note 13I above.

K. The Company issued the following surplus debentures or similar obligations:

None

L. The impact of any restatement due to prior quasi-reorganizations is as follows:

Not Applicable

M. Effective Date of Quasi Reorganization

Not Applicable

14. Liabilities, Contingencies and Assessments

A-E. The Company did not incur any material changes in its contingency items since December 31, 2020.

15. Leases

A. Lessee Operating Lease

1. None

2. None

3. Sale-Leaseback Transactions

- a. In the first quarter 2018, the Company entered into a sale-leaseback agreement with ICCH. In June 2018, this agreement was approved by the Illinois Department of Insurance. ICC purchased nonadmitted electronic data processing software, furniture, fixtures, equipment, and titled vehicles, which are leased to ICCH. Rental payments are \$15,095 for the electronic data processing software, \$5,609 for the titled vehicles, and \$21,127 for the furniture and fixtures. The lease terms are 48 months, 36 months, and 36 months, respectively. The agreement contains an optional lease clause where if payments are extended for five months, the Company can repurchase the assets for \$1. Sale-Leaseback agreements 1 and 3 ended in May 2020 and November 2019, respectively.

As a part of the sale of all the Company's real estate, as referenced in footnote 5J2(a) of the most recently filed annual statement, the Company entered into a lease agreement for the Home Office in the fourth quarter of 2017. This transaction was filed and approved by the Illinois Department of Insurance in 2017. Due to this transaction, the Company incurred \$107,385 and \$128,862 in rent expense as of June 30, 2021 and 2020, respectively.

In June 2021, the Company received approval to reacquire its Home Office building back from ICCH, its parent. Accordingly, the existing lease agreement between the two companies associated with this property was terminated.

b. None

B. Lessor Leases

None

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk

Not Applicable

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

A. Transfers of Receivables reported as Sales

None

B. Transfer and Servicing of Financial Assets

None

C. Wash Sales

None

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

Not Applicable

Notes to Financial Statement

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

Not Applicable

20. Fair Value Measurements

A.

1. Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds	0	1,086,296	0	0	1,086,296
Common Stocks	18,716,208	300,000	2,400	0	19,018,608
Preferred Stocks	0	0	0	0	0
Cash Equivalents	898,837	0	0	0	898,837
Total assets at fair value / NAV	19,615,045	1,386,296	2,400	0	21,003,741
b. Liabilities at fair value					
Total liabilities at fair value	0	0	0	0	0

2. Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance as of Current Quarter
Positive Physicians Holdings	200									200

B. Not Applicable

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	108,233,940	102,718,053	1,364,586	106,869,354	0	0	0
Common Stock	19,018,608	19,018,608	18,716,208	300,000	2,400	0	0
Preferred Stock	922,416	840,530	0	922,416	0	0	0
Cash Equivalents	898,837	898,837	898,837	0	0	0	0

D. Not Practicable to Estimate Fair Value

Not Applicable

21. Other Items

A. Unusual or Infrequent Items

Not Applicable

B. Troubled Debt Restructuring: Debtors

Not Applicable

C. Other Disclosures

None

D. Business Interruption Insurance Recoveries

None

E. State Transferable and Non-transferable Tax Credits

None

F. Subprime-Mortgage-Related Risk Exposure

None

G. Insurance-Linked Securities (ILS) Contracts

None

22. Events Subsequent

None

Notes to Financial Statement

23. Reinsurance

None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not Applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

The estimated cost of loss and loss adjustment expenses attributable to insured events of prior years increased by \$1.23 million as of June 30, 2021. This development as of the second quarter of 2021 was due to the increases in BOP and liquor liability lines of business.

26. Intercompany Pooling Arrangements

Not Applicable

27. Structured Settlements

The Company did not incur any material changes during the period covered.

28. Health Care Receivables

Not Applicable

29. Participating Policies

Not Applicable

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	0
2. Date of the most recent evaluation of this liability	<u>06/30/2021</u>
3. Was anticipated investment income utilized in the calculation? (Yes / No)	<u>No</u>

31. High Deductibles

Not Applicable

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

Not Applicable

33. Asbestos/Environmental Reserves

Not Applicable

34. Subscriber Savings Accounts

Not Applicable

35. Multiple Peril Crop Insurance

Not Applicable

36. Financial Guaranty Insurance

Not Applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes[] No[X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes[] No[] N/A[X]

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

- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes[X] No[]
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[] No[X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes:
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes[X] No[]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001681903

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[] No[X]
If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/16/2018
- 6.4 By what department or departments?
Illinois Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes[] No[] N/A[X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[] No[] N/A[X]

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

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes[] No[X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes[] No[X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
..... No .....	..... No .....	..... No .....	..... No

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes[X] No[]
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes[] No[X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes[] No[X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[X] No[]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 142,762

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes[] No[X]
- 11.2 If yes, give full and complete information relating thereto:

- 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
- 13. Amount of real estate and mortgages held in short-term investments: \$ 0

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

GENERAL INTERROGATORIES (Continued)

INVESTMENT

14.2 If yes, please complete the following:

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

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes[] No[X]
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes[] No[] N/A[X]
 If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
 16.3 Total payable for securities lending reported on the liability page \$ 0

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

1 Name of Custodian(s)	2 Custodian Address
American Bank & Trust	1600 4th Avenue Suite 405, Rock Island, IL 61201
Illinois National Bank (For State of IL & CO)	322 East Capital Avenue, Springfield, IL 62701
Central Bank (For State of Missouri)	PO Box 779, Jefferson City, MO 65102-9982
JP Morgan Chase Bank (For State of Michigan and Federal Home Loan Bank)	1111 Polaris Parkway, Floor 3J, Columbus, OH 43240
U.S. Bank (For State of Oregon)	555 SW Oak Street, Portland, OR 97204

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes[] No[X]
 17.4 If yes, give full and complete information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
New England Asset Management, Inc.	U
Arron Sutherland	I
PMA Asset Management, LLC	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes[X] No[]
 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes[X] No[]
 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105900	New England Asset Management, Inc.	KUR85EPS4GQFZTFC130	Securities Exchange Commission	DS
301973	PMA Asset Management, LLC	254900UUSQ6H8SOND073 ...	Securities Exchange Commission	DS

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes[X] No[]
 18.2 If no, list exceptions:

GENERAL INTERROGATORIES (Continued)

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes[] No[X]
20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes[] No[X]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes[] No[X]

GENERAL INTERROGATORIES**PART 2 - PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation. Yes[] No[] N/A[X]
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?
If yes, attach an explanation. Yes[] No[X]
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes[] No[X]
- 3.2 If yes, give full and complete information thereto
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see annual statement instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes[] No[X]
- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
04.2999 Total

5. Operating Percentages:
- 5.1 A&H loss percent 0.000%
- 5.2 A&H cost containment percent 0.000%
- 5.3 A&H expense percent excluding cost containment expenses 0.000%
- 6.1 Do you act as a custodian for health savings accounts? Yes[] No[X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0
- 6.3 Do you act as an administrator for health savings accounts? Yes[] No[X]
- 6.4 If yes, please provide the balance of the funds administered as of the reporting date. \$ 0
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes[X] No[]
- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes[] No[X]

SCHEDULE F - CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. insurers						
35300	95-3187355	ALLIANZ GLOBAL RISKS US INS CO	IL .....	.....	.....	.....
23787	31-4177100	NATIONWIDE MUT INS CO	OH .....	.....	.....	.....
All other insurers						
00000	AA-3191190	Hamilton Re Ltd	BMU .....	.....	.....	.....
00000	AA-1128791	LLOYD'S SYNDICATE NUMBER 2791	GBR .....	.....	.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**Current Year to Date - Allocated by States and Territories**

	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
States, etc.							
1. Alabama (AL)	N						
2. Alaska (AK)	N						
3. Arizona (AZ)	L	1,513,528		47,172		251,637	
4. Arkansas (AR)	N						
5. California (CA)	N						
6. Colorado (CO)	L	2,457,992	2,251,351	579,444	1,155,902	770,424	209,606
7. Connecticut (CT)	N						
8. Delaware (DE)	N						
9. District of Columbia (DC)	N						
10. Florida (FL)	N						
11. Georgia (GA)	N						
12. Hawaii (HI)	N						
13. Idaho (ID)	N						
14. Illinois (IL)	L	8,364,979	7,756,527	4,964,195	4,471,945	21,064,809	24,617,938
15. Indiana (IN)	L	2,981,788	2,938,899	769,880	440,598	5,670,394	4,395,449
16. Iowa (IA)	L	3,919,346	3,689,372	2,098,876	792,419	5,127,871	5,080,743
17. Kansas (KS)	L	234,432	214,125	6,216	50,592	106,195	86,710
18. Kentucky (KY)	N						
19. Louisiana (LA)	N						
20. Maine (ME)	N						
21. Maryland (MD)	N						
22. Massachusetts (MA)	N						
23. Michigan (MI)	L	1,238,799	798,866	346,849	160,511	1,118,988	210,430
24. Minnesota (MN)	L	4,767,924	4,726,903	3,473,557	2,537,081	6,369,249	11,801,983
25. Mississippi (MS)	N						
26. Missouri (MO)	L	4,741,076	4,673,603	1,899,570	2,355,548	7,290,900	5,038,274
27. Montana (MT)	N						
28. Nebraska (NE)	N						
29. Nevada (NV)	N						
30. New Hampshire (NH)	N						
31. New Jersey (NJ)	N						
32. New Mexico (NM)	N						
33. New York (NY)	N						
34. North Carolina (NC)	N						
35. North Dakota (ND)	N						
36. Ohio (OH)	L	1,909,716	1,618,948	1,423,754	297,059	451,015	490,900
37. Oklahoma (OK)	N						
38. Oregon (OR)	L						
39. Pennsylvania (PA)	L	672,382	332,336	4,469	9,887	81,517	20,000
40. Rhode Island (RI)	N						
41. South Carolina (SC)	N						
42. South Dakota (SD)	N						
43. Tennessee (TN)	L						
44. Texas (TX)	N						
45. Utah (UT)	L						
46. Vermont (VT)	N						
47. Virginia (VA)	N						
48. Washington (WA)	N						
49. West Virginia (WV)	N						
50. Wisconsin (WI)	L	886,507	705,449	151,378	240,543	887,311	226,410
51. Wyoming (WY)	N						
52. American Samoa (AS)	N						
53. Guam (GU)	N						
54. Puerto Rico (PR)	N						
55. U.S. Virgin Islands (VI)	N						
56. Northern Mariana Islands (MP)	N						
57. Canada (CAN)	N						
58. Aggregate other alien (OT)	X X X						
59. Totals	X X X	33,688,469	29,706,379	15,765,360	12,512,085	49,190,310	52,178,443
DETAILS OF WRITE-INS							
58001	X X X						
58002	X X X						
58003	X X X						
58998 Summary of remaining write-ins for Line 58 from overflow page	X X X						
58999 TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG

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

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

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R - Registered - Non-domiciled RRGs

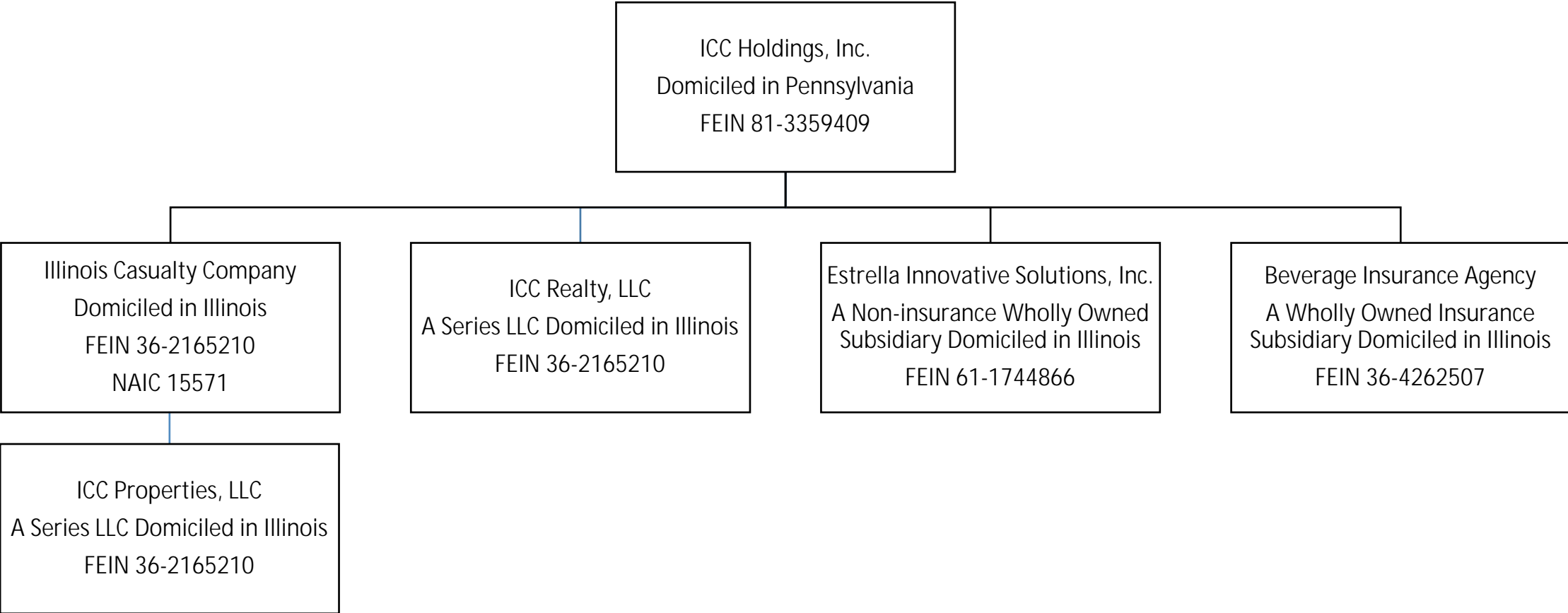
Q - Qualified - Qualified or accredited reinsurer

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

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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Q11



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
.....	00000	81-3359409	.....	0001681903	Nasdaq	ICC Holdings, Inc.	PA	UDP	ICC Holdings, Inc.	Ownership	100.0	ICC Holdings, Inc.	N	.....
.....	15571	36-2165210	.....	.....	.....	Illinois Casualty Co	IL	RE	ICC Holdings, Inc.	Ownership	100.0	ICC Holdings, Inc.	N	.....
.....	00000	36-4262507	.....	.....	.....	Beverage Insurance Agency	IL	DS	ICC Holdings, Inc.	Ownership	100.0	ICC Holdings, Inc.	N	.....
.....	00000	61-1744866	.....	.....	.....	Estrella Innovative Solutions, Inc	IL	NIA	ICC Holdings, Inc.	Ownership	100.0	ICC Holdings, Inc.	N	.....
.....	00000	36-2165210	.....	.....	.....	ICC Realty, LLC	IL	OTH	ICC Holdings, Inc.	Ownership	100.0	ICC Holdings, Inc.	N	0000001
.....	00000	36-2165210	.....	.....	.....	ICC Properties, LLC	IL	OTH	Illinois Casualty Company	Ownership	100.0	Illinois Casualty Company	N	0000002

Asterisk	Explanation
0000001	Series LLC with the sole purpose of holding income producing real estate for ICC Holdings, Inc.
0000002	Series LLC with the sole purpose of holding income producing real estate for Illinois Casualty Company

PART 1 - LOSS EXPERIENCE

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire				
2. Allied lines				
3. Farmowners multiple peril				
4. Homeowners multiple peril				
5. Commercial multiple peril	19,878,474	12,090,970	60.824	100.964
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine				
10. Financial guaranty				
11.1 Medical professional liability - occurrence				
11.2 Medical professional liability - claims made				
12. Earthquake				
13. Group accident and health				
14. Credit accident and health				
15. Other accident and health				
16. Workers' compensation	2,429,721	947,172	38.983	46.936
17.1 Other liability - occurrence	7,750,450	5,056,204	65.238	25.250
17.2 Other liability - claims made				
17.3 Excess Workers' Compensation				
18.1 Products liability - occurrence				
18.2 Products liability - claims made				
19.1 19.2 Private passenger auto liability				
19.3 19.4 Commercial auto liability				
21. Auto physical damage				
22. Aircraft (all perils)				
23. Fidelity				
24. Surety				
26. Burglary and theft				
27. Boiler and machinery				
28. Credit				
29. International				
30. Warranty				
31. Reinsurance-Nonproportional Assumed Property	X X X	X X X	X X X	X X X
32. Reinsurance-Nonproportional Assumed Liability	X X X	X X X	X X X	X X X
33. Reinsurance-Nonproportional Assumed Financial Lines	X X X	X X X	X X X	X X X
34. Aggregate write-ins for other lines of business				
35. TOTALS	30,058,645	18,094,346	60.197	76.143
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page				
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire			
2. Allied lines			
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril	12,086,175	22,199,943	19,822,715
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine			
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake			
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation	1,371,809	2,600,572	2,312,322
17.1 Other liability - occurrence	5,058,450	8,887,954	7,571,342
17.2 Other liability - claims made			
17.3 Excess Workers' Compensation			
18.1 Products liability - occurrence			
18.2 Products liability - claims made			
19.1 19.2 Private passenger auto liability			
19.3 19.4 Commercial auto liability			
21. Auto physical damage			
22. Aircraft (all perils)			
23. Fidelity			
24. Surety			
26. Burglary and theft			
27. Boiler and machinery			
28. Credit			
29. International			
30. Warranty			
31. Reinsurance-Nonproportional Assumed Property	X X X	X X X	X X X
32. Reinsurance-Nonproportional Assumed Liability	X X X	X X X	X X X
33. Reinsurance-Nonproportional Assumed Financial Lines	X X X	X X X	X X X
34. Aggregate write-ins for other lines of business			
35. TOTALS	18,516,434	33,688,469	29,706,379
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Summary of remaining write-ins for Line 34 from overflow page			
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)			

PART 3 (000 omitted)
LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2021 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2018 + Prior	13,678	4,232	17,910	4,975	348	5,323	10,515	67	4,121	14,703	1,812	304	2,116
2. 2019	6,303	6,041	12,344	2,533	221	2,754	5,083	183	5,092	10,358	1,313	(545)	768
3. Subtotals 2019 + Prior	19,981	10,273	30,254	7,508	569	8,077	15,598	250	9,213	25,061	3,125	(241)	2,884
4. 2020	7,918	10,383	18,301	3,430	764	4,194	4,916	1,488	6,050	12,454	428	(2,081)	(1,653)
5. Subtotals 2020 + Prior	27,899	20,656	48,555	10,938	1,333	12,271	20,514	1,738	15,263	37,515	3,553	(2,322)	1,231
6. 2021	X X X	X X X	X X X	X X X	4,811	4,811	X X X	5,411	5,014	10,425	X X X	X X X	X X X
7. Totals	27,899	20,656	48,555	10,938	6,144	17,082	20,514	7,149	20,277	47,940	3,553	(2,322)	1,231
8. Prior Year-End Surplus As Regards Policyholders	55,801										Col. 11, Line 7 As % of Col. 1 Line 7 1..... 12.735	Col. 12, Line 7 As % of Col. 2 Line 7 2..... (11.241)	Col. 13, Line 7 As % of Col. 3 Line 7 3..... 2.535
													Col. 13, Line 7 Line 8 4..... 2.206

Q14

SCHEDULE A - VERIFICATION**Real Estate**

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,756,252	540,628
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	3,718,004	1,228,832
2.2 Additional investment made after acquisition	701,725	20,215
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation	299,643	33,422
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	5,876,338	1,756,252
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	5,876,338	1,756,252

SCHEDULE B - VERIFICATION**Mortgage Loans**

	1	2
	Year To Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage interest paid		
9. Total foreign exchange change in book value/recorded investment		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

NONE**SCHEDULE BA - VERIFICATION****Other Long-Term Invested Assets**

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	5,594,192	5,809,552
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	3,486,721	215,360
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	2,107,471	5,594,192
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	2,107,471	5,594,192

SCHEDULE D - VERIFICATION**Bonds and Stocks**

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	110,987,703	98,466,605
2. Cost of bonds and stocks acquired	18,030,047	33,070,411
3. Accrual of discount	34,768	65,105
4. Unrealized valuation increase (decrease)	1,425,908	2,085,899
5. Total gain (loss) on disposals	507,109	137,036
6. Deduct consideration for bonds and stocks disposed of	8,247,470	22,184,621
7. Deduct amortization of premium	176,308	330,410
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		328,182
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	15,434	5,860
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	122,577,191	110,987,703
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	122,577,191	110,987,703

SCHEDULE D - PART 1B
Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	79,175,640	9,821,608	1,604,717	(50,970)	79,175,640	87,341,561		81,458,986
2. NAIC 2 (a)	14,272,845	376,000	747,298	(450)	14,272,845	13,901,097		13,801,524
3. NAIC 3 (a)	1,666,176	125,781	375,725	59,163	1,666,176	1,475,395		1,708,183
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	95,114,661	10,323,389	2,727,740	7,743	95,114,661	102,718,053		96,968,693
PREFERRED STOCK								
8. NAIC 1	93,754				93,754	93,754		93,754
9. NAIC 2	723,451		103,026	(16,974)	723,451	603,451		761,316
10. NAIC 3	143,325				143,325	143,325		103,122
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	960,530		103,026	(16,974)	960,530	840,530		958,192
15. Total Bonds & Preferred Stock	96,075,191	10,323,389	2,830,766	(9,231)	96,075,191	103,558,583		97,926,885

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

SCHEDULE DA - PART 1

Short - Term Investments

	1 Book/Adjusted Carrying Value	2	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	NONE				

SCHEDULE DA - Verification

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	750,350	
2. Cost of short-term investments acquired		1,772,298
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		1,494
6. Deduct consideration received on disposals	750,000	1,005,860
7. Deduct amortization of premium	350	17,582
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)		750,350
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		750,350

SI04 Schedule DB - Part A Verification NONE

SI04 Schedule DB - Part B Verification NONE

SI05 Schedule DB Part C Section 1 NONE

SI06 Schedule DB Part C Section 2 NONE

SI07 Schedule DB - Verification NONE

SCHEDULE E - PART 2 - VERIFICATION
(Cash Equivalents)

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,602,021	3,445,071
2.	Cost of cash equivalents acquired	7,479,766	35,520,518
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	9,182,950	36,363,568
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)	898,837	2,602,021
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	898,837	2,602,021

SCHEDULE A - PART 2

Showing all Real Estate **ACQUIRED AND ADDITIONS MADE** During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
Home Office - 225 20th Street	Rock Island	IL	05/31/2021	ICC Holdings, Inc.	3,395,000		3,395,000	
1509 Oak Hill Trail	Kissimmee	FL	06/30/2021	My Mickey Homes LLC	323,004		323,004	
Boiler Treatment	Milan	IL	04/22/2021	State Chemical Solutions				741
Concrete	Milan	IL	05/13/2021	AMC Contracting Co				2,700
Driveway Resurface	Milan	IL	05/21/2021	Seven Hills Paving LLC				13,475
Plumbing Repair	Milan	IL	06/11/2021	A+ Plumbing				5,335
HVAC and Air Conditioning	Milan	IL	06/30/2021	Lynch Heating & Plumbing				5,500
0199999 Subtotal - Acquired by Purchase					3,718,004		3,718,004	27,751
Acquired by Internal Transfer								
Home Office - 225 20th Street	Rock Island	IL	06/01/2021	Internal Transfer				669,184
0299999 Subtotal - Acquired by Internal Transfer								669,184
0399999 Totals					3,718,004		3,718,004	696,935

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B/A C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B/A C.V.							
NONE																			
0399999 Totals																			

QE01

SCHEDULE B - PART 2

Showing All Mortgage Loans **ACQUIRED AND ADDITIONS MADE** During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
NONE								
3399999 Total Mortgages (sum of Lines 0899999, 1699999, 2499999 and 3299999)								

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
NONE																	
0599999 Totals																	

QE02

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
NONE												
5099999 TOTALS												X X X

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)	14 Total Foreign Exchange Change in B./A.C.V.						
Collateral Loans - Affiliated																			
	ICC Holdings, Inc.	Rock Island	IL	Internal Transfer	09/07/2018	06/10/2021	2,831,113						2,831,113	628,069					
	ICC Holdings, Inc.	Rock Island	IL	Internal Transfer	05/30/2019		2,831,113						2,831,113	2,803,584					
3099999 Subtotal - Collateral Loans - Affiliated							2,831,113						2,831,113	3,431,654					
4999999 Total - Affiliated							2,831,113						2,831,113	3,431,654					
5099999 TOTALS								2,831,113					2,831,113	3,431,654					

QE03

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Special Revenue, Special Assessment									
20775HGS6	CONNECTICUT ST HSG FIN AUTH HS		04/21/2021	RBC CAPITAL MARKETS LLC	X X X	890,000	890,000		1.A FE
3140QK2B3	UMBS - POOL CB0769		06/11/2021	TRUIST SECURITIES INC.	X X X	513,551	498,593	416	1.A FE
3140QKDG0	UMBS - POOL CB0102		05/26/2021	GOLDMAN SACHS & CO. LLC	X X X	416,151	394,690	356	1.A FE
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				X X X	1,819,702	1,783,283	772	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
03768CAC3	APIDOS CLO -XXXA A1A		05/27/2021	SG AMERICAS SECURITIES LLC	X X X	1,252,500	1,250,000	1,985	1.A FE
053015AG8	AUTOMATIC DATA PROCESSNG		05/11/2021	BOFA SECURITIES INC.	X X X	498,490	500,000		1.D FE
35564KEL9	STACR 2021-DNA3 M2		04/19/2021	NOMURA SECURITIES INTERNATIONAL INC.	X X X	250,000	250,000		2.B FE
36318WAK6	GALAXY CLO LTD 13-15A ARR		06/02/2021	RBC CAPITAL MARKETS LLC	X X X	1,250,000	1,250,000	2,643	1.A FE
369550BN7	GENERAL DYNAMICS CORP		05/03/2021	WELLS FARGO SECURITIES LLC	X X X	998,430	1,000,000		1.G FE
38137PAQ3	GOLDENTREE LOAN OPPORTUNITIES 15-10A AR		05/27/2021	MORGAN STANLEY & CO. LLC	X X X	1,251,250	1,250,000	1,908	1.A FE
55820TAJ7	MADISON PARK FUNDING LTD 17-23A AR		06/04/2021	MORGAN STANLEY & CO. LLC	X X X	1,250,000	1,250,000		1.A FE
85434VAC2	STANFORD HEALTH CARE		04/22/2021	GOLDMAN SACHS & CO. LLC	X X X	501,280	500,000		1.D FE
899043AC7	TUFTS UNIVERSITY		04/22/2021	BARCLAYS CAPITAL INC.	X X X	500,000	500,000		1.D FE
91324PED0	UNITEDHEALTH GROUP INC		05/17/2021	CITIGROUP GLOBAL MARKETS INC.	X X X	499,955	500,000		1.G FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	8,251,905	8,250,000	6,536	X X X
Bonds - Hybrid Securities									
38144GAE1	GOLDMAN SACHS GROUP INC		04/22/2021	CREDIT SUISSE SECURITIES (USA) LLC	X X X	125,781	125,000		3.A FE
59156RCA4	METLIFE INC		06/14/2021	MORGAN STANLEY & CO. LLC	X X X	126,000	120,000	1,120	2.B FE
4899999	Subtotal - Bonds - Hybrid Securities				X X X	251,781	245,000	1,120	X X X
8399997	Subtotal - Bonds - Part 3				X X X	10,323,388	10,278,283	8,428	X X X
8399998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
8399999	Subtotal - Bonds				X X X	10,323,388	10,278,283	8,428	X X X
8999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
8999999	Subtotal - Preferred Stocks				X X X	X X X	X X X	X X X	X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
008474108	AGNICO-EAGLE MINES LTD		04/28/2021	FIS US ALGO	63.000	4,079	X X X		
025537101	AMERICAN ELECTRIC POWER		04/29/2021	FIS US ALGO	921.000	80,700	X X X		
03990B101	ARES MANAGEMENT CORP		05/18/2021	FIS US ALGO	1,370.000	71,539	X X X		
053332102	AUTOZONE INC		06/24/2021	FIS US ALGO	46.000	66,971	X X X		
05875B106	BALLYS CORP		04/12/2021	FIS US ALGO	366.000	22,194	X X X		
064149107	BANK OF NOVA SCOTIA		04/28/2021	FIS US ALGO	76.000	4,818	X X X		
075887109	BECTON DICKINSON & CO		06/24/2021	FIS US ALGO	62.000	14,912	X X X		
09247X101	BLACKROCK INC		04/29/2021	FIS US ALGO	23.000	18,807	X X X		
11135F101	BROADCOM INC		04/29/2021	FIS US ALGO	16.000	7,355	X X X		
112585104	BROOKFIELD ASSET MANAGE-CL A		04/28/2021	FIS US ALGO	110.000	5,025	X X X		
136385101	CANADIAN NATURAL RESOURCES LTD		04/28/2021	FIS US ALGO	106.000	3,240	X X X		
13645T100	CANADIAN PACIFIC RAILWAY LTD		04/28/2021	FIS US ALGO	15.000	5,616	X X X		
17275R102	CISCO SYSTEMS INC		04/29/2021	FIS US ALGO	180.000	9,192	X X X		
224399105	CRANE CO		04/29/2021	FIS US ALGO	870.000	83,327	X X X		
254687106	WALT DISNEY CO/THE		04/29/2021	FIS US ALGO	91.000	16,660	X X X		
26614N102	DUPONT DE NEMOURS INC		04/29/2021	FIS US ALGO	178.000	13,745	X X X		
26875P101	EOG RESOURCES INC		06/24/2021	FIS US ALGO	234.000	20,043	X X X		
291011104	EMERSON ELECTRIC CO		04/29/2021	FIS US ALGO	982.000	90,361	X X X		
29261A100	ENCOMPASS HEALTH CORP		04/29/2021	FIS US ALGO	141.000	12,161	X X X		
31847R102	FIRST AMERICAN FINANCIAL		04/29/2021	FIS US ALGO	189.000	12,277	X X X		
363576109	AJ GALLAGHER		06/24/2021	FIS US ALGO	543.000	76,394	X X X		
410120109	HANCOCK HOLDING CO		04/12/2021	FIS US ALGO	506.000	21,598	X X X		

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
437076102	HOME DEPOT INC		06/24/2021	FIS US ALGO	94.000	29,673	X X X		
438516106	HONEYWELL INTERNATIONAL INC		04/29/2021	FIS US ALGO	54.000	11,998	X X X		
443510607	HUBBELL INC		04/29/2021	FIS US ALGO	52.000	10,041	X X X		
45337C102	INCYTE PHARMACEUTICALS INC		06/24/2021	FIS US ALGO	748.000	64,238	X X X		
45780R101	INSTALLED BUILDING PRODUCTS		04/12/2021	FIS US ALGO	204.000	24,983	X X X		
502431109	L3 HARRIS TECHNOLOGIES INC		04/29/2021	FIS US ALGO	47.000	9,835	X X X		
539830109	LOCKHEED MARTIN CORPORATION		04/29/2021	FIS US ALGO	28.000	10,618	X X X		
550021109	LULULEMON ATHLETICA INC		04/28/2021	FIS US ALGO	6.000	2,048	X X X		
57636Q104	MASTERCARD INC-CLASS A		06/24/2021	FIS US ALGO	24.000	8,961	X X X		
58933Y105	MERCK & CO INC		06/24/2021	FIS US ALGO	375.000	28,685	X X X		
609207105	MONDELEZ INTERNATIONAL INC		04/29/2021	FIS US ALGO	199.000	12,135	X X X		
64157F103	NEVRO CORP		04/12/2021	FIS US ALGO	160.000	23,338	X X X		
65339F101	NEXTERA ENERGY INC		04/29/2021	FIS US ALGO	183.000	14,086	X X X		
683715106	OPEN TEXT CORP		04/28/2021	FIS US ALGO	56.000	2,670	X X X		
68622V106	ORGANON & COMPANY		06/02/2021	SPINOFF	178.800	6,462	X X X		
69327R101	PDC ENERGY INC		04/12/2021	FIS US ALGO	677.000	23,754	X X X		
69753M105	PALOMAR HOLDINGS INC		06/04/2021	BOFA SECURITIES INC.	280.000	20,162	X X X		
706327103	PEMBINA PIPELINE CORP		04/28/2021	FIS US ALGO	69.000	2,112	X X X		
74340W103	PROLOGIS INC		04/29/2021	FIS US ALGO	95.000	10,961	X X X		
75513E101	RAYTHEON TECHNOLOGIES CORP		04/29/2021	FIS US ALGO	214.000	17,683	X X X		
76131D103	RESTAURANT BRANDS INTERN		04/28/2021	FIS US ALGO	50.000	3,374	X X X		
780087102	ROYAL BANK OF CANADA		04/28/2021	FIS US ALGO	65.000	6,209	X X X		
82509L107	SHOPIFY INC - A		04/28/2021	FIS US ALGO	2.000	2,557	X X X		
855244109	STARBUCKS CORP		06/24/2021	FIS US ALGO	1,593.000	180,191	X X X		
883556102	THERMO FISHER SCIENTIFIC INC		04/29/2021	FIS US ALGO	27.000	12,493	X X X		
887389104	TIMKEN CO		04/29/2021	FIS US ALGO	197.000	16,806	X X X		
891160509	TORONTO-DOMINION BANK		04/28/2021	FIS US ALGO	109.000	7,501	X X X		
92343V104	VERIZON COMMUNICATIONS		04/29/2021	FIS US ALGO	338.000	19,324	X X X		
925815102	VICOR CORP		04/12/2021	BARCLAYS CAPITAL INC.	221.000	19,233	X X X		
92826C839	VISA INC-CLASS A SHARES		06/24/2021	FIS US ALGO	60.000	14,175	X X X		
94106B101	WASTE CONNECTIONS INC		04/28/2021	FIS US ALGO	46.000	5,379	X X X		
949746101	WELLS FARGO & CO		05/18/2021	FIS US ALGO	2,208.000	104,717	X X X		
95082P105	WESCO INTERNATIONAL INC		04/12/2021	BARCLAYS CAPITAL INC.	247.000	22,157	X X X		
969457100	WILLIAMS COMPANIES INC (THE)		04/29/2021	FIS US ALGO	2,746.000	67,056	X X X		
02364W105	AMERICA MOVIL-ADR SERIES L	C	04/28/2021	FIS US ALGO	187.000	2,674	X X X		
03524A108	ANHEUSER-BUSCH INBEV SPN ADR	C	04/28/2021	FIS US ALGO	65.000	4,646	X X X		
046353108	ASTRAZENECA PLC-SPONS ADR	C	04/28/2021	FIS US ALGO	135.000	7,029	X X X		
05545E209	BHP BILLITON PLC-ADR	C	04/28/2021	FIS US ALGO	49.000	3,058	X X X		
055622104	BP PLC-SPONS ADR	C	04/28/2021	FIS US ALGO	169.000	4,331	X X X		
05964H105	BANCO SANTANDER CEN-SPON ADR	C	04/28/2021	FIS US ALGO	1,181.000	4,479	X X X		
06738E204	BARCLAYS PLC-SPONS ADR	C	04/28/2021	FIS US ALGO	283.000	3,005	X X X		
110448107	BRITISH AMERICAN TOB-SP ADR	C	04/28/2021	FIS US ALGO	134.000	5,046	X X X		
12626K203	CRH PLC-SPONSORED ADR	C	04/28/2021	FIS US ALGO	83.000	3,991	X X X		
372303206	GENMAB A/S - SP ADR	C	04/28/2021	FIS US ALGO	109.000	4,017	X X X		
404280406	HSBC HOLDINGS PLC-SPONS ADR	C	04/28/2021	FIS US ALGO	104.000	3,218	X X X		
456837103	ING GROEP N.V.-SPONSORED ADR	C	04/28/2021	FIS US ALGO	383.000	4,931	X X X		
500472303	KONINKLIJKE PHILIPS NVR- NY	C	04/28/2021	FIS US ALGO	65.000	3,702	X X X		
606822104	MITSUBISHI UFJ FINL GRP-ADR	C	04/28/2021	FIS US ALGO	914.000	4,958	X X X		
636274409	NATIONAL GRID PLC - SPON ADR	C	04/28/2021	FIS US ALGO	65.000	4,057	X X X		
66987V109	NOVARTIS AG-ADR	C	04/28/2021	FIS US ALGO	101.000	8,746	X X X		
670100205	NOVO-NORDISK A/S-SPONS ADR	C	04/28/2021	FIS US ALGO	48.000	3,547	X X X		
684060106	ORANGE SA - SPONS ADR	C	04/30/2021	FIS US ALGO	193.000	2,447	X X X		
74435K204	PRUDENTIAL PLC-ADR	C	04/28/2021	FIS US ALGO	123.000	5,287	X X X		
767204100	RIO TINTO PLC-SPON ADR	C	04/28/2021	FIS US ALGO	46.000	4,023	X X X		

QE04.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
780259107	ROYAL DUTCH SHELL PLC - ADR B	C	04/28/2021	FIS US ALGO	53.000	1,952	X X X		
780259206	ROYAL DUTCH SHELL PLC - ADR A	C	04/28/2021	FIS US ALGO	123.000	4,796	X X X		
80105N105	SANOFI - ADR	C	04/28/2021	FIS US ALGO	141.000	7,486	X X X		
803054204	SAP AG-SPONSORED ADR	C	04/28/2021	FIS US ALGO	56.000	8,079	X X X		
81141R100	SEA LTD-ADR	C	04/28/2021	FIS US ALGO	15.000	3,989	X X X		
833635105	QUIMICA Y MINERA DE CHILE - SP ADR	C	04/28/2021	FIS US ALGO	33.000	1,790	X X X		
833636111	QUIMICA Y MINERA DE CHILE - RIGHTS	C	04/09/2021	DIRECT	39.337		X X X		
835699307	SONY CORP-SPONSORED ADR	C	04/28/2021	FIS US ALGO	94.000	9,870	X X X		
86562M209	SUMITOMO MITSUI-SPONS ADR	C	04/28/2021	FIS US ALGO	665.000	4,705	X X X		
874039100	TAIWAN SEMICONDUCTOR-SP ADR	C	04/28/2021	FIS US ALGO	173.000	20,660	X X X		
874060205	TAKEDA PHARMACEUTICAL CO-ADR	C	04/28/2021	FIS US ALGO	229.000	3,837	X X X		
89151E109	TOTAL FINA ELF SA - ADR	C	04/28/2021	FIS US ALGO	122.000	5,584	X X X		
892331307	TOYOTA MOTOR CORP - SPON ADR	C	04/28/2021	FIS US ALGO	36.000	5,533	X X X		
904767704	UNILEVER PLC-SPONSORED ADR	C	04/28/2021	FIS US ALGO	98.000	5,566	X X X		
91912E105	CIA VALE DO RIO DOCE - ADR	C	04/28/2021	FIS US ALGO	121.000	2,519	X X X		
92857W308	VODAFONE GROUP PLC - SP ADR	C	04/28/2021	FIS US ALGO	215.000	4,089	X X X		
961214301	WESTPAC BANKING CORP-SP ADR	C	04/28/2021	FIS US ALGO	175.000	3,458	X X X		
G16169107	BROOKFIELD ASSET MANAGEMEN-A	C	06/28/2021	SPINOFF	5.090	194	X X X		
G5960L103	MEDTRONIC PLC	C	04/29/2021	FIS US ALGO	160.000	21,005	X X X		
N07059210	ASML HOLDING NV-NY REG SHS	C	04/28/2021	FIS US ALGO	22.000	14,657	X X X		
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					X X X	1,693,590	X X X		X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
31338*124	FEDERAL HOME LOAN BANK - CHICAGO CL B		05/28/2021	FEDERAL HOME LOAN BANK	1,000.000	100,000	X X X		
9199999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					X X X	100,000	X X X		X X X
Common Stocks - Mutual Funds									
02110A696	DDJ OPPORTUNISTIC HIGH YIELD - INST		06/17/2021	DIVIDEND REINVESTMENT	4,405.137	37,630	X X X		1
9499999 Subtotal - Common Stocks - Mutual Funds					X X X	37,630	X X X		X X X
9799997 Subtotal - Common Stocks - Part 3					X X X	1,831,220	X X X		X X X
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
9799999 Subtotal - Common Stocks					X X X	1,831,220	X X X		X X X
9899999 Subtotal - Preferred and Common Stocks					X X X	1,831,220	X X X		X X X
9999999 Total - Bonds, Preferred and Common Stocks					X X X	12,154,608	X X X	8,428	X X X

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SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
										11	12	13	14	15							
CUSIP Identification	Description		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																					
36179T4P7	GOVERNMENT NATL MTG ASSOC II #MA5330		06/01/2021	MBS PAYDOWN	XXX	30,337	30,337	31,100	30,428		(92)		(92)		30,337				494	07/20/2048	1.A FE
36179TZ57	GOVERNMENT NATL MTG ASSOC II #MA5264		06/01/2021	MBS PAYDOWN	XXX	77,667	77,667	79,439	77,885		(218)		(218)		77,667				1,255	06/20/2048	1.A FE
36180CY78	GOVERNMENT NATL MTG ASSOC #AD1634		06/01/2021	MBS PAYDOWN	XXX	13,851	13,851	14,492	13,877		(26)		(26)		13,851				173	01/15/2043	1.A FE
36202DBJ9	GOVERNMENT NATL MTG ASSOC II #002741		06/01/2021	MBS PAYDOWN	XXX	58	58	57	58						58				2	04/20/2029	1.A FE
36202DDB4	GOVERNMENT NATL MTG ASSOC II #002798		06/01/2021	MBS PAYDOWN	XXX	28	28	28	28						28				1	08/20/2029	1.A FE
36202DFZ9	GOVERNMENT NATL MTG ASSOC II #002884		06/01/2021	MBS PAYDOWN	XXX	21	21	21	21						21				1	02/20/2030	1.A FE
0599999 Subtotal - Bonds - U.S. Governments					XXX	121,962	121,962	125,137	122,297		(336)		(336)		121,962				1,926	XXX	XXX
Bonds - U.S. Special Revenue, Special Assessment																					
3128MSUZ1	FEDERAL HOME LN MTG CORP #G03900		06/01/2021	MBS PAYDOWN	XXX	2,291	2,291	2,277	2,290						2,291				49	02/01/2038	1.A FE
3128PRUA5	FEDERAL HOME LN MTG CORP #J12377		06/01/2021	MBS PAYDOWN	XXX	5,129	5,129	5,338	5,157		(27)		(27)		5,129				86	06/01/2025	1.A FE
3128PRUR8	FEDERAL HOME LN MTG CORP #J12392		06/01/2021	MBS PAYDOWN	XXX	1,514	1,514	1,572	1,520		(6)		(6)		1,514				25	06/01/2025	1.A FE
3128PRY29	FEDERAL HOME LN MTG CORP #J12529		06/01/2021	MBS PAYDOWN	XXX	6,459	6,459	6,836	6,494		(35)		(35)		6,459				106	07/01/2025	1.A FE
3131XH90	UMBS - POOL ZL2056		06/01/2021	MBS PAYDOWN	XXX	6,429	6,429	6,682	6,441		(12)		(12)		6,429				114	10/01/2041	1.A FE
3131XPTY4	UMBS - POOL ZL7767		06/01/2021	MBS PAYDOWN	XXX	11,244	11,244	11,762	11,295		(51)		(51)		11,244				202	02/01/2044	1.A FE
3131XQTK2	UMBS - POOL ZL8654		06/01/2021	MBS PAYDOWN	XXX	2,716	2,716	2,889	2,720		(3)		(3)		2,716				37	11/01/2044	1.A FE
3131XRBB9	UMBS - POOL ZL9034		06/01/2021	MBS PAYDOWN	XXX	6,369	6,369	6,685	6,390		(21)		(21)		6,369				93	02/01/2045	1.A FE
3131XTPV6	UMBS - POOL ZM0436		06/01/2021	MBS PAYDOWN	XXX	32,319	32,319	33,408	32,375		(56)		(56)		32,319				451	11/01/2045	1.A FE
3131XULX3	UMBS - POOL ZM1242		06/01/2021	MBS PAYDOWN	XXX	12,766	12,766	13,452	12,843		(77)		(77)		12,766				173	06/01/2046	1.A FE
31329JFN2	UMBS - POOL ZA1073		06/01/2021	MBS PAYDOWN	XXX	6,101	6,101	6,420	6,119		(17)		(17)		6,101				107	08/01/2040	1.A FE
3132A4KK3	UMBS - POOL ZS3898		06/01/2021	MBS PAYDOWN	XXX	10,520	10,520	10,896	10,548		(28)		(28)		10,520				175	01/01/2044	1.A FE
3132A5E84	UMBS - POOL ZS4659		06/01/2021	MBS PAYDOWN	XXX	22,846	22,846	23,946	23,016		(169)		(169)		22,846				322	04/01/2046	1.A FE
3132A5FC4	UMBS - POOL ZS4663		06/01/2021	MBS PAYDOWN	XXX	23,197	23,197	24,386	23,376		(179)		(179)		23,197				326	05/01/2046	1.A FE
3133A8BL0	UMBS - POOL QB1843		06/01/2021	MBS PAYDOWN	XXX	5,083	5,083	5,267	5,089		(6)		(6)		5,083				37	07/01/2050	1.A FE
3136ALE5	FANNIE MAE 13 58 KJ		06/01/2021	MBS PAYDOWN	XXX	6,940	6,940	7,088	6,951		(11)		(11)		6,940				89	02/25/2043	1.A FE
3137AU4Y2	FREDDIE MAC 4101 QN		06/01/2021	MBS PAYDOWN	XXX	7,677	7,677	8,030	7,689		(12)		(12)		7,677				100	09/15/2042	1.A FE
3138A4SZ9	UMBS - POOL AH3235		06/01/2021	MBS PAYDOWN	XXX	2,042	2,042	2,057	2,044		(1)		(1)		2,042				32	02/01/2026	1.A FE
3138A7QK7	UMBS - POOL AH5857		06/01/2021	MBS PAYDOWN	XXX	9,150	9,150	9,317	9,162		(12)		(12)		9,150				133	02/01/2041	1.A FE
3138EGHR8	UMBS - POOL AL0239		06/01/2021	MBS PAYDOWN	XXX	7,869	7,869	7,960	7,870		(2)		(2)		7,869				120	04/01/2041	1.A FE
3138MF2X4	UMBS - POOL AQ0789		06/01/2021	MBS PAYDOWN	XXX	4,007	4,007	4,181	4,025		(18)		(18)		4,007				42	11/01/2027	1.A FE
3138YAM28	UMBS - POOL AX8476		06/01/2021	MBS PAYDOWN	XXX	1,587	1,587	1,668	1,586		1		1		1,587				25	11/01/2044	1.A FE
31397QL22	FANNIE MAE 11 19 EN		06/01/2021	MBS PAYDOWN	XXX	6,112	6,112	6,403	6,155		(43)		(43)		6,112				96	05/25/2040	1.A FE
3140GPZ29	UMBS - POOL BH1657		06/01/2021	MBS PAYDOWN	XXX	134,757	134,757	138,947	135,317		(560)		(560)		134,757				1,944	04/01/2047	1.A FE
3140GYG26	UMBS - POOL BH9215		06/01/2021	MBS PAYDOWN	XXX	33,350	33,350	34,231	33,587		(237)		(237)		33,350				469	01/01/2048	1.A FE
3140KARE8	UMBS - POOL BP3184		06/01/2021	MBS PAYDOWN	XXX	317,819	317,819	336,888	320,381		(2,561)		(2,561)		317,819				3,894	03/01/2050	1.A FE
3140KFNL5	UMBS - POOL BP7594		06/01/2021	MBS PAYDOWN	XXX	36,014	36,014	36,931	36,064		(50)		(50)		36,014				241	11/01/2035	1.A FE
3140KLJF0	UMBS - POOL BQ1161		06/01/2021	MBS PAYDOWN	XXX	16,929	16,929	17,852	16,977		(48)		(48)		16,929				171	08/01/2050	1.A FE
3140KLJH6	UMBS - POOL BQ1163		06/01/2021	MBS PAYDOWN	XXX	35,542	35,542	36,813	35,588		(46)		(46)		35,542				289	08/01/2050	1.A FE
3140KNKN7	UMBS - POOL BQ3000		06/01/2021	MBS PAYDOWN	XXX	40,152	40,152	41,482	40,187		(35)		(35)		40,152				326	10/01/2050	1.A FE
3140X75L9	UMBS - POOL FM4450		06/01/2021	MBS PAYDOWN	XXX	25,333	25,333	26,248	25,348		(15)		(15)		25,333				206	09/01/2050	1.A FE
31412N6D3	UMBS - POOL 930668		06/01/2021	MBS PAYDOWN	XXX	1,245	1,245	1,327	1,245		(9)		(9)		1,245				29	03/01/2024	1.A FE
31412PRO6	UMBS - POOL 931195		06/01/2021	MBS PAYDOWN	XXX	1,909	1,909	2,017	1,930		(21)		(21)		1,909				36	05/01/2024	1.A FE
31417DSZ7	UMBS - POOL AB6835		06/01/2021	MBS PAYDOWN	XXX	15,114	15,114	15,995	15,211		(96)		(96)		15,114				214	11/01/2042	1.A FE
31418B5C6	UMBS - POOL MA2642		06/01/2021	MBS PAYDOWN	XXX	12,164	12,164	12,748	12,236		(72)		(72)		12,164				169	06/01/2046	1.A FE
31418CXM1	UMBS - POOL MA3383		06/01/2021	MBS PAYDOWN	XXX	61,863	61,863	63,284	62,268		(405)		(405)		61,863				857	06/01/2048	1.A FE
31418QNT6	UMBS - POOL AD3101		06/01/2021	MBS PAYDOWN	XXX	9,419	9,419	10,035	9,470		(52)		(52)		9,419				183	04/01/2040	1.A FE
31418TC47	UMBS - POOL AD5490		06/01/2021	MBS PAYDOWN	XXX	8,212	8,212	8,726	8,279		(66)		(66)		8,212				154	05/01/2040	1.A FE
31418VS78	UMBS - POOL AD7741		06/01/2021	MBS PAYDOWN	XXX	8,112	8,112	8,395	8,136		(24)		(24)		8,112				142	07/01/2040	1.A FE
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					XXX	958,301	958,301	1,000,439	963,388		(5,082)		(5,082)		958,301				12,264	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
12510HAD2	CAPITAL AUTOMOTIVE REIT 20-1A A4		06/15/2021	MBS PAYDOWN	XXX	156	156	156	156						156				2	02/15/2050	1.E FE
210717AB0	CONSUMERS SECURITIZATION FUND 14 A A2		05/01/2021	MBS PAYDOWN	XXX	48,254	48,254	48,253	48,254						48,254				715	11/01/2025	1.A FE

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SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description		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 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	NAIC Designation, NAIC Designation and SVO Admini- strative Symbol	
21872GAA3	COLONY AMERICAN FINANCE LTD 19-2																					
21873AAA5	A COLONY AMERICAN FINANCE LTD 20-4		06/01/2021	MBS PAYDOWN	X X X	91,912	91,912	91,911	91,912						91,912				1,286	06/15/2052	1 A FE	
31428XAS5	A FEDEX CORP		06/01/2021	MBS PAYDOWN	X X X	936	936	936	936						936				5	12/15/2052	1 A FE	
35177PAW7	D ORANGE SA		05/20/2021	SECURITY CALLED AT	X X X	256,979	250,000	229,863	245,822		998		998		246,820		3,180	3,180	12,248	08/01/2022	2 B FE	
36167CAA4	GCAT 19-RPL1 A1		04/01/2021	SECURITY CALLED AT	X X X	508,455	500,000	508,605	500,737		(259)		(259)		500,477		(477)	(477)	19,741	09/14/2021	2 A FE	
46185JAA6	INVITATION HOMES TRUST 18-SFR1 A		06/01/2021	MBS PAYDOWN	X X X	30,933	30,933	31,020	30,941		(8)		(8)		30,933				345	10/25/2068	1 D FM	
61771QAJ0	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A		06/17/2021	MBS PAYDOWN	X X X	3,659	3,659	3,659	3,659						3,659				13	03/17/2037	1 A FE	
61771QAU5	MORGAN STANLEY RESIDENTIAL MOR 20-1 A3A		06/01/2021	MBS PAYDOWN	X X X	27,139	27,139	28,157	27,186		(47)		(47)		27,139				295	12/25/2050	1 A FE	
674599CS2	OCCIDENTAL PETROLEUM COR		06/01/2021	MBS PAYDOWN	X X X	13,570	13,570	14,002	13,590		(20)		(20)		13,570				147	12/25/2050	1 A FE	
82653EAB3	SIERRA RECEIVABLES FUNDING CO 19-1A B		05/07/2021	BOFA SECURITIES INC.	X X X	239,400	250,000	248,765	228,125	20,789	39		20,828		248,953		(9,553)	(9,553)	6,465	08/15/2029	3 C FE	
89175MAA1	TOWD POINT MORTGAGE TRUST 18-3 A1		06/20/2021	MBS PAYDOWN	X X X	20,947	20,947	20,942	20,919		27		27		20,947				293	01/20/2036	1 F FE	
89176EAA8	TOWD POINT MORTGAGE TRUST 18-1 A1		06/01/2021	MBS PAYDOWN	X X X	23,790	23,790	23,798	23,790						23,790				374	05/25/2058	1 D FM	
89177BAA3	TOWD POINT MORTGAGE TRUST 19-1 A1		06/01/2021	MBS PAYDOWN	X X X	13,585	13,585	13,576	13,584		1		1		13,585				176	01/25/2058	1 D FM	
92349FAC7	VERIZON OWNER TRUST 18-1A B		06/01/2021	MBS PAYDOWN	X X X	27,438	27,438	27,271	27,422		16		16		27,438				426	03/25/2058	1 D FM	
92939FAT6	WF-RBS COMMERCIAL MORTGAGE TR 14 C21 A4		06/20/2021	MBS PAYDOWN	X X X	158,038	158,038	158,025	157,908		130		130		158,038				2,246	09/20/2022	1 A FE	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	1,529,289	1,524,455	1,513,676	1,499,052	20,789	864		21,653		1,520,705		(6,850)	(6,850)	45,673		X X X	
Bonds - Hybrid Securities																						
38144GAB7	GOLDMAN SACHS GROUP INC		04/22/2021	CREDIT SUISSE SECURITIES (USA) LLC	X X X	134,125	125,000	127,213	126,908		(136)		(136)		126,772		7,353	7,353	4,400	02/10/2049	3 A FE	
4899999	Subtotal - Bonds - Hybrid Securities				X X X	134,125	125,000	127,213	126,908		(136)		(136)		126,772		7,353	7,353	4,400		X X X	
8399997	Subtotal - Bonds - Part 4				X X X	2,743,677	2,729,718	2,766,465	2,711,645	20,789	(4,690)		16,099		2,727,740		503	503	64,263		X X X	
8399998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		X X X
8399999	Subtotal - Bonds				X X X	2,743,677	2,729,718	2,766,465	2,711,645	20,789	(4,690)		16,099		2,727,740		503	503	64,263		X X X	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																						
59156R850	METLIFE INC 4.750%		06/14/2021	JANNEY MONTGOMERY SCOTT LLC	4,800,000	127,929	25.00	103,026	130,560	(27,534)			(27,534)		103,026		24,903	24,903	2,850		X X X	
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred				X X X	127,929	X X X	103,026	130,560	(27,534)			(27,534)		103,026		24,903	24,903	2,850		X X X	
8999997	Subtotal - Preferred Stocks - Part 4				X X X	127,929	X X X	103,026	130,560				(27,534)		103,026		24,903	24,903	2,850		X X X	
8999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		X X X
8999999	Subtotal - Preferred Stocks				X X X	127,929	X X X	103,026	130,560	(27,534)			(27,534)		103,026		24,903	24,903	2,850		X X X	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																						
03027X100	AMERICAN TOWER CORP		05/18/2021	FIS US ALGO		231,000	56,896	X X X	58,226				6,376		58,226		(1,330)	(1,330)	566		X X X	
037833100	APPLE INC		04/29/2021	FIS US ALGO		95,000	12,609	X X X	6,310				(6,296)		6,310		6,299	6,299	19		X X X	
038222105	APPLIED MATERIALS INC		06/24/2021	FIS US ALGO		219,000	30,246	X X X	8,779				(10,121)		8,779		21,467	21,467	101		X X X	
039483102	ARCHER-DANIELS-MIDLAND CO		04/29/2021	FIS US ALGO		322,000	20,455	X X X	13,166				(3,066)		13,166		7,289	7,289	119		X X X	
05465C100	AXOS FINANCIAL INC		04/12/2021	FIS US ALGO		234,000	11,325	X X X	8,061				(721)		8,061		3,264	3,264			X X X	
09247X101	BLACKROCK INC		06/24/2021	FIS US ALGO		23,000	19,935	X X X	12,968				(3,628)		12,968		6,968	6,968	190		X X X	
112585104	BROOKFIELD ASSET MANAGE-CL A		06/28/2021	RETURN OF CAPITAL			194	X X X	133						194						X X X	
165303108	CHESAPEAKE UTILITIES CORP		04/01/2021	PRIOR PERIOD INCOME				X X X													X X X	
229669106	CUBIC CORP		05/25/2021	CASH MERGER		341,000	25,575	X X X	19,384				(1,771)		19,384		6,191	6,191	46		X X X	
23204G100	CUSTOMERS BANCORP INC		04/12/2021	FIS US ALGO		187,000	6,255	X X X	4,166						4,166		2,089	2,089			X X X	
237266101	DARLING INTERNATIONAL INC		04/12/2021	FIS US ALGO		69,000	4,907	X X X	1,467				(2,513)		1,467		3,440	3,440			X X X	
256677105	DOLLAR GENERAL CORP		06/24/2021	FIS US ALGO		247,000	52,777	X X X	46,571				(5,373)		46,571		6,206	6,206	193		X X X	
29444U700	EQUINIX INC		06/24/2021	FIS US ALGO		10,000	7,745	X X X	4,853				(2,289)		4,853		2,892	2,892	57		X X X	
30303M102	FACEBOOK INC-A		06/24/2021	FIS US ALGO		75,000	25,751	X X X	14,086				(6,401)		14,086		11,665	11,665			X X X	
31847R102	FIRST AMERICAN FINANCIAL		05/18/2021	FISERV SECURITIES INC.		1,067,000	70,443	X X X	56,489				(1,120)		56,489		13,954	13,954	404		X X X	
369550108	GENERAL DYNAMICS CORP		04/29/2021	VARIOUS		531,000	100,745	X X X	73,821				(5,202)		73,821		26,924	26,924	1,216		X X X	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	F o r e i g n	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 Temporary Impairment Recognized	Total Change in B./A.C.V.	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	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	
379890106	GLU MOBILE INC		04/12/2021	FIS US ALGO	1,699.000	21,161	X X X	13,593	15,308	(1,715)			(1,715)		13,593		7,568	7,568			X X X	
438516106	HONEYWELL INTERNATIONAL INC		06/24/2021	FIS US ALGO	50.000	10,877	X X X	7,619	10,635	(3,016)			(3,016)		7,619		3,259	3,259	93		X X X	
45688C107	INGEVITY CORP		04/12/2021	FIS US ALGO	228.000	16,264	X X X	18,389	17,266	1,123			1,123		18,389		(2,126)	(2,126)			X X X	
48241A105	KB FINANCIAL GROUP INC	C	04/01/2021	PRIOR PERIOD INCOME			X X X												454		X X X	
50077B207	KRATOS DEFENSE & SECURITY		04/12/2021	FIS US ALGO	788.000	21,950	X X X	14,576	21,615	(7,038)			(7,038)		14,576		7,374	7,374			X X X	
512807108	LAM RESEARCH CORP		06/24/2021	FIS US ALGO	94.000	58,464	X X X	24,886	44,393	(19,507)			(19,507)		24,886		33,578	33,578	244		X X X	
536797103	LITHIA MOTORS INC-CL A		04/12/2021	FIS US ALGO	14.000	5,619	X X X	1,313	4,097	(2,784)			(2,784)		1,313		4,306	4,306	4		X X X	
58933Y105	MERCK & CO INC		06/02/2021	RETURN OF CAPITAL		6,462	X X X	6,462							6,462						X X X	
594918104	MICROSOFT CORP		04/29/2021	FIS US ALGO	35.000	8,734	X X X	4,385	7,785	(3,400)			(3,400)		4,385		4,349	4,349	20		X X X	
609207105	MONDELEZ INTERNATIONAL INC		06/24/2021	FIS US ALGO	1,106.000	69,485	X X X	47,531	64,668	(17,137)			(17,137)		47,531		21,954	21,954	697		X X X	
617446448	MORGAN STANLEY		06/24/2021	FIS US ALGO	396.000	34,515	X X X	22,047	27,138	(5,091)			(5,091)		22,047		12,468	12,468	277		X X X	
629377508	NRG ENERGY INC		06/24/2021	VARIOUS	3,723.000	136,599	X X X	123,048	139,799	(16,751)			(16,751)		123,048		13,551	13,551	1,742		X X X	
68622V106	ORGANON & COMPANY		06/25/2021	CASH IN LIEU FRACTIONAL SHARES	0.800	23	X X X	23							23						X X X	
693483109	POSCO-ADR	C	04/01/2021	PRIOR PERIOD INCOME			X X X												208		X X X	
718172109	PHILIP MORRIS INTERNATIONAL INC		04/29/2021	FIS US ALGO	272.000	25,702	X X X	23,060	22,519	541			541		23,060		2,642	2,642	653		X X X	
74340W103	PROLOGIS INC		06/24/2021	FIS US ALGO	79.000	9,558	X X X	7,204	7,873	(669)			(669)		7,204		2,354	2,354	100		X X X	
74762E102	QUANTA SERVICES INC		06/24/2021	FIS US ALGO	311.000	28,669	X X X	11,064	22,398	(11,335)			(11,335)		11,064		17,605	17,605	37		X X X	
833636111	QUIMICA Y MINERA DE CHILE - RIGHTS	C	05/04/2021	VARIOUS	39.337	52	X X X										52	52			X X X	
87266J104	TPI COMPOSITES INC		04/12/2021	FIS US ALGO	102.000	5,508	X X X	1,782	5,384	(3,602)			(3,602)		1,782		3,726	3,726			X X X	
873379101	TABULA RASA HEALTHCARE INC		04/12/2021	FIS US ALGO	357.000	15,490	X X X	15,112	15,294	(182)			(182)		15,112		379	379			X X X	
874054109	TAKE-TWO INTERACTIVE SOFTWARE		04/29/2021	FIS US ALGO	452.000	78,887	X X X	58,269	93,921	(35,652)			(35,652)		58,269		20,618	20,618			X X X	
87612E106	TARGET CORP		05/18/2021	VARIOUS	175.000	36,333	X X X	20,136	30,893	(10,756)			(10,756)		20,136		16,197	16,197	238		X X X	
88160R101	TESLA MOTORS INC		06/24/2021	FIS US ALGO	34.000	23,322	X X X	28,618							28,618		(5,296)	(5,296)			X X X	
90385V107	ULTRA CLEAN HOLDINGS INC		04/12/2021	FIS US ALGO	103.000	5,661	X X X	1,583	3,208	(1,625)			(1,625)		1,583		4,078	4,078			X X X	
92840M102	VISTRA ENERGY CORP		04/29/2021	FIS US ALGO	3,206.000	55,261	X X X	74,590	63,030	11,560			11,560		74,590		(19,329)	(19,329)	481		X X X	
98585X104	YETI HOLDINGS INC		04/12/2021	BARCLAYS CAPITAL INC	222.000	18,764	X X X	7,372	15,200	(7,828)			(7,828)		7,372		11,392	11,392			X X X	
G16252101	BROOKFIELD INFRASTRUCTURE PARTNERS	C	04/01/2021	PRIOR PERIOD INCOME			X X X												132		X X X	
G8232Y101	SMART GLOBAL HOLDINGS INC	C	04/12/2021	FIS US ALGO	430.000	23,792	X X X	13,926	16,181	(2,254)			(2,254)		13,926		9,866	9,866			X X X	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				X X X	1,163,010	X X X	875,129	1,009,228	(179,243)			(179,243)		875,129		287,883	287,883	8,303		X X X	
9799997	Subtotal - Common Stocks - Part 4				X X X	1,163,010	X X X	875,129	1,009,228	(179,243)			(179,243)		875,129		287,883	287,883	8,303		X X X	
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		X X X
9799999	Subtotal - Common Stocks				X X X	1,163,010	X X X	875,129	1,009,228	(179,243)			(179,243)		875,129		287,883	287,883	8,303		X X X	
9899999	Subtotal - Preferred and Common Stocks				X X X	1,290,939	X X X	978,155	1,139,788	(206,777)			(206,777)		978,155		312,786	312,786	11,153		X X X	
9999999	Total - Bonds, Preferred and Common Stocks				X X X	4,034,616	X X X	3,744,620	3,851,433	(185,988)	(4,690)		(190,678)		3,705,895		313,289	313,289	75,416		X X X	

QE05.2

E06 Schedule DB Part A Section 1 NONE

E07 Schedule DB Part B Section 1 NONE

E08 Schedule DB Part D Section 1 NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged By Reporting Entity NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged To Reporting Entity NONE

E10 Schedule DB Part E NONE

E11 Schedule DL - Part 1 - Securities Lending Collateral Assets NONE

E12 Schedule DL - Part 2 - Securities Lending Collateral Assets NONE

SCHEDULE E - PART 1 - CASH**Month End Depository Balances**

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
						6 First Month	7 Second Month	8 Third Month	
open depositories									
American Bank & Trust	Rock Island, IL			15		316,762	(486)		X X X
Federal Home Loan Bank	Chicago, IL					337,686	548,518	397,773	X X X
Quad City Bank & Trust	Bettendorf, IA			1,183		278,562	838,007	1,591,400	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories		X X X	X X X						X X X
0199999 Totals - Open Depositories		X X X	X X X	1,198		933,011	1,386,039	1,989,172	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories		X X X	X X X						X X X
0299999 Totals - Suspended Depositories		X X X	X X X						X X X
0399999 Total Cash On Deposit		X X X	X X X	1,198		933,011	1,386,039	1,989,172	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X	X X X	446	446	2,446	X X X
0599999 Total Cash		X X X	X X X	1,198		933,457	1,386,485	1,991,618	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
All Other Money Market Mutual Funds								
608919718	FEDERATED GOVT OBLIGATIONS FUND		06/14/2021	0.000	X X X	898,837		
8699999 Subtotal - All Other Money Market Mutual Funds						898,837		
9999999 Total Cash Equivalents						898,837		