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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

NAIC Group Code 3548 3548 NAIC Company Code 31194 Employer's ID Number 06-0907370
(Current Period) (Prior Period)

Organized under the Laws of Connecticut, State of Domicile or Port of Entry Connecticut, Country of Domicile US

INCORPORATED/ORGANIZED, JULY 18, 1974 COMMENCED BUSINESS, JULY 24, 1974

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (833) 903-2382 Ext. 2**
Annual.Statement.Contact@travelers.com (844) 816-9447
(E-Mail Address) (Fax Number)

OFFICERS

	Name	Title
1.	THOMAS MICHAEL KUNKEL	President
2.	WILLIAM HERBERT HEYMAN	Vice Chairman
3.	AVROHOM YAAKOV KESS	Vice Chairman & Chief Legal Officer
4.	ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer
5.	DANIEL STEPHEN FREY	Executive Vice President & Chief Financial Officer
6.	BRUCE RICHARD JONES	Executive Vice President, Enterprise Risk Management & Chief Risk Officer
7.	CHRISTINE KUCERA KALLA	Executive Vice President & General Counsel
8.	MOJGAN MEHDIAN LEFEBVRE	Executive Vice President & Chief Technology & Operations Officer

	Name	Title
	DAVID DONNAY ROWLAND	Executive Vice President & Co-Chief Investment Officer
	DANIEL TEI-HWA YIN	Executive Vice President & Co-Chief Investment Officer
#	DOUGLAS KEITH BELL	Senior Vice President, Accounting Standards
	DOUGLAS KENNETH RUSSELL	Senior Vice President, Treasurer & Corporate Controller
	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
	JULIE MARIE JOYCE	Vice President & Chief Corporate Actuary
	WENDY CONSTANCE SKJERVEN	Vice President, Corporate Secretary & Group General Counsel

DIRECTORS

DANIEL STEPHEN FREY
WILLIAM HERBERT HEYMAN
CHRISTINE KUCERA KALLA
NICHOLAS SEMINARA
GREGORY CHESHIRE TOCZYDLOWSKI

STATE OF CONNECTICUT
COUNTY OF HARTFORD } 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.

Thomas M. Kunkel	Wendy C. Skjerven	Douglas K. Russell
President	Secretary	Controller

Subscribed and sworn to before me this

21st day of January, 2021

Notary Public

My Commission Expires September 30, 2022

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D)	3,831,156,861	0	3,831,156,861	3,590,884,327
2. Stocks (Schedule D):				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	112,894,894	3,820,860	109,074,035	297,933,044
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $.....0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(23,863,534), Schedule E-Part 1), cash equivalents ($.....0, Schedule E-Part 2) and short-term investments ($.....263,266,882, Schedule DA)	239,403,348	0	239,403,348	90,238,215
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives (Schedule DB)	0	0	0	0
8. Other invested assets (Schedule BA)	4,970,512	0	4,970,512	3,986,514
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0	3,732,602
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,188,425,615	3,820,860	4,184,604,755	3,986,774,702
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	36,856,709	0	36,856,709	37,250,410
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	140,497,253	33,558,375	106,938,878	95,818,421
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....62,481,693 earned but unbilled premiums)	179,129,071	8,414,161	170,714,910	167,545,842
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	32,553,518	0	32,553,518	31,203,529
16.2 Funds held by or deposited with reinsured companies	193,054	0	193,054	13,939
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	62,304,458	7,115,743	55,188,715	52,134,926
19. Guaranty funds receivable or on deposit	46,171	0	46,171	41,974
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($.....0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	34,876,347	0	34,876,347	11,831,826
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other-than-invested assets	3,916,569	0	3,916,569	4,086,451
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,678,798,766	52,909,139	4,625,889,627	4,386,702,020
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. TOTAL (Lines 26 and 27)	4,678,798,766	52,909,139	4,625,889,627	4,386,702,020

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Other assets tri-party/tax credit bonds	2,285,869	0	2,285,869	3,235,659
2502. Other assets	1,521,411	0	1,521,411	299,534
2503. State surcharges receivable	108,950	0	108,950	136,210
2598. Summary of remaining write-ins for Line 25 from overflow page	339	0	339	415,048
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	3,916,569	0	3,916,569	4,086,451

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	1,003,200,666	772,047,572
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	100,371	98,598
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	163,346,678	174,714,866
4.	Commissions payable, contingent commissions and other similar charges	48,805,693	46,970,467
5.	Other expenses (excluding taxes, licenses and fees)	42,506,558	43,134,646
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	13,561,421	14,728,588
7.1	Current federal and foreign income taxes (including $.....(1,320,933) on realized capital gains (losses))	4,865,484	12,674,197
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $.....479,142,378 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)	1,121,070,380	1,079,715,557
10.	Advance premium	1,867,512	2,140,883
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	12,353,304	11,482,845
12.	Ceded reinsurance premiums payable (net of ceding commissions)	63,102,972	46,059,812
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	0	0
14.	Amounts withheld or retained by company for account of others	42,228,250	26,565,278
15.	Remittances and items not allocated	8,646,391	17,964,746
16.	Provision for reinsurance (including $.....348,926 certified) (Schedule F, Part 3, Column 78)	7,930,280	9,837,205
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	0	0
21.	Payable for securities	0	0
22.	Payable for securities lending	0	3,732,602
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	1,269,060	1,149,592
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,534,855,020	2,263,017,456
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	2,534,855,020	2,263,017,456
29.	Aggregate write-ins for special surplus funds	7,548,927	7,559,978
30.	Common capital stock	6,480,000	6,480,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other-than-special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	433,803,760	433,803,760
35.	Unassigned funds (surplus)	1,643,201,920	1,675,840,825
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	2,091,034,607	2,123,684,564
38.	TOTAL (Page 2, Line 28, Col. 3)	4,625,889,627	4,386,702,020

DETAILS OF WRITE-INS

2501.	Retroactive reinsurance reserve assumed	800,763	826,255
2502.	Escheat liability	462,309	323,095
2503.	Federal excise tax-reinsurance contracts	5,988	242
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,269,060	1,149,592
2901.	Special surplus from retroactive reinsurance	7,548,927	7,559,978
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	7,548,927	7,559,978
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	1,746,175,377	1,621,077,552
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	672,177,184	480,671,222
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	51,232,237	63,614,165
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	678,813,402	652,644,472
5.	Aggregate write-ins for underwriting deductions	0	0
6.	Total underwriting deductions (Lines 2 through 5)	1,402,222,824	1,196,929,859
7.	Net income of protected cells	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	343,952,553	424,147,693
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	167,684,529	122,915,666
10.	Net realized capital gains (losses) less capital gains tax of $.....796,588 (Exhibit of Capital Gains (Losses))	85,259	1,743,016
11.	Net investment gain (loss) (Lines 9 + 10)	167,769,787	124,658,682
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $.....854,180 amount charged off $.....1,014,240)	(160,060)	(735,585)
13.	Finance and service charges not included in premiums	589,234	553,328
14.	Aggregate write-ins for miscellaneous income	(1,950,951)	(1,420,807)
15.	Total other income (Lines 12 through 14)	(1,521,778)	(1,603,064)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	510,200,563	547,203,311
17.	Dividends to policyholders	6,387,406	5,459,094
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)	503,813,157	541,744,217
19.	Federal and foreign income taxes incurred	91,318,506	108,401,311
20.	Net income (Line 18 minus Line 19) (to Line 22)	412,494,651	433,342,906
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	2,123,684,564	2,111,227,178
22.	Net income (from Line 20)	412,494,651	433,342,906
23.	Net transfers (to) from Protected Cell accounts	0	0
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $.....73,897	(152,382,655)	2,854,356
25.	Change in net unrealized foreign exchange capital gain (loss)	(55)	(846)
26.	Change in net deferred income tax	6,220,843	6,014,012
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Column 3)	(889,667)	(2,557,193)
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	1,906,925	(2,195,849)
29.	Change in surplus notes	0	0
30.	Surplus (contributed to) withdrawn from Protected Cells	0	0
31.	Cumulative effect of changes in accounting principles	0	0
32.	Capital changes:		
	32.1 Paid in	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0
	32.3 Transferred to surplus	0	0
33.	Surplus adjustments:		
	33.1 Paid in	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0
	33.3. Transferred from capital	0	0
34.	Net remittances from or (to) Home Office	0	0
35.	Dividends to stockholders	(300,000,000)	(425,000,000)
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	(32,649,957)	12,457,386
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	2,091,034,607	2,123,684,564
	DETAILS OF WRITE-INS		
0501.		0	0
0502.		0	0
0503.		0	0
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0
1401.	Other assets tri-party/tax credit bond income	211,922	276,531
1402.	Retroactive reinsurance gain/loss	(75,003)	21,969
1403.	Profit and loss, miscellaneous	(2,087,870)	(1,719,307)
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	(1,950,951)	(1,420,807)
3701.		0	0
3702.		0	0
3703.		0	0
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)	0	0

CASH FLOW

		1 Current Year	2 Prior Year
	CASH FROM OPERATIONS		
1.	Premiums collected net of reinsurance	1,791,348,759	1,707,369,430
2.	Net investment income	185,133,858	140,058,193
3.	Miscellaneous income	(1,521,778)	(1,603,064)
4.	Total (Lines 1 through 3)	1,974,960,840	1,845,824,559
5.	Benefit and loss related payments	442,551,422	462,327,272
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	740,522,526	705,699,661
8.	Dividends paid to policyholders	5,516,947	4,387,004
9.	Federal and foreign income taxes paid (recovered) net of $.....783,460 tax on capital gains (losses)	99,923,807	106,380,759
10.	Total (Lines 5 through 9)	1,288,514,701	1,278,794,696
11.	Net cash from operations (Line 4 minus Line 10)	686,446,139	567,029,863
	CASH FROM INVESTMENTS		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	451,774,367	706,485,840
	12.2 Stocks	37,000,000	0
	12.3 Mortgage loans	0	0
	12.4 Real estate	0	0
	12.5 Other invested assets	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	1,283
	12.7 Miscellaneous proceeds	3,732,602	10,649,859
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	492,506,969	717,136,983
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	707,071,890	802,935,949
	13.2 Stocks	0	0
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	1,682,046	1,231,720
	13.6 Miscellaneous applications	0	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	708,753,936	804,167,669
14.	Net increase (decrease) in contract loans and premium notes	0	0
15.	Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14)	(216,246,967)	(87,030,686)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
	16.5 Dividends to stockholders	300,000,000	425,000,000
	16.6 Other cash provided (applied)	(21,034,038)	(1,489,558)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(321,034,038)	(426,489,558)
	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)	149,165,133	53,509,619
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	90,238,215	36,728,596
	19.2 End of year (Line 18 plus Line 19.1)	239,403,348	90,238,215

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

20.0001	Exchange of bonds	8,749,192	12,289,460
20.0002	Other assets tri-party/tax credit bonds	1,014,430	1,271,756
20.0003	Tax credits from certified capital company (CAPCO)	281,309	237,782
20.0004	Income payment received in securities other assets tri-party/tax credit bonds	123,360	0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums December 31 Prior Year- per Col. 3, Last Year's Part 1	3 Unearned Premiums December 31 Current Year- per Col. 5, Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire	0	0	0	0
2.	Allied lines	0	0	0	0
3.	Farmowners multiple peril	0	0	0	0
4.	Homeowners multiple peril	0	0	0	0
5.	Commercial multiple peril	0	0	0	0
6.	Mortgage guaranty	0	0	0	0
8.	Ocean marine	0	0	0	0
9.	Inland marine	0	0	0	0
10.	Financial guaranty	0	0	0	0
11.1	Medical professional liability - occurrence	0	0	0	0
11.2	Medical professional liability - claims-made	0	0	0	0
12.	Earthquake	0	0	0	0
13.	Group accident and health	0	0	0	0
14.	Credit accident and health (group and individual)	0	0	0	0
15.	Other accident and health	0	0	0	0
16.	Workers' compensation	(2)	(6)	(5)	(3)
17.1	Other liability - occurrence	116,758	15,371	15,156	116,973
17.2	Other liability - claims-made	698,590,162	314,289,820	363,236,628	649,643,354
17.3	Excess workers' compensation	0	0	0	0
18.1	Products liability - occurrence	0	0	0	0
18.2	Products liability - claims-made	0	0	0	0
19.1, 19.2	Private passenger auto liability	0	0	0	0
19.3, 19.4	Commercial auto liability	0	0	0	0
21.	Auto physical damage	0	0	0	0
22.	Aircraft (all perils)	0	0	0	0
23.	Fidelity	168,915,383	90,492,337	93,508,085	165,899,635
24.	Surety	848,136,989	565,929,120	567,631,703	846,434,406
26.	Burglary and theft	78,874,472	39,400,950	34,195,135	84,080,287
27.	Boiler and machinery	0	0	0	0
28.	Credit	0	0	0	0
29.	International	0	0	0	0
30.	Warranty	0	0	0	0
31.	Reinsurance - nonproportional assumed property	0	0	0	0
32.	Reinsurance - nonproportional assumed liability	0	2,710	1,986	725
33.	Reinsurance - nonproportional assumed financial lines	0	0	0	0
34.	Aggregate write-ins for other lines of business	0	0	0	0
35.	TOTALS	1,794,633,761	1,010,130,303	1,058,588,687	1,746,175,377

DETAILS OF WRITE-INS

3401.		0	0	0	0
3402.		0	0	0	0
3403.		0	0	0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0	0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire	0	0	0	0	0
2.	Allied lines	0	0	0	0	0
3.	Farmowners multiple peril	0	0	0	0	0
4.	Homeowners multiple peril	0	0	0	0	0
5.	Commercial multiple peril	0	0	0	0	0
6.	Mortgage guaranty	0	0	0	0	0
8.	Ocean marine	0	0	0	0	0
9.	Inland marine	0	0	0	0	0
10.	Financial guaranty	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	0	0	0	0
11.2	Medical professional liability - claims-made	0	0	0	0	0
12.	Earthquake	0	0	0	0	0
13.	Group accident and health	0	0	0	0	0
14.	Credit accident and health (group and individual)	0	0	0	0	0
15.	Other accident and health	0	0	0	0	0
16.	Workers' compensation	(3)	0	(2)	0	(5)
17.1	Other liability - occurrence	15,154	0	2	0	15,156
17.2	Other liability - claims-made	309,662,956	53,573,672	0	0	363,236,628
17.3	Excess workers' compensation	0	0	0	0	0
18.1	Products liability - occurrence	0	0	0	0	0
18.2	Products liability - claims-made	0	0	0	0	0
19.1, 19.2	Private passenger auto liability	0	0	0	0	0
19.3, 19.4	Commercial auto liability	0	0	0	0	0
21.	Auto physical damage	0	0	0	0	0
22.	Aircraft (all perils)	0	0	0	0	0
23.	Fidelity	66,414,397	27,093,688	0	0	93,508,085
24.	Surety	109,276,196	520,837,200	(62,481,693)	0	567,631,703
26.	Burglary and theft	30,187,481	4,007,654	0	0	34,195,135
27.	Boiler and machinery	0	0	0	0	0
28.	Credit	0	0	0	0	0
29.	International	0	0	0	0	0
30.	Warranty	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	0	0	0	0	0
32.	Reinsurance - nonproportional assumed liability	0	1,986	0	0	1,986
33.	Reinsurance - nonproportional assumed financial lines	0	0	0	0	0
34.	Aggregate write-ins for other lines of business	0	0	0	0	0
35.	TOTALS	515,556,182	605,514,198	(62,481,693)	0	1,058,588,687
36.	Accrued retrospective premiums based on experience					0
37.	Earned but unbilled premiums					62,481,693
38.	Balance (sum of Lines 35 through 37)					1,121,070,380

DETAILS OF WRITE-INS

3401.		0	0	0	0	0
3402.		0	0	0	0	0
3403.		0	0	0	0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0	0	0

(a) State here basis of computation used in each case: Daily pro rata; pools and associations as submitted.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	Reinsurance Assumed 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	Reinsurance Ceded 5 To Non-Affiliates	6 Net Premiums Written (Cols. 1 + 2 + 3 - 4 - 5)
1. Fire	0	0	0	0	0	0
2. Allied lines	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0
5. Commercial multiple peril	0	0	0	0	0	0
6. Mortgage guaranty	0	0	0	0	0	0
8. Ocean marine	0	0	0	0	0	0
9. Inland marine	0	0	0	0	0	0
10. Financial guaranty	0	0	0	0	0	0
11.1 Medical professional liability - occurrence	0	0	0	0	0	0
11.2 Medical professional liability - claims-made	0	0	0	0	0	0
12. Earthquake	0	0	0	0	0	0
13. Group accident and health	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0
15. Other accident and health	0	0	0	0	0	0
16. Workers' compensation	0	(2)	0	0	0	(2)
17.1 Other liability - occurrence	681,351	0	0	470,843	93,750	116,758
17.2 Other liability - claims-made	1,327,347,442	2,537,678	1,352,270	582,444,026	50,203,202	698,590,162
17.3 Excess workers' compensation	0	0	0	0	0	0
18.1 Products liability - occurrence	0	0	0	0	0	0
18.2 Products liability - claims-made	0	0	0	0	0	0
19.1, 19.2 Private passenger auto liability	0	0	0	0	0	0
19.3, 19.4 Commercial auto liability	0	0	0	0	0	0
21. Auto physical damage	0	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0	0
23. Fidelity	217,867,837	174,695	0	49,127,149	0	168,915,383
24. Surety	834,852,794	85,669,010	2,946,201	11,225,264	64,105,753	848,136,989
26. Burglary and theft	117,273,939	357,488	0	13,938,464	24,818,492	78,874,472
27. Boiler and machinery	0	0	0	0	0	0
28. Credit	0	0	0	0	0	0
29. International	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	XXX	0	0	0	0	0
32. Reinsurance - nonproportional assumed liability	XXX	274,000	12,492,987	12,766,987	0	0
33. Reinsurance - nonproportional assumed financial lines	XXX	0	1,478,679	1,478,679	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0
35. TOTALS	2,498,023,363	89,012,869	18,270,137	671,451,411	139,221,197	1,794,633,761

DETAILS OF WRITE-INS

3401.	0	0	0	0	0	0
3402.	0	0	0	0	0	0
3403.	0	0	0	0	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0	0	0	0

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [ ] No [X]

If yes: 1. The amount of such installment premiums $.....0.

2. Amount at which such installment premiums would have been reported had they been recorded on an annualized basis $.....0.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

	Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 - 3)	5 Net Losses Unpaid Current Year (Part 2A, Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	0	0	0	0	0	0	0	0.0
2.	Allied lines	0	0	0	0	0	0	0	0.0
3.	Farmowners multiple peril	0	0	0	0	0	0	0	0.0
4.	Homeowners multiple peril	0	0	0	0	0	0	0	0.0
5.	Commercial multiple peril	9,673	0	9,673	0	0	0	0	0.0
6.	Mortgage guaranty	0	0	0	0	0	0	0	0.0
8.	Ocean marine	0	0	0	0	0	0	0	0.0
9.	Inland marine	0	0	0	0	0	0	0	0.0
10.	Financial guaranty	0	0	0	0	0	0	0	0.0
11.1	Medical professional liability - occurrence	0	0	0	0	0	0	0	0.0
11.2	Medical professional liability - claims-made	0	0	0	0	0	0	0	0.0
12.	Earthquake	0	0	0	0	0	0	0	0.0
13.	Group accident and health	0	0	0	0	0	0	0	0.0
14.	Credit accident and health (group and individual)	0	0	0	0	0	0	0	0.0
15.	Other accident and health	0	0	0	0	0	0	0	0.0
16.	Workers' compensation	337,619	0	337,619	0	(2)	(8)	6	(190.0)
17.1	Other liability - occurrence	383,904	0	383,904	0	9,210	0	9,210	7.9
17.2	Other liability - claims-made	463,837,259	624,543	232,642,978	231,818,824	659,616,118	463,212,377	428,222,565	65.9
17.3	Excess workers' compensation	0	0	0	0	0	0	0	0.0
18.1	Products liability - occurrence	10,000	0	10,000	0	0	0	0	0.0
18.2	Products liability - claims-made	0	0	0	0	0	0	0	0.0
19.1, 19.2	Private passenger auto liability	0	0	0	0	0	0	0	0.0
19.3, 19.4	Commercial auto liability	0	0	0	0	0	0	0	0.0
21.	Auto physical damage	(84)	0	(84)	0	0	0	0	0.0
22.	Aircraft (all perils)	0	0	0	0	0	0	0	0.0
23.	Fidelity	73,124,802	(107,680)	25,907,322	47,109,800	50,106,412	24,195,301	73,020,910	44.0
24.	Surety	95,230,529	7,232,601	(135,547)	102,598,678	282,093,981	273,081,326	111,611,333	13.2
26.	Burglary and theft	112,350,591	1,035,165	53,888,968	59,496,788	11,371,411	11,555,379	59,312,820	70.5
27.	Boiler and machinery	0	0	0	0	0	0	0	0.0
28.	Credit	0	0	0	0	0	0	0	0.0
29.	International	0	0	0	0	0	0	0	0.0
30.	Warranty	0	0	0	0	0	0	0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	0	0	0	0	0	0	0.0
32.	Reinsurance - nonproportional assumed liability	XXX	524,425	524,425	0	3,538	3,197	341	47.1
33.	Reinsurance - nonproportional assumed financial lines	XXX	0	0	0	0	0	0	0.0
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0.0
35.	TOTALS	745,284,295	9,309,055	313,569,259	441,024,091	1,003,200,666	772,047,572	672,177,184	38.5
	DETAILS OF WRITE-INS								
3401.		0	0	0	0	0	0	0	0.0
3402.		0	0	0	0	0	0	0	0.0
3403.		0	0	0	0	0	0	0	0.0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	XXX	
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0	0	0	0	0	0.0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

		Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
	Line of Business	Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excluding Incurred but not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire	0	0	0	0	0	0	0	0	0
2.	Allied lines	0	0	0	0	4,333	0	4,333	0	0
3.	Farmowners multiple peril	0	0	0	0	0	0	0	0	0
4.	Homeowners multiple peril	0	0	0	0	0	0	0	0	0
5.	Commercial multiple peril	70,879	0	70,879	0	1,924,848	0	1,924,848	0	0
6.	Mortgage guaranty	0	0	0	0	0	0	0	0	0
8.	Ocean marine	0	0	0	0	0	0	0	0	0
9.	Inland marine	0	0	0	0	0	0	0	0	0
10.	Financial guaranty	0	0	0	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	0	0	0	0	0	0	0	0
11.2	Medical professional liability - claims-made	0	0	0	0	0	0	0	0	0
12.	Earthquake	0	0	0	0	0	0	0	0	0
13.	Group accident and health	0	0	0	0	0	0	0	(a) 0	0
14.	Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0
15.	Other accident and health	0	0	0	0	0	0	0	(a) 0	0
16.	Workers' compensation	2,113,393	(2)	2,113,393	(2)	5,428,188	0	5,428,188	(2)	(4)
17.1	Other liability - occurrence	6,707	0	6,707	0	11,277,049	0	11,267,839	9,210	460
17.2	Other liability - claims-made	819,781,824	203,085	544,023,900	275,961,009	1,125,809,544	1,394,721	743,549,157	659,616,118	84,576,582
17.3	Excess workers' compensation	0	0	0	0	0	0	0	0	0
18.1	Products liability - occurrence	235,311	0	235,311	0	1,071,098	0	1,071,098	0	0
18.2	Products liability - claims-made	0	0	0	0	6,342	0	6,342	0	0
19.1, 19.2	Private passenger auto liability	0	0	0	0	0	0	0	0	0
19.3, 19.4	Commercial auto liability	0	0	0	0	108,247	0	108,247	0	0
21.	Auto physical damage	1	0	1	0	0	0	0	0	0
22.	Aircraft (all perils)	0	0	0	0	0	0	0	0	0
23.	Fidelity	6,837,715	561	3,448,080	3,390,195	85,782,245	212,090	39,278,119	50,106,412	3,116,838
24.	Surety	93,825,983	22,866,012	18,172	116,673,824	142,565,054	26,203,082	3,347,979	282,093,981	67,449,309
26.	Burglary and theft	15,989,974	5,402	10,923,714	5,071,662	17,413,987	39,338	11,153,577	11,371,411	8,203,245
27.	Boiler and machinery	0	0	0	0	0	0	0	0	0
28.	Credit	0	0	0	0	0	0	0	0	0
29.	International	0	0	0	0	0	0	0	0	0
30.	Warranty	0	0	0	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	0	0	0	XXX	0	0	0	0
32.	Reinsurance - nonproportional assumed liability	XXX	17,462,200	17,462,200	0	XXX	3,538	0	3,538	247
33.	Reinsurance - nonproportional assumed financial lines	XXX	0	0	0	XXX	0	0	0	0
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0
35.	TOTALS	938,861,787	40,537,257	578,302,357	401,096,688	1,391,390,935	27,852,769	817,139,726	1,003,200,666	163,346,678
	DETAILS OF WRITE-INS									
3401.		0	0	0	0	0	0	0	0	0
3402.		0	0	0	0	0	0	0	0	0
3403.		0	0	0	0	0	0	0	0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0	0	0	0	0	0	0

(a) Including $.....0 for present value of life indemnity claims.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

	1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1. Claim adjustment services:				
1.1 Direct	(44,158,538)	0	0	(44,158,538)
1.2 Reinsurance assumed	(156,258)	0	0	(156,258)
1.3 Reinsurance ceded	(44,797,098)	0	0	(44,797,098)
1.4 Net claim adjustment services (1.1 + 1.2 - 1.3)	482,302	0	0	482,302
2. Commission and brokerage:				
2.1 Direct, excluding contingent	0	430,905,600	0	430,905,600
2.2 Reinsurance assumed, excluding contingent	0	19,015,261	0	19,015,261
2.3 Reinsurance ceded, excluding contingent	0	118,713,826	0	118,713,826
2.4 Contingent - direct	0	6,620,931	0	6,620,931
2.5 Contingent - reinsurance assumed	0	180,251	0	180,251
2.6 Contingent - reinsurance ceded	0	1,669,271	0	1,669,271
2.7 Policy and membership fees	0	0	0	0
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)	0	336,338,946	0	336,338,946
3. Allowances to manager and agents	0	3,700	0	3,700
4. Advertising	19,666	3,491,792	0	3,511,458
5. Boards, bureaus and associations	16,838	770,054	692	787,584
6. Surveys and underwriting reports	689	1,682,313	0	1,683,002
7. Audit of assureds' records	0	0	0	0
8. Salary and related items:				
8.1 Salaries	37,448,514	187,547,472	1,150,030	226,146,016
8.2 Payroll taxes	2,759,650	12,385,702	48,671	15,194,023
9. Employee relations and welfare	6,232,753	27,589,355	105,660	33,927,768
10. Insurance	1,765,540	1,311,802	1,011	3,078,353
11. Directors' fees	0	0	0	0
12. Travel and travel items	93,833	3,455,852	5,231	3,554,916
13. Rent and rent items	1,463,718	10,689,997	44,074	12,197,789
14. Equipment	103,481	2,528,820	2,239	2,634,540
15. Cost or depreciation of EDP equipment and software	10,350	18,100,289	14,405	18,125,044
16. Printing and stationery	8,284	310,243	706	319,233
17. Postage, telephone and telegraph, exchange and express	65,932	2,841,885	2,305	2,910,122
18. Legal and auditing	(2,772)	1,340,667	45,618	1,383,513
19. Totals (Lines 3 to 18)	49,986,476	274,049,943	1,420,642	325,457,061
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of $.....110,131	0	39,947,092	0	39,947,092
20.2 Insurance department licenses and fees	0	2,037,680	0	2,037,680
20.3 Gross guaranty association assessments	0	(25,297)	0	(25,297)
20.4 All other (excluding federal and foreign income and real estate)	0	1,106,302	0	1,106,302
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	43,065,776	0	43,065,776
21. Real estate expenses	0	0	50	50
22. Real estate taxes	0	0	0	0
23. Reimbursements by uninsured plans	0	0	0	0
24. Aggregate write-ins for miscellaneous expenses	763,459	25,358,737	165,525	26,287,721
25. Total expenses incurred	51,232,237	678,813,402	1,586,217	(a) 731,631,855
26. Less unpaid expenses - current year	163,346,678	104,384,824	488,848	268,220,351
27. Add unpaid expenses - prior year	174,714,866	104,785,065	48,636	279,548,568
28. Amounts receivable relating to uninsured plans, prior year	0	0	0	0
29. Amounts receivable relating to uninsured plans, current year	0	0	0	0
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	62,600,425	679,213,643	1,146,004	742,960,072

DETAILS OF WRITE-INS

2401. Miscellaneous expenses	772,877	34,149,011	165,525	35,087,412
2402. Cost of computer software developed for internal use	(9,418)	(8,790,274)	0	(8,799,691)
2403.	0	0	0	0
2498. Summary of remaining write-ins for Line 24 from overflow page	0	0	0	0
2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above)	763,459	25,358,737	165,525	26,287,721

(a) Includes management fees of $.....0 to affiliates and $.....0 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 2,526,802	2,451,715
1.1	Bonds exempt from U.S. tax	(a) 59,273,365	59,306,244
1.2	Other bonds (unaffiliated)	(a) 58,191,261	57,969,137
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 0	0
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	0	0
2.21	Common stocks of affiliates	48,000,000	48,000,000
3.	Mortgage loans	(c) 0	0
4.	Real estate	(d) 0	0
5.	Contract loans	0	0
6.	Cash, cash equivalents and short-term investments	(e) 1,537,311	1,537,524
7.	Derivative instruments	(f) 0	0
8.	Other invested assets	102,171	(27,412)
9.	Aggregate write-ins for investment income	33,537	33,537
10.	Total gross investment income	169,664,446	169,270,746
11.	Investment expenses		(g) 1,586,217
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		1,586,217
17.	Net investment income (Line 10 minus Line 16)		167,684,529
	DETAILS OF WRITE-INS		
0901.	Securities lending income	33,536	33,536
0902.	Miscellaneous income	2	2
0903.		0	0
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	33,537	33,537
1501.			0
1502.			0
1503.			0
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		0

(a) Includes $.....1,866,683 accrual of discount less $.....17,855,740 amortization of premium and less $.....1,526,343 paid for accrued interest on purchases.
(b) Includes $.....0 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued dividends on purchases.
(c) Includes $.....0 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued interest on purchases.
(d) Includes $.....0 for company's occupancy of its own buildings; and excludes $.....0 interest on encumbrances.
(e) Includes $.....0 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued interest on purchases.
(f) Includes $.....0 accrual of discount less $.....0 amortization of premium.
(g) Includes $.....0 investment expenses and $.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $.....0 interest on surplus notes and $.....0 interest on capital notes.
(i) Includes $.....0 depreciation on real estate and $.....0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	0	0	0	157,560	0
1.1	Bonds exempt from U.S. tax	246,888	0	246,888	0	0
1.2	Other bonds (unaffiliated)	646,599	0	646,599	194,330	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	0	0
2.21	Common stocks of affiliates	0	0	0	(152,660,648)	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	0	0	0	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	0	0	0	0	0
9.	Aggregate write-ins for capital gains (losses)	0	(11,640)	(11,640)	0	0
10.	Total capital gains (losses)	893,487	(11,640)	881,847	(152,308,758)	0
	DETAILS OF WRITE-INS					
0901.	Real gain LTBD impair recovery	0	189	189	0	0
0902.	Foreign exchange	0	(11,829)	(11,829)	0	0
0903.		0	0	0	0	0
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	(11,640)	(11,640)	0	0

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks	0	0	0
2.2 Common stocks	3,820,860	4,622,497	801,638
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens	0	0	0
3.2 Other than first liens	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company	0	0	0
4.2 Properties held for the production of income	0	0	0
4.3 Properties held for sale	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)	0	0	0
6. Contract loans	0	0	0
7. Derivatives (Schedule DB)	0	0	0
8. Other invested assets (Schedule BA)	0	63,501	63,501
9. Receivables for securities	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,820,860	4,685,998	865,139
13. Title plants (for Title insurers only)	0	0	0
14. Investment income due and accrued	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	33,558,375	33,978,556	420,181
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	8,414,161	9,332,331	918,170
15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2 Net deferred tax asset	7,115,743	4,022,586	(3,093,157)
19. Guaranty funds receivable or on deposit	0	0	0
20. Electronic data processing equipment and software	0	0	0
21. Furniture and equipment, including health care delivery assets	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0
24. Health care and other amounts receivable	0	0	0
25. Aggregate write-ins for other-than-invested assets	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	52,909,139	52,019,472	(889,667)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28. TOTALS (Lines 26 and 27)	52,909,139	52,019,472	(889,667)

DETAILS OF WRITE-INS

1101.	0	0	0
1102.	0	0	0
1103.	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0
2501.	0	0	0
2502.	0	0	0
2503.	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

Travelers Casualty and Surety Company of America (the Company) prepares its statutory financial statements in conformity with the accounting practices prescribed or permitted by the State of Connecticut Insurance Department. Insurance companies domiciled in Connecticut are required to prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*, subject to any deviations prescribed or permitted by the Connecticut Insurance Commissioner. The Company does not apply any statutory accounting practices that would be considered a permitted practice in its financial statements.

Net Income	SSAP #	F/S Page	F/S Line #	2020	2019
1. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	$ 412,494,651	$ 433,342,906
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 412,494,651	$ 433,342,906
Surplus					
5. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	$ 2,091,034,607	$ 2,123,684,564
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,091,034,607	$ 2,123,684,564

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

The preparation of financial statements requires management to make estimates and assumptions that affect the reported amounts of certain assets and liabilities and disclosure of contingent liabilities at the date of the financial statements and the reported amounts of revenue and losses and expenses during the reporting period. Actual results could differ from those estimates.

C. Accounting Policy:

Certain assets designated as nonadmitted are excluded from the statutory balance sheet and changes in such amounts are charged or credited directly to unassigned funds, a component of surplus as regards policyholders (policyholders' surplus). The costs of acquiring both new and renewal insurance business are charged to income as incurred. Premiums are recognized as revenues pro rata over the policy period. Unearned premium reserves represent the unexpired portion of policy premiums, net of reinsurance. Reserves for losses, loss adjustment expenses (LAE) and unearned premiums ceded to reinsurers have been reported as reductions of the related reserves. Amounts recoverable from reinsurers are estimated in a manner consistent with the loss liability associated with the reinsured business. A liability is established for unsecured, unauthorized reinsurance and overdue authorized reinsurance recoverables.

The provision for federal income taxes is comprised of two components: current income taxes and deferred income taxes. Deferred federal income taxes arise from changes during the year in cumulative temporary differences between the statutory basis and tax basis of assets and liabilities. Gross deferred tax assets are reduced by a statutory valuation allowance adjustment if, based on the weight of available evidence, it is more likely than not that some portion or all of the gross deferred tax assets will not be realized.

Invested assets are valued according to statutory requirements and the bases of valuation adopted by the NAIC.

Short-term investments are stated at amortized cost and consist of investments with remaining maturities of one year or less at the time of acquisition.

Bonds are generally stated at amortized cost, except bonds that are defined by the NAIC as non-investment grade (NAIC designation 3-6), which are stated at the lower of amortized cost or fair value. Amortization is calculated using the constant yield method.

For a discussion of the valuation basis and adjustment methodology for loan-backed securities, see Note 5D.

Common stock investments in subsidiaries are based on the net worth of the entity, determined in accordance with statutory accounting valuation methods. Dividends received from subsidiaries are recorded as net investment income and undistributed net income is recorded as net unrealized capital gains or (losses).

The Company's investments in partnerships, joint ventures and limited liability companies are reported using the equity method of accounting, determined in accordance with statutory accounting valuation methods. Distributions of accumulated earnings received from these investments are recorded as net investment income earned and undistributed net income is recorded as net unrealized capital gains or (losses).

The Company has investments in limited partnerships that generate certain federal and state tax credits which are used to offset federal taxes and state premium taxes. These investments are amortized as the tax credits are utilized. See Note 5K for additional detail.

The Company utilizes anticipated investment income as a factor in the premium deficiency calculation.

Property-casualty reserves are established for loss and LAE and represent management's estimate of the ultimate cost of all unpaid reported and unreported claims incurred and related expenses. In establishing loss and LAE reserves, the Company also takes into account estimated recoveries, reinsurance, salvage and subrogation. The loss and LAE reserves are reviewed regularly by qualified actuaries employed by the Company. The Company continually refines its loss and LAE reserve estimates in a regular ongoing process as historical loss experience develops and additional claims are reported and settled. Because establishment of loss and LAE reserves is an inherently uncertain process involving estimates, currently established reserves may change. The Company reflects

NOTES TO FINANCIAL STATEMENTS

adjustments to loss and LAE reserves in the period in which the estimates change. Such changes in estimates could occur in a future period and may be material to the Company's net income in such period.

D. Going Concern:

Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

The Company had no material changes in accounting principles or material corrections of errors during 2020.

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable.

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. The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using the constant effective yield method which includes an adjustment for estimated principal prepayments, if any. The effective yield used to determine amortization for these securities is recalculated and adjusted periodically based upon actual historical and/or projected future cash flows. The Company changes from the retrospective to prospective method for valuing the securities when an other-than-temporary impairment has been recorded.

   For collateralized mortgage obligations, asset-backed securities and pass-through certificates prepayment assumptions are adjusted periodically.

   Fair value amounts disclosed are generally provided by the Securities Valuation Office (SVO) or, if not available from the SVO, by third party pricing services.

2. The Company had no loan-backed or structured securities with other-than-temporary-impairments recognized in 2020.

3. Not applicable.

4. The gross unrealized investment losses and related fair value for impaired securities for which an other-than-temporary impairment has not been recognized as a realized loss were as follows:

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	337,403
2. 12 Months or Longer	$	830

   b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$	19,951,681
2. 12 Months or Longer	$	8,964

5. The Company determines an other-than-temporary impairment by utilizing discounted cash flow modeling to determine the present value of the security and comparing the present value with the amortized cost of the security. If the amortized cost is greater than the present value of the expected cash flows, the difference is considered a credit loss and recognized in net realized capital gains (losses). The Company estimates the present value of the security by projecting future cash flows of the assets underlying the securitization, allocating the flows to the various tranches based on the structure of the securitization, and determining the present value of the cash flows using the effective yield of the security at the date of acquisition (or the most recent implied rate used to accrete the security if the implied rate has changed as a result of changes in expected cash flows). The Company incorporates levels of delinquencies, defaults and severities as well as credit attributes of the remaining assets in the securitization, along with other economic data, to arrive at its best estimate of the parameters applied to the assets underlying the securitization.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions:

1. The Company requires collateral equal to at least 102% of the market value of the loaned security plus accrued interest. The Company accepts only cash as collateral for securities on loan and restricts the manner in which that cash is invested to U.S. Treasury securities and U.S. Treasury repurchase agreements.

   At December 31, 2020, the Company had no loaned securities outstanding.

2. Not applicable.

3. Not applicable.

4. Not applicable.

NOTES TO FINANCIAL STATEMENTS

5. Not applicable.

6. Not applicable.

7. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

J. Real Estate:

Not applicable.

K. Low-Income Housing Tax Credits (LIHTC):

The Company has investments in certain federal and state sponsored LIHTC properties. The federally sponsored LIHTC property investments primarily generate federal tax credits which allow the Company to offset federal taxes and are projected to be available through 2031. The state sponsored LIHTC property investments primarily generate premium tax credits which allow the Company to offset premium taxes in Georgia and are projected to be available through 2031. At December 31, 2020, the Company had unfunded commitments of $805,368 related to LIHTC investments.

During the years ended December 31, 2020 and 2019, $1,044,530 and $990,452, respectively, of tax benefits related to LIHTC were recognized. The balance of the investments in LIHTC at 2020 and 2019 was $4,720,513 and $3,986,515, respectively.

Management of the Company is not aware of any of the LIHTC investments and related properties being the subject of any state regulatory reviews.

Current LIHTC investments do not exceed 10% of the Company's total net admitted assets.

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	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)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	—	—	—	—	—	3,732,602	(3,732,602)
c. Subject to repurchase agreements	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	—	—	—	—	—	—	—
j. On deposit with states	7,954,794	—	—	—	7,954,794	7,854,339	100,455
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	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)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	—	—	—	—	—	—	—
n. Other restricted assets	—	—	—	—	—	—	—
o. Total Restricted Assets	$ 7,954,794	$ —	$ —	$ —	$ 7,954,794	$ 11,586,941	$ (3,632,147)

Restricted Asset Category	Current Year			
	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Percentage 11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %
b. Collateral held under security lending agreements	—	—	— %	— %
c. Subject to repurchase agreements	—	—	— %	— %
d. Subject to reverse repurchase agreements	—	—	— %	— %
e. Subject to dollar repurchase agreements	—	—	— %	— %
f. Subject to dollar reverse repurchase agreements	—	—	— %	— %
g. Placed under option contracts	—	—	— %	— %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	— %	— %
i. FHLB capital stock	—	—	— %	— %
j. On deposit with states	—	7,954,794	0.2 %	0.2 %
k. On deposit with other regulatory bodies	—	—	— %	— %
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	— %	— %
m. Pledged as collateral not captured in other categories	—	—	— %	— %
n. Other restricted assets	—	—	— %	— %
o. Total Restricted Assets	$ —	$ 7,954,794	0.2 %	0.2 %

(a) Subset of Column 1
(b) Subset of Column 3
(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

2. Not applicable.

3. Not applicable.

4. Not applicable.

M. Working Capital Finance Investments:

Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities:

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	2	5	$ 27,749,979	$ 674,545	$ 28,870,917	$ 724,910
(2) Bonds - FV	—	—	—	—	—	—
(3) LB&SS - AC	—	—	—	—	—	—
(4) LB&SS - FV	—	—	—	—	—	—
(5) Preferred Stock - AC	—	—	—	—	—	—
(6) Preferred Stock - FV	—	—	—	—	—	—
(7) Total	2	5	$ 27,749,979	$ 674,545	$ 28,870,917	$ 724,910

AC - Amortized Cost FV - Fair Value

P. Short Sales:

Not applicable.

Q. Prepayment Penalty and Acceleration Fees:

	General Account	Protected Cell
1. Number of CUSIPs	46	—
2. Aggregate Amount of Investment Income	$ 2,869,825	$ —

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

Not applicable.

7. INVESTMENT INCOME

A. Policyholders' surplus excludes due and accrued investment income if amounts are over 90 days past due.

B. At December 31, 2020, the Company had no accrued investment income over 90 days past due.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

A. The components of the net deferred tax asset/(liability) at December 31 are as follows:

	December 31, 2020		
	Ordinary	Capital	Total
1. a. Gross deferred tax assets	$ 73,586,458	$ 203,020	$ 73,789,478
b. Statutory valuation allowance adjustment	—	—	—
c. Adjusted gross deferred tax assets	73,586,458	203,020	73,789,478
d. Deferred tax assets nonadmitted	7,115,743	—	7,115,743
e. Subtotal net admitted deferred tax assets	66,470,715	203,020	66,673,735
f. Deferred tax liabilities	4,289,497	7,195,523	11,485,020
g. Net admitted deferred tax asset/(liability)	$ 62,181,218	$ (6,992,503)	$ 55,188,715

	December 31, 2019		
	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 68,268,704	$ 35,967	$ 68,304,671
b. Statutory valuation allowance adjustment	—	—	—
c. Adjusted gross deferred tax assets	68,268,704	35,967	68,304,671
d. Deferred tax assets nonadmitted	4,022,586	—	4,022,586
e. Subtotal net admitted deferred tax assets	64,246,118	35,967	64,282,085
f. Deferred tax liabilities	5,025,542	7,121,617	12,147,159
g. Net admitted deferred tax asset/(liability)	$ 59,220,576	$ (7,085,650)	$ 52,134,926

NOTES TO FINANCIAL STATEMENTS

		Change		
		Ordinary	Capital	Total
a.	Gross deferred tax assets	$ 5,317,754	$ 167,053	$ 5,484,807
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	5,317,754	167,053	5,484,807
d.	Deferred tax assets nonadmitted	3,093,157	—	3,093,157
e.	Subtotal net admitted deferred tax assets	2,224,597	167,053	2,391,650
f.	Deferred tax liabilities	(736,045)	73,906	(662,139)
g.	Net admitted deferred tax asset/(liability)	$ 2,960,642	$ 93,147	$ 3,053,789

2. Admission Calculation Components SSAP No. 101:

		December 31, 2020		
		Ordinary	Capital	Total
a.	Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 44,648,214	$ 73,087	$ 44,721,301
b.	Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (the lesser of 2(b)1 and 2(b)2 below)	10,432,900	34,514	10,467,414
	1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	10,432,900	34,514	10,467,414
	2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	305,376,884
c.	Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities.	11,389,601	95,419	11,485,020
d.	Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	66,470,715	203,020	66,673,735
	Deferred tax liabilities netted against deferred tax assets	4,289,497	7,195,523	11,485,020
	Total	$ 62,181,218	$ (6,992,503)	$ 55,188,715

		December 31, 2019		
		Ordinary	Capital	Total
a.	Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 42,124,201	$ 19,331	$ 42,143,532
b.	Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (the lesser of 2(b)1 and 2(b)2 below)	9,991,394	—	9,991,394
	1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	9,991,394	—	9,991,394
	2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	310,732,446
c.	Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities.	12,130,523	16,636	12,147,159
d.	Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	64,246,118	35,967	64,282,085
	Deferred tax liabilities netted against deferred tax assets	5,025,542	7,121,617	12,147,159
	Total	$ 59,220,576	$ (7,085,650)	$ 52,134,926

NOTES TO FINANCIAL STATEMENTS

		Change		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 2,524,013	$ 53,756	$ 2,577,769
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (the lesser of 2(b)1 and 2(b)2 below)	441,506	34,514	476,020
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	441,506	34,514	476,020
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	(5,355,562)
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities.	(740,922)	78,783	(662,139)
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	2,224,597	167,053	2,391,650
Deferred tax liabilities netted against deferred tax assets	(736,045)	73,906	(662,139)
Total	$ 2,960,642	$ 93,147	$ 3,053,789

	2020	2019
3. a. Ratio percentage used to determine recovery period and threshold limitation amount.	1,277 %	1,632 %
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 2,035,845,892	$ 2,071,549,638

4. Impact of Tax-Planning Strategies:

	December 31, 2020	
	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage.		
1. Adjusted gross deferred tax assets amounts from Note 9A1(c).	$ 73,586,458	$ 203,020
2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	— %
3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 66,470,715	$ 203,020
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	9 %	47 %

	December 31, 2019	
	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage.		
1. Adjusted gross deferred tax assets amounts from Note 9A1(c).	$ 68,268,704	$ 35,967
2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	— %
3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 64,246,118	$ 35,967
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	10 %	46 %

NOTES TO FINANCIAL STATEMENTS

	Change	
	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage.		
1. Adjusted gross deferred tax assets amounts from Note 9A1(c).	$ 5,317,754	$ 167,053
2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	— %
3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 2,224,597	$ 167,053
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	-1 %	1 %

b. Does the Company's tax-planning strategies include the use of reinsurance? Yes _____ No X

B. Deferred tax liabilities not recognized for the following amounts:

Not applicable.

C. The provisions for incurred tax on earnings are as follows:

	December 31, 2020	December 31, 2019	Change
1. Current Income Tax:			
Federal	$ 91,183,732	$ 108,333,672	$ (17,149,940)
Foreign	134,774	67,639	67,135
Subtotal	91,318,506	108,401,311	(17,082,805)
Federal income taxes on net capital gains	796,588	510,607	285,981
Federal and foreign income taxes incurred	$ 92,115,094	$ 108,911,918	$ (16,796,824)

2. The tax effects of temporary differences that give rise to significant portions of the deferred tax assets are as follows:

	December 31, 2020	December 31, 2019	Change
Ordinary:			
Discounting of unpaid losses	$ 16,618,634	$ 12,543,259	$ 4,075,375
Unearned premium reserve	47,163,391	45,437,970	1,725,421
Nonadmitted assets	8,814,233	9,108,621	(294,388)
Other	990,200	1,178,854	(188,654)
Total ordinary deferred tax assets	$ 73,586,458	$ 68,268,704	$ 5,317,754
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	7,115,743	4,022,586	3,093,157
Admitted ordinary deferred tax assets	$ 66,470,715	$ 64,246,118	$ 2,224,597
Capital:			
Investments	$ 203,020	$ 35,967	$ 167,053
Total capital deferred tax assets	$ 203,020	$ 35,967	$ 167,053
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	—	—	—
Admitted capital deferred tax assets	$ 203,020	$ 35,967	$ 167,053
Total admitted deferred tax assets	$ 66,673,735	$ 64,282,085	$ 2,391,650

3. The tax effects of temporary differences that give rise to significant portions of the deferred tax liabilities are as follows:

	December 31, 2020	December 31, 2019	Change
Ordinary:			
Loss and LAE reserve discounting (transition rule)	$ 4,025,882	$ 4,831,059	$ (805,177)
Other	263,615	194,483	69,132
Total ordinary deferred tax liabilities	$ 4,289,497	$ 5,025,542	$ (736,045)

NOTES TO FINANCIAL STATEMENTS

Capital:			
Investments	$ 7,195,523	$ 7,121,617	$ 73,906
Total capital deferred tax liabilities	$ 7,195,523	$ 7,121,617	$ 73,906
Total deferred tax liabilities	$ 11,485,020	$ 12,147,159	$ (662,139)
4. Net admitted deferred tax asset/(liability)	$ 55,188,715	$ 52,134,926	$ 3,053,789

5. Deferred income taxes do not include any benefit from investment tax credits.

6. Deferred income taxes do not include a benefit from net operating losses.

7. There are no adjustments to a deferred tax asset or deferred tax liability for enacted changes in tax laws or rates or a change in the tax status of the Company.

8. There are no adjustments to gross deferred tax assets because of a change in circumstances that causes a change in judgment about the realizability of the related deferred tax asset.

9. The change in net deferred income taxes is comprised of the following:

	December 31, 2020	December 31, 2019	Change
Total deferred tax assets	$ 73,789,478	$ 68,304,671	$ 5,484,807
Total deferred tax liabilities	11,485,020	12,147,159	(662,139)
Net deferred tax asset/(liability)	$ 62,304,458	$ 56,157,512	6,146,946
Tax effect of unrealized gains (losses)			73,897
Change in net deferred income tax			$ 6,220,843

D. The provision for federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate before income tax. The significant items causing this difference are as follows:

Rate Reconciliation:

	December 31, 2020
Pretax net income (loss)	$ 504,609,745
Taxes at statutory rate	105,968,046
Increase (decrease) attributable to:	
Nontaxable investment income	(19,742,998)
Other	(330,797)
	$ 85,894,251
Federal and foreign taxes incurred	$ 92,115,094
Change in net deferred income tax	(6,220,843)
Total statutory income tax	$ 85,894,251
Effective tax rate	17.0 %

E. 1. The Company has no net operating loss carry-forward available for tax purposes.

2. Current and prior year federal income taxes available for recoupment in the event of future net losses are as follows:

2020 Total	$ 91,824,783
2019 Total	109,624,017
2018 Capital Gains	606,533

3. The Company has no protective tax deposits with the Internal Revenue Service (IRS) under Section 6603 of the IRS Code.

F. 1. The Company is included in a consolidated federal income tax return with its ultimate parent company, The Travelers Companies, Inc. (TRV). A list of the entities included with the Company in a consolidated federal income tax return filing is attached.

2. The Company is a party to a tax allocation agreement that sets forth the manner in which total consolidated federal income tax is allocated among companies included in the consolidated return. Member companies included in the TRV consolidated return are allocated taxes annually based upon their separate taxable income. Companies with a current federal income tax receivable from TRV will receive settlement to the extent that such receivables are for tax benefits that have been utilized in the consolidated federal income tax return. Member companies are reimbursed by TRV in the event the IRS levies upon a member's assets for unpaid taxes in excess of the amount specifically allocated to a member.

G. The Company does not believe it is reasonably possible that the liability related to any federal or foreign tax loss contingencies may significantly increase within the next 12 months.

H. Repatriation Transition Tax (RTT):

Not applicable.

I. The Company does not have an AMT credit.

NOTES TO FINANCIAL STATEMENTS

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

A-B. In June 2020, the Company received a return of capital in the amount of $37.0 million from its wholly owned subsidiary, Travelers Global, Inc.

In 2019, the Company sold $316.1 million of securities to the Travelers Money Market Liquidity Pool (TRVMMLP), respectively, as follows (in millions):

	Proceeds
February 19, 2019	$ 70.0
April 26, 2019	51.6
May 24, 2019	38.0
June 24, 2019	29.2
July 26, 2019	32.0
August 28, 2019	67.8
September 26, 2019	27.5

Schedule Y - Part 2 summarizes the net flow of funds among affiliates for various types of transactions between affiliates. Regulatory prior approval and/or prior notification has been provided for any transaction requiring such action.

The following are general business arrangements that result in or are used for transactions with affiliates in the normal course of business:

1. The principal banking functions for the U.S. domestic property-casualty operations of TRV and some or all of its U.S. domestic affiliated property-casualty insurance companies are handled by The Travelers Indemnity Company (Indemnity). Settlements between the companies are made at least monthly.

2. TRV maintains a private short-term investment pool, known as the TRVMMLP, in which affiliated companies may participate. The TRVMMLP is managed by Indemnity. Each company may convert its position in the TRVMMLP into cash at any time and may also use its position in the TRVMMLP to settle transactions with other affiliated participants in the TRVMMLP. The position of each company in the TRVMMLP is calculated and adjusted daily. Each participating insurance company carries its share of the TRVMMLP as a short-term investment in Schedule DA. At December 31, 2020 and 2019, the TRVMMLP totaled $5.52 billion and $4.92 billion, respectively.

C. Transactions with related parties not reported on Schedule Y:

Not applicable.

D. 1. At December 31, 2020 and 2019, the Company had $34,876,347 and $11,831,826 receivable from affiliates, respectively. Substantially all of the accounts between and among the Company and its affiliates are settled at least monthly through the TRVMMLP or in cash. Accounts between and among the Company and certain international affiliates are settled within the timeframe specified in the related service and reimbursement agreements. All settlements are through the TRVMMLP or in cash.

2. The Company participates in intercompany reinsurance agreements. The following represents the unsettled balances resulting from affiliated reinsurance that are reported in the respective balance sheet accounts:

	December 31, 2020	December 31, 2019
Amounts recoverable from reinsurers	$ 21,335,320	$ 23,141,243
Reinsurance payable on paid losses and LAE	99,989	98,598
Ceded reinsurance premiums payable	45,101,475	31,107,658

These balances were settled net through the intercompany settlement process during January 2021 and January 2020, respectively.

E. Material management or service contracts and cost sharing arrangements, involving the Company or any affiliate, are as follows:

Type of Contract and Description	Servicing Company	Other Party
Amended and Restated Expense Allocation	The Travelers Indemnity Company	Travelers P&C[1]
Reinsurance Allocation	The Travelers Indemnity Company	Travelers P&C[1]

[1] "Travelers P&C" includes The Travelers Indemnity Company and some or all of its insurance subsidiaries and affiliates.

F. The Company has not provided any guarantees for the benefit of an affiliate which would result in a material contingent exposure for the Company or any affiliated insurer's assets or liabilities.

G. All of the issued and outstanding common stock of the Company is owned by Travelers Casualty and Surety Company (TCS), an insurance company domiciled in Connecticut. The Company is an indirect subsidiary of TRV, the organization of which is shown in Schedule Y - Part 1.

H. Not applicable.

I. Not applicable.

J. Not applicable.

K. Not applicable.

L. Not applicable.

NOTES TO FINANCIAL STATEMENTS

M. The tables below provide information on subsidiary, controlled and affiliated (SCA) investments, excluding investments in U.S. insurance SCA entities.

1. Balance sheet value (admitted and nonadmitted) all SCAs (except 8bi entities):

SCA Entity	Percentage of SCA Ownership	12/31/2020 Gross Amount	12/31/2020 Admitted Amount	12/31/2020 Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Total SSAP No. 97 8a Entities	XXX	$ —	$ —	$ —
b. SSAP No. 97 8b(ii) Entities				
Total SSAP No. 97 8b(ii) Entities	XXX	$ —	$ —	$ —
c. SSAP No. 97 8b(iii) Entities				
Travelers Global, Inc.	100.00%	$ 112,894,895	$ 109,074,235	$ 3,820,660
Total SSAP No. 97 8b(iii) Entities	XXX	$ 112,894,895	$ 109,074,235	$ 3,820,660
d. SSAP No. 97 8b(iv) Entities				
Total SSAP No. 97 8b(iv) Entities	XXX	$ —	$ —	$ —
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	$ 112,894,895	$ 109,074,235	$ 3,820,660
f. Aggregate Total	XXX	$ 112,894,895	$ 109,074,235	$ 3,820,660

2. NAIC filing response information:

SCA Entity	Type of NAIC Filing	Date of Filing to the NAIC	12/31/2019 NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code
a. SSAP No. 97 8a Entities						
Total SSAP No. 97 8a Entities	XXX	XXX	$ —	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ —	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
Travelers Global, Inc.	S2	12/29/2020	$ 297,933,044	Y	N	
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 297,933,044	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ —	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	XXX	$ 297,933,044	XXX	XXX	XXX
f. Aggregate Total	XXX	XXX	$ 297,933,044	XXX	XXX	XXX

N. Not applicable.

O. Not applicable.

11. DEBT

Not applicable.

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A-D. Defined Benefit Plans:

Not applicable.

E. Defined Contribution Plans:

Not applicable.

F. Multiemployer Plans:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

G. Consolidated/Holding Company Plans:

1. Employee Retirement Plans:

The Company participates in a qualified noncontributory defined benefit pension plan sponsored by TRV that provides benefits, primarily under a cash balance formula, for substantially all employees of the Company and its property-casualty affiliates. In addition the Company participates in nonqualified defined benefit pension plans sponsored by TRV which cover certain highly-compensated employees of the Company and its property-casualty affiliates. The Company has no legal obligation for benefits under these plans. The Company is charged for its allocable share of pension expense for these plans based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated net share of the pension expense was $4,390,125 and $2,624,598 for 2020 and 2019, respectively.

2. Postretirement Benefit Plan:

The Company participates in a postretirement health and life insurance benefit plan sponsored by TRV for employees of the Company and its property-casualty affiliates that satisfy certain age and service requirements and for certain retirees. The Company has no legal obligation for benefits under this plan. The Company is charged for its allocable share of postretirement benefit expense for this plan based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated net share of the postretirement benefit expense (benefit) was $(171,085) and $205,279 for 2020 and 2019, respectively.

3. 401(k) Savings Plan:

The Company participates in a 401(k) savings plan sponsored by TRV for substantially all employees of the Company and its property-casualty affiliates. The Company has no legal obligation for benefits under this plan. The Company is charged for its allocable share of expense for this plan based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated net share of the 401(k) savings plan expense was $8,573,739 and $7,781,580 for 2020 and 2019, respectively.

H. Postemployment Benefits and Compensated Absences:

Not applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

Not applicable.

13. CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

The Company has 10,000 shares of common capital stock authorized and 5,400 shares issued and outstanding with a par value of $1,200 per share.

On December 28, 2020 and December 23, 2019, the Company paid $300.0 million and $425.0 million, respectively, of ordinary dividends to its parent company, TCS.

Dividends to the shareholder and the proportion of the profits of the Company that may be paid to the shareholder is not limited by charter. The maximum amount of dividends which can be paid by the Company to the shareholder without prior approval of the Insurance Commissioner of the State of Connecticut is subject to restrictions relating to statutory surplus or net income. The maximum amount of dividends to the shareholder that can be made during 2021 without prior approval is $412,494,651.

There are no restrictions on the use of the Company's unassigned funds and such funds are held for the benefit of the shareholder, except for the dividend restrictions indicated above.

The change in the balance of special surplus from retroactive reinsurance is a result of ongoing activity occurring in 2020. See Note 23F for additional detail.

Unassigned funds have been decreased by cumulative net unrealized losses of $369,944,341.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments:

At December 31, 2020, the Company had unfunded commitments to certain investments of $810 thousand.

B. Assessments:

1. The Company does not have any net accrued liabilities for guaranty fund and other insurance-related assessments due to its cross-business reinsurance agreement with certain affiliates. At December 31, 2020, the Company reported $46,171 in accrued premium tax offsets on a direct basis.

2. a. Assets recognized from paid and accrued premium tax offsets December 31, 2019	$	41,974
b. Decreases current year:		
Premium tax offset applied		110,131
c. Increases current year:		
Premium tax offset accrued		114,328
d. Assets recognized from paid and accrued premium tax offsets December 31, 2020	$	46,171

3. Not applicable.

C. Gain Contingencies:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits:

Not applicable.

E. Product Warranties:

Not applicable.

F. Joint and Several Liabilities:

Not applicable.

G. All Other Contingencies:

The Company has purchased annuities from life insurance companies to fund structured settlements. For a discussion of the Company's contingent liabilities for structured settlements, see Note 27.

In the ordinary course of business, the Company is a defendant or codefendant in various litigation matters. Although there can be no assurances, as of December 31, 2020, the Company believes, based on information currently available, that the ultimate resolution of these legal proceedings would not be likely to have a material adverse effect on its net income, financial condition or liquidity.

15. LEASES

Not applicable.

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE-SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

The Company has unfunded commitments to certain investments. The off-balance-sheet risk of these financial instruments was $810 thousand at December 31, 2020.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. Transfers of Receivables Reported as Sales:

Not applicable.

B. Transfer and Servicing of Financial Assets:

The Company engages in securities lending activities from which it generates net investment income from the lending of certain of its investments to other institutions for short periods of time. Borrowers of these securities provide collateral equal to at least 102% of the market value of the loaned securities plus accrued interest. This collateral is held by a third party custodian, and the Company has the right to access the collateral only in the event that the institution borrowing the Company's securities is in default under the lending agreement. The loaned securities remain a recorded asset of the Company. The Company accepts only cash as collateral for securities on loan and restricts the manner in which that cash is invested to U.S. Treasury securities and U.S. Treasury repurchase agreements. These securities typically have a duration of 1 day. The Company has no loaned securities outstanding at December 31, 2020.

C. Wash Sales:

Not applicable.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

Not applicable.

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

The Company did not have any direct premiums written through managing general agents (as defined in Appendix A-225 of the NAIC *Accounting Practices and Procedures Manual*) or third party administrators.

20. FAIR VALUE MEASUREMENTS

The Company's estimates of fair value for financial assets and financial liabilities are based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets, and requires that observable inputs be used in the valuations when available. The disclosure of fair value estimates in the fair value accounting guidance hierarchy is based on whether the significant inputs into the valuation are observable. In determining the level of the hierarchy in which the estimate is disclosed, the highest priority is given to unadjusted quoted prices in active markets and the lowest priority to unobservable inputs that reflect the Company's significant market assumptions. The level in the fair value hierarchy within which the fair value measurement is reported is based on the lowest level input that is significant to the measurement in its entirety. The three levels of the hierarchy are as follows:

- Level 1 - Unadjusted quoted market prices for identical assets or liabilities in active markets that the Company has the ability to access.
- Level 2 - Quoted prices for similar assets or liabilities in active markets; quoted prices for identical or similar assets or liabilities in inactive markets; or valuations based on models where the significant inputs are observable (e.g., interest rates, yield curves, prepayment speeds, default rates, loss severities, etc.) or can be corroborated by observable market data.
- Level 3 - Valuations based on models where significant inputs are not observable. The unobservable inputs reflect the Company's own assumptions about the inputs that market participants would use.

NOTES TO FINANCIAL STATEMENTS

A. Securities measured and reported at fair value as of December 31, 2020:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 3,510,716	$ —	$ —	$ 3,510,716
Total securities at fair value	$ —	$ 3,510,716	$ —	$ —	$ 3,510,716

At December 31, 2020, the Company also holds Level 3 industrial and miscellaneous bonds measured and reported at their fair value of zero.

Reconciliation of Level 3 securities during the year:

There have been no changes in the value of the Level 3 bonds from the previous year end.

Level 2 and Level 3 valuation techniques:

The fair values of bonds are generally provided by the SVO or, if not available from the SVO, by third party pricing services.

B. Not applicable.

C. The following tables provide the aggregate fair value and reported aggregate admitted asset value by type of financial instrument; and the hierarchy level in which the fair values fall:

(At December 31, 2020)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 263,266,953	$ 263,266,882	$ 26,554,511	$ 236,712,442	$ —	$ —	$ —
Long-term bonds	4,143,038,957	3,831,156,861	79,752,003	4,063,180,578	106,376	—	—

(At December 31, 2019)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 110,287,142	$ 110,287,142	$ 12,266,373	$ 98,020,769	$ —	$ —	$ —
Long-term bonds	3,759,216,468	3,590,884,327	83,686,870	3,675,144,458	385,140	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

A. Unusual or Infrequent Items:

Not applicable.

B. Troubled Debt Restructuring – Debtors:

Not applicable.

C. Other Disclosures:

The Company elected to use rounding in reporting amounts in this statement.

2020 Schedule P:

For short-tailed lines, the 2018 and prior “Total Net Losses and Expenses Unpaid” (Schedule P - Part 1, Column 24, Line 1) is separately reported to accident year as follows (in thousands):

	Accident Years							
Schedule P	2018	2017	2016	2015	2014	2013	2012	2011
Part 1I	$ 3,734	$ 626	$ (228)	$ (653)	$ (61)	$ (87)	$ (72)	$ (13)
Part 1J	—	—	—	—	—	—	—	—
Part 1K	18,116	34,275	31,557	19,448	(1,099)	(566)	880	(212)
Part 1L	—	—	—	—	—	—	—	—
Part 1S	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—

	Accident Years									
Schedule P	2010	2009	2008	2007	2006	2005	2004	2003	2002	2001 & Prior
Part 1I	$ (39)	$ 1	$ (79)	$ (77)	$ (163)	$ —	$ —	$ 1	$ —	$ 123
Part 1J	—	—	—	—	—	—	—	—	—	—
Part 1K	1,279	(351)	93	639	496	626	634	468	54	12,727
Part 1L	—	—	—	—	—	—	—	—	—	—
Part 1S	—	—	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

For long-tailed lines, the 2010 and prior "Total Net Losses and Expenses Unpaid" (Schedule P - Part 1, Column 24, Line 1) is separately reported to accident year as follows (in thousands):

	Accident Years									
Schedule P	2010	2009	2008	2007	2006	2005	2004	2003	2002	2001 & Prior
Part 1A	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Part 1B	—	—	—	—	—	—	—	—	—	—
Part 1C	—	—	—	—	—	—	—	—	—	—
Part 1D	—	—	—	—	—	—	—	—	—	—
Part 1E	—	—	—	—	—	—	—	—	—	—
Part 1F - Section 1	—	—	—	—	—	—	—	—	—	—
Part 1F - Section 2	—	—	—	—	—	—	—	—	—	—
Part 1G	—	—	—	—	—	—	—	—	—	—
Part 1H - Section 1	—	—	—	—	—	—	—	—	—	—
Part 1H - Section 2	1,327	434	1,091	468	(40)	56	3	(103)	—	423
Part 1M	—	—	—	—	—	—	—	—	—	—
Part 1N	—	—	—	—	—	—	—	—	—	—
Part 1O	—	—	—	—	—	—	—	—	—	—
Part 1P	—	—	—	—	—	—	—	—	—	—
Part 1R - Section 1	—	—	—	—	—	—	—	—	—	—
Part 1R - Section 2	—	—	—	—	—	—	—	—	—	—

The following loss and/or LAE reserves have been assumed / (ceded) under retroactive reinsurance agreements. They are reported here by line of business and accident year to facilitate loss discounting under Internal Revenue Code Section 846 (in thousands):

Accident Year	Fidelity / Surety
2000	$801

D. Business Interruption Insurance Recoveries:

Not applicable.

E. State Transferable and Non-transferable Tax Credits:

1. Description of State Transferable and Non-transferable Tax Credits

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
Petros Pacesetter Oregon Fund I S2016-1	OR	$ 762,619	$ 761,338
Petros Connecticut Fund I LLC	CT	704,087	689,507
InnovatePA	PA	388,531	372,902
Advantage Capital 2017 State TC Series A-4	NE	194,903	203,903
Advantage Capital 2017 State TC Series B-4	NE	94,745	94,628
Petros Wyoming Fund Series 2014	WY	35,450	28,344
Advantage Capital 2013 State TC Series E	NE	—	34,258

2. These credits are utilized per a set schedule as outlined in the respective purchase agreement.

3. Not applicable.

4. State Tax Credits Admitted and Nonadmitted:

	Total Admitted	Total Nonadmitted
Transferable	$ 2,180,335	$ —
Non-transferable	—	—

F. Subprime-Mortgage-Related Risk Exposure:

The Company defines subprime mortgage-backed securities as investments which generally contain a majority of loans to borrowers that exhibit one or more of the following characteristics at the time of issuance:

- Low FICO scores,
- Above prime interest rates,
- High loan-to-value ratios,
- High debt-to-income ratios,
- Low loan documentation (e.g. limited or no verification of income and assets), or
- Other characteristics that are inconsistent with conventional underwriting standards employed by government sponsored mortgage entities.

In addition, because of their high loan-to-value ratios, the Company has categorized second-lien mortgage-backed securities as subprime, regardless of the credit characteristics of the borrower on the underlying mortgage.

The Company reviews the credit characteristics of the loans that back these mortgage-backed securities when making the determination to categorize them as subprime exposure. Since the primary purpose of the investment portfolio is to fund future claim payments, the Company employs a conservative investment philosophy. In applying this philosophy to structured securities, including subprime mortgage-backed securities, the Company favors the purchase of senior credit tranches over junior or leveraged credit tranches.

Overall exposure to subprime mortgage-backed securities is sufficiently small in that the Company would likely have other securities available for liquidity needs. The Company utilizes discounted cash flow valuation analysis in its regular, ongoing review of its existing subprime mortgage portfolio, as well as in its analysis of subprime mortgage-backed bonds for purchase. Based upon the credit

NOTES TO FINANCIAL STATEMENTS

performance of mortgages within each securitization, the Company projects voluntary prepayments, defaults and loss severity to estimate any expected losses.

Direct exposure through other investments:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
Residential mortgage-backed securities	$ 1,483,415	$ 1,415,253	$ 1,670,672	$ 496,794

G. Insurance-Linked Securities (ILS) Contracts:

Not applicable.

H. The Amount that Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy:

Not applicable.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through February 22, 2021.

23. REINSURANCE

A. Unsecured Reinsurance Recoverables:

1. Affiliated Company Recoverables:

The unsecured aggregate recoverables for ceded losses, LAE and unearned premiums from any affiliated reinsurer at December 31, 2020, were as follows:

Group Code	F.E.I.N	Reinsurer Name	Unsecured Amount	
3548	06-0566050	The Travelers Indemnity Company	$ 1,896,416,598	*
Total Recoverable from Group Code 3548			$ 1,896,416,598	

* Exceeds 3% of the Company's policyholders' surplus

2. Unaffiliated Company Recoverables:

The unsecured aggregate recoverables for ceded losses, LAE and unearned premiums recoverable from any unaffiliated reinsurer at December 31, 2020 that exceeded 3% of the Company's policyholders' surplus, were as follows:

NONE

Additional detail on reinsurance recoverable balances by reinsurer is shown in Schedule F - Part 3.

B. Reinsurance Recoverable in Dispute:

Not applicable.

C. Reinsurance Assumed and Ceded:

1.

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
Affiliates	$ 85,844,008	$ 8,545,204	$ 398,607,199	$ 39,089,529	$ (312,763,191)	$ (30,544,325)
All Other	11,178,125	1,085,181	80,535,179	7,083,789	(69,357,054)	(5,998,608)
Total	$ 97,022,133	$ 9,630,385	$ 479,142,378	$ 46,173,318	$ (382,120,245)	$ (36,542,933)

Direct Unearned Premium Reserve $ 1,503,190,625

2. Accruals for contingent, sliding scale adjustment and other profit sharing commissions, net of reinsurance assumed and ceded, amounted to $6,467,455 at December 31, 2020:

	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ 8,372,179	$ 353,464	$ 2,258,188	$ 6,467,455
b. Sliding Scale Adjustments	—	—	—	—
c. Other Profit Commission Arrangements	—	—	—	—
d. Total	$ 8,372,179	$ 353,464	$ 2,258,188	$ 6,467,455

D. Uncollectible Reinsurance:

Not applicable.

E. Commutation of Ceded Reinsurance:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

F. Retroactive Reinsurance:

	Assumed	Ceded
a. Reserves Transferred:		
(1) Initial Reserves	$ 71,584,000	$ —
(2) Adjustments - Prior Year(s)	(41,680,977)	—
(3) Adjustments - Current Year	11,051	—
(4) Current Total	$ 29,914,074	$ —
b. Consideration Paid or Received:		
(1) Initial Consideration	$ 71,584,000	$ —
(2) Adjustments - Prior Year(s)	10,879,000	—
(3) Adjustments - Current Year	—	—
(4) Current Total	$ 82,463,000	$ —
c. Paid Losses Reimbursed or Recovered:		
(1) Prior Year(s)	$ 29,076,767	$ —
(2) Current Year	36,543	—
(3) Current Total	$ 29,113,310	$ —
d. Special Surplus From Retroactive Reinsurance:		
(1) Initial Surplus Gain or Loss	$ —	$ —
(2) Adjustments - Prior Year(s)	52,559,977	—
(3) Adjustments - Current Year	(11,051)	—
(4) Current Year Restricted Surplus	7,548,926	—
(5) Cumulative Total Transferred to Unassigned Funds	$ 45,000,000	$ —

e. Other insurers included in the above transactions:

Company	Assumed	Ceded
Reliance Insurance Company (24457)	$ 29,914,074	$ —

f. Paid Loss/LAE Recoverable:

Not applicable.

G. Reinsurance Accounted for as a Deposit:

Not applicable.

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

Not applicable.

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation:

Not applicable.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation:

Not applicable.

K. Reinsurance Credit:

Not applicable.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2020, the prior year-end total loss and LAE reserves developed favorably by $21,522,000, resulting primarily from lower than expected loss and defense and cost containment experience in fidelity/surety across multiple accident years. This favorable development was partially offset by higher than expected loss and defense and cost containment experience in other liability – claims-made for accident year 2019. The remaining changes are generally the result of ongoing analyses of recent loss data and trends. There are no material additional premiums or return premiums as a result of these prior year effects.

26. INTERCOMPANY POOLING ARRANGEMENTS

Not applicable.

27. STRUCTURED SETTLEMENTS

The Company has purchased annuities from life insurance companies, under which the claimant is the payee and the Company is contingently liable as the owner of the annuity contract, to fund structured settlements. These annuity contracts are now the direct responsibility of the life insurance companies from whom they have been purchased and claims settled by the purchase of such annuity contracts are treated as closed claims. In the event that the life insurance company fails to make the required annuity payments, the Company would be required to make such payments if and to the extent the purchased annuities are not covered by state guaranty associations.

NOTES TO FINANCIAL STATEMENTS

The following data represents structured settlement annuities purchased by the Company:

A.

Loss Reserves Eliminated by Annuities	Unrecorded Loss Contingencies
$69,375	$69,375

B. Not applicable.

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	December 31, 2020
3.	Was anticipated investment income utilized in the calculation?	Yes

31. HIGH DEDUCTIBLES

Not applicable.

32. DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES

Not applicable.

33. ASBESTOS/ENVIRONMENTAL RESERVES

The Company has minimal potential exposure to asbestos and environmental claims on a direct basis, primarily arising from the sale of general liability insurance. There is no net exposure for the Company since 100% of this business is ceded to participants in the TRV Reinsurance Pool.

34. SUBSCRIBER SAVINGS ACCOUNTS

Not applicable.

35. MULTIPLE PERIL CROP INSURANCE

Not applicable.

36. FINANCIAL GUARANTY INSURANCE

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Attachment to the 2020 Annual Statement – Notes to Financial Statements, Note 9 – Part F:

Names of the companies included with TRV in the December 31, 2020, consolidated federal income tax return filing

The Travelers Companies, Inc. (TRV) & Subsidiaries

Company Name	EIN	Company Name	EIN
American Equity Insurance Company	86-0703220	The Travelers Casualty Company	41-1435765
American Equity Specialty Insurance Company	86-0868106	The Travelers Home and Marine Insurance Company	35-1838079
BMR Sports Properties, Inc.	52-1852190	The Travelers Indemnity Company	06-0566050
Camperdown Corporation	41-1762781	The Travelers Indemnity Company of America	58-6020487
Discover Property & Casualty Insurance Company	36-2999370	The Travelers Indemnity Company of Connecticut	06-0336212
Discover Specialty Insurance Company	52-1925132	The Travelers Lloyds Insurance Company	76-0002592
English Turn Fidelity Realty, Inc.	52-1466734	TINDY Foreign, Inc.	20-4403403
English Turn Realty Management, Inc.	52-1715225	TPC Investments, Inc.	06-1534005
Farmington Casualty Company	06-1067463	TravCo Insurance Company	35-1838077
Fidelity and Guaranty Insurance Company	42-1091525	Travelers (Bermuda) Limited	98-0190863
Fidelity and Guaranty Insurance Underwriters, Inc.	52-0616768	Travelers Casualty and Surety Company	06-6033504
First Floridian Auto and Home Insurance Company	59-3372141	Travelers Casualty and Surety Company of America	06-0907370
Gulf Underwriters Insurance Company	56-1371361	Travelers Casualty Company of Connecticut	06-1286266
Laurel Village Fidelity Realty, Inc.	52-1551225	Travelers Casualty Insurance Company of America	06-0876835
Northbrook Holdings, Inc.	51-0375653	Travelers Commercial Casualty Company	95-3634110
Northfield Insurance Company	41-0983992	Travelers Commercial Insurance Company	06-1286268
Northland Casualty Company	94-6051964	Travelers Constitution State Insurance Company	41-1435766
Northland Insurance Company	41-6009967	Travelers Distribution Alliance, Inc.	62-1657094
Select Insurance Company	75-6013697	Travelers Excess and Surplus Lines Company	06-1203698
Simply Business Holdings, Inc.	37-1839380	Travelers Global, Inc.	47-2215437
Simply Business, Inc.	30-0956205	Travelers Insurance Group Holdings Inc.	06-1445591
SPC Insurance Agency, Inc.	41-1888760	Travelers Lloyds Management Company	20-4312440
St. Paul Fire and Marine Insurance Company	41-0406690	Travelers Lloyds of Texas Insurance Company	75-1732040
St. Paul Guardian Insurance Company	41-0963301	Travelers MGA, Inc.	75-2676034
St. Paul Mercury Insurance Company	41-0881659	Travelers Personal Insurance Company	36-3703200
St. Paul Protective Insurance Company	36-2542404	Travelers Personal Security Insurance Company	06-1286264
St. Paul Surplus Lines Insurance Company	41-1230819	Travelers Property Casualty Company of America	36-2719165
TCI Global Services, Inc.	52-1965525	Travelers Property Casualty Corp.	06-1008174
The Automobile Insurance Company of Hartford, Connecticut	06-0848755	Travelers Property Casualty Insurance Company	06-1286274
		Travelers Texas MGA, Inc.	27-4469564
The Charter Oak Fire Insurance Company	06-0291290	United States Fidelity and Guaranty Company	52-0515280
The Phoenix Insurance Company	06-0303275	USF&G Retail Associates GP, Inc.	52-1704255
The Standard Fire Insurance Company	06-6033509	Yonkers Financing Corp.	20-3033027

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 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, 1A and 2.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [X] No [ ] N/A [ ]

1.3 State regulating? Connecticut

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 86312

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

3.2 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. 12/31/2014

3.3 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). 04/15/2016

3.4 By what department or departments?
Insurance Department of Connecticut

3.5 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]

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11 sales of new business? Yes [ ] No [X]

4.12 renewals? Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21 sales of new business? Yes [ ] No [X]

4.22 renewals? Yes [ ] No [X]

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

If the answer is YES, complete and file the merger history data file with the NAIC.

5.2 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
	0	

6.1 Has the 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]

6.2 If yes, give full information:

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes [ ] No [X]

7.2 If yes,

7.21 State the percentage of foreign control 0.0%

7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity

8.1 Is the company a subsidiary of a bank holding company regulated with 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 the response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial 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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
KPMG LLP, 755 Main St., Hartford, CT 06103

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain:

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Julie M. Joyce, FCAS, MAAA (Vice President and Chief Corporate Actuary), 385 Washington Street, St. Paul, MN 55102

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [ ] No [X]

12.11 Name of real estate holding company

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value $ 0

12.2 If yes, provide explanation

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [ ] No [ ] N/A [ ]

14.1 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.

14.11 If the response to 14.1 is no, please explain:

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [X] No [ ]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
103104641	1st Bank in Hominy	Failure to comply with contract	$ 50,000
211574833	Admirals Bank	Failure to comply with contract	$ 50,000
0	Allied Irish Banks, Plc	Failure to comply with contract	$ 176,095
072014477	Ally Bank	Failure to comply with contract	$ 1,700,000
111300958	Amarillo National Bank	Failure to comply with contract	$ 3,500,000
091300515	American State Bank & Trust Company of Williston	Failure to comply with contract	$ 20,000
061201754	Ameris Bank	Failure to comply with contract	$ 643,773
031301066	AmeriServ Financial Bank	Failure to comply with contract	$ 400,000
103102892	AVB Bank	Failure to comply with contract	$ 35,000
103003632	BancFirst (fka First Bank & Trust Company)	Failure to comply with contract	$ 248,625
323371076	Banner Bank (fka AmericanWest Bank)	Failure to comply with contract	$ 10,647
021406667	BNB Bank	Failure to comply with contract	$ 20,000
096010415	Bremer Bank, National Association	Failure to comply with contract	$ 50,000
125104603	Cashmere Valley Bank	Failure to comply with contract	$ 50,000
121301578	Central Pacific Bank	Failure to comply with contract	$ 25,000
081015218	Citizens National Bank of Greater St. Louis	Failure to comply with contract	$ 200,000
107002008	Community 1st Bank Las Vegas	Failure to comply with contract	$ 100,000
021305386	Community Bank, National Association	Failure to comply with contract	$ 60,060
211371599	Cornerstone Bank (fka Spencer Savings Bank)	Failure to comply with contract	$ 30,000
101001306	Country Club Bank	Failure to comply with contract	$ 223,222
091400172	Dacotah Bank	Failure to comply with contract	$ 500,000
055003298	EagleBank	Failure to comply with contract	$ 75,000
221172270	Fairfield County Bank	Failure to comply with contract	$ 75,000
071922609	First Bank of Highland Park	Failure to comply with contract	$ 42,000
071102076	First Mid Bank & Trust, National Association (previously was Mid-Illinois)	Failure to comply with contract	$ 816,740
081501227	First Midwest Bank of Poplar Bluff	Failure to comply with contract	$ 150,000
082900319	First National Bank of Fort Smith	Failure to comply with contract	$ 150,000
091305044	First State Bank of North Dakota	Failure to comply with contract	$ 75,000
104001497	First Westroads Bank, Inc.	Failure to comply with contract	$ 100,000

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

064009461	FirstBank	Failure to comply with contract	$ 147,000
107005047	FirstBank	Failure to comply with contract	$ 150,000
292970825	Glacier Bank	Failure to comply with contract	$ 365,586
061220049	Guardian Bank	Failure to comply with contract	$ 100,000
121301772	Hawaii National Bank	Failure to comply with contract	$ 981,749
211370370	Hingham Institution for Savings	Failure to comply with contract	$ 590,740
265270303	Home Bank, National Association	Failure to comply with contract	$ 7,500
026006237	Interaudi Bank	Failure to comply with contract	$ 100,000
026009768	Israel Discount Bank of New York	Failure to comply with contract	$ 450,000
042101174	Kentucky Bank	Failure to comply with contract	$ 100,000
101101536	KS StateBank	Failure to comply with contract	$ 500,000
031312288	Luzerne Bank	Failure to comply with contract	$ 75,000
104100783	McCook National Bank	Failure to comply with contract	$ 161,500
062103864	MidSouth Bank	Failure to comply with contract	$ 75,000
242272227	National Cooperative Bank, N.A.	Failure to comply with contract	$ 500,000
011304300	National Grand Bank of Marblehead	Failure to comply with contract	$ 20,000
103112523	NBC Oklahoma	Failure to comply with contract	$ 75,000
021303618	NBT Bank, National Association	Failure to comply with contract	$ 32,500
226071004	New York Community Bank	Failure to comply with contract	$ 20,000
043311497	NexTier Bank, National Association	Failure to comply with contract	$ 25,000
084008824	Patriot Bank	Failure to comply with contract	$ 1,048,522
062206693	Progress Bank and Trust (fka First Partners Bank)	Failure to comply with contract	$ 100,000
031907790	QNB Bank	Failure to comply with contract	$ 20,000
083001314	Republic Bank & Trust Company	Failure to comply with contract	$ 235,000
0	Royal Bank of Scotland Plc	Failure to comply with contract	$ 4,055,000
043306855	S&T Bank	Failure to comply with contract	$ 400,000
071125891	Sauk Valley Bank & Trust Company	Failure to comply with contract	$ 1,291,083
104113819	Security First Bank	Failure to comply with contract	$ 100,000
101110404	Silver Lake Bank	Failure to comply with contract	$ 75,000
062104290	Sweet Water State Bank	Failure to comply with contract	$ 25,000
061100606	Synovus Bank	Failure to comply with contract	$ 100,000
113115484	Texas Gulf Bank, National Association	Failure to comply with contract	$ 100,000
021308642	Tioga State Bank	Failure to comply with contract	$ 5,000
0	Unicredit SpA	Failure to comply with contract	$ 200,000
053174048	Union Bank (fka Little Bank, Inc.)	Failure to comply with contract	$ 50,000
061112843	United Community Bank	Failure to comply with contract	$ 30,000
063105285	United Southern Bank	Failure to comply with contract	$ 907,754
021201383	Valley National Bank	Failure to comply with contract	$ 1,100,000
325070980	Washington Federal, National Association	Failure to comply with contract	$ 120,000
043400036	WesBanco Bank, Inc.	Failure to comply with contract	$ 75,000
075901561	WoodTrust Bank	Failure to comply with contract	$ 75,000

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof? Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof? Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

- 20.11 To directors or other officers $ 0
- 20.12 To stockholders not officers $ 0
- 20.13 Trustees, supreme or grand (Fraternal only) $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

- 20.21 To directors or other officers $ 0
- 20.22 To stockholders not officers 0
- 20.23 Trustees, supreme or grand (Fraternal only) 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement? Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:

- 21.21 Rented from others $ 0
- 22.22 Borrowed from others $ 0
- 21.23 Leased from others $ 0
- 21.24 Other $ 0

22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

22.2 If answer is yes:

22.21	Amount paid as losses or risk adjustment	$ 0
22.22	Amount paid as expenses	$ 0
22.23	Other amounts paid	$ 0

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)? Yes [X] No [ ]

24.02 If no, give full and complete information, relating thereto:

24.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 17 where this information is also provided).
This company is a party to a security lending agreement. See Note 17.

24.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 0

24.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $ 0

24.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [X] No [ ] N/A [ ]

24.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [X] No [ ] N/A [ ]

24.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? Yes [X] No [ ] N/A [ ]

24.09 For the reporting entity's securities lending program, state the amount of the following as of December 31 of the current year:

24.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	$ 0
24.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	$ 0
24.093	Total payable for securities lending reported on the liability page:	$ 0

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.) Yes [X] No [ ]

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21	Subject to repurchase agreements	$ 0
25.22	Subject to reverse repurchase agreements	$ 0
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Placed under option agreements	$ 0
25.26	Letter stock or securities restricted as sale – excluding FHLB Capital Stock	$ 0
25.27	FHLB Capital Stock	$ 0
25.28	On deposit with states	$ 7,954,794
25.29	On deposit with other regulatory bodies	$ 0
25.30	Pledged as collateral – excluding collateral pledged to an FHLB	$ 0
25.31	Pledged as collateral to FHLB – including assets backing funding agreements	$ 0
25.32	Other	$ 0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		$ 0

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [ ] No [X]

26.2 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.

Lines 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a results of interest rate sensitivity? Yes [ ] No [ ]

26.4 If the response to 26.3 is yes, does the reporting entity utilize:

26.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
26.42	Permitted accounting practice	Yes [ ] No [ ]
26.43	Other accounting guidance	Yes [ ] No [ ]

26.5 By responding yes to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guidance Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

27.2 If yes, state the amount thereof at December 31 of the current year: $ 0

28. 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 [ ]

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

1 Name of Custodian(s)	2 Custodian's Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070

28.02 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)
N/A		

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [ ] No [X]

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

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

28.05 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
The Travelers Indemnity Company	A

28.0597 For those firms/individuals listed in the table for Question 28.05, 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 [ ] No [X]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

28.06 For those firms or individuals listed in the table for 28.05 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
	The Travelers Indemnity Company		Not a registered investment advisor	DS

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D-Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])? Yes [ ] No [X]

29.2 If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
		$ 0
29.2999 TOTAL		$ 0

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
		$ 0	

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

		1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	$ 4,094,423,742	$ 4,406,305,910	$ 311,882,168
30.2	Preferred Stocks	$ 0	$ 0	$ 0
30.3	Totals	$ 4,094,423,742	$ 4,406,305,910	$ 311,882,168

30.4 Describe the sources or methods utilized in determining the fair values:

Fair values of bonds are based on prices published in the NAIC Valuations of Securities. If this unit price is not available, the fair value is based upon quoted market prices or dealer quotes, or if prices are unavailable, based on valuation determined, in good faith, by The Travelers Companies, Inc.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [X] No [ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

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

32.2 If no, list exceptions:

33. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designation 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 [X] No [ ]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

34. 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 an 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 [X] No [ ]

35. 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]

36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E, Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

    a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.

    b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.

    c. If the investment is with a related party or affiliate then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.

    d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a-36.c are reported as long-term investments.

    Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [ ] No [X]

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 599,603

37.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
THE SURETY & FIDELITY ASSOCIATION OF AMERICA	$ 361,021

38.1 Amount of payments for legal expenses, if any? $ 141,247

38.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
	$ 0

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 30,684

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
THE SURETY & FIDELITY ASSOCIATION OF AMERICA	$ 30,594

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1.1	Does the reporting entity have any direct Medicare Supplement Insurance in force?		Yes [ ] No [X]
1.2	If yes, indicate premium earned on U.S. business only.		$ 0
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?		$ 0
	1.31 Reason for excluding:		
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.		$ 0
1.5	Indicate total incurred claims on all Medicare Supplement insurance.		$ 0
1.6	Individual policies:		
	Most current three years:		
	1.61 Total premium earned		$ 0
	1.62 Total incurred claims		$ 0
	1.63 Number of covered lives		0
	All years prior to most current three years:		
	1.64 Total premium earned		$ 0
	1.65 Total incurred claims		$ 0
	1.66 Number of covered lives		0
1.7	Group policies:		
	Most current three years:		
	1.71 Total premium earned		$ 0
	1.72 Total incurred claims		$ 0
	1.73 Number of covered lives		0
	All years prior to most current three years:		
	1.74 Total premium earned		$ 0
	1.75 Total incurred claims		$ 0
	1.76 Number of covered lives		0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	$ 0	$ 0
2.2	Premium Denominator	$ 1,746,175,377	$ 1,621,077,552
2.3	Premium Ratio (2.1/2.2)	0.0%	0.0%
2.4	Reserve Numerator	$ 0	$ 0
2.5	Reserve Denominator	$ 2,287,718,095	$ 2,026,576,594
2.6	Reserve Ratio (2.4/2.5)	0.0%	0.0%

3.1	Did the reporting entity issue participating policies during the calendar year?	Yes [X] No [ ]
3.2	If yes, provide the amount of premium written for participating and/or non-participating policies during the calendar year:	
	3.21 Participating policies	$ 48,318,634
	3.22 Non-participating policies	$ 1,746,315,127
4.	FOR MUTUAL REPORTING ENTITIES AND RECIPROCAL EXCHANGES ONLY:	
	4.1 Does the reporting entity issue assessable policies?	Yes [ ] No [ ]
	4.2 Does the reporting entity issue non-assessable policies?	Yes [ ] No [ ]
	4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders?	0.0%
	4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums.	$ 0
5.	FOR RECIPROCAL EXCHANGES ONLY:	
	5.1 Does the exchange appoint local agents?	Yes [ ] No [ ]
	5.2 If yes, is the commission paid:	
	5.21 Out of Attorney's-in-fact compensation	Yes [ ] No [ ] N/A [ ]
	5.22 As a direct expense of the exchange	Yes [ ] No [ ] N/A [ ]
	5.3 What expenses of the exchange are not paid out of the compensation of the Attorney-in-fact?	
	5.4 Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred?	Yes [ ] No [ ]
	5.5 If yes, give full information:	

6.1 What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?
The Company has no workers' compensation loss exposures.

6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process:
The Company has no property loss exposures.

6.3 What provision has this reporting entity made (such as catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
The Company has no property loss exposures.

6.4 Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence? Yes [ ] No [X]

6.5 If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss:
The Company has no property loss exposures.

7.1 Has the reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss cap, an aggregate limit or any similar provisions)? Yes [X] No [ ]

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

7.2	If yes, indicate the number of reinsurance contracts containing such provisions.		3
7.3	If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)?	Yes [X]	No [ ]
8.1	Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured?	Yes [ ]	No [X]
8.2	If yes, give full information		
9.1	Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:		
	(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;		
	(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;		
	(c) Aggregate stop loss reinsurance coverage;		
	(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;		
	(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or		
	(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity?	Yes [ ]	No [X]
9.2	Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:		
	(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or		
	(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract.	Yes [ ]	No [X]
9.3	If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:		
	(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;		
	(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and		
	(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.		
9.4	Except for transactions meeting the requirements of paragraph 36 of *SSAP No. 62R, Property and Casualty Reinsurance*, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:		
	(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or		
	(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP?	Yes [ ]	No [X]
9.5	If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.		
9.6	The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:		
	(a) The entity does not utilize reinsurance; or,	Yes [ ]	No [X]
	(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or	Yes [ ]	No [X]
	(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement.	Yes [ ]	No [X]
10.	If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done?	Yes [X]	No [ ] N/A [ ]
11.1	Has the reporting entity guaranteed policies issued by any other entity and now in force?	Yes [ ]	No [X]
11.2	If yes, give full information		
12.1	If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the assets schedule, Page 2, state the amount of corresponding liabilities recorded for:		
	12.11 Unpaid losses	$	0
	12.12 Unpaid underwriting expenses (including loss adjustment expenses)	$	0
12.2	Of the amount on Line 15.3, Page 2, state the amount that is secured by letters of credit, collateral and other funds?	$	0
12.3	If the reporting entity underwrites commercial insurance risks, such as workers' compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses?	Yes [ ]	No [X] N/A [ ]
12.4	If yes, provide the range of interest rates charged under such notes during the period covered by this statement:		
	12.41 From		0.0%
	12.42 To		0.0%
12.5	Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves, including unpaid losses under loss deductible features of commercial policies?	Yes [ ]	No [X]
12.6	If yes, state the amount thereof at December 31 of current year:		
	12.61 Letters of Credit	$	0
	12.62 Collateral and other funds	$	0
13.1	Largest net aggregate amount insured in any one risk (excluding workers' compensation):	$	212,368,000
13.2	Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision?	Yes [ ]	No [X]
13.3	State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount.		2

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

14.1 Is the reporting entity a cedant in a multiple cedant reinsurance contract? Yes [X] No [ ]

14.2 If yes, please describe the method of allocating and recording reinsurance among the cedants:
Per the Company's Reinsurance Allocation Agreement.

14.3 If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts? Yes [ ] No [X]

14.4 If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements? Yes [X] No [ ]

14.5 If the answer to 14.4 is no, please explain:

15.1 Has the reporting entity guaranteed any financed premium accounts? Yes [ ] No [X]

15.2 If yes, give full information

16.1 Does the reporting entity write any warranty business? Yes [ ] No [X]

If yes, disclose the following information for each of the following types of warranty coverage:

		1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
16.11	Home	$ 0	$ 0	$ 0	$ 0	$ 0
16.12	Products	$ 0	$ 0	$ 0	$ 0	$ 0
16.13	Automobile	$ 0	$ 0	$ 0	$ 0	$ 0
16.14	Other*	$ 0	$ 0	$ 0	$ 0	$ 0

* Disclose type of coverage:

17.1 Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F-Part 3 that is exempt from the statutory provision for unauthorized reinsurance? Yes [ ] No [X]

Incurred but not reported losses on contracts in force prior to July 1, 1984, and not subsequently renewed are exempt from the statutory provision for unauthorized reinsurance. Provide the following information for this exemption:

17.11	Gross amount of unauthorized reinsurance in Schedule F-Part 3 exempt from the statutory provision for unauthorized reinsurance	$ 0
17.12	Unfunded portion of Interrogatory 17.11	$ 0
17.13	Paid losses and loss adjustment expenses portion of Interrogatory 17.11	$ 0
17.14	Case reserves portion of Interrogatory 17.11	$ 0
17.15	Incurred but not reported portion of Interrogatory 17.11	$ 0
17.16	Unearned premium portion of Interrogatory 17.11	$ 0
17.17	Contingent commission portion of Interrogatory 17.11	$ 0

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

18.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0

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

18.4 If yes, please provide the balance of the funds administered as of the reporting date. $ 0

19. Is the reporting entity licensed or charted, registered, qualified, eligible, or writing business in at least 2 states? Yes [X] No [ ]

19.1 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 [ ]

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

		1 2020	2 2019	3 2018	4 2017	5 2016
	Gross Premiums Written (Page 8, Part 1B, Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	1,331,918,739	1,155,998,878	1,051,997,957	986,606,920	924,458,348
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	117,631,427	127,696,136	84,230,815	65,904,814	55,670,636
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	1,141,510,537	1,149,477,650	1,099,476,790	1,041,721,000	998,605,351
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	14,245,666	14,108,071	6,197,967	133,450	0
6.	Total (Line 35)	2,605,306,369	2,447,280,734	2,241,903,529	2,094,366,184	1,978,734,336
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	698,706,918	612,970,614	554,054,081	512,200,538	480,005,672
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	78,874,472	79,868,800	55,855,880	47,203,437	40,610,850
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	1,017,052,372	1,026,725,109	983,477,676	932,258,682	899,200,816
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	3,775	8,113	0
12.	Total (Line 35)	1,794,633,761	1,719,564,522	1,593,391,412	1,491,670,771	1,419,817,337
	Statement of Income (Page 4)					
13.	Net underwriting gain (loss) (Line 8)	343,952,553	424,147,693	533,836,447	441,471,398	553,822,573
14.	Net investment gain (loss) (Line 11)	167,769,787	124,658,682	121,409,396	120,768,196	134,892,443
15.	Total other income (Line 15)	(1,521,778)	(1,603,064)	(1,634,263)	(1,195,306)	(1,214,411)
16.	Dividends to policyholders (Line 17)	6,387,406	5,459,094	5,624,684	5,341,683	5,197,002
17.	Federal and foreign income taxes incurred (Line 19)	91,318,506	108,401,311	124,522,244	168,761,301	220,451,601
18.	Net income (Line 20)	412,494,651	433,342,906	523,464,653	386,941,305	461,852,002
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	4,625,889,627	4,386,702,020	4,256,347,432	4,232,760,599	4,195,751,503
20.	Premiums and considerations (Page 2, Col. 3):					
	20.1 In course of collection (Line 15.1)	106,938,878	95,818,421	92,678,038	80,529,516	79,821,338
	20.2 Deferred and not yet due (Line 15.2)	170,714,910	167,545,842	157,800,754	155,177,320	137,360,059
	20.3 Accrued retrospective premiums (Line 15.3)	0	0	0	0	0
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	2,534,855,020	2,263,017,456	2,145,120,255	2,216,124,273	2,107,562,219
22.	Losses (Page 3, Line 1)	1,003,200,666	772,047,572	750,995,504	820,933,807	758,091,002
23.	Loss adjustment expenses (Page 3, Line 3)	163,346,678	174,714,866	166,673,871	181,114,296	224,272,289
24.	Unearned premiums (Page 3, Line 9)	1,121,070,380	1,079,715,557	979,007,378	920,416,346	879,381,216
25.	Capital paid up (Page 3, Lines 30 & 31)	6,480,000	6,480,000	6,480,000	6,480,000	6,480,000
26.	Surplus as regards policyholders (Page 3, Line 37)	2,091,034,607	2,123,684,564	2,111,227,178	2,016,636,327	2,088,189,284
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	686,446,139	567,029,863	513,370,333	456,544,192	444,808,973
	Risk-Based Capital Analysis					
28.	Total adjusted capital	2,091,034,607	2,123,684,564	2,111,227,178	2,016,636,327	2,088,189,284
29.	Authorized control level risk-based capital	159,483,846	126,937,793	117,886,126	125,437,699	120,707,203
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Item divided by Page 2, Line 12, Col. 3) x 100.0					
30.	Bonds (Line 1)	91.6	90.1	91.0	87.4	90.7
31.	Stocks (Lines 2.1 & 2.2)	2.6	7.5	7.6	8.4	8.4
32.	Mortgage loans on real estate (Lines 3.1 & 3.2)	0.0	0.0	0.0	0.0	0.0
33.	Real estate (Lines 4.1, 4.2 & 4.3)	0.0	0.0	0.0	0.0	0.0
34.	Cash, cash equivalents and short-term investments (Line 5)	5.7	2.3	1.0	3.6	0.6
35.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
36.	Derivatives (Line 7)	0.0	0.0	0.0	0.0	0.0
37.	Other invested assets (Line 8)	0.1	0.1	0.1	0.1	0.1
38	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
39.	Securities lending reinvested collateral assets (Line 10)	0.0	0.1	0.4	0.5	0.2
40.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Sch. D, Summary, Line 12, Col. 1)	0	0	0	0	0
43.	Affiliated preferred stocks (Sch. D, Summary, Line 18, Col. 1)	0	0	0	0	0
44.	Affiliated common stocks (Sch. D, Summary, Line 24, Col. 1)	112,894,894	302,555,542	300,287,221	332,614,944	321,318,705
45.	Affiliated short-term investments					
	(subtotals included in Schedule DA, Verification, Column 5, Line 10)	0	0	0	0	0
46.	Affiliated mortgage loans on real estate	0	0	0	0	0
47.	All other affiliated	0	0	0	0	0
48.	Total of above lines 42 to 47	112,894,894	302,555,542	300,287,221	332,614,944	321,318,705
49.	Total investment in parent included in Lines 42 to 47 above	0	0	0	0	0
50.	Percentage of investments in parent, subsidiaries and affiliates to surplus					
	as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	5.4	14.2	14.2	16.5	15.4

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2020	2 2019	3 2018	4 2017	5 2016
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	(152,382,655)	2,854,356	(32,465,614)	11,835,798	76,911,978
52.	Dividends to stockholders (Line 35)	(300,000,000)	(425,000,000)	(386,900,000)	(440,000,000)	(550,000,000)
53.	Change in surplus as regards policyholders for the year (Line 38)	(32,649,957)	12,457,386	94,590,851	(71,552,957)	(15,406,504)
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	465,193,326	443,425,955	411,198,128	373,880,671	338,756,549
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	113,385,672	69,407,380	30,863,496	9,091,577	5,931,120
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	9,673	824	327,204	(375)	(2,289)
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	175,480,252	182,763,429	180,308,521	154,298,437	101,897,143
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	524,425	306,886	247,107	480,029	280,174
59.	Total (Line 35)	754,593,350	695,904,474	622,944,457	537,750,339	446,862,698
	Net Losses Paid (Page 9, Part 2, Col. 4)					
60.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	231,818,825	241,049,203	229,561,237	187,732,604	184,436,283
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	59,496,788	42,963,167	23,101,850	8,778,246	6,083,174
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	149,708,478	175,606,784	169,589,985	145,079,675	78,915,888
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
65.	Total (Line 35)	441,024,091	459,619,154	422,253,071	341,590,525	269,435,344
	Operating Percentages (Page 4) (Item divided by Page 4, Line 1) x 100.0					
66.	Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67.	Losses incurred (Line 2)	38.5	29.7	22.9	27.8	20.7
68.	Loss expenses incurred (Line 3)	2.9	3.9	2.4	0.7	(0.4)
69.	Other underwriting expenses incurred (Line 4)	38.9	40.3	39.9	41.1	40.3
70.	Net underwriting gain (loss) (Line 8)	19.7	26.2	34.7	30.4	39.3
	Other Percentages					
71.	Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	37.9	38.0	38.7	40.1	40.1
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	41.4	33.6	25.3	28.5	20.3
73.	Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35, divided by Page 3, Line 37, Col. 1 x 100.0)	85.8	81.0	75.5	74.0	68.0
	One Year Loss Development ($000 omitted)					
74.	Development in estimated losses and loss expenses incurred prior to current year (Schedule P, Part 2-Summary, Line 12, Col. 11)	(22,899)	(21,987)	(127,984)	(127,062)	(211,437)
75.	Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year-end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100)	(1.1)	(1.0)	(6.3)	(6.1)	(10.1)
	Two Year Loss Development ($000 omitted)					
76.	Development in estimated losses and loss expenses incurred 2 years before the current year and prior year (Schedule P, Part 2-Summary, Line 12, Col. 12)	(60,668)	(178,092)	(268,817)	(333,082)	(386,610)
77.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior-year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	(2.9)	(8.8)	(12.9)	(15.8)	(18.3)

If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of *SSAP No. 3, Accounting Changes and Correction of Errors?* Yes [ ] No [ ]

If no, please explain:

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code.....3548 NAIC Company Code....31194 BUSINESS IN DURING THE YEAR

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	0	0	0	0	0	0	0	0	0	0	0	0
2.1 Allied lines	0	0	0	0	0	0	0	0	0	0	0	0
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4 Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	0	0	0	0	0	0	0	0	0	0	0	0
5.2 Commercial multiple peril (liability portion)	0	0	0	0	0	0	0	0	0	0	0	0
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	0	0	0	0	0	0	0	0	0	0	0	0
9. Inland marine	0	0	0	0	0	0	0	0	0	0	0	0
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	0	0	0	0	0	0	0	0	0	0	0	0
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit A&H (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable A&H (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable A&H (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable A&H (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other A&H (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
17.1 Other liability-occurrence	0	0	0	0	0	0	0	0	0	0	0	0
17.2 Other liability-claims-made	0	0	0	0	0	0	0	0	0	0	0	0
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	0	0	0	0	0	0	0	0	0	0	0	0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	0	0	0	0	0	0	0	0	0	0	0	0
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	0	0	0	0	0	0	0	0	0	0	0	0
24. Surety	0	0	0	0	0	0	0	0	0	0	0	0
26. Burglary and theft	0	0	0	0	0	0	0	0	0	0	0	0
27. Boiler and machinery	0	0	0	0	0	0	0	0	0	0	0	0
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	0	0	0	0	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS												
3401.	0	0	0	0	0	0	0	0	0	0	0	0
3402.	0	0	0	0	0	0	0	0	0	0	0	0
3403.	0	0	0	0	0	0	0	0	0	0	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $.....0.

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products.....0 and number of persons insured under indemnity only products.....0.

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held by or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
Affiliates - U.S. Non-Pool - Other														
06-1067463..	41483.....	FARMINGTON CASUALTY COMPANY	CT	1,176	1	0	1	7	122	367	0	0	0	0
06-6033509..	19070.....	STANDARD FIRE INSURANCE COMPANY	CT	66	0	0	0	1	7	42	0	0	0	0
06-6033504..	19038.....	TRAVELERS CASUALTY & SURETY COMPANY	CT	71,024	60	4,864	4,924	341	7,280	75,021	0	0	0	0
06-0876835..	19046.....	TRAVELERS CASUALTY INS CO OF AMERICA	CT	0	0	0	0	0	0	0	0	0	0	0
06-1203698..	29696.....	TRAVELERS EXCESS AND SURPLUS LINES CO	CT	2,436	30	192	222	4	301	1,265	0	0	0	0
06-0566050..	25658.....	TRAVELERS INDEMNITY COMPANY	CT	113	0	212	212	1	(0)	1,266	0	0	0	0
36-2719165..	25674.....	TRAVELERS PROP CAS CO OF AMERICA	CT	107	0	0	0	0	34	44	0	0	0	0
0399999.	Affiliates - U.S. Non-Pool - Other			74,923	92	5,267	5,359	353	7,743	78,005	0	0	0	0
0499999.	Affiliates - U.S. Non-Pool - Total			74,923	92	5,267	5,359	353	7,743	78,005	0	0	0	0
Affiliates - Other (Non-U. S.) - Other														
AA-2330036.	00000.....	JMALUCELLI TRAVELERS SEGUROS SA	COL	1,749	0	0	0	0	115	1,104	193	0	0	0
AA-2230002.	00000.....	JUNTO SEGUROS SA	BRA	4,379	0	0	0	0	(85)	3,618	0	0	0	0
AA-1126003.	00000.....	LLOYDS SYNDICATE 5000	GBR	191	0	376	376	0	3	182	0	0	0	0
AA-1121375.	00000.....	TRAVELERS INSURANCE COMPANY LTD	GBR	7,160	8	11,033	11,042	0	831	2,631	0	0	0	0
AA-1560039.	00000.....	TRAVELERS INSURANCE COMPANY OF CANADA	CAN	385	0	1	1	0	169	262	0	0	0	0
AA-1780121.	00000.....	TRAVELERS INSURANCE DAC	IRL	226	0	0	0	0	808	43	0	0	0	0
0699999.	Affiliates - Other (Non-U. S.) - Other			14,090	8	11,410	11,419	0	1,841	7,839	193	0	0	0
0799999.	Affiliates - Other (Non-U. S.) - Total			14,090	8	11,410	11,419	0	1,841	7,839	193	0	0	0
0899999.	Total Affiliates			89,013	100	16,677	16,777	353	9,584	85,844	193	0	0	0
Other U. S. Unaffiliated Insurers														
00-0000000..	00000.....	COLLECTIVE LIABILITY INS COOPERATIVE	IL	0	0	0	0	0	1	0	0	0	0	0
13-1963496..	20281.....	FEDERAL INSURANCE COMPANY	IN	7	0	0	0	0	0	1	0	0	0	0
13-2673100..	22039.....	GENERAL REINSURANCE CORPORATION	DE	0	0	741	741	0	0	0	0	0	0	0
03-0311204..	11268.....	ICI MUTUAL INSURANCE COMPANY, RRG	VT	15,288	0	15,050	15,050	0	1,255	9,403	0	0	0	0
23-0723970..	22713.....	INSURANCE COMPANY OF NORTH AMERICA	PA	0	0	8	8	0	0	0	0	0	0	0
13-5339725..	18341.....	INSURANCE CORPORATION OF NEW YORK	NY	0	0	258	258	0	0	0	0	0	0	0
04-1543470..	23043.....	LIBERTY MUTUAL INSURANCE COMPANY	MA	269	0	0	0	0	0	249	0	0	0	0
13-4924125..	10227.....	MUNICH REINSURANCE AMERICA INC	DE	0	0	1,411	1,411	0	0	0	0	0	0	0
06-1053492..	41629.....	NEW ENGLAND REINSURANCE CORPORATION	CT	0	0	44	45	0	0	0	0	0	0	0
0999999.	Other U. S. Unaffiliated Insurers			15,564	0	17,512	17,513	0	1,256	9,654	0	0	0	0
Other Non-U. S. Insurers														
A0-0000000..	00000.....	ACE SEGUROS S.A	CHL	0	0	870	870	0	0	0	0	0	0	0
AA-2584103.	00000.....	AFIANZADORA GUATEMALTECA SA	GTM	6	0	0	0	0	0	11	0	0	0	0
AA-2730009.	00000.....	AFIANZADORA INSURGENTES SA	MEX	16	0	0	0	0	0	5	0	0	0	0
AA-1780074.	00000.....	AMTRUST INTERNATIONAL UNDERWRITERS DAC	IRL	60	0	0	0	0	0	10	0	0	0	0
A0-0000000..	00000.....	ASEGURADORA NACIONAL UNIDA UNISEGUROS CA	VEN	(21)	0	0	0	0	19	0	0	0	0	0
AA-2531003.	00000.....	ASEGURADORA SUIZA SALVADORENA SA	SLV	2	0	0	0	0	3	0	0	0	0	0
AA-2830001.	00000.....	ASSA COMPANIA DE SEGUROS SA	PAN	553	0	7,253	7,253	0	40	251	0	0	0	0

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held by or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
AA-2730063.	00000.....	CHUBB FIANZAS MONTERREY ASEG DE CAUC SA	MEX	21	0	0	0	0	(12)	17	0	0	0	0
AA-2330008.	00000.....	COMPANIA MUNDIAL DE SEGUROS S A	COL	1	0	0	0	0	0	0	0	0	0	0
AA-2480008.	00000.....	CONFIANZA COMPANIA DE SEGUROS SA	ECU	4	0	0	0	0	0	2	0	0	0	0
AA-2134136.	00000.....	CREDITO Y CAUCION SA COMPANIA DE SEGUROS	ARG	433	0	0	0	0	29	168	0	0	0	0
AA-1240054.	00000.....	EULER HERMES SA (NV)	BEL	413	0	0	0	0	0	177	0	0	0	0
AA-2734101.	00000.....	FIANZAS Y CAUCIONES ATLAS SA	MEX	748	0	353	353	0	185	561	0	0	0	0
AA-2681002.	00000.....	FICOHSA SEGUROS SA	HND	5	0	0	0	0	0	2	0	0	0	0
AA-2381000.	00000.....	INSTITUTO NACIONAL DE SEGUROS	CRI	6	0	0	0	0	0	2	0	0	0	0
AA-2431002.	00000.....	LA COLONIAL SA	DOM	15	0	0	0	0	0	11	0	0	0	0
AA-2930006.	00000.....	RIMAC INTERNACIONAL CIA SEG Y REASEG	PER	252	0	0	0	0	0	13	0	0	0	0
AA-2330023.	00000.....	SEGUROS ALFA SA	COL	1	0	0	0	0	0	0	0	0	0	0
AA-2430690.	00000.....	SEGUROS AMERICA C POR A	DOM	7	0	0	0	0	0	4	0	0	0	0
AA-2730029.	00000.....	SEGUROS ATLAS SA	MEX	36	0	0	0	0	2	22	0	0	0	0
AA-2730019.	00000.....	SEGUROS IMBURSA	MEX	78	0	0	0	0	16	62	0	0	0	0
AA-5420023.	00000.....	SEOUL GUARANTEE INSURANCE CO	KOR	23	0	0	0	0	0	83	0	0	0	0
AA-3130007.	00000.....	SUMMIT INSURANCE CO LTD	BHS	19	0	0	0	0	0	11	0	0	0	0
AA-2230004.	00000.....	UBF GARANTIAS & SEGUROS S.A	BRA	0	0	0	0	0	0	0	0	0	0	0
AA-5660010.	00000.....	UCPB GEN INS CO INC	PHL	31	0	0	0	0	0	114	0	0	0	0
1399999.	Other Non-U. S. Insurers			2,706	0	8,476	8,476	0	283	1,524	0	0	0	0
9999999.	Totals			107,283	100	42,666	42,766	353	11,123	97,022	193	0	0	0

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 ID Number	2 NAIC Company Code	3 Name of Company	4 Date of Contract	5 Original Premium	6 Reinsurance Premium

NONE

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
Authorized Affiliates-U.S. Non-Pool - Other																			
06-0291290.	25615...	CHARTER OAK FIRE INSURANCE COMPANY	CT		0	0	0	0	0	0	0	0	0	0	0	47	0	(47)	0
06-1067463.	41483...	FARMINGTON CASUALTY COMPANY	CT		1	0	0	0	0	0	0	0	0	0	0	(48)	0	48	0
06-0303275.	25623...	PHOENIX INSURANCE COMPANY	CT		201	0	0	0	0	0	0	0	0	0	0	52	0	(52)	0
41-0406690.	24767...	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT		3,204	0	0	0	0	0	0	0	0	0	0	0	0	0	0
36-2542404.	19224...	ST PAUL PROTECTIVE INSURANCE COMPANY	CT		100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
06-6033509.	19070...	STANDARD FIRE INSURANCE COMPANY	CT		1	0	0	0	0	0	0	0	0	0	0	(13)	0	13	0
06-6033504.	19038...	TRAVELERS CASUALTY & SURETY COMPANY	CT		4	(12)	0	0	0	0	0	0	0	(12)	0	(2,494)	0	2,482	0
06-1286266.	36170...	TRAVELERS CASUALTY CO OF CONNECTICUT	CT		0	0	0	0	0	0	0	0	0	0	0	0	0	(0)	0
06-0876835.	19046...	TRAVELERS CASUALTY INS CO OF AMERICA	CT		0	0	0	0	0	0	0	0	0	0	0	3	0	(3)	0
95-3634110.	40282...	TRAVELERS COMMERCIAL CASUALTY COMPANY	CT		0	0	0	0	0	0	0	0	0	0	0	0	0	(0)	0
06-1203698.	29696...	TRAVELERS EXCESS AND SURPLUS LINES CO	CT		0	1	0	0	0	0	0	0	0	1	0	(66)	0	67	0
06-0336212.	25682...	TRAVELERS INDEMNITY CO OF CONNECTICUT	CT		0	0	0	0	0	0	0	0	0	0	0	15	0	(15)	0
58-6020487.	25666...	TRAVELERS INDEMNITY COMPANY OF AMERICA	CT		0	0	0	0	0	0	0	0	0	0	0	86	0	(86)	0
06-0566050.	25658...	TRAVELERS INDEMNITY COMPANY	CT		661,223	21,347	0	562,555	16,484	786,262	118,353	391,415	2,258	1,898,675	0	47,291	0	1,851,383	0
36-2719165.	25674...	TRAVELERS PROP CAS CO OF AMERICA	CT		0	0	0	0	0	0	0	0	0	0	0	110	0	(110)	0
0399999.	Total Authorized Affiliates - U.S. Non-Pool - Other				664,735	21,335	0	562,555	16,484	786,262	118,353	391,415	2,258	1,898,663	0	44,984	0	1,853,679	0
0499999.	Total Authorized Affiliates - U.S. Non-Pool - Total				664,735	21,335	0	562,555	16,484	786,262	118,353	391,415	2,258	1,898,663	0	44,984	0	1,853,679	0
Authorized Affiliates-Other (Non-U.S.) - Other																			
AA-1126003.	00000...	LLOYDS SYNDICATE 5000	GBR		(0)	0	0	0	0	0	0	0	0	0	0	1	0	(1)	0
0699999.	Total Authorized Affiliates - Other (Non-U.S.) - Other				(0)	0	0	0	0	0	0	0	0	0	0	1	0	(1)	0
0799999.	Total Authorized Affiliates - Other (Non-U.S.) - Total				(0)	0	0	0	0	0	0	0	0	0	0	1	0	(1)	0
0899999.	Total Authorized Affiliates				664,734	21,335	0	562,555	16,484	786,262	118,353	391,415	2,258	1,898,663	0	44,985	0	1,853,679	0
Authorized Other U.S. Unaffiliated Insurers																			
06-0237820.	20699...	ACE PROPERTY & CASUALTY INSURANCE CO	PA		0	0	0	0	0	11	1	0	0	13	0	0	0	13	0
06-1182357.	22730...	ALLIED WORLD INSURANCE COMPANY	NH		0	0	0	916	0	388	8	0	0	1,311	0	0	0	1,311	0
06-1430254.	10348...	ARCH REINSURANCE COMPANY	DE		13,894	1,771	5	1,923	5	3,826	394	6,689	0	14,613	0	2,039	0	12,574	0
51-0434766.	20370...	AXIS REINSURANCE COMPANY	NY		3,547	0	0	356	0	421	62	1,780	0	2,619	0	354	0	2,265	0
47-0574325.	32603...	BERKLEY INSURANCE COMPANY	DE		48	(2)	0	2	0	15	1	19	0	35	0	0	0	35	0

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
35-2293075.	11551...	ENDURANCE ASSURANCE CORPORATION	DE		1,746	250	1	270	1	581	51	831	0	1,984	0	282	0	1,703	0
22-2005057.	26921...	EVEREST REINSURANCE COMPANY	DE		727	0	0	0	0	96	18	28	0	143	0	(0)	0	143	0
13-1963496.	20281...	FEDERAL INSURANCE COMPANY	IN		6,983	0	0	0	3	(0)	0	9,533	0	9,537	0	1,915	0	7,622	0
06-1325038.	39136...	FINIAL REINSURANCE COMPANY	CT		0	0	0	0	0	3	0	0	0	3	0	0	0	3	0
13-2673100.	22039...	GENERAL REINSURANCE CORPORATION	DE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
06-1481194.	10829...	MARKEL GLOBAL REINSURANCE COMPANY	DE		625	0	0	0	0	63	15	0	0	78	0	(0)	0	78	0
13-4924125.	10227...	MUNICH REINSURANCE AMERICA INC	DE		11,050	42	0	52	1	879	148	6,311	0	7,434	0	1,282	0	6,153	0
47-0355979.	20087...	NATIONAL INDEMNITY COMPANY	NE		11,229	0	0	0	0	0	0	16,110	0	16,110	0	(203)	0	16,313	0
47-0698507.	23680...	ODYSSEY REINSURANCE COMPANY	CT		4,817	250	1	270	1	1,005	134	813	0	2,473	0	281	0	2,192	0
13-3031176.	38636...	PARTNER REINSURANCE CO OF THE US	NY		14,656	1,997	5	2,162	5	4,661	407	7,428	0	16,666	0	2,413	0	14,252	0
23-1740414.	22705...	R&Q REINSURANCE COMPANY	PA		0	(0)	0	0	0	0	0	0	0	0	0	0	0	0	0
75-1444207.	30058...	SCOR REINSURANCE COMPANY	NY		2,211	0	0	0	0	125	33	1,255	0	1,413	0	198	0	1,215	0
13-1675535.	25364...	SWISS REINSURANCE AMERICA CORPORATION	NY		9,147	387	1	505	2	1,396	162	5,124	0	7,576	0	1,250	0	6,326	0
13-5616275.	19453...	TRANSATLANTIC REINSURANCE COMPANY	NY		2,837	250	1	1,186	1	1,125	91	831	0	3,484	0	282	0	3,203	0
48-0921045.	39845...	WESTPORT INSURANCE CORPORATION	MO		0	(3)	0	4	0	58	8	0	0	67	0	0	0	67	0
13-1290712.	20583...	XL REINSURANCE AMERICA INC	NY		27,175	3,995	11	5,241	10	9,693	819	13,003	0	32,771	0	4,507	0	28,264	0
0999999.	Total Authorized Other U.S. Unaffiliated Insurers				110,691	8,937	24	12,890	27	24,347	2,351	69,756	0	118,332	0	14,599	0	103,733	0
Authorized Other Non-U.S. Insurers																			
AA-1360015.	00000...	ASSICURAZIONI GENERALI S.P.A.	ITA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1340125.	00000...	HANNOVER RUCK SE	DEU		0	0	0	169	0	91	4	0	0	264	0	0	0	264	0
AA-1128623.	00000...	LLOYDS SYNDICATE 2623	GBR		208	0	0	0	0	0	0	180	0	180	0	31	0	149	0
AA-1126033.	00000...	LLOYDS SYNDICATE 33	GBR		0	0	0	0	0	(0)	0	0	0	(0)	0	0	0	(0)	0
AA-1126623.	00000...	LLOYDS SYNDICATE 623	GBR		49	0	0	0	0	0	0	42	0	42	0	7	0	35	0
AA-1120377.	00000...	OCEAN MARINE INSURANCE COMPANY LTD	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190339.	00000...	RENAISSANCE REINSURANCE LTD	BMU		0	0	0	254	0	316	15	0	0	584	0	0	0	584	0
AA-1460006.	00000...	VALIDUS REINSURANCE (SWITZERLAND) LTD	CHE		1,698	250	1	270	1	581	51	813	0	1,966	0	282	0	1,684	0
1299999.	Total Authorized Other Non-U.S. Insurers				1,955	250	1	694	1	988	70	1,035	0	3,037	0	320	0	2,717	0
1499999.	Total Authorized Excluding Protected Cells				777,381	30,522	25	576,139	16,512	811,597	120,774	462,206	2,258	2,020,033	0	59,904	0	1,960,129	0
Unauthorized Affiliates-Other (Non-U.S.) - Other																			

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
AA-1121375.	00000...	TRAVELERS INSURANCE COMPANY LTD	GBR..		0	0	0	0	0	0	0	0	0	0	0	117	0	(117)	0
AA-1560039.	00000...	TRAVELERS INSURANCE COMPANY OF CANADA	CAN..		6,717	0	4	0	2	0	0	7,192	0	7,199	0	0	0	7,199	0
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other				6,717	0	4	0	2	0	0	7,192	0	7,199	0	117	0	7,082	0
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total				6,717	0	4	0	2	0	0	7,192	0	7,199	0	117	0	7,082	0
2299999.	Total Unauthorized Affiliates				6,717	0	4	0	2	0	0	7,192	0	7,199	0	117	0	7,082	0
Unauthorized Other U.S. Unaffiliated Insurers																			
03-0371799.	11409...	QUEEN CITY ASSURANCE, INC	VT....		9	0	0	0	0	0	0	4	0	4	0	0	0	4	0
00-0000000.	12704...	WILLIAM HENRY INSURANCE LLC	MO....		1,614	0	0	0	0	0	0	922	0	922	0	411	0	511	0
2399999.	Total Unauthorized Other U.S. Unaffiliated Insurers				1,623	0	0	0	0	0	0	927	0	927	0	411	0	515	0
Unauthorized Pools-Voluntary Pools, Associations or Other Similar Facilities																			
AA-9992202.	00000...	SMALL BUSINESS ADMINISTRATION	DC....		557	(1)	0	0	0	0	0	149	0	148	0	0	0	148	0
2599999.	Total Unauthorized Pools - Voluntary Pools				557	(1)	0	0	0	0	0	149	0	148	0	0	0	148	0
Unauthorized Other Non-U.S. Insurers																			
AA-1360015.	00000...	ASSICURAZIONI GENERALI S.P.A.	ITA....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-2734101.	00000...	FIANZAS Y CAUCIONES ATLAS SA	MEX..		55	0	0	0	0	0	0	14	0	14	0	0	0	14	0
AA-1340097.	00000...	GOTHAER ALLGEMEINE VERSICHERUNG AG	DEU..		22	0	0	0	0	0	0	2	0	2	0	0	0	2	0
AA-1460080.	00000...	HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG	CHE..		0	0	0	0	0	(0)	0	0	0	(0)	0	0	0	(0)	0
AA-1930680.	00000...	INSURANCE AUSTRALIA LTD	AUS..		0	(0)	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120377.	00000...	OCEAN MARINE INSURANCE COMPANY LTD	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1340004.	00000...	R+V VERSICHERUNG AG	DEU..		0	(0)	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1464100.	00000...	SCOR SWITZERLAND AG	CHE..		0	0	0	0	0	(0)	0	0	0	(0)	0	0	0	(0)	0
AA-1370021.	00000...	SWISS RE EUROPE S.A.	LUX...		0	(0)	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1340255.	00000...	WUERTTEMBERGISCHE VERSICHERUNG AG	DEU..		0	0	0	0	0	4	0	0	0	5	0	0	0	5	0
2699999.	Total Unauthorized Other Non-U.S. Insurers				77	(1)	0	1	0	4	0	16	0	21	0	0	0	21	0
2899999.	Total Unauthorized Excluding Protected Cells				8,974	(1)	4	1	2	4	0	8,284	0	8,294	0	528	0	7,766	0
Certified Other Non-U.S. Insurers																			
CR-1340125	00000...	HANNOVER RUCK SE	DEU..		20,480	1,997	5	2,162	5	5,278	537	8,653	0	18,638	0	2,671	0	15,968	0
CR-3190339	00000...	RENAISSANCE REINSURANCE LTD	BMU..		3,839	0	0	0	0	261	87	0	0	349	0	(0)	0	349	0
4099999.	Total Certified Other Non-U.S. Insurers				24,318	1,997	5	2,162	5	5,539	625	8,653	0	18,987	0	2,670	0	16,317	0

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
4299999.	Total Certified Excluding Protected Cells				24,318	1,997	5	2,162	5	5,539	625	8,653	0	18,987	0	2,670	0	16,317	0
5799999.	Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells				810,673	32,518	35	578,302	16,519	817,140	121,399	479,142	2,258	2,047,314	0	63,103	0	1,984,211	0
9999999.	Totals (Sum of 5799999 and 5899999)				810,673	32,518	35	578,302	16,519	817,140	121,399	479,142	2,258	2,047,314	0	63,103	0	1,984,211	0

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
Authorized Affiliates-U.S. Non-Pool - Other																	
06-0291290.	CHARTER OAK FIRE INSURANCE COMPANY	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1067463.	FARMINGTON CASUALTY COMPANY	0	0	0	0	(48)	48	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0303275.	PHOENIX INSURANCE COMPANY	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0406690.	ST PAUL FIRE & MARINE INSURANCE COMPANY	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2542404.	ST PAUL PROTECTIVE INSURANCE COMPANY	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033509.	STANDARD FIRE INSURANCE COMPANY	0	0	0	0	(13)	13	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033504.	TRAVELERS CASUALTY & SURETY COMPANY	0	0	0	0	(2,494)	2,482	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1286266.	TRAVELERS CASUALTY CO OF CONNECTICUT	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0876835.	TRAVELERS CASUALTY INS CO OF AMERICA	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-3634110.	TRAVELERS COMMERCIAL CASUALTY COMPANY	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1203698.	TRAVELERS EXCESS AND SURPLUS LINES CO	0	0	0	0	(66)	67	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0336212.	TRAVELERS INDEMNITY CO OF CONNECTICUT	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
58-6020487.	TRAVELERS INDEMNITY COMPANY OF AMERICA	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0566050.	TRAVELERS INDEMNITY COMPANY	0	0	0	0	47,291	1,851,383	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2719165.	TRAVELERS PROP CAS CO OF AMERICA	0	0	0	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999.	Total Authorized Affiliates - U.S. Non-Pool - Other	0	0	XXX	0	44,670	1,853,993	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999.	Total Authorized Affiliates - U.S. Non-Pool - Total	0	0	XXX	0	44,670	1,853,993	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Affiliates-Other (Non-U.S.) - Other																	
AA-1126003.	LLOYDS SYNDICATE 5000	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
0699999.	Total Authorized Affiliates - Other (Non-U.S.) - Other	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
0799999.	Total Authorized Affiliates - Other (Non-U.S.) - Total	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
0899999.	Total Authorized Affiliates	0	0	XXX	0	44,670	1,853,993	0	0	0	0	0	0	0	XXX	0	0
Authorized Other U.S. Unaffiliated Insurers																	
06-0237820.	ACE PROPERTY & CASUALTY INSURANCE CO	0	0	0	0	0	13	0	13	15	0	15	0	15	1	0	1
06-1182357.	ALLIED WORLD INSURANCE COMPANY	0	0	0	0	0	1,311	0	1,311	1,574	0	1,574	0	1,574	3	0	76
06-1430254.	ARCH REINSURANCE COMPANY	0	0	0	0	2,039	12,574	0	14,613	17,536	2,039	15,497	0	15,497	2	0	635
51-0434766.	AXIS REINSURANCE COMPANY	0	0	0	0	354	2,265	0	2,619	3,143	354	2,788	0	2,788	3	0	134
47-0574325.	BERKLEY INSURANCE COMPANY	0	0	0	0	0	35	0	35	42	0	42	0	42	2	0	2

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
35-2293075.	ENDURANCE ASSURANCE CORPORATION	0	0	0	0	282	1,703	0	1,984	2,381	282	2,100	0	2,100	2	0	86
22-2005057.	EVEREST REINSURANCE COMPANY	0	0	0	0	(0)	143	0	143	171	(0)	172	0	172	2	0	7
13-1963496.	FEDERAL INSURANCE COMPANY	0	0	0	0	1,915	7,622	0	9,537	11,444	1,915	9,529	0	9,529	1	0	343
06-1325038.	FINIAL REINSURANCE COMPANY	0	0	0	0	0	3	0	3	4	0	4	0	4	4	0	0
13-2673100.	GENERAL REINSURANCE CORPORATION	0	0	0	0	0	0	0	0	1	0	1	0	1	1	0	0
06-1481194.	MARKEL GLOBAL REINSURANCE COMPANY	0	0	0	0	(0)	78	0	78	94	(0)	94	0	94	3	0	5
13-4924125.	MUNICH REINSURANCE AMERICA INC	0	0	0	0	1,282	6,153	0	7,434	8,921	1,282	7,640	0	7,640	2	0	313
47-0355979.	NATIONAL INDEMNITY COMPANY	0	0	0	0	(203)	16,313	0	16,110	19,332	(203)	19,535	0	19,535	1	0	703
47-0698507.	ODYSSEY REINSURANCE COMPANY	0	0	0	0	281	2,192	0	2,473	2,968	281	2,686	0	2,686	3	0	129
13-3031176.	PARTNER REINSURANCE CO OF THE US	0	0	0	0	2,413	14,252	0	16,666	19,999	2,413	17,586	0	17,586	2	0	721
23-1740414.	R&Q REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
75-1444207.	SCOR REINSURANCE COMPANY	0	0	0	0	198	1,215	0	1,413	1,696	198	1,497	0	1,497	2	0	61
13-1675535.	SWISS REINSURANCE AMERICA CORPORATION	0	0	0	0	1,250	6,326	0	7,576	9,091	1,250	7,842	0	7,842	2	0	322
13-5616275.	TRANSATLANTIC REINSURANCE COMPANY	0	0	0	0	282	3,203	0	3,484	4,181	282	3,900	0	3,900	2	0	160
48-0921045.	WESTPORT INSURANCE CORPORATION	0	0	0	0	0	67	0	67	81	0	81	0	81	2	0	3
13-1290712.	XL REINSURANCE AMERICA INC	0	0	0	0	4,507	28,264	0	32,771	39,325	4,507	34,818	0	34,818	2	0	1,428
0999999.	Total Authorized Other U.S. Unaffiliated Insurers	0	0	XXX	0	14,599	103,733	0	118,332	141,999	14,599	127,399	0	127,399	XXX	0	5,128
Authorized Other Non-U.S. Insurers																	
AA-1360015.	ASSICURAZIONI GENERALI S.P.A.	0	1	0005	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1340125.	HANNOVER RUCK SE	0	0	0	0	0	264	0	264	317	0	317	0	317	2	0	13
AA-1128623.	LLOYDS SYNDICATE 2623	0	0	0	0	31	149	0	180	216	31	185	0	185	3	0	9
AA-1126033.	LLOYDS SYNDICATE 33	0	0	0	0	(0)	0	0	0	0	0	0	0	0	3	0	0
AA-1126623.	LLOYDS SYNDICATE 623	0	0	0	0	7	35	0	42	51	7	43	0	43	3	0	2
AA-1120377.	OCEAN MARINE INSURANCE COMPANY LTD	0	56	0001	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190339.	RENAISSANCE REINSURANCE LTD	0	3,783	0010	0	584	0	0	584	701	0	701	701	0	2	29	0
AA-1460006.	VALIDUS REINSURANCE (SWITZERLAND) LTD	0	200	0009	0	482	1,484	0	1,966	2,359	282	2,077	200	1,877	3	10	90
1299999.	Total Authorized Other Non-U.S. Insurers	0	4,040	XXX	0	1,104	1,933	0	3,037	3,645	320	3,324	901	2,423	XXX	38	114
1499999.	Total Authorized Excluding Protected Cells	0	4,040	XXX	0	60,374	1,959,659	0	121,369	145,643	14,919	130,724	901	129,823	XXX	38	5,242

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
Unauthorized Affiliates-Other (Non-U.S.) - Other																	
AA-1121375.	TRAVELERS INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0
AA-1560039.	TRAVELERS INSURANCE COMPANY OF CANADA	0	0	0	0	0	7,199	7,199	0	0	0	0	0	0	1	0	0
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other	0	0	XXX	0	0	7,199	7,199	0	0	0	0	0	0	XXX	0	0
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total	0	0	XXX	0	0	7,199	7,199	0	0	0	0	0	0	XXX	0	0
2299999.	Total Unauthorized Affiliates	0	0	XXX	0	0	7,199	7,199	0	0	0	0	0	0	XXX	0	0
Unauthorized Other U.S. Unaffiliated Insurers																	
03-0371799.	QUEEN CITY ASSURANCE, INC	0	0	0	0	0	4	4	0	0	0	0	0	0	3	0	0
00-0000000.	WILLIAM HENRY INSURANCE LLC	0	297	0006	0	708	214	214	708	850	411	438	297	142	6	15	20
2399999.	Total Unauthorized Other U.S. Unaffiliated Insurers	0	297	XXX	0	708	218	218	708	850	411	438	297	142	XXX	15	20
Unauthorized Pools-Voluntary Pools, Associations or Other Similar Facilities																	
AA-9992202.	SMALL BUSINESS ADMINISTRATION	0	0	0	0	0	148	148	0	0	0	0	0	0	3	0	0
2599999.	Total Unauthorized Pools - Voluntary Pools	0	0	XXX	0	0	148	148	0	0	0	0	0	0	XXX	0	0
Unauthorized Other Non-U.S. Insurers																	
AA-1360015.	ASSICURAZIONI GENERALI S.P.A.	0	1	0004	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-2734101.	FIANZAS Y CAUCIONES ATLAS SA	0	0	0	0	0	14	14	0	0	0	0	0	0	6	0	0
AA-1340097.	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	0	0	0	0	2	2	0	0	0	0	0	0	4	0	0
AA-1460080.	HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG	0	0	0	0	(0)	0	0	0	0	0	0	0	0	3	0	0
AA-1930680.	INSURANCE AUSTRALIA LTD	0	3	0007	0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1120377.	OCEAN MARINE INSURANCE COMPANY LTD	0	17	0003	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1340004.	R+V VERSICHERUNG AG	0	3	0008	0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1464100.	SCOR SWITZERLAND AG	0	0	0	0	(0)	0	0	0	0	0	0	0	0	2	0	0
AA-1370021.	SWISS RE EUROPE S.A	0	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1340255.	WUERTTEMBERGISCHE VERSICHERUNG AG	0	34	0002	0	5	0	0	5	6	0	6	6	0	4	0	0
2699999.	Total Unauthorized Other Non-U.S. Insurers	0	57	XXX	0	5	16	16	5	6	0	6	6	0	XXX	0	0
2899999.	Total Unauthorized Excluding Protected Cells	0	354	XXX	0	713	7,581	7,581	713	856	411	444	302	142	XXX	15	20
Certified Other Non-U.S. Insurers																	
CR-1340125	HANNOVER RUCK SE	1,597	0	0	0	4,267	14,371	0	18,638	22,366	2,671	19,695	1,597	18,098	2	65	742
CR-3190339	RENAISSANCE REINSURANCE LTD	0	0	0	0	(0)	349	349	0	0	(0)	0	0	0	2	0	0

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
4099999.	Total Certified Other Non-U.S. Insurers	1,597	0	XXX	0	4,267	14,720	349	18,638	22,366	2,670	19,696	1,597	18,099	XXX	65	742
4299999.	Total Certified Excluding Protected Cells	1,597	0	XXX	0	4,267	14,720	349	18,638	22,366	2,670	19,696	1,597	18,099	XXX	65	742
5799999.	Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells.	1,597	4,394	XXX	0	65,354	1,981,960	7,930	140,721	168,865	18,001	150,864	2,800	148,063	XXX	119	6,004
9999999.	Totals (Sum of 5799999 and 5899999)	1,597	4,394	XXX	0	65,354	1,981,960	7,930	140,721	168,865	18,001	150,864	2,800	148,063	XXX	119	6,004

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
Authorized Affiliates-U.S. Non-Pool - Other																		
06-0291290.	CHARTER OAK FIRE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1067463.	FARMINGTON CASUALTY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-0303275.	PHOENIX INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
41-0406690.	ST PAUL FIRE & MARINE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-2542404.	ST PAUL PROTECTIVE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-6033509.	STANDARD FIRE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-6033504.	TRAVELERS CASUALTY & SURETY COMPANY	(12)	0	0	0	0	0	(12)	0	0	(12)	0	0	0.0	0.0	0.0	YES	0
06-1286266.	TRAVELERS CASUALTY CO OF CONNECTICUT	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-0876835.	TRAVELERS CASUALTY INS CO OF AMERICA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
95-3634110.	TRAVELERS COMMERCIAL CASUALTY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1203698.	TRAVELERS EXCESS AND SURPLUS LINES CO	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
06-0336212.	TRAVELERS INDEMNITY CO OF CONNECTICUT	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
58-6020487.	TRAVELERS INDEMNITY COMPANY OF AMERICA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-0566050.	TRAVELERS INDEMNITY COMPANY	21,347	0	0	0	0	0	21,347	0	0	21,347	0	0	0.0	0.0	0.0	YES	0
36-2719165.	TRAVELERS PROP CAS CO OF AMERICA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
0399999.	Total Authorized Affiliates - U.S. Non-Pool - Other	21,335	0	0	0	0	0	21,335	0	0	21,335	0	0	0.0	0.0	0.0	XXX	0
0499999.	Total Authorized Affiliates - U.S. Non-Pool - Total	21,335	0	0	0	0	0	21,335	0	0	21,335	0	0	0.0	0.0	0.0	XXX	0
Authorized Affiliates-Other (Non-U.S.) - Other																		
AA-1126003.	LLOYDS SYNDICATE 5000	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
0699999.	Total Authorized Affiliates - Other (Non-U.S.) - Other	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
0799999.	Total Authorized Affiliates - Other (Non-U.S.) - Total	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
0899999.	Total Authorized Affiliates	21,335	0	0	0	0	0	21,335	0	0	21,335	0	0	0.0	0.0	0.0	XXX	0
Authorized Other U.S. Unaffiliated Insurers																		
06-0237820.	ACE PROPERTY & CASUALTY INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1182357.	ALLIED WORLD INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1430254.	ARCH REINSURANCE COMPANY	1,776	0	0	0	0	0	1,776	0	0	1,776	0	2,443	0.0	0.0	0.0	YES	0
51-0434766.	AXIS REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
47-0574325.	BERKLEY INSURANCE COMPANY	(2)	0	0	0	0	0	(2)	0	0	(2)	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses															
		37	Overdue					43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
35-2293075.	ENDURANCE ASSURANCE CORPORATION	250	0	0	0	0	0	250	0	0	250	0	339	0.0	0.0	0.0	YES	0
22-2005057.	EVEREST REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-1963496.	FEDERAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1325038.	FINIAL REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-2673100.	GENERAL REINSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1481194.	MARKEL GLOBAL REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-4924125.	MUNICH REINSURANCE AMERICA INC	43	0	0	0	0	0	43	0	0	43	0	50	0.0	0.0	0.0	YES	0
47-0355979.	NATIONAL INDEMNITY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
47-0698507.	ODYSSEY REINSURANCE COMPANY	250	0	0	0	0	0	250	0	0	250	0	339	0.0	0.0	0.0	YES	0
13-3031176.	PARTNER REINSURANCE CO OF THE US	2,003	0	0	0	0	0	2,003	0	0	2,003	0	2,710	0.0	0.0	0.0	YES	0
23-1740414.	R&Q REINSURANCE COMPANY	(0)	0	0	0	0	0	(0)	0	0	(0)	0	0	0.0	0.0	0.0	YES	0
75-1444207.	SCOR REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-1675535.	SWISS REINSURANCE AMERICA CORPORATION	388	0	0	0	0	0	388	0	0	388	0	517	0.0	0.0	0.0	YES	0
13-5616275.	TRANSATLANTIC REINSURANCE COMPANY	250	0	0	0	0	0	250	0	0	250	0	339	0.0	0.0	0.0	YES	0
48-0921045.	WESTPORT INSURANCE CORPORATION	(3)	0	0	0	0	0	(3)	0	0	(3)	0	0	0.0	0.0	0.0	YES	0
13-1290712.	XL REINSURANCE AMERICA INC	4,005	0	0	0	0	0	4,005	0	0	4,005	0	5,421	0.0	0.0	0.0	YES	0
0999999.	Total Authorized Other U.S. Unaffiliated Insurers	8,961	0	0	0	0	0	8,961	0	0	8,961	0	12,158	0.0	0.0	0.0	XXX	0
Authorized Other Non-U.S. Insurers																		
AA-1360015.	ASSICURAZIONI GENERALI S.P.A.	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340125.	HANNOVER RUCK SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128623.	LLOYDS SYNDICATE 2623	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126033.	LLOYDS SYNDICATE 33	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126623.	LLOYDS SYNDICATE 623	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120377.	OCEAN MARINE INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190339.	RENAISSANCE REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460006.	VALIDUS REINSURANCE (SWITZERLAND) LTD	250	0	0	0	0	0	250	0	0	250	0	339	0.0	0.0	0.0	YES	0
1299999.	Total Authorized Other Non-U.S. Insurers	250	0	0	0	0	0	250	0	0	250	0	339	0.0	0.0	0.0	XXX	0
1499999.	Total Authorized Excluding Protected Cells	30,547	0	0	0	0	0	30,547	0	0	30,547	0	12,496	0.0	0.0	0.0	XXX	0

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
Unauthorized Affiliates-Other (Non-U.S.) - Other																		
AA-1121375.	TRAVELERS INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1560039.	TRAVELERS INSURANCE COMPANY OF CANADA	0	4	0	0	0	4	4	0	0	4	0	0	100.0	0.0	0.0	YES	0
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other	0	4	0	0	0	4	4	0	0	4	0	0	100.0	0.0	0.0	XXX	0
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total	0	4	0	0	0	4	4	0	0	4	0	0	100.0	0.0	0.0	XXX	0
2299999.	Total Unauthorized Affiliates	0	4	0	0	0	4	4	0	0	4	0	0	100.0	0.0	0.0	XXX	0
Unauthorized Other U.S. Unaffiliated Insurers																		
03-0371799.	QUEEN CITY ASSURANCE, INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	WILLIAM HENRY INSURANCE LLC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2399999.	Total Unauthorized Other U.S. Unaffiliated Insurers	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
Unauthorized Pools-Voluntary Pools, Associations or Other Similar Facilities																		
AA-9992202.	SMALL BUSINESS ADMINISTRATION	(1)	0	0	0	0	0	(1)	0	0	(1)	0	120	0.0	0.0	0.0	YES	0
2599999.	Total Unauthorized Pools - Voluntary Pools	(1)	0	0	0	0	0	(1)	0	0	(1)	0	120	0.0	0.0	0.0	XXX	0
Unauthorized Other Non-U.S. Insurers																		
AA-1360015.	ASSICURAZIONI GENERALI S.P.A.	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-2734101.	FIANZAS Y CAUCIONES ATLAS SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340097.	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460080.	HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1930680.	INSURANCE AUSTRALIA LTD	(0)	0	0	0	0	0	(0)	0	0	(0)	0	0	0.0	0.0	0.0	YES	0
AA-1120377.	OCEAN MARINE INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340004.	R+V VERSICHERUNG AG	(0)	0	0	0	0	0	(0)	0	0	(0)	0	0	0.0	0.0	0.0	YES	0
AA-1464100.	SCOR SWITZERLAND AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1370021.	SWISS RE EUROPE S.A	(0)	0	0	0	0	0	(0)	0	0	(0)	0	0	0.0	0.0	0.0	YES	0
AA-1340255.	WUERTTEMBERGISCHE VERSICHERUNG AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2699999.	Total Unauthorized Other Non-U.S. Insurers	(1)	0	0	0	0	0	(1)	0	0	(1)	0	0	0.0	0.0	0.0	XXX	0
2899999.	Total Unauthorized Excluding Protected Cells	(1)	4	0	0	0	4	3	0	0	3	0	120	151.3	0.0	0.0	XXX	0
Certified Other Non-U.S. Insurers																		
CR-1340125	HANNOVER RUCK SE	2,003	0	0	0	0	0	2,003	0	0	2,003	0	2,710	0.0	0.0	0.0	YES	0
CR-3190339	RENAISSANCE REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
4099999.	Total Certified Other Non-U.S. Insurers	2,003	0	0	0	0	0	2,003	0	0	2,003	0	2,710	0.0	0.0	0.0	XXX.	0
4299999.	Total Certified Excluding Protected Cells	2,003	0	0	0	0	0	2,003	0	0	2,003	0	2,710	0.0	0.0	0.0	XXX.	0
5799999.	Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells.	32,548	4	0	0	0	4	32,553	0	0	32,553	0	15,327	0.0	0.0	0.0	XXX.	0
9999999.	Totals (Sum of 5799999 and 5899999)	32,548	4	0	0	0	4	32,553	0	0	32,553	0	15,327	0.0	0.0	0.0	XXX.	0

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
Authorized Affiliates-U.S. Non-Pool - Other																	
06-0291290.	CHARTER OAK FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1067463.	FARMINGTON CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0303275.	PHOENIX INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0406690.	ST PAUL FIRE & MARINE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2542404.	ST PAUL PROTECTIVE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033509.	STANDARD FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033504.	TRAVELERS CASUALTY & SURETY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1286266.	TRAVELERS CASUALTY CO OF CONNECTICUT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0876835.	TRAVELERS CASUALTY INS CO OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-3634110.	TRAVELERS COMMERCIAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1203698.	TRAVELERS EXCESS AND SURPLUS LINES CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0336212.	TRAVELERS INDEMNITY CO OF CONNECTICUT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
58-6020487.	TRAVELERS INDEMNITY COMPANY OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0566050.	TRAVELERS INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2719165.	TRAVELERS PROP CAS CO OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999.	Total Authorized Affiliates - U.S. Non-Pool - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999.	Total Authorized Affiliates - U.S. Non-Pool - Total				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Affiliates-Other (Non-U.S.) - Other																	
AA-1126003.	LLOYDS SYNDICATE 5000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0699999.	Total Authorized Affiliates - Other (Non-U.S.) - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999.	Total Authorized Affiliates - Other (Non-U.S.) - Total				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0899999.	Total Authorized Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Other U.S. Unaffiliated Insurers																	
06-0237820.	ACE PROPERTY & CASUALTY INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1182357.	ALLIED WORLD INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1430254.	ARCH REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
51-0434766.	AXIS REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0574325.	BERKLEY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
35-2293075.	ENDURANCE ASSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2005057.	EVEREST REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1963496.	FEDERAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1325038.	FINIAL REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2673100.	GENERAL REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1481194.	MARKEL GLOBAL REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4924125.	MUNICH REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0355979.	NATIONAL INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0698507.	ODYSSEY REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3031176.	PARTNER REINSURANCE CO OF THE US	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1740414.	R&Q REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1444207.	SCOR REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1675535.	SWISS REINSURANCE AMERICA CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5616275.	TRANSATLANTIC REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
48-0921045.	WESTPORT INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1290712.	XL REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0999999.	Total Authorized Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Other Non-U.S. Insurers																	
AA-1360015.	ASSICURAZIONI GENERALI S.P.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340125.	HANNOVER RUCK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128623.	LLOYDS SYNDICATE 2623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126033.	LLOYDS SYNDICATE 33	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126623.	LLOYDS SYNDICATE 623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120377.	OCEAN MARINE INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190339.	RENAISSANCE REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460006.	VALIDUS REINSURANCE (SWITZERLAND) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1299999.	Total Authorized Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1499999.	Total Authorized Excluding Protected Cells				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
Unauthorized Affiliates-Other (Non-U.S.) - Other																	
AA-1121375.	TRAVELERS INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560039.	TRAVELERS INSURANCE COMPANY OF CANADA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2299999.	Total Unauthorized Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized Other U.S. Unaffiliated Insurers																	
03-0371799.	QUEEN CITY ASSURANCE, INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	WILLIAM HENRY INSURANCE LLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2399999.	Total Unauthorized Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized Pools-Voluntary Pools, Associations or Other Similar Facilities																	
AA-9992202.	SMALL BUSINESS ADMINISTRATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2599999.	Total Unauthorized Pools - Voluntary Pools				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized Other Non-U.S. Insurers																	
AA-1360015.	ASSICURAZIONI GENERALI S.P.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2734101.	FIANZAS Y CAUCIONES ATLAS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340097.	GOTHAER ALLGEMEINE VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460080.	HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930680.	INSURANCE AUSTRALIA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120377.	OCEAN MARINE INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340004.	R+V VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1464100.	SCOR SWITZERLAND AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1370021.	SWISS RE EUROPE S.A	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340255.	WUERTTEMBERGISCHE VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2699999.	Total Unauthorized Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999.	Total Unauthorized Excluding Protected Cells				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Certified Other Non-U.S. Insurers																	
CR-1340125	HANNOVER RUCK SE	2	05/22/2014	10.0	0	15,968	1,597	10.0	100.0	0	15,968	0	0	0	0	0	0
CR-3190339	RENAISSANCE REINSURANCE LTD	3	11/21/2018	20.0	0	349	70	0.0	0.0	0	0	349	0	0	0	0	0

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
4099999.	Total Certified Other Non-U.S. Insurers				0	16,317	1,667	XXX	XXX	0	15,968	349	0	0	0	0	0
4299999.	Total Certified Excluding Protected Cells				0	16,317	1,667	XXX	XXX	0	15,968	349	0	0	0	0	0
5799999.	Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells				0	16,317	1,667	XXX	XXX	0	15,968	349	0	0	0	0	0
9999999.	Totals (Sum of 5799999 and 5899999)				0	16,317	1,667	XXX	XXX	0	15,968	349	0	0	0	0	0

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
Authorized Affiliates-U.S. Non-Pool - Other										
06-0291290.	CHARTER OAK FIRE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1067463.	FARMINGTON CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0303275.	PHOENIX INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
41-0406690.	ST PAUL FIRE & MARINE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2542404.	ST PAUL PROTECTIVE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-6033509.	STANDARD FIRE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-6033504.	TRAVELERS CASUALTY & SURETY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1286266.	TRAVELERS CASUALTY CO OF CONNECTICUT	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0876835.	TRAVELERS CASUALTY INS CO OF AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
95-3634110.	TRAVELERS COMMERCIAL CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1203698.	TRAVELERS EXCESS AND SURPLUS LINES CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0336212.	TRAVELERS INDEMNITY CO OF CONNECTICUT	0	XXX	XXX	0	0	0	XXX	XXX	0
58-6020487.	TRAVELERS INDEMNITY COMPANY OF AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0566050.	TRAVELERS INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2719165.	TRAVELERS PROP CAS CO OF AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
0399999.	Total Authorized Affiliates - U.S. Non-Pool - Other	0	XXX	XXX	0	0	0	XXX	XXX	0
0499999.	Total Authorized Affiliates - U.S. Non-Pool - Total	0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized Affiliates-Other (Non-U.S.) - Other										
AA-1126003.	LLOYDS SYNDICATE 5000	0	XXX	XXX	0	0	0	XXX	XXX	0
0699999.	Total Authorized Affiliates - Other (Non-U.S.) - Other	0	XXX	XXX	0	0	0	XXX	XXX	0
0799999.	Total Authorized Affiliates - Other (Non-U.S.) - Total	0	XXX	XXX	0	0	0	XXX	XXX	0
0899999.	Total Authorized Affiliates	0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized Other U.S. Unaffiliated Insurers										
06-0237820.	ACE PROPERTY & CASUALTY INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1182357.	ALLIED WORLD INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1430254.	ARCH REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
51-0434766.	AXIS REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0574325.	BERKLEY INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
35-2293075.	ENDURANCE ASSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
22-2005057.	EVEREST REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1963496.	FEDERAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1325038.	FINIAL REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2673100.	GENERAL REINSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1481194.	MARKEL GLOBAL REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-4924125.	MUNICH REINSURANCE AMERICA INC	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0355979.	NATIONAL INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0698507.	ODYSSEY REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3031176.	PARTNER REINSURANCE CO OF THE US	0	XXX	XXX	0	0	0	XXX	XXX	0
23-1740414.	R&Q REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
75-1444207.	SCOR REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1675535.	SWISS REINSURANCE AMERICA CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5616275.	TRANSATLANTIC REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
48-0921045.	WESTPORT INSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1290712.	XL REINSURANCE AMERICA INC	0	XXX	XXX	0	0	0	XXX	XXX	0
0999999.	Total Authorized Other U.S. Unaffiliated Insurers	0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized Other Non-U.S. Insurers										
AA-1360015.	ASSICURAZIONI GENERALI S.P.A.	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1340125.	HANNOVER RUCK SE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128623.	LLOYDS SYNDICATE 2623	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126033.	LLOYDS SYNDICATE 33	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126623.	LLOYDS SYNDICATE 623	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120377.	OCEAN MARINE INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190339.	RENAISSANCE REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1460006.	VALIDUS REINSURANCE (SWITZERLAND) LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
1299999.	Total Authorized Other Non-U.S. Insurers	0	XXX	XXX	0	0	0	XXX	XXX	0
1499999.	Total Authorized Excluding Protected Cells	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
Unauthorized Affiliates-Other (Non-U.S.) - Other										
AA-1121375.	TRAVELERS INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1560039.	TRAVELERS INSURANCE COMPANY OF CANADA	0	7,199	0	XXX	XXX	XXX	7,199	XXX	7,199
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other	0	7,199	0	XXX	XXX	XXX	7,199	XXX	7,199
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total	0	7,199	0	XXX	XXX	XXX	7,199	XXX	7,199
2299999.	Total Unauthorized Affiliates	0	7,199	0	XXX	XXX	XXX	7,199	XXX	7,199
Unauthorized Other U.S. Unaffiliated Insurers										
03-0371799.	QUEEN CITY ASSURANCE, INC	0	4	0	XXX	XXX	XXX	4	XXX	4
00-0000000.	WILLIAM HENRY INSURANCE LLC	0	214	0	XXX	XXX	XXX	214	XXX	214
2399999.	Total Unauthorized Other U.S. Unaffiliated Insurers	0	218	0	XXX	XXX	XXX	218	XXX	218
Unauthorized Pools-Voluntary Pools, Associations or Other Similar Facilities										
AA-9992202.	SMALL BUSINESS ADMINISTRATION	0	148	0	XXX	XXX	XXX	148	XXX	148
2599999.	Total Unauthorized Pools - Voluntary Pools	0	148	0	XXX	XXX	XXX	148	XXX	148
Unauthorized Other Non-U.S. Insurers										
AA-1360015.	ASSICURAZIONI GENERALI S.P.A	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-2734101.	FIANZAS Y CAUCIONES ATLAS SA	0	14	0	XXX	XXX	XXX	14	XXX	14
AA-1340097.	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	2	0	XXX	XXX	XXX	2	XXX	2
AA-1460080.	HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1930680.	INSURANCE AUSTRALIA LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1120377.	OCEAN MARINE INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1340004.	R+V VERSICHERUNG AG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1464100.	SCOR SWITZERLAND AG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1370021.	SWISS RE EUROPE S.A	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1340255.	WUERTTEMBERGISCHE VERSICHERUNG AG	0	0	0	XXX	XXX	XXX	0	XXX	0
2699999.	Total Unauthorized Other Non-U.S. Insurers	0	16	0	XXX	XXX	XXX	16	XXX	16
2899999.	Total Unauthorized Excluding Protected Cells	0	7,581	0	XXX	XXX	XXX	7,581	XXX	7,581
Certified Other Non-U.S. Insurers										
CR-1340125	HANNOVER RUCK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3190339	RENAISSANCE REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	349	349

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
4099999.	Total Certified Other Non-U.S. Insurers	XXX	XXX	XXX	XXX	XXX	XXX	XXX	349	349
4299999.	Total Certified Excluding Protected Cells	XXX	XXX	XXX	XXX	XXX	XXX	XXX	349	349
5799999.	Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells.	0	7,581	0	0	0	0	7,581	349	7,930
9999999.	Totals (Sum of 5799999 and 5899999)	0	7,581	0	0	0	0	7,581	349	7,930

SCHEDULE F - PART 4

Issuing or Confirming Banks for Letters of Credit from Schedule F, Part 3 ($000 Omitted)

1 Issuing or Confirming Bank Reference Number	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
0001	1	021000089	CITIBANK N.A.	56
0002	1	021000089	CITIBANK N.A.	34
0003	1	021000089	CITIBANK N.A.	17
0004	1	021000089	CITIBANK N.A.	1
0005	1	021000089	CITIBANK N.A.	1
0006	1	026002532	BANK OF NOVA SCOTIA	297
0007	1	026007728	NATIONAL AUSTRALIA BANK	3
0008	1	021000089	CITIBANK N.A.	3
0009	1	021000089	CITIBANK N.A.	200
0010	1	021000089	CITIBANK N.A.	3,783
				4,394

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties. The commission rate to be reported is by contract with ceded premium in excess of $50,000.

1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1. MUNICH REINSURANCE AMERICA INC	40.0	4,989
2. XL REINSURANCE AMERICA INC	34.0	73,095
3. XL REINSURANCE AMERICA INC	34.0	1,578
4. XL REINSURANCE AMERICA INC	34.0	109
5. SWISS REINSURANCE AMERICA CORPORATION	26.0	4,314

B. Report the five largest reinsurance recoverables reported in Schedule F, Part 3, Column 15, due from any one reinsurer (based on the total recoverables, Schedule F, Part 3, Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated YES or NO
6. TRAVELERS INDEMNITY COMPANY	1,898,675	661,223	YES
7. XL REINSURANCE AMERICA INC	32,771	27,175	NO
8. HANNOVER RUCK SE	18,638	20,480	NO
9. PARTNER REINSURANCE CO OF THE US	16,666	14,656	NO
10.NATIONAL INDEMNITY COMPANY	16,110	11,229	NO

NOTE: Disclosure of the five largest provisional commission rates should exclude mandatory pools and joint underwriting associations.

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	4,184,604,755	0	4,184,604,755
2.	Premiums and considerations (Line 15)	277,653,788	0	277,653,788
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	32,553,518	(32,552,680)	838
4.	Funds held by or deposited with reinsured companies (Line 16.2)	193,054	0	193,054
5.	Other assets	130,884,511	0	130,884,511
6.	Net amount recoverable from reinsurers	0	1,976,280,462	1,976,280,462
7.	Protected cell assets (Line 27)	0	0	0
8.	Totals (Line 28)	4,625,889,627	1,943,727,781	6,569,617,408
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	1,166,647,715	1,533,360,462	2,700,008,177
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	109,739,156	2,258,188	111,997,344
11.	Unearned premiums (Line 9)	1,121,070,380	479,142,378	1,600,212,758
12.	Advance premiums (Line 10)	1,867,512	0	1,867,512
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	12,353,304	0	12,353,304
14.	Ceded reinsurance premiums payable (net of ceding commissions) (Line 12)	63,102,972	(63,102,967)	5
15.	Funds held by company under reinsurance treaties (Line 13)	0	0	0
16.	Amounts withheld or retained by company for account of others (Line 14)	42,228,250	0	42,228,250
17.	Provision for reinsurance (Line 16)	7,930,280	(7,930,280)	0
18.	Other liabilities	9,915,451	0	9,915,451
19.	Total liabilities excluding protected cell business (Line 26)	2,534,855,020	1,943,727,781	4,478,582,802
20.	Protected cell liabilities (Line 27)	0	0	0
21.	Surplus as regards policyholders (Line 37)	2,091,034,607	XXX	2,091,034,607
22.	Totals (Line 38)	4,625,889,627	1,943,727,781	6,569,617,408

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements?..Yes [ ] No [X]

If yes, give full explanation:

Sch. H - Pt. 1
NONE

Sch. H - Pt. 2
NONE

Sch. H - Pt. 3
NONE

Sch. H - Pt. 4
NONE

Sch. H - Pt. 5
NONE

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported-Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	4,530	2,808	604	420	1,741	200	3,672	3,447	XXX
2. 2011	1,570,859	325,856	1,245,003	423,103	121,103	31,262	10,193	49,656	16,431	28,468	356,294	XXX
3. 2012	1,659,024	406,092	1,252,931	456,212	142,087	18,014	9,969	47,419	16,490	19,693	353,098	XXX
4. 2013	1,747,246	471,422	1,275,824	495,161	206,929	28,830	11,203	47,861	17,284	15,484	336,436	XXX
5. 2014	1,826,816	465,168	1,361,648	480,600	188,817	18,900	11,159	51,896	15,858	14,010	335,563	XXX
6. 2015	1,879,820	509,296	1,370,524	399,270	153,320	12,221	6,046	48,239	15,663	16,568	284,700	XXX
7. 2016	1,936,556	528,963	1,407,593	510,696	180,265	24,402	7,518	53,033	17,725	37,733	382,624	XXX
8. 2017	2,033,846	581,305	1,452,541	539,173	150,529	14,891	5,008	53,199	17,541	38,978	434,186	XXX
9. 2018	2,151,646	613,939	1,537,706	520,775	132,286	14,163	4,983	50,115	15,074	11,337	432,710	XXX
10. 2019	2,293,545	672,467	1,621,078	383,788	108,218	8,132	4,203	47,425	13,630	5,143	313,294	XXX
11. 2020	2,513,108	766,933	1,746,175	177,118	50,734	4,779	1,224	29,885	8,076	1,797	151,748	XXX
12. Totals	XXX	XXX	XXX	4,390,425	1,437,096	176,197	71,924	480,469	153,973	192,883	3,384,099	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22		Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	20,199	6,127	20,089	19,751	2,028	875	7,572	7,450	6,030	1,623	5,279	20,091	XXX
2. 2011	1,473	1,226	1,585	1,294	130	48	108	85	598	334	2,241	907	XXX
3. 2012	99,996	99,404	7,663	5,580	1,232	1,063	245	166	1,214	489	2,134	3,648	XXX
4. 2013	102,038	93,225	5,767	7,740	2,693	1,140	(1,636)	367	1,761	642	2,787	7,508	XXX
5. 2014	12,071	7,208	9,514	10,008	947	386	326	531	2,398	848	3,578	6,275	XXX
6. 2015	37,718	24,820	34,676	23,018	1,696	435	2,993	1,026	3,519	1,258	4,657	30,044	XXX
7. 2016	102,453	63,120	58,318	48,173	6,101	2,024	2,122	1,611	5,286	1,995	11,929	57,358	XXX
8. 2017	91,457	59,758	81,537	46,954	5,374	1,653	5,188	2,030	7,793	3,399	11,888	77,555	XXX
9. 2018	170,602	122,207	114,641	92,044	5,059	2,002	36,072	20,880	17,854	7,396	20,459	99,700	XXX
10. 2019	167,068	52,949	319,965	206,831	7,493	2,778	36,984	19,829	38,105	16,950	20,879	270,278	XXX
11. 2020	174,324	48,259	765,489	355,746	7,808	4,117	44,417	18,296	41,758	14,193	35,388	593,183	XXX
12. Totals	979,399	578,302	1,419,244	817,140	40,561	16,519	134,390	72,272	126,314	49,127	121,219	1,166,547	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	14,409	5,682
2. 2011	507,915	150,714	357,201	32.3	46.3	28.7	0	0	0.00	538	369
3. 2012	631,995	275,249	356,746	38.1	67.8	28.5	0	0	0.00	2,675	973
4. 2013	682,474	338,531	343,944	39.1	71.8	27.0	0	0	0.00	6,840	668
5. 2014	576,652	234,814	341,838	31.6	50.5	25.1	0	0	0.00	4,369	1,906
6. 2015	540,331	225,587	314,744	28.7	44.3	23.0	0	0	0.00	24,555	5,489
7. 2016	762,412	322,430	439,981	39.4	61.0	31.3	0	0	0.00	49,478	7,880
8. 2017	798,612	286,871	511,741	39.3	49.3	35.2	0	0	0.00	66,283	11,272
9. 2018	929,281	396,871	532,409	43.2	64.6	34.6	0	0	0.00	70,992	28,707
10. 2019	1,008,959	425,387	583,572	44.0	63.3	36.0	0	0	0.00	227,253	43,025
11. 2020	1,245,576	500,645	744,931	49.6	65.3	42.7	0	0	0.00	535,808	57,376
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,003,201	163,347

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements, which will reconcile Part 1 with Parts 2 and 4.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior	1,058,107	903,902	666,136	378,858	315,789	267,043	255,568	249,301	253,989	252,898	(1,092)	3,597
2. 2011	419,058	440,840	419,751	365,114	340,529	322,695	325,088	326,665	324,270	323,713	(557)	(2,952)
3. 2012	XXX	428,513	445,312	435,803	362,535	330,224	328,168	324,606	322,980	325,092	2,112	486
4. 2013	XXX	XXX	407,778	415,297	377,421	340,389	316,720	310,265	308,413	312,249	3,835	1,984
5. 2014	XXX	XXX	XXX	423,997	428,020	372,108	325,912	309,569	303,364	304,249	885	(5,320)
6. 2015	XXX	XXX	XXX	XXX	433,484	413,882	373,240	317,559	307,492	279,907	(27,585)	(37,652)
7. 2016	XXX	XXX	XXX	XXX	XXX	457,994	452,578	397,553	401,510	401,382	(128)	3,828
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	497,183	510,954	474,345	471,689	(2,656)	(39,265)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	472,285	500,406	486,911	(13,495)	14,626
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	512,839	528,621	15,782	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	695,558	XXX	XXX
12. Totals											(22,899)	(60,668)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020		
1. Prior	000	113,041	187,007	210,401	223,884	224,946	230,235	232,239	235,306	237,213	XXX	XXX
2. 2011	68,005	219,253	262,772	288,122	299,938	311,899	317,846	322,361	321,766	323,069	XXX	XXX
3. 2012	XXX	57,925	197,094	260,227	273,923	284,516	292,326	319,156	321,721	322,170	XXX	XXX
4. 2013	XXX	XXX	53,348	183,168	254,197	277,690	293,505	299,905	304,544	305,859	XXX	XXX
5. 2014	XXX	XXX	XXX	79,013	186,396	241,782	276,025	283,956	296,544	299,524	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	54,254	157,092	210,491	230,802	244,445	252,124	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	74,872	206,510	281,332	309,213	347,315	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	102,318	280,792	367,522	398,527	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	113,197	317,922	397,670	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116,968	279,499	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	129,939	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	823,638	620,879	378,257	97,076	43,770	3,479	(3,340)	(3,580)	(2,084)	460
2. 2011	246,252	148,816	119,585	56,687	19,159	(1,705)	(3,929)	(6,221)	(348)	315
3. 2012	XXX	284,384	184,803	130,569	51,851	16,923	10,682	(1,824)	(1,423)	2,162
4. 2013	XXX	XXX	279,767	150,751	83,519	29,459	226	(7,624)	(8,686)	(3,976)
5. 2014	XXX	XXX	XXX	272,361	177,259	85,176	29,216	7,502	1,239	(699)
6. 2015	XXX	XXX	XXX	XXX	289,649	172,134	104,638	53,373	37,730	13,624
7. 2016	XXX	XXX	XXX	XXX	XXX	293,943	112,308	29,288	17,035	10,656
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	298,491	135,759	53,846	37,741
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	268,565	89,855	37,789
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	275,065	130,288
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	435,863

Sch. P - Pt. 1A
NONE

Sch. P - Pt. 1B
NONE

SCHEDULE P - PART 1C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	0	0	0	0	0	0	0	0	0	0	0	0
4. 2013	0	0	0	0	0	0	0	0	0	0	0	0
5. 2014	0	0	0	0	0	0	0	1	1	0	0	0
6. 2015	0	0	0	0	0	0	0	0	0	0	0	0
7. 2016	0	0	0	0	0	0	0	0	0	0	0	0
8. 2017	0	0	0	0	0	0	0	1	1	0	0	0
9. 2018	0	0	0	0	0	0	0	3	3	0	0	0
10. 2019	0	0	0	0	0	0	0	0	0	0	0	0
11. 2020	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	0	0	0	0	6	6	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		Number of Claims Outstanding-Direct and Assumed
1. Prior	0	0	108	108	0	0	3	3	34	34	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2013	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2014	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2015	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2016	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2017	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2018	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2020	0	0	0	0	0	0	0	0	(22)	(22)	0	(0)	0
12. Totals	0	0	108	108	0	0	3	3	12	12	0	0	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2011	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
3. 2012	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
4. 2013	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
5. 2014	1	1	0	0.0	0.0	0.0	0	0	0.00	0	0
6. 2015	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
7. 2016	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
8. 2017	1	1	0	0.0	0.0	0.0	0	0	0.00	0	0
9. 2018	3	3	0	0.0	0.0	0.0	0	0	0.00	0	0
10. 2019	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
11. 2020	(22)	(22)	(0)	0.0	0.0	0.0	0	0	0.00	0	(0)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported-Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	338	338	17	17	(10)	(10)	0	0	XXX
2. 2011	(20)	(20)	0	0	0	0	0	(0)	(0)	0	0	0
3. 2012	(48)	(48)	0	0	0	0	0	(0)	(0)	0	0	0
4. 2013	90	90	0	0	0	0	0	0	0	0	0	0
5. 2014	40	40	0	0	0	0	0	(0)	(0)	0	0	0
6. 2015	0	0	0	0	0	0	0	(5)	(5)	0	0	0
7. 2016	0	0	0	0	0	0	0	1	1	0	0	0
8. 2017	0	0	0	0	0	0	0	(0)	(0)	0	0	0
9. 2018	0	0	0	0	0	0	0	(2)	(2)	0	0	0
10. 2019	0	0	0	0	0	0	0	(1)	(1)	0	0	0
11. 2020	0	0	0	0	0	0	0	(2)	(2)	0	0	0
12. Totals	XXX	XXX	XXX	338	338	17	17	(20)	(20)	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	2,113	2,113	5,411	5,411	411	411	764	764	117	117	0	0	18
2. 2011	0	0	0	0	0	0	0	0	16	16	0	0	0
3. 2012	0	0	2	2	0	0	0	0	16	16	0	0	0
4. 2013	0	0	15	15	0	0	2	2	16	16	0	0	0
5. 2014	0	0	0	0	0	0	0	0	16	16	0	0	0
6. 2015	0	0	0	0	0	0	0	0	16	16	0	0	0
7. 2016	0	0	0	0	0	0	0	0	16	16	0	0	0
8. 2017	0	0	0	0	0	0	0	0	16	16	0	0	0
9. 2018	0	0	0	0	0	0	0	0	16	16	0	0	0
10. 2019	0	0	0	0	0	0	0	0	16	16	0	0	0
11. 2020	0	0	0	0	0	0	0	0	(36)	(36)	0	0	0
12. Totals	2,113	2,113	5,428	5,428	411	411	766	766	226	226	0	0	18

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2011	16	16	0	(79.0)	(79.0)	0.0	0	0	0.00	0	0
3. 2012	18	18	0	(37.3)	(37.3)	0.0	0	0	0.00	0	0
4. 2013	33	33	0	37.3	37.3	0.0	0	0	0.00	0	0
5. 2014	16	16	0	40.2	40.2	0.0	0	0	0.00	0	0
6. 2015	11	11	0	0.0	0.0	0.0	0	0	0.00	0	0
7. 2016	17	17	0	0.0	0.0	0.0	0	0	0.00	0	0
8. 2017	16	16	0	0.0	0.0	0.0	0	0	0.00	0	0
9. 2018	15	15	0	0.0	0.0	0.0	0	0	0.00	0	0
10. 2019	15	15	0	0.0	0.0	0.0	0	0	0.00	0	0
11. 2020	(39)	(39)	0	0.0	0.0	0.0	0	0	0.00	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	10	10	73	73	0	0	0	0	XXX
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	0	0	0	0	0	0	0	0	0	0	0	0
4. 2013	0	0	0	0	0	0	0	0	0	0	0	0
5. 2014	0	0	0	0	0	0	0	0	0	0	0	0
6. 2015	0	0	0	0	0	0	0	0	0	0	0	0
7. 2016	0	0	0	0	0	0	0	0	0	0	0	0
8. 2017	0	0	0	0	0	0	0	0	0	0	0	0
9. 2018	0	0	0	0	0	0	0	0	0	0	0	0
10. 2019	0	0	0	0	0	0	0	0	0	0	0	0
11. 2020	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	10	10	73	73	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR					Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated		
1. Prior	71	71	1,925	1,925	128	128	2,494	2,494	152	152	0	0	63
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2013	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2014	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2015	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2016	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2017	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2018	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2020	0	0	0	0	0	0	0	0	(0)	(0)	0	0	0
12. Totals	71	71	1,925	1,925	128	128	2,494	2,494	153	153	0	0	63

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2011	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
3. 2012	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
4. 2013	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
5. 2014	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
6. 2015	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
7. 2016	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
8. 2017	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
9. 2018	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
10. 2019	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
11. 2020	(0)	(0)	0	0.0	0.0	0.0	0	0	0.00	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

Sch. P - Pt. 1F - Sn. 1
NONE

Sch. P - Pt. 1F - Sn. 2
NONE

Sch. P - Pt. 1G
NONE

SCHEDULE P - PART 1H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	54	54	80	80	72	72	0	0	XXX
2. 2011	248	248	0	0	0	0	0	91	91	0	0	0
3. 2012	288	25	263	0	0	17	17	91	91	0	0	1
4. 2013	266	266	0	25	25	2	2	5	5	0	0	1
5. 2014	676	676	0	191	191	3	3	15	15	0	0	3
6. 2015	586	586	0	51	51	10	10	17	17	0	0	2
7. 2016	711	711	0	358	358	1	1	10	10	0	0	4
8. 2017	174	174	0	369	369	0	0	4	4	0	0	2
9. 2018	956	956	0	97	97	12	12	10	10	0	0	5
10. 2019	1,138	1,059	78	34	34	1	1	6	6	0	0	4
11. 2020	682	565	117	33	33	0	0	2	2	0	0	1
12. Totals	XXX	XXX	XXX	1,212	1,212	125	125	321	321	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22		Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	0	0	9,250	9,250	50	50	3,231	3,231	537	537	0	0	5
2. 2011	0	0	24	24	0	0	7	7	87	87	0	0	0
3. 2012	0	0	45	45	0	0	13	13	87	87	0	0	0
4. 2013	0	0	44	44	0	0	14	14	87	87	0	0	0
5. 2014	0	0	272	272	0	0	69	69	87	87	0	0	0
6. 2015	0	0	217	217	0	0	31	31	87	87	0	0	0
7. 2016	0	0	144	144	0	0	42	42	87	87	0	0	0
8. 2017	0	0	128	128	0	0	8	8	87	87	0	0	0
9. 2018	0	0	305	305	8	8	32	32	82	82	0	0	1
10. 2019	0	0	628	628	0	0	51	51	87	87	0	0	0
11. 2020	7	7	220	211	0	0	24	24	(185)	(185)	0	10	1
12. Totals	7	7	11,277	11,268	58	58	3,523	3,523	1,128	1,128	0	10	7

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2011	209	209	0	84.4	84.4	0.0	0	0	0.00	0	0
3. 2012	253	253	0	87.8	1,020.6	0.0	0	0	0.00	0	0
4. 2013	176	176	0	66.2	66.2	0.0	0	0	0.00	0	0
5. 2014	637	637	0	94.2	94.2	0.0	0	0	0.00	0	0
6. 2015	412	412	0	70.2	70.2	0.0	0	0	0.00	0	0
7. 2016	642	642	0	90.2	90.2	0.0	0	0	0.00	0	0
8. 2017	596	596	0	343.1	343.1	0.0	0	0	0.00	0	0
9. 2018	545	545	0	57.0	57.0	0.0	0	0	0.00	0	0
10. 2019	806	806	0	70.9	76.1	0.0	0	0	0.00	0	0
11. 2020	101	91	10	14.8	16.2	8.3	0	0	0.00	9	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	9	0

SCHEDULE P - PART 1H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	6,234	2,187	48	72	181	86	2	4,117	XXX
2. 2011	558,229	229,890	328,340	269,849	114,604	10,573	10,087	27,158	14,897	736	167,993	3,901
3. 2012	664,581	306,954	357,627	356,346	140,686	10,436	9,867	28,421	15,073	966	229,577	4,159
4. 2013	752,242	360,288	391,954	378,680	191,210	11,157	10,707	26,795	14,604	917	200,110	3,962
5. 2014	814,851	384,041	430,810	351,942	168,354	11,443	11,063	27,553	13,814	1,021	197,706	3,862
6. 2015	845,086	390,425	454,662	308,034	135,303	6,436	5,987	27,692	14,047	197	186,825	3,707
7. 2016	881,780	412,495	469,285	347,204	168,722	7,786	7,439	30,947	16,356	435	193,421	3,908
8. 2017	954,804	459,513	495,290	330,496	137,444	5,541	4,877	30,307	16,198	205	207,825	4,037
9. 2018	1,013,950	481,979	531,971	283,739	103,282	5,388	4,845	28,442	13,760	232	195,682	4,322
10. 2019	1,095,452	516,201	579,251	183,746	54,061	4,402	4,018	26,149	12,245	27	143,973	4,568
11. 2020	1,228,807	579,164	649,643	50,190	13,345	1,340	1,214	14,484	6,869	4	44,586	3,243
12. Totals	XXX	XXX	XXX	2,866,459	1,229,197	74,551	70,176	268,128	137,949	4,742	1,771,816	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	4,272	1,227	2,142	2,049	137	19	361	365	868	462	0	3,659	54
2. 2011	1,473	1,226	1,942	1,269	96	48	80	78	347	185	0	1,133	20
3. 2012	99,515	99,404	7,929	5,533	1,066	1,063	178	153	629	323	0	2,840	35
4. 2013	100,122	93,193	8,282	7,622	871	764	345	351	1,007	536	0	8,161	58
5. 2014	11,171	7,208	12,172	9,520	673	386	406	443	1,215	646	0	7,435	70
6. 2015	30,337	24,820	26,956	22,311	463	435	1,125	975	1,944	1,034	0	11,249	112
7. 2016	79,066	63,120	45,129	36,901	1,393	1,200	1,417	1,305	3,315	1,764	0	26,029	191
8. 2017	79,678	59,758	60,763	41,436	2,026	1,648	1,721	1,508	5,992	3,177	0	42,653	344
9. 2018	153,151	118,342	111,391	88,631	2,043	1,843	33,231	19,314	13,173	7,010	0	77,848	759
10. 2019	144,498	49,111	273,741	196,721	3,106	2,705	31,481	18,239	30,497	16,217	0	200,329	1,756
11. 2020	116,702	26,617	576,759	331,554	4,270	4,065	31,061	15,710	25,656	13,645	0	362,856	2,380
12. Totals	819,985	544,024	1,127,204	743,549	16,144	14,175	101,406	58,440	84,642	44,999	0	744,193	5,779

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,139	521
2. 2011	311,519	142,393	169,126	55.8	61.9	51.5	0	0	0.00	920	213
3. 2012	504,519	272,101	232,418	75.9	88.6	65.0	0	0	0.00	2,507	333
4. 2013	527,257	318,986	208,271	70.1	88.5	53.1	0	0	0.00	7,589	572
5. 2014	416,575	211,434	205,141	51.1	55.1	47.6	0	0	0.00	6,616	819
6. 2015	402,986	204,912	198,074	47.7	52.5	43.6	0	0	0.00	10,161	1,088
7. 2016	516,257	296,807	219,450	58.5	72.0	46.8	0	0	0.00	24,173	1,856
8. 2017	516,524	266,046	250,479	54.1	57.9	50.6	0	0	0.00	39,247	3,406
9. 2018	630,557	357,027	273,529	62.2	74.1	51.4	0	0	0.00	57,568	20,280
10. 2019	697,620	353,318	344,302	63.7	68.4	59.4	0	0	0.00	172,407	27,922
11. 2020	820,462	413,019	407,442	66.8	71.3	62.7	0	0	0.00	335,290	27,567
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	659,616	84,577

SCHEDULE P - PART 1I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	Number of Claims Reported-Direct and Assumed
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	2,898	2,354	0	0	45	3	254	586	XXX
2. 2019	102,762	34,975	67,788	81,940	35,077	159	143	1,585	135	995	48,329	XXX
3. 2020	138,132	54,052	84,080	79,909	33,528	29	10	1,565	125	680	47,841	XXX
4. Totals	XXX	XXX	XXX	164,746	70,958	188	153	3,195	263	1,930	96,756	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13	14	15	16	17	18	19	20					
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	3,711	3,653	5,864	4,556	15	0	1,484	622	895	125	0	3,014	6
2. 2019	841	660	5,612	3,369	28	15	238	1,045	2,752	368	0	4,012	42
3. 2020	11,443	6,611	5,982	3,233	19	2	4,385	1,424	2,284	294	0	12,549	401
4. Totals	15,995	10,924	17,458	11,158	62	18	6,106	3,091	5,931	787	0	19,575	449

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,367	1,647
2. 2019	93,154	40,813	52,341	90.6	116.7	77.2	0	0	0.00	2,423	1,589
3. 2020	105,616	45,226	60,390	76.5	83.7	71.8	0	0	0.00	7,582	4,967
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	11,371	8,203

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	(0)	(0)	0	0	0	0	0	0	XXX
2. 2019	0	0	0	0	0	0	0	0	0	0	0	0
3. 2020	0	0	0	0	0	0	0	0	0	0	0	0
4. Totals	XXX	XXX	XXX	(0)	(0)	0	0	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	1
2. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Totals	0	0	0	0	0	0	0	0	0	0	0	0	1

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2019	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
3. 2020	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1K - FIDELITY/SURETY

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	Number of Claims Reported-Direct and Assumed
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	58,154	6,054	9,570	153	5,665	314	18,320	66,869	XXX
2. 2019	1,083,773	109,817	973,957	118,068	19,046	3,570	40	19,611	1,173	4,121	120,988	XXX
3. 2020	1,131,487	119,153	1,012,334	46,986	3,828	3,411	0	13,651	898	1,113	59,321	XXX
4. Totals	XXX	XXX	XXX	223,208	28,928	16,550	193	38,928	2,385	23,554	247,178	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	70,629	263	32,253	15,765	15,239	981	5,347	1,739	15,015	670	64,952	119,063	339
2. 2019	21,729	3,178	39,982	6,112	4,360	58	5,214	495	4,713	221	20,879	65,935	99
3. 2020	31,173	25	182,528	20,749	3,468	0	8,947	1,138	14,168	604	35,388	217,768	203
4. Totals	123,530	3,466	254,762	42,626	23,068	1,039	19,509	3,372	33,896	1,495	121,219	402,767	641

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	86,853	32,211
2. 2019	217,247	30,323	186,923	20.0	27.6	19.2	0	0	0.00	52,421	13,514
3. 2020	304,331	27,242	277,089	26.9	22.9	27.4	0	0	0.00	192,927	24,842
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	332,200	70,566

SCHEDULE P - PART 1L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2019	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2020	0	0	0	0	0	0	0	0	0	0	0	XXX
4. Totals	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13	14	15	16	17	18	19	20					
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Totals	0	0	0	0	0	0	0	0	0	0	0	0	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2019	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
3. 2020	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1M - INTERNATIONAL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2011	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2012	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2013	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2014	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2015	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2016	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2017	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2018	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2019	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2020	0	0	0	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2013	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2014	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2015	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2016	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2017	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2018	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	0	0	0	0	0	0	0	0	0	0	0	0	0

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2011	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
3. 2012	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
4. 2013	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
5. 2014	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
6. 2015	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
7. 2016	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
8. 2017	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
9. 2018	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
10. 2019	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
11. 2020	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY ($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2011	0	0	0	0	0	0	0	(1)	(1)	0	0	XXX
3. 2012	0	0	0	0	0	0	0	2	2	0	0	XXX
4. 2013	0	0	0	0	0	0	0	1	1	0	0	XXX
5. 2014	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2015	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2016	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2017	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2018	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2019	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2020	0	0	0	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	0	0	0	0	1	1	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22		Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	XXX
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2012	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2013	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2014	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2015	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2016	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2017	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2018	0	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2019	0	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2020	0	0	0	0	0	0	0	0	0	0	0	0	XXX
12. Totals	0	0	0	0	0	0	0	0	0	0	0	0	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2011	(1)	(1)	0	0.0	0.0	0.0	0	0	0.00	0	0
3. 2012	2	2	0	0.0	0.0	0.0	0	0	0.00	0	0
4. 2013	1	1	0	0.0	0.0	0.0	0	0	0.00	0	0
5. 2014	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
6. 2015	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
7. 2016	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
8. 2017	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
9. 2018	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
10. 2019	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
11. 2020	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY ($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	524	524	24	24	0	0	0	0	XXX
2. 2011	0	0	0	0	0	0	0	312	312	0	0	XXX
3. 2012	0	0	0	0	0	0	0	280	280	0	0	XXX
4. 2013	0	0	0	0	0	8	8	164	164	0	0	XXX
5. 2014	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2015	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2016	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2017	61	60	1	0	0	0	0	0	0	0	0	XXX
9. 2018	1,321	1,317	4	0	0	0	0	0	0	0	0	XXX
10. 2019	9,300	9,296	4	0	0	0	0	72	72	0	0	XXX
11. 2020	12,534	12,533	1	0	0	0	0	185	185	0	0	XXX
12. Totals	XXX	XXX	XXX	524	524	32	32	1,013	1,013	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	2,462	2,462	0	0	0	0	0	0	0	0	0	0	XXX
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2012	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2013	0	0	0	0	376	376	0	0	(70)	(70)	0	0	XXX
5. 2014	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2015	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2016	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2017	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2018	0	0	2	0	0	0	0	0	0	0	0	2	XXX
10. 2019	0	0	1	0	0	0	0	0	0	0	0	2	XXX
11. 2020	15,000	15,000	0	0	50	50	0	0	70	70	0	0	XXX
12. Totals	17,462	17,462	4	0	426	426	0	0	0	0	0	4	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2011	312	312	0	0.0	0.0	0.0	0	0	0.00	0	0
3. 2012	280	280	0	0.0	0.0	0.0	0	0	0.00	0	0
4. 2013	478	478	0	0.0	0.0	0.0	0	0	0.00	0	0
5. 2014	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
6. 2015	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
7. 2016	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
8. 2017	0	0	0	0.1	0.1	0.0	0	0	0.00	0	0
9. 2018	2	0	2	0.1	0.0	41.7	0	0	0.00	2	0
10. 2019	74	72	2	0.8	0.8	40.3	0	0	0.00	1	0
11. 2020	15,305	15,305	0	122.1	122.1	49.0	0	0	0.00	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	4	0

SCHEDULE P - PART 1P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES ($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2011	0	0	0	0	0	0	0	(0)	(0)	0	0	XXX
3. 2012	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2013	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2014	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2015	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2016	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2017	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2018	157	157	0	0	0	0	0	0	0	0	0	XXX
10. 2019	1,119	1,119	0	0	0	0	0	0	0	0	0	XXX
11. 2020	1,467	1,467	0	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	XXX
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2012	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2013	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2014	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2015	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2016	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2017	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2018	0	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2019	0	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2020	0	0	0	0	0	0	0	0	0	0	0	0	XXX
12. Totals	0	0	0	0	0	0	0	0	0	0	0	0	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2011	(0)	(0)	0	0.0	0.0	0.0	0	0	0.00	0	0
3. 2012	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
4. 2013	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
5. 2014	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
6. 2015	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
7. 2016	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
8. 2017	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
9. 2018	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
10. 2019	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
11. 2020	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	10	10	102	102	5	5	0	0	XXX
2. 2011	0	0	0	0	0	0	0	3	0	0	3	0
3. 2012	0	0	0	0	0	0	0	3	0	0	3	0
4. 2013	0	0	0	0	0	0	0	3	0	0	3	0
5. 2014	0	0	0	0	0	0	0	3	0	0	3	0
6. 2015	0	0	0	0	0	0	0	9	6	0	3	0
7. 2016	0	0	0	0	0	0	0	3	0	0	3	0
8. 2017	0	0	0	0	0	0	0	3	0	0	3	0
9. 2018	0	0	0	0	0	0	0	3	0	0	3	0
10. 2019	0	0	0	0	0	0	0	3	0	0	3	0
11. 2020	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	10	10	102	102	38	11	0	26	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	235	235	1,071	1,071	263	263	577	577	143	143	0	0	70
2. 2011	0	0	0	0	0	0	0	0	40	40	0	0	0
3. 2012	0	0	0	0	0	0	0	0	40	40	0	0	0
4. 2013	0	0	0	0	0	0	0	0	40	40	0	0	0
5. 2014	0	0	0	0	0	0	0	0	40	40	0	0	0
6. 2015	0	0	0	0	0	0	0	0	40	40	0	0	0
7. 2016	0	0	0	0	0	0	0	0	40	40	0	0	0
8. 2017	0	0	0	0	0	0	0	0	40	40	0	0	0
9. 2018	0	0	0	0	0	0	0	0	40	40	0	0	0
10. 2019	0	0	0	0	0	0	0	0	40	40	0	0	0
11. 2020	0	0	0	0	0	0	0	0	(182)	(182)	0	0	0
12. Totals	235	235	1,071	1,071	263	263	577	577	319	319	0	0	70

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2011	43	40	3	0.0	0.0	0.0	0	0	0.00	0	0
3. 2012	43	40	3	0.0	0.0	0.0	0	0	0.00	0	0
4. 2013	43	40	3	0.0	0.0	0.0	0	0	0.00	0	0
5. 2014	43	40	3	0.0	0.0	0.0	0	0	0.00	0	0
6. 2015	49	46	3	0.0	0.0	0.0	0	0	0.00	0	0
7. 2016	43	40	3	0.0	0.0	0.0	0	0	0.00	0	0
8. 2017	43	40	3	0.0	0.0	0.0	0	0	0.00	0	0
9. 2018	43	40	3	0.0	0.0	0.0	0	0	0.00	0	0
10. 2019	43	40	3	0.0	0.0	0.0	0	0	0.00	0	0
11. 2020	(182)	(182)	0	0.0	0.0	0.0	0	0	0.00	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	0	0	0	0	0	0	0	0	0	0	0	0
4. 2013	0	0	0	0	0	0	0	0	0	0	0	0
5. 2014	0	0	0	0	0	0	0	0	0	0	0	0
6. 2015	0	0	0	0	0	0	0	0	0	0	0	0
7. 2016	0	0	0	0	0	0	0	0	0	0	0	0
8. 2017	0	0	0	0	0	0	0	0	0	0	0	0
9. 2018	0	0	0	0	0	0	0	0	0	0	0	0
10. 2019	0	0	0	0	0	0	0	0	0	0	0	0
11. 2020	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR					Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated		
1. Prior	0	0	6	6	0	0	5	5	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2013	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2014	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2015	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2016	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2017	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2018	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2020	0	0	0	0	0	0	0	0	5	5	0	0	0
12. Totals	0	0	6	6	0	0	5	5	6	6	0	0	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2011	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
3. 2012	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
4. 2013	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
5. 2014	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
6. 2015	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
7. 2016	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
8. 2017	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
9. 2018	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
10. 2019	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
11. 2020	5	5	0	0.0	0.0	0.0	0	0	0.00	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2019	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2020	0	0	0	0	0	0	0	0	0	0	0	XXX
4. Totals	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Totals	0	0	0	0	0	0	0	0	0	0	0	0	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2019	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
3. 2020	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1T - WARRANTY

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2019	0	0	0	0	0	0	0	0	0	0	0	0
3. 2020	0	0	0	0	0	0	0	0	0	0	0	0
4. Totals	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Totals	0	0	0	0	0	0	0	0	0	0	0	0	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2019	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
3. 2020	0	0	0	0.0	0.0	0.0	0	0	0.00	0	0
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	0	0

NONE

SCHEDULE P - PART 2B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	0	0

NONE

SCHEDULE P - PART 2C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	0	0	0	0	0	0	0	0	0	(0)	(0)	(0)
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	(0)	(0)

SCHEDULE P - PART 2D - WORKERS' COMPENSATION (EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	(0)	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	0	0

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	0	0

NONE

SCHEDULE P - PART 2F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	0	0

NONE

SCHEDULE P - PART 2F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	0	0

NONE

SCHEDULE P - PART 2G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER & MACHINERY)

1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	0	0

NONE

SCHEDULE P - PART 2H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	66	66	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	XXX	XXX
										12. Totals	0	0

SCHEDULE P - PART 2H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior	311,830	278,495	259,818	247,379	226,687	219,511	214,975	214,775	217,684	219,127	1,443	4,352
2. 2011	198,064	199,952	180,361	162,824	154,375	154,125	156,193	155,800	158,934	156,702	(2,231)	903
3. 2012	XXX	209,549	218,996	225,078	215,899	214,168	217,211	219,471	218,418	218,764	346	(707)
4. 2013	XXX	XXX	209,897	219,907	218,743	219,452	199,278	195,324	192,756	195,610	2,853	286
5. 2014	XXX	XXX	XXX	227,474	236,486	225,705	207,645	197,385	191,148	190,835	(313)	(6,550)
6. 2015	XXX	XXX	XXX	XXX	232,722	236,947	210,459	187,870	184,689	183,520	(1,169)	(4,350)
7. 2016	XXX	XXX	XXX	XXX	XXX	240,443	221,815	204,309	206,375	203,308	(3,067)	(1,001)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	258,547	241,559	237,556	233,554	(4,002)	(8,005)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	245,510	252,702	252,685	(18)	7,174
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	290,380	316,118	25,738	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	387,816	XXX	XXX
										12. Totals	19,580	(7,898)

SCHEDULE P - PART 2I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,691	13,697	11,479	(2,217)	(1,212)
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,365	48,508	6,142	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	56,959	XXX	XXX
4. Totals											3,925	(1,212)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
4. Totals											0	0

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	359,715	338,463	308,157	(30,306)	(51,557)
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	180,092	163,994	(16,098)	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	250,772	XXX	XXX
4. Totals											(46,404)	(51,557)

SCHEDULE P - PART 2L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
4. Totals											0	0

SCHEDULE P - PART 2M - INTERNATIONAL

NONE

1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
12. Totals											0	0

SCHEDULE P - PART 2N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
12. Totals											0	0

NONE

SCHEDULE P - PART 2O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	2	2	(0)	(0)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	2	(0)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
12. Totals											(0)	(0)

SCHEDULE P - PART 2P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
12. Totals											0	0

NONE

SCHEDULE P - PART 2R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	0	0

NONE

SCHEDULE P - PART 2R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	0	0

NONE

SCHEDULE P - PART 2S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										4. Totals	0	0

SCHEDULE P - PART 2T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										4. Totals	0	0

NONE

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020		
1. Prior	000	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

NONE

SCHEDULE P - PART 3B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	000	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

NONE

SCHEDULE P - PART 3C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	000	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

NONE

SCHEDULE P - PART 3D - WORKERS' COMPENSATION (EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	000	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

NONE

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

NONE

SCHEDULE P - PART 3F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020		
1. Prior	000	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

NONE

SCHEDULE P - PART 3F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior	000	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

NONE

SCHEDULE P - PART 3G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	000	0	0	0	0	0	0	0	0	0	XXX	XXX
2. 2011	0	0	0	0	0	0	0	0	0	0	XXX	XXX
3. 2012	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	XXX	XXX
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

NONE

SCHEDULE P - PART 3H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	000	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	1	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	1	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	3	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	2	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	4	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	2	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	4	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	4	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

SCHEDULE P - PART 3H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior	000	90,951	150,492	180,355	193,236	200,016	205,302	209,202	211,852	215,874	0	0
2. 2011	18,043	74,115	104,306	122,823	133,285	140,288	144,982	149,391	153,835	155,732	3,486	395
3. 2012	XXX	22,316	103,697	154,613	182,714	193,362	202,664	212,246	215,493	216,230	3,691	433
4. 2013	XXX	XXX	21,901	90,348	147,880	167,548	179,674	185,047	186,771	187,920	3,482	422
5. 2014	XXX	XXX	XXX	24,981	96,418	144,266	164,580	176,420	182,025	183,968	3,442	350
6. 2015	XXX	XXX	XXX	XXX	22,322	92,833	136,060	156,909	168,278	173,181	3,257	338
7. 2016	XXX	XXX	XXX	XXX	XXX	22,556	88,352	141,594	165,614	178,830	3,316	401
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	27,417	112,456	171,316	193,716	3,327	366
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,128	128,839	181,000	3,105	458
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37,058	130,068	2,410	402
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,970	705	158

SCHEDULE P - PART 3I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Containment Expenses Reported at Year End ($000 omitted)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	8,692	9,236	XXX	XXX
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,305	46,879	XXX	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,401	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	0	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	141,922	203,439	XXX	XXX
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	45,605	102,551	XXX	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,568	XXX	XXX

SCHEDULE P - PART 3L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	0	0	XXX	XXX
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

NONE

1. Prior	000	0	0	0	0	0	0	0	0	0	XXX	XXX
2. 2011	0	0	0	0	0	0	0	0	0	0	XXX	XXX
3. 2012	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	XXX	XXX
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

Sch. P - Pt. 3N
NONE

Sch. P - Pt. 3O
NONE

Sch. P - Pt. 3P
NONE

Sch. P - Pt. 3R - Sn. 1
NONE

Sch. P - Pt. 3R - Sn. 2
NONE

Sch. P - Pt. 3S
NONE

Sch. P - Pt. 3T
NONE

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SCHEDULE P - PART 4B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SCHEDULE P - PART 4C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SCHEDULE P - PART 4D - WORKERS' COMPENSATION (EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	(0)	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SCHEDULE P - PART 4F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)

Years in Which Losses Were Incurred	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SCHEDULE P - PART 4F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SCHEDULE P - PART 4G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SCHEDULE P - PART 4H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	66	66	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10

SCHEDULE P - PART 4H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior	183,159	101,682	54,041	37,140	15,596	6,693	974	170	(2,361)	90
2. 2011	147,395	92,308	56,948	30,307	10,790	5,063	3,670	(1,651)	2,775	675
3. 2012	XXX	144,911	70,690	36,884	17,044	11,700	7,826	1,564	1,113	2,421
4. 2013	XXX	XXX	149,463	69,438	40,149	28,070	2,578	(2,322)	(4,048)	653
5. 2014	XXX	XXX	XXX	159,927	92,050	57,992	28,836	13,781	6,372	2,615
6. 2015	XXX	XXX	XXX	XXX	162,451	94,872	47,670	19,094	8,407	4,795
7. 2016	XXX	XXX	XXX	XXX	XXX	173,194	73,167	26,999	15,386	8,339
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	176,888	75,972	36,491	19,539
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	158,241	72,604	36,676
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	174,293	90,261
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	260,555

SCHEDULE P - PART 4I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,169	4,234	2,170
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,109	1,436
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,710

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	175,220	46,190	20,095
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	99,662	38,590
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	169,588

SCHEDULE P - PART 4L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4M - INTERNATIONAL

NONE

1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SCHEDULE P - PART 4O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	2	2
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	2
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SCHEDULE P - PART 4R-SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SCHEDULE P - PART 4R-SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SCHEDULE P - PART 4S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

Sch. P - Pt. 5A - Sn. 1
NONE

Sch. P - Pt. 5A - Sn. 2
NONE

Sch. P - Pt. 5A - Sn. 3
NONE

Sch. P - Pt. 5B - Sn. 1
NONE

Sch. P - Pt. 5B - Sn. 2
NONE

Sch. P - Pt. 5B - Sn. 3
NONE

SCHEDULE P - PART 5C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	0	1	0	0	0	0	0	1	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	1	1	1	1	1	1	1	1	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	0	1	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 5D - WORKERS' COMPENSATION (EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	1	0	5	2	0	(2)	2	4	3	2
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	32	32	27	26	26	27	26	22	20	18
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	0	1	1	0	1	2	0	1	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	16	8	11	3	5	4	2	7	7	9
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	1,972	2,420	2,410	2,289	1,605	1,348	1,277	1,268	1,260	63
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	82	507	77	15	8	6	14	12	6	4
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

Sch. P - Pt. 5F - Sn. 1A
NONE

Sch. P - Pt. 5F - Sn. 2A
NONE

Sch. P - Pt. 5F - Sn. 3A
NONE

Sch. P - Pt. 5F - Sn. 1B
NONE

Sch. P - Pt. 5F - Sn. 2B
NONE

Sch. P - Pt. 5F - Sn. 3B
NONE

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	1	3	2	3	2	8	1	1	0	1
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	1	1	1	1	1	1	1	1
4. 2013	XXX	XXX	1	1	1	1	1	1	1	1
5. 2014	XXX	XXX	XXX	0	1	1	3	3	3	3
6. 2015	XXX	XXX	XXX	XXX	0	1	2	2	2	2
7. 2016	XXX	XXX	XXX	XXX	XXX	0	2	2	3	4
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1	2
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	2	4
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	4
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	20	20	23	20	21	5	4	3	6	5
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	2	1	2	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	1	1	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	2	1	1	1	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2	2	1	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	3	1
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	26	5	5	2	5	0	0	0	6	1
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	1	1	1	1	1	1	1	1
4. 2013	XXX	XXX	1	1	1	1	1	1	1	1
5. 2014	XXX	XXX	XXX	2	2	3	3	3	3	3
6. 2015	XXX	XXX	XXX	XXX	1	2	2	2	2	2
7. 2016	XXX	XXX	XXX	XXX	XXX	2	3	3	4	4
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2	2	2	2
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	5	5
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	4
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1

SCHEDULE P - PART 5H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	2,489	1,268	661	311	184	102	61	49	42	37
2. 2011	568	2,020	2,767	3,092	3,259	3,336	3,398	3,437	3,465	3,486
3. 2012	XXX	595	2,182	2,935	3,307	3,480	3,563	3,637	3,672	3,691
4. 2013	XXX	XXX	557	1,974	2,758	3,123	3,300	3,403	3,455	3,482
5. 2014	XXX	XXX	XXX	468	1,952	2,744	3,097	3,299	3,410	3,442
6. 2015	XXX	XXX	XXX	XXX	490	1,934	2,634	3,003	3,167	3,257
7. 2016	XXX	XXX	XXX	XXX	XXX	576	1,953	2,782	3,133	3,316
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	516	2,130	2,961	3,327
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	637	2,314	3,105
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	701	2,410
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	705

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	2,308	1,293	727	463	311	225	171	129	86	54
2. 2011	1,545	1,165	596	336	212	152	101	64	35	20
3. 2012	XXX	1,627	1,180	646	356	218	143	78	51	35
4. 2013	XXX	XXX	1,597	1,267	639	356	212	124	81	58
5. 2014	XXX	XXX	XXX	1,654	1,246	632	354	185	92	70
6. 2015	XXX	XXX	XXX	XXX	1,640	1,136	627	318	185	112
7. 2016	XXX	XXX	XXX	XXX	XXX	1,619	1,284	625	342	191
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	1,738	1,214	643	344
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,824	1,352	759
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,194	1,756
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,380

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	1,595	371	130	59	40	19	12	8	3	5
2. 2011	2,238	3,477	3,717	3,805	3,858	3,877	3,889	3,894	3,895	3,901
3. 2012	XXX	2,353	3,695	3,978	4,075	4,121	4,135	4,147	4,156	4,159
4. 2013	XXX	XXX	2,283	3,553	3,777	3,885	3,927	3,944	3,954	3,962
5. 2014	XXX	XXX	XXX	2,207	3,448	3,689	3,789	3,830	3,851	3,862
6. 2015	XXX	XXX	XXX	XXX	2,208	3,320	3,560	3,647	3,685	3,707
7. 2016	XXX	XXX	XXX	XXX	XXX	2,294	3,536	3,777	3,863	3,908
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,356	3,629	3,949	4,037
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,571	4,030	4,322
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,025	4,568
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,243

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	15	7	8	9	3	9	7	13	11	13
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	71	40	38	57	61	75	66	68	59	70
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	10	10	17	32	14	26	12	18	23	28
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

Sch. P - Pt. 5R - Sn. 1B
NONE

Sch. P - Pt. 5R - Sn. 2B
NONE

Sch. P - Pt. 5R - Sn. 3B
NONE

Sch. P - Pt. 5T - Sn. 1
NONE

Sch. P - Pt. 5T - Sn. 2
NONE

Sch. P - Pt. 5T - Sn. 3
NONE

SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	(6)	(6)	(6)	(6)	(6)	(6)	(6)	(6)	(6)	0
3. 2012	XXX	6	1	1	1	1	1	1	1	1	0
4. 2013	XXX	XXX	5	(10)	(10)	(10)	(10)	(10)	(10)	(10)	0
5. 2014	XXX	XXX	XXX	15	(9)	(14)	(15)	(15)	(15)	(15)	0
6. 2015	XXX	XXX	XXX	XXX	25	12	10	10	10	10	0
7. 2016	XXX	XXX	XXX	XXX	XXX	18	13	12	12	12	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	8	(1)	(2)	(2)	(0)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11	(1)	(0)	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	(3)	(14)
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	14
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)	0	0	0	0	0	0	0	0	0	0	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)	0	0	0	0	0	0	0	0	0	0	XXX

NONE

SCHEDULE P - PART 6D - WORKERS' COMPENSATION (EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	510	(14)	111	28	5	0	0	0	0	0	0
2. 2011	(530)	462	606	555	552	552	552	552	552	552	0
3. 2012	XXX	(1,026)	1,098	1,166	1,161	1,161	1,161	1,161	1,161	1,161	0
4. 2013	XXX	XXX	(2,288)	(1,092)	(987)	(990)	(990)	(991)	(991)	(991)	0
5. 2014	XXX	XXX	XXX	(1,201)	14	(89)	(90)	(92)	(96)	(98)	(2)
6. 2015	XXX	XXX	XXX	XXX	(1,317)	300	279	279	281	275	(7)
7. 2016	XXX	XXX	XXX	XXX	XXX	(1,512)	41	6	20	19	(1)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	(1,531)	(372)	(154)	(128)	26
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1,121)	484	736	252
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1,835)	288	2,123
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(2,390)	(2,390)
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)	(20)	(48)	90	40	0	0	0	0	0	0	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	(20)	(48)	90	40	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)	(20)	(48)	90	40	0	0	0	0	0	0	XXX

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	(58)	(67)	(67)	(67)	(67)	(67)	(67)	(67)	(67)	0
3. 2012	XXX	58	56	37	36	36	36	36	36	36	0
4. 2013	XXX	XXX	11	(163)	(175)	(175)	(175)	(175)	(175)	(175)	0
5. 2014	XXX	XXX	XXX	193	(85)	(96)	(96)	(96)	(96)	(96)	0
6. 2015	XXX	XXX	XXX	XXX	291	150	138	138	138	138	0
7. 2016	XXX	XXX	XXX	XXX	XXX	153	144	142	142	142	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	21	(12)	(13)	(13)	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35	10	9	(1)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27	(81)	(107)
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	108	108
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)	0	0	0	0	0	0	0	0	0	0	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	(0)	(0)	(0)	(0)	(0)	(0)	(0)	(0)	(0)	0
4. 2013	XXX	XXX	(0)	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	(0)	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	(0)	(0)	(0)	(0)	(0)	(0)	0
7. 2016	XXX	XXX	XXX	XXX	XXX	(0)	(0)	(0)	(0)	(0)	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(0)	21	21	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(22)	50	71
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(71)	(71)
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)	0	0	0	0	0	0	0	0	0	0	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	94	(31)	41	(49)	0	(4)	(300)	0	0	0	0
2. 2011	153	171	172	172	172	172	172	172	172	172	0
3. 2012	XXX	301	328	328	328	328	328	328	328	328	0
4. 2013	XXX	XXX	197	199	200	200	200	200	200	200	0
5. 2014	XXX	XXX	XXX	723	759	774	774	774	774	774	0
6. 2015	XXX	XXX	XXX	XXX	549	537	538	538	538	538	0
7. 2016	XXX	XXX	XXX	XXX	XXX	712	755	755	755	755	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	430	599	602	602	(0)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	788	840	839	(1)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,081	1,096	14
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	669	669
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	682
13. Earned Prems.(P-Pt 1)	248	288	266	676	586	711	174	956	1,138	682	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	79	(31)	41	(49)	0	(4)	(300)	0	0	0	0
2. 2011	168	(95)	(95)	(95)	(95)	(95)	(95)	(95)	(95)	(95)	0
3. 2012	XXX	319	319	319	319	319	319	319	319	319	0
4. 2013	XXX	XXX	226	226	226	226	226	226	226	226	0
5. 2014	XXX	XXX	XXX	725	725	725	725	725	725	725	0
6. 2015	XXX	XXX	XXX	XXX	586	586	586	586	586	586	0
7. 2016	XXX	XXX	XXX	XXX	XXX	715	715	715	715	715	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	474	474	474	474	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	956	956	956	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,059	1,059	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	565	565
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	565
13. Earned Prems.(P-Pt 1)	248	25	266	676	586	711	174	956	1,059	565	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	261	125	37	(25)	(27)	(11)	0	0	(5)	0	0
2. 2011	557,968	557,844	558,176	558,147	558,200	558,153	558,153	558,153	558,153	558,153	0
3. 2012	XXX	664,582	664,239	664,209	664,292	664,289	664,289	664,289	664,289	664,287	(1)
4. 2013	XXX	XXX	752,215	752,489	752,475	752,471	752,474	752,465	752,465	752,465	(1)
5. 2014	XXX	XXX	XXX	814,662	815,007	815,004	815,007	815,006	815,006	815,005	(1)
6. 2015	XXX	XXX	XXX	XXX	844,645	844,756	844,743	844,719	844,719	844,719	(0)
7. 2016	XXX	XXX	XXX	XXX	XXX	881,738	882,151	882,143	882,141	882,141	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	954,398	954,637	954,624	954,623	(1)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,013,753	1,013,905	1,013,903	(1)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,095,319	1,095,558	239
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,228,574	1,228,574
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,228,807
13. Earned Prems.(P-Pt 1)	558,229	664,581	752,242	814,851	845,086	881,780	954,804	1,013,950	1,095,452	1,228,807	XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	5,658	(76)	26	(2)	0	0	0	0	0	0	0
2. 2011	224,231	228,263	228,369	228,375	228,360	228,357	228,357	228,357	228,357	228,357	0
3. 2012	XXX	302,999	306,033	306,092	306,098	306,100	306,100	306,100	306,100	306,100	0
4. 2013	XXX	XXX	357,121	356,994	356,994	356,988	356,988	356,988	356,988	356,988	0
5. 2014	XXX	XXX	XXX	384,105	384,143	384,142	384,142	384,142	384,142	384,142	0
6. 2015	XXX	XXX	XXX	XXX	390,396	390,935	390,947	390,924	390,924	390,924	0
7. 2016	XXX	XXX	XXX	XXX	XXX	411,963	412,293	412,293	412,344	412,345	1
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	459,172	459,245	459,238	459,250	12
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	481,929	482,198	482,209	11
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	515,888	516,201	313
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	578,827	578,827
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	579,164
13. Earned Prems.(P-Pt 1)	229,890	306,954	360,288	384,041	390,425	412,495	459,513	481,979	516,201	579,164	XXX

SCHEDULE P - PART 6M - INTERNATIONAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)	0	0	0	0	0	0	0	0	0	0	XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)	0	0	0	0	0	0	0	0	0	0	XXX

NONE

SCHEDULE P - PART 6N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt.1)	0	0	0	0	0	0	0	0	0	0	XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt.1)	0	0	0	0	0	0	0	0	0	0	XXX

NONE

SCHEDULE P - PART 6O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	1	1	1	1	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	60	60	60	60	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,321	1,322	1,322	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,300	9,300	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,534	12,534
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,534
13. Earned Prems.(P-Pt.1)	0	0	0	0	0	0	61	1,321	9,300	12,534	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	60	60	60	60	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,317	1,317	1,317	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,296	9,296	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,533	12,533
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,533
13. Earned Prems.(P-Pt.1)	0	0	0	0	0	0	60	1,317	9,296	12,533	XXX

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)	0	0	0	0	0	0	0	0	0	0	XXX

NONE

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)	0	0	0	0	0	0	0	0	0	0	XXX

NONE

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)	0	0	0	0	0	0	0	0	0	0	XXX

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)	0	0	0	0	0	0	0	0	0	0	XXX

NONE

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS

($000 Omitted)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/farmowners	0	0	0.0	0	0	0.0
2. Private passenger auto liability/medical	0	0	0.0	0	0	0.0
3. Commercial auto/truck liability/medical	0	0	0.0	0	0	0.0
4. Workers' compensation	0	0	0.0	(0)	0	0.0
5. Commercial multiple peril	0	0	0.0	0	0	0.0
6. Medical professional liability - occurrence	0	0	0.0	0	0	0.0
7. Medical professional liability - claims-made	0	0	0.0	0	0	0.0
8. Special liability	0	0	0.0	0	0	0.0
9. Other liability - occurrence	10	0	0.0	117	0	0.0
10. Other liability - claims-made	744,193	0	0.0	698,590	0	0.0
11. Special property	19,575	0	0.0	78,874	0	0.0
12. Auto physical damage	0	0	0.0	0	0	0.0
13. Fidelity/surety	402,767	0	0.0	1,017,052	0	0.0
14. Other	0	0	0.0	0	0	0.0
15. International	0	0	0.0	0	0	0.0
16. Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX
19. Products liability - occurrence	0	0	0.0	0	0	0.0
20. Products liability - claims-made	0	0	0.0	0	0	0.0
21. Financial guaranty/mortgage guaranty	0	0	0.0	0	0	0.0
22. Warranty	0	0	0.0	0	0	0.0
23. Totals	1,166,544	0	0.0	1,794,634	0	0.0

SECTION 2

Years in Which Policies Were Issued	Incurred Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SECTION 3

Years in Which Policies Were Issued	Bulk and Incurred But Not Reported Reserves for Losses and Defense and Cost Containment Expenses at Year End ($000 omitted)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS (continued)

SECTION 4

Years in Which Policies Were Issued	Net Earned Premiums Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SECTION 5

Years in Which Policies Were Issued	Net Reserve for Premium Adjustments and Accrued Retrospective Premiums at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS

($000 Omitted)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/farmowners	0	0	0.0	0	0	0.0
2. Private passenger auto liability/medical	0	0	0.0	0	0	0.0
3. Commercial auto/truck liability/medical	0	0	0.0	0	0	0.0
4. Workers' compensation	0	0	0.0	(0)	0	0.0
5. Commercial multiple peril	0	0	0.0	0	0	0.0
6. Medical professional liability - occurrence	0	0	0.0	0	0	0.0
7. Medical professional liability - claims-made	0	0	0.0	0	0	0.0
8. Special liability	0	0	0.0	0	0	0.0
9. Other liability - occurrence	10	0	0.0	117	0	0.0
10. Other liability - claims-made	744,193	0	0.0	698,590	0	0.0
11. Special property	19,575	0	0.0	78,874	0	0.0
12. Auto physical damage	0	0	0.0	0	0	0.0
13. Fidelity/surety	402,767	0	0.0	1,017,052	0	0.0
14. Other	0	0	0.0	0	0	0.0
15. International	0	0	0.0	0	0	0.0
16. Reinsurance - nonproportional assumed property	0	0	0.0	0	0	0.0
17. Reinsurance - nonproportional assumed liability	4	0	0.0	0	0	0.0
18. Reinsurance - nonproportional assumed financial lines	0	0	0.0	0	0	0.0
19. Products liability - occurrence	0	0	0.0	0	0	0.0
20. Products liability - claims-made	0	0	0.0	0	0	0.0
21. Financial guaranty/mortgage guaranty	0	0	0.0	0	0	0.0
22. Warranty	0	0	0.0	0	0	0.0
23. Totals	1,166,547	0	0.0	1,794,634	0	0.0

SECTION 2

Years in Which Policies Were Issued	Incurred Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SECTION 3

Years in Which Policies Were Issued	Bulk and Incurred But Not Reported Reserves for Losses and Defense and Cost Containment Expenses at Year End ($000 omitted)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS (continued)

SECTION 4

Years in Which Policies Were Issued	Net Earned Premiums Reported At Year End ($000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SECTION 5

Years in Which Policies Were Issued	Net Reserve For Premium Adjustments And Accrued Retrospective Premiums At Year End ($000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SECTION 6

Years in Which Policies Were Issued	Incurred Adjustable Commissions Reported At Year End ($000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SECTION 7

Years in Which Policies Were Issued	Reserves For Commission Adjustments At Year End ($000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SCHEDULE P INTERROGATORIES

1. The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims-Made insurance policies. EREs provided for reasons other than DDR are not be included.

1.1 Does the company issue Medical Professional Liability Claims-Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? Yes [ ] No [X]

If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions.

1.2 What is the total amount of the reserve for that provision (DDR reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)? $.....0

1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? Yes [ ] No [ ]

1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve? Yes [ ] No [ ]

1.5 If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A - Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2? Yes [ ] No [ ] N/A[X]

1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior	0	0
1.602	2011	0	0
1.603	2012	0	0
1.604	2013	0	0
1.605	2014	0	0
1.606	2015	0	0
1.607	2016	0	0
1.608	2017	0	0
1.609	2018	0	0
1.610	2019	0	0
1.611	2020	0	0
1.612	Totals	0	0

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as "Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement? Yes [X] No [ ]

3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this statement? Yes [X] No [ ]

4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10? Yes [ ] No [X]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33.

Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5. What were the net premiums in force at the end of the year for: (in thousands of dollars)

5.1 Fidelity $.....315,172

5.2 Surety $.....1,184,799

6. Claim count information is reported per claim or per claimant. (Indicate which). PER CLAIM

If not the same in all years, explain in Interrogatory 7.

7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? Yes [X] No [ ]

7.2 An extended statement may be attached.

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies Not Taken 2 Direct Premiums Written	3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Incl. in Col. 2)
1. Alabama AL	L	27,029,835	25,961,734	0	3,235,814	9,930,137	18,788,429	19,452	63,032
2. Alaska AK	L	9,309,120	8,892,462	0	726,786	1,735,308	3,016,733	1,201	4,274
3. Arizona AZ	L	39,969,320	36,082,778	0	5,452,601	14,029,256	33,059,708	31,418	13,961
4. Arkansas AR	L	23,031,008	21,751,250	0	3,204,479	5,751,987	34,746,673	17,783	6,848
5. California CA	L	303,953,013	284,262,869	0	88,235,378	154,801,611	223,046,444	257,383	141,166
6. Colorado CO	L	54,355,272	56,173,157	0	8,591,472	29,941,934	47,705,790	51,360	26,081
7. Connecticut CT	L	41,981,000	42,541,231	0	13,712,384	14,794,722	41,728,709	40,953	19,184
8. Delaware DE	L	7,416,408	7,178,387	0	1,140,691	2,351,870	6,007,405	4,887	0
9. District of Columbia DC	L	27,912,842	32,120,655	0	3,260,735	14,298,722	22,117,244	19,653	0
10. Florida FL	L	142,858,528	140,012,351	0	61,942,746	71,984,426	109,307,103	55,743	130,335
11. Georgia GA	L	64,761,099	61,165,362	0	28,536,840	49,565,231	72,656,731	44,846	36,345
12. Hawaii HI	L	16,586,496	15,641,848	0	7,649,884	5,245,013	15,066,307	2,189	0
13. Idaho ID	L	10,357,663	9,058,053	0	1,060,992	1,794,748	5,197,495	11,753	0
14. Illinois IL	L	111,433,568	105,263,811	0	27,208,228	72,606,206	138,815,507	94,252	29,218
15. Indiana IN	L	43,226,143	38,602,710	0	15,387,550	16,269,366	32,740,260	14,534	2,460
16. Iowa IA	L	28,245,433	26,660,404	0	8,462,325	13,901,387	25,929,752	10,056	45,305
17. Kansas KS	L	21,891,702	22,365,166	0	5,611,624	10,613,704	23,687,632	11,673	24,118
18. Kentucky KY	L	21,990,632	22,607,430	0	3,256,342	5,970,505	16,315,285	12,287	25,308
19. Louisiana LA	L	44,944,075	43,916,484	0	5,889,079	14,669,033	29,305,260	22,370	4,192
20. Maine ME	L	11,697,556	11,481,959	0	3,400,334	5,256,178	7,488,047	7,222	4,272
21. Maryland MD	L	46,683,210	50,325,601	0	11,416,619	37,049,834	61,071,637	30,167	9,603
22. Massachusetts MA	L	84,552,966	81,431,182	0	20,515,102	60,488,616	107,591,172	61,653	82,621
23. Michigan MI	L	50,776,516	47,771,403	0	18,264,751	21,136,231	33,419,100	31,449	26,508
24. Minnesota MN	L	44,741,634	43,618,159	0	16,264,312	43,513,134	64,375,917	23,605	18,285
25. Mississippi MS	L	22,473,863	22,638,101	0	1,092,528	3,069,853	17,070,025	17,037	14,388
26. Missouri MO	L	50,894,895	51,424,314	0	23,167,871	29,396,415	44,444,595	38,863	32,115
27. Montana MT	L	15,688,253	15,525,205	0	2,510,676	5,745,673	19,180,791	19,003	9,132
28. Nebraska NE	L	16,371,518	14,711,400	0	3,886,899	5,790,267	19,757,500	7,847	4,596
29. Nevada NV	L	16,061,122	16,214,698	0	9,602,884	5,299,881	14,710,466	12,087	23,336
30. New Hampshire NH	L	9,352,073	9,206,986	0	1,257,831	3,298,626	6,984,826	8,130	7,794
31. New Jersey NJ	L	61,953,775	60,783,547	0	17,377,324	54,794,881	93,575,991	61,543	63,296
32. New Mexico NM	L	10,346,213	10,539,800	0	7,355,562	6,804,039	4,934,202	9,180	2,000
33. New York NY	L	181,849,454	173,919,125	0	51,570,855	70,363,103	189,732,724	164,621	91,945
34. North Carolina NC	L	75,873,107	71,627,682	0	26,231,081	19,576,838	43,082,231	64,480	55,070
35. North Dakota ND	L	9,457,653	8,967,858	0	748,263	2,361,765	8,161,479	2,522	0
36. Ohio OH	L	87,562,195	81,023,356	0	31,140,039	34,430,114	66,204,313	34,998	34,646
37. Oklahoma OK	L	24,499,619	23,779,218	0	5,344,796	18,241,346	26,136,823	822	19,957
38. Oregon OR	L	33,055,165	31,363,935	0	5,917,107	9,291,677	17,755,978	31,664	14,607
39. Pennsylvania PA	L	100,325,500	98,032,648	0	32,601,237	97,708,937	150,854,707	57,712	72,711
40. Rhode Island RI	L	12,984,897	12,443,872	0	2,522,239	5,375,830	10,331,017	10,725	1,683
41. South Carolina SC	L	31,003,205	30,471,858	0	26,755,874	24,884,453	33,975,427	27,920	23,497
42. South Dakota SD	L	7,378,846	6,627,067	0	602,295	2,240,391	5,321,411	4,190	13,484
43. Tennessee TN	L	42,227,817	42,317,353	0	9,081,538	16,272,548	31,841,322	27,460	96,654
44. Texas TX	L	169,039,048	153,396,533	5,516,947	65,898,469	103,321,645	153,750,225	137,753	58,836
45. Utah UT	L	27,292,081	24,090,904	0	4,892,284	12,700,221	22,292,636	41,753	53,791
46. Vermont VT	L	2,035,268	1,960,545	0	119,151	311,370	737,015	1,958	0
47. Virginia VA	L	73,898,182	69,659,542	0	20,333,799	47,791,196	63,786,292	67,105	20,426
48. Washington WA	L	66,161,294	71,092,585	0	20,118,331	35,147,158	48,012,827	72,760	23,835
49. West Virginia WV	L	11,182,249	11,353,837	0	2,374,254	2,377,399	20,635,366	4,836	2,322
50. Wisconsin WI	L	39,548,714	38,062,676	0	8,553,933	16,060,793	31,104,873	11,177	25,167
51. Wyoming WY	L	8,385,715	9,204,411	0	1,028,480	1,802,369	10,544,113	6,372	15,833
52. American Samoa AS	N	1,075	1,158	0	0	0	0	0	0
53. Guam GU	L	871,813	1,088,121	0	0	116,331	192,416	0	0
54. Puerto Rico PR	L	4,837,668	4,567,264	0	287,557	383,083	1,368,283	34	0
55. US Virgin Islands VI	L	1,683,671	839,789	0	507,036	267,403	464,857	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	4,022,375	3,576,746	0	(22,968)	3,453	123,650	0	0
59. Totals	XXX	2,498,023,363	2,405,398,581	5,516,947	745,284,295	1,312,928,217	2,330,252,722	1,822,441	1,494,237
DETAILS OF WRITE-INS									
58001. BMU Bermuda	XXX	3,256,313	2,990,054	0	0	0	0	0	0
58002. GBR United Kingdom	XXX	965,892	854,197	0	0	3,361	34,396	0	0
58003. CYM Cayman Islands	XXX	693,522	608,338	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	(893,352)	(875,843)	0	(22,968)	92	89,255	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	4,022,375	3,576,746	0	(22,968)	3,453	123,650	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 54

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)..... 0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 0

R - Registered - Non-domiciled RRGs..... 0

Q - Qualified - Qualified or accredited reinsurer..... 0

N - None of the above - Not allowed to write business in the state..... 3

(b) Explanation of Basis of Allocation of Premiums by States, etc.

1 Fire - Location of property; 2 Allied Lines - Location of property; 3 Farmowners - Location of property; 4 Homeowners - Location of property; 5 CMP - Location of property; 8 Ocean Marine - Address of insured or state of principal exposure, except builders risks which are allocated on location of risk; 9 Inland Marine - Location of insured or state of principal exposure; 10 Financial guaranty - Location of risk; 11 Medical malpractice - Location of risk; 12 Earthquake - Location of property; 13 Group A&H - Location of risk; 15 Other A&H – Location of insured; 16 Workers' compensation - Location of employee's workplace; 17 Other liability - Location of risk; 18 Products Liability - Location of risk; 19 Auto liability - Location of garage; 21 Auto physical damage - Location of garage; 22 Aircraft - Location of airport from which insured's aircraft operates; 23 Fidelity - Location of insured; 24 Surety – Contract Surety: Project location; All Other Surety: Obligee location; 26 Burglary and theft - Location of property; 27 Boiler and machinery - Location of property; 28 Credit - Location of risk; With respect to international commercial insurance policies (1) for U.S. based insureds with ancillary international operations or (2) that are placed as part of a controlled master program allocation is to the situs of the contract which is typically the headquarter state or principal business location of the first named insured. Exceptions to this include monoline marine or other insurance policies that are designed to insure specifically identified international exposures.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	Direct Business Only					
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama AL	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0
59. Totals	0	0	0	0	0	0

NONE

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… Aprilgrange Limited	United Kingdom	
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… F&G UK Underwriters Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… Travelers Underwriting Agency Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Syndicate Management Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Corporate Trustee Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers London Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… TCI Global Services, Inc.	Delaware	52-1965525
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	… Travelers Management Limited	United Kingdom	
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… Simply Business Holdings, Inc.	Delaware	37-1839380
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… … Simply Business, Inc.	Massachusetts	30-0956205
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … Zensurance Inc. (89.36%)	Canada	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … USF&G Capital I	Delaware	52-1953822	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … USF&G Capital III	Delaware	52-2044075	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … 350 Market Street, LLC	Delaware	38-4046010	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … Travelers Special Services Limited	United Kingdom		… … … TPC Investments Inc.	Connecticut	06-1534005
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … Vesbridge Partners, LP (85%)	Minnesota	20-1222630	… … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … Windamere II, LLC (99%)	Minnesota	41-1963936	… … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002

Notes:
* Denotes affiliated insurer
Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

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

… … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil	
… … … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil	
… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
… … … … The Family Business Institute LLC	Delaware	06-6033504
… … … … IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474
… … … The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
… … … … Arch Street North LLC	Delaware	06-0566050
… … … … The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
… … … … Travelers Real Estate, LLC	Delaware	06-0566050
… … … … First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
… … … … Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
… … … … Select Insurance Company (22233) *	Texas	75-6013697
… … … … Crystal Brook, LLC	Delaware	06-0566050
… … … … … Durham Holding, LLC	Delaware	06-0566050
… … … … Sutton Holdco, LLC	Delaware	06-0566050
… … … … … Cadet Limited, LLC	Delaware	06-0566050
… … … … Arrowhead Company, LLC	Delaware	06-0566050
… … … … … Eastern Asset, LLC	Delaware	06-0566050
… … … … American Equity Insurance Company (43117) *	Arizona	86-0703220
… … … … … American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106
… … … … Northland Insurance Company (24015) *	Connecticut	41-6009967
… … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992
… … … … … Northland Casualty Company (24031) *	Connecticut	94-6051964
… … … … Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050
… … … … TPC U.K. Investments LLC	Delaware	06-0566050
… … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
… … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
… … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
… … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
… … … … … Constitution State Services LLC	Delaware	06-1501229
… … … … … Phoenix UK Investments LLC	Delaware	06-0303275
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077
… … … … TINDY Foreign, Inc	Delaware	20-4403403
… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
… … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094
… … … … Travelers TLD, LLC	Delaware	06-0566050
… … … … Towers Foundry, LLC	Delaware	06-0566050
… … … … Travelers Marketplace Holdings, LLC	Delaware	06-0566050
… … … … Tiercel, LLC	Delaware	06-0566050
… … … … … Redstart, LLC	Delaware	06-0566050
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Marine, LLC	Delaware	06-0566050

Notes:
* Denotes affiliated insurer
Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
3548	The Travelers Companies, Inc...	00000.....	41-0518860..	.....	86312	NYSE.....	The Travelers Companies, Inc.	MN.....	UIP.....			.....0.000		.....N.....	
3548	The Travelers Companies, Inc...	24767.....	41-0406690..	.....	.....	.....	St. Paul Fire and Marine Insurance Company	CT.....	IA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	24791.....	41-0881659..	.....	.....	.....	St. Paul Mercury Insurance Company	CT.....	IA.....	St. Paul Fire and Marine Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	24775.....	41-0963301..	.....	.....	.....	St. Paul Guardian Insurance Company	CT.....	IA.....	St. Paul Fire and Marine Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	30481.....	41-1230819..	.....	.....	.....	St. Paul Surplus Lines Insurance Company	DE.....	IA.....	St. Paul Fire and Marine Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	41769.....	41-1435765..	.....	.....	.....	The Travelers Casualty Company	CT.....	IA.....	St. Paul Fire and Marine Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	41750.....	41-1435766..	.....	.....	.....	Travelers Constitution State Insurance Company	CT.....	IA.....	St. Paul Fire and Marine Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	51-0375653..	.....	.....	.....	Northbrook Holdings, Inc.	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	
3548	The Travelers Companies, Inc...	36463.....	36-2999370..	.....	.....	.....	Discover Property & Casualty Insurance Company	CT.....	IA.....	Northbrook Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	19224.....	36-2542404..	.....	.....	.....	St. Paul Protective Insurance Company	CT.....	IA.....	Northbrook Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	10213.....	52-1925132..	.....	.....	.....	Discover Specialty Insurance Company	CT.....	IA.....	St. Paul Fire and Marine Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	25887.....	52-0515280..	.....	.....	.....	United States Fidelity and Guaranty Company	CT.....	IA.....	St. Paul Fire and Marine Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	52-1551225..	.....	.....	.....	Laurel Village Fidelity Realty, Inc.	MD.....	NIA.....	United States Fidelity and Guaranty Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	
3548	The Travelers Companies, Inc...	00000.....	41-1616702..	.....	.....	.....	Laurel Village Joint Venture Partnership	MN.....	NIA.....	Laurel Village Fidelity Realty, Inc.	O/M.....	.....50.000	The Travelers Companies, Inc.	.....N.....	0100.
3548	The Travelers Companies, Inc...	00000.....	41-1542260..	.....	.....	.....	Laurel Village I Limited Partnership	MN.....	NIA.....	Laurel Village Joint Venture Partnership	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	41-1542261..	.....	.....	.....	Laurel Village II Limited Partnership	MN.....	NIA.....	Laurel Village Joint Venture Partnership	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	41-1542263..	.....	.....	.....	Laurel Village III Limited Partnership	MN.....	NIA.....	Laurel Village Joint Venture Partnership	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	41-1542264..	.....	.....	.....	Laurel Village IV Limited Partnership	MN.....	NIA.....	Laurel Village Joint Venture Partnership	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	41-1542266..	.....	.....	.....	Laurel Village Tower A Limited Partnership	MN.....	NIA.....	Laurel Village Joint Venture Partnership	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	41-1593312..	.....	.....	.....	Laurel Village Tower B Limited Partnership	MN.....	NIA.....	Laurel Village Joint Venture Partnership	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	41-1542267..	.....	.....	.....	Laurel Village Tower C Limited Partnership	MN.....	NIA.....	Laurel Village Joint Venture Partnership	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	41-1542255..	.....	.....	.....	Laurel Village Swinford Limited Partnership	MN.....	NIA.....	Laurel Village Joint Venture Partnership	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	52-1704255..	.....	.....	.....	USF&G Retail Associates GP, Inc.	MD.....	NIA.....	United States Fidelity and Guaranty Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	52-1704256..	.....	.....	.....	USF&G/Fidelity Retail Associates Limited Partnership	MD.....	NIA.....	USF&G Retail Associates GP, Inc.	O/M.....	.....1.000	The Travelers Companies, Inc.	.....N.....	0101.
3548	The Travelers Companies, Inc...	00000.....	52-1704256..	.....	.....	.....	USF&G/Fidelity Retail Associates Limited Partnership	MD.....	NIA.....	United States Fidelity and Guaranty Company	O.....	.....83.950	The Travelers Companies, Inc.	.....N.....	0101.
3548	The Travelers Companies, Inc...	00000.....	52-1852190..	.....	.....	.....	BMR Sports Properties, Inc.	MD.....	NIA.....	United States Fidelity and Guaranty Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	52-1573778..	.....	.....	.....	Black Mountain Ranch Limited Partnership	MD.....	NIA.....	BMR Sports Properties, Inc.	O/M.....	.....1.000	The Travelers Companies, Inc.	.....N.....	0102.
3548	The Travelers Companies, Inc...	25879.....	52-0616768..	.....	.....	.....	Fidelity and Guaranty Insurance Underwriters, Inc.	WI.....	IA.....	St. Paul Fire and Marine Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	35386.....	42-1091525..	.....	.....	.....	Fidelity and Guaranty Insurance Company	IA.....	IA.....	St. Paul Fire and Marine Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	52-1573778..	.....	.....	.....	Black Mountain Ranch Limited Partnership	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company	O.....	.....85.000	The Travelers Companies, Inc.	.....N.....	0102.
3548	The Travelers Companies, Inc...	00000.....	52-2073764..	.....	.....	.....	MMI Capital Trust I	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	
3548	The Travelers Companies, Inc...	00000.....	41-0406690..	.....	.....	.....	Promenade Partners, L.L.C.	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	52-1953822..	.....	.....	.....	USF&G Capital I	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	
3548	The Travelers Companies, Inc...	00000.....	52-2044075..	.....	.....	.....	USF&G Capital III	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	
3548	The Travelers Companies, Inc...	00000.....	38-4046010..	.....	.....	.....	350 Market Street, LLC	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Special Services Limited	GBR.....	NIA.....	St. Paul Fire and Marine Insurance Company	O/B.....	....100.000	The Travelers Companies, Inc.	.....Y.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	20-3033027..	.....	.....	.....	Yonkers Financing Corp.	DE	NIA	St. Paul Fire and Marine Insurance Company.	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company.	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	.....99.000	The Travelers Companies, Inc.	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	.....99.000	The Travelers Companies, Inc.	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.	MN	NIA	St. Paul Fire and Marine Insurance Company.	O	.....1.000	The Travelers Companies, Inc.	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company.	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.	MN	NIA	English Turn Realty Management, Inc.	O/B/M	.....1.000	The Travelers Companies, Inc.	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company.	O/B/M	.....22.480	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company.	CAN	IA	8527512 Canada Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.	MN	NIA	St. Paul Fire and Marine Insurance Company.	O	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.	MN	NIA	St. Paul Fire and Marine Insurance Company.	O	....100.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.	MN	NIA	St. Paul Fire and Marine Insurance Company.	O	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.	MN	NIA	St. Paul Fire and Marine Insurance Company.	O	.....85.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1963936..	.....	.....	.....	Windamere II, LLC.	MN	NIA	St. Paul Fire and Marine Insurance Company.	O	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-2007089..	.....	.....	.....	Windamere III, LLC.	MN	NIA	St. Paul Fire and Marine Insurance Company.	O	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1762781..	.....	.....	.....	Camperdown Corporation.	DE	NIA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1888760..	.....	.....	.....	SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Aprilgrange Limited.	GBR	NIA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	F&G UK Underwriters Limited.	GBR	NIA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Underwriting Agency Limited.	GBR	NIA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Syndicate Management Limited.	GBR	NIA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Corporate Trustee Limited.	GBR	NIA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers London Limited.	GBR	NIA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1965525..	.....	.....	.....	TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Management Limited.	GBR	NIA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1121375.	.....	.....	.....	Travelers Insurance Company Limited.	GBR	IA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Insurance Designated Activity Company.	IRL	IA	Travelers Insurance Company Limited.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	37-1839380..	.....	.....	.....	Simply Business Holdings, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	30-0956205..	.....	.....	.....	Simply Business, Inc.	MA	NIA	Simply Business Holdings, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	85-4220959..	.....	.....	.....	Harborway Insurance Agency, LLC.	MA	NIA	Simply Business, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Limited.	GBR	NIA	The Travelers Companies, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B	.....89.360	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.	CT	UIP	The Travelers Companies, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.	DE	UIP	Travelers Property Casualty Corp.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company	CT.....	IA.....	Travelers Insurance Group Holdings Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire Properties, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	94-3097171..	.....	.....	.....	Bayhill Restaurant II Associates	CA.....	NIA.....	Standard Fire Properties, LLC	O.....	.....50.000	The Travelers Companies, Inc.....	.....N.....	0105.
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire UK Investments, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19062.....	06-0848755..	.....	.....	.....	The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0848755..	.....	.....	.....	Auto Hartford Investments, LLC	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36145.....	06-1286264..	.....	.....	.....	Travelers Personal Security Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36161.....	06-1286274..	.....	.....	.....	Travelers Property Casualty Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	38130.....	36-3703200..	.....	.....	.....	Travelers Personal Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	27-4469564..	.....	.....	.....	Travelers Texas MGA, Inc	TX.....	NIA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Oregon Evergreen Investor I, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-3194119.	.....	.....	.....	Travelers (Bermuda) Limited	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4312440..	.....	.....	.....	Travelers Lloyds Management Company	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1534005..	.....	.....	.....	TPC Investments Inc	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19038.....	06-6033504..	.....	.....	.....	Travelers Casualty and Surety Company	CT.....	UDP.....	Travelers Insurance Group Holdings, Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41483.....	06-1067463..	.....	.....	.....	Farmington Casualty Company	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	75-2676034..	.....	.....	.....	Travelers MGA, Inc	TX.....	NIA.....	Farmington Casualty Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc	CAN.....	NIA.....	Travelers Casualty and Surety Company	O/B/M.....	.....77.520	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560039.	.....	.....	.....	Travelers Insurance Company of Canada	CAN.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	31194.....	06-0907370..	.....	.....	.....	Travelers Casualty and Surety Company of America	CT.....	RE.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Global, Inc	DE.....	DS.....	Travelers Casualty and Surety Company of America	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Holding LLC	DE.....	DS.....	Travelers Global, Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Acquisition LLC	DE.....	DS.....	Travelers Brazil Holding LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Brasil S.A	BRA.....	DS.....	Travelers Brazil Acquisition LLC	O/B.....	.....49.500	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021.	.....	.....	.....	Junto Resseguros S.A	BRA.....	DS.....	Junto Holding Brasil S.A	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda	BRA.....	DS.....	Junto Resseguros S.A	O/B.....	.....0.010	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230002.	.....	.....	.....	Junto Seguros S.A	BRA.....	DS.....	Junto Holding Brasil S.A	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda	BRA.....	DS.....	Junto Seguros S.A	O/B.....	.....99.990	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Latam S.A	BRA.....	DS.....	Travelers Brazil Acquisition LLC	O/B.....	.....49.500	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036.	.....	.....	.....	JMalucelli Travelers Seguros S.A	COL.....	DS.....	Junto Holding Latam S.A	O/B/M.....	.....51.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	19046.....	06-0876835..	.....	.....	.....	Travelers Casualty Insurance Company of America	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36170.....	06-1286266..	.....	.....	.....	Travelers Casualty Company of Connecticut	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	Travelers Casualty UK Investments LLC	DE.....	NIA.....	Travelers Casualty and Surety Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc...	36137.....	06-1286268..	.....	.....	.....	Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	29696.....	06-1203698..	.....	.....	.....	Travelers Excess and Surplus Lines Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41564.....	75-1732040..	.....	.....	.....	Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	The Family Business Institute LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	82-0925474..	.....	.....	.....	IHP Capital Partners Fund VIII, L.P.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O.....	.....97.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25658.....	06-0566050..	.....	.....	.....	The Travelers Indemnity Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company.....	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	43117.....	86-0703220..	.....	.....	.....	American Equity Insurance Company.....	AZ.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10819.....	86-0868106..	.....	.....	.....	American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24015.....	41-6009967..	.....	.....	.....	Northland Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27987.....	41-0983992..	.....	.....	.....	Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24031.....	94-6051964..	.....	.....	.....	Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25623.....	06-0303275..	.....	.....	.....	The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25666.....	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1501229..	.....	.....	.....	Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	28188.....	35-1838077..	.....	.....	.....	TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	40282.....	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Towers Foundry, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marketplace Holdings, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27998.....	35-1838079..	.....	.....	.....	The Travelers Home and Marine Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41262.....	76-0002592..	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

Asterisk	Explanation
0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0104.	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0105.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0106.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
0107.	St. Paul Fire and Marine owns a significant portion of the investment entity. Although it is managed by an unaffiliated partner, St. Paul Fire and Marine still has control of the entity

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
Affiliated Transactions												
00000	38-4046010	350 Market Street	0	6,000,000	0	0	0	0		0	6,000,000	0
43117	86-0703220	American Equity Insurance Company	(1,700,000)	0	0	0	0	0		0	(1,700,000)	(76,780)
10819	86-0868106	American Equity Specialty Insurance Company	(2,400,000)	0	0	0	0	0	*	0	(2,400,000)	0
00000	06-0566050	Arrowhead Company, LLC	(1,000,000)	0	0	0	0	0		0	(1,000,000)	0
00000	06-0848755	Auto Hartford Investments LLC	(400,000)	0	0	0	0	0		0	(400,000)	0
19062	06-0848755	Automobile Insurance Company of Hartford, Connecticut (The)	(31,900,000)	0	0	0	0	0	*	0	(31,900,000)	119,216,948
25615	06-0291290	Charter Oak Fire Insurance Company (The)	(21,200,000)	0	0	0	0	0	*	0	(21,200,000)	(3,051,722,204)
00000	06-0566050	Crystal Brook, LLC	0	(2,900,000)	0	0	0	0		0	(2,900,000)	0
36463	36-2999370	Discover Property & Casualty Insurance Company	(4,200,000)	0	0	0	0	0	*	0	(4,200,000)	(52,519,817)
10213	52-1925132	Discover Specialty Insurance Company	(3,600,000)	0	0	0	0	0	*	0	(3,600,000)	(1,199,408)
00000	06-6033504	Family Business Institute LLC (The)	0	1,400,000	0	0	0	0		0	1,400,000	0
41483	06-1067463	Farmington Casualty Company	(29,900,000)	0	0	0	0	0	*	0	(29,900,000)	125,820,004
35386	42-1091525	Fidelity and Guaranty Insurance Company	0	0	0	0	0	0		0	0	(373,096,903)
25879	52-0616768	Fidelity and Guaranty Insurance Underwriters, Inc	(3,400,000)	0	0	0	0	0	*	0	(3,400,000)	(252,195,300)
00000	41-1985480	Fog City Fund, LLC	0	(943,426)	0	0	0	0		0	(943,426)	0
42811	56-1371361	Gulf Underwriters Insurance Company	0	0	0	0	0	0		0	0	(28,079,884)
00000	82-0925474	IHP Capital Partners Fund VIII, L.P.	0	(17,896,500)	0	0	0	0		0	(17,896,500)	0
00000	AA-2330036	JMalucelli Travelers Seguros S.A.	0	0	0	0	0	0		0	0	(1,104,018)
00000	AA-2230002	Junto Seguros S.A.	0	0	0	0	0	0		0	0	(3,617,917)
00000	52-2073764	MMI Capital Trust I	(293,724)	0	0	0	0	0		0	(293,724)	0
27987	41-0983992	Northfield Insurance Company	(11,500,000)	0	237,796,095	0	0	0	*	0	226,296,095	(375,293,394)
24031	94-6051964	Northland Casualty Company	(2,800,000)	0	0	0	0	0	*	0	(2,800,000)	64,876,711
24015	41-6009967	Northland Insurance Company	(33,300,000)	0	0	0	0	0	*	0	(33,300,000)	(73,273,376)
25623	06-0303275	Phoenix Insurance Company (The)	(104,600,000)	0	0	0	0	0	*	0	(104,600,000)	(399,229,160)
22233	75-6013697	Select Insurance Company	(2,600,000)	0	0	0	0	0		0	(2,600,000)	(6,195,826)
24767	41-0406690	St. Paul Fire and Marine Insurance Company	(352,986,280)	(4,525,566)	0	0	(144,086,650)	0	*	0	(501,598,496)	11,021,652,286
24775	41-0963301	St. Paul Guardian Insurance Company	(2,200,000)	0	0	0	0	0	*	0	(2,200,000)	(44,793,943)
24791	41-0881659	St. Paul Mercury Insurance Company	(11,200,000)	0	0	0	0	0	*	0	(11,200,000)	(87,975,492)
19224	36-2542404	St. Paul Protective Insurance Company	(15,300,000)	0	0	0	0	0	*	0	(15,300,000)	(131,613,637)
30481	41-1230819	St. Paul Surplus Lines Insurance Company	(18,800,000)	0	403,616,238	0	0	0	*	0	384,816,238	(127,850,540)
19070	06-6033509	Standard Fire Insurance Company (The)	(47,700,000)	300,000	0	0	0	0	*	0	(47,400,000)	(838,283,095)
00000	06-6033509	Standard Fire Properties, LLC	(1,000,000)	0	0	0	0	0		0	(1,000,000)	0
00000	06-6033509	Standard Fire UK Investments, LLC	(100,000)	(300,000)	0	0	0	0		0	(400,000)	0
00000	06-0566050	Sutton Holdco, LLC	0	(2,300,000)	0	0	0	0		0	(2,300,000)	0
00000	06-0566050	Tiercel, LLC	(3,700,000)	0	0	0	0	0		0	(3,700,000)	0
00000	06-0566050	TPC U.K. Investments LLC	0	(2,500,000)	0	0	0	0		0	(2,500,000)	0
28188	35-1838077	TravCo Insurance Company	(6,400,000)	0	0	0	0	0	*	0	(6,400,000)	(207,280,460)
00000	AA-3194119	Travelers (Bermuda) Limited	0	0	0	0	0	0		0	0	(1,060,579)
19038	06-6033504	Travelers Casualty and Surety Company	(372,200,000)	16,896,500	0	0	0	0	*	0	(355,303,500)	8,041,258,802
31194	06-0907370	Travelers Casualty and Surety Company of America	(252,000,000)	37,000,000	0	0	0	0		0	(215,000,000)	(1,762,781,739)
41769	41-1435765	Travelers Casualty Company (The)	(6,100,000)	0	0	0	0	0	*	0	(6,100,000)	150,524,027

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
36170	06-1286266	Travelers Casualty Company of Connecticut	(8,500,000)	0	0	0	0	0	*...	0	(8,500,000)	188,263,247
19046	06-0876835	Travelers Casualty Insurance Company of America	(73,900,000)	0	0	0	0	0	*...	0	(73,900,000)	(645,750,118)
00000	06-6033504	Travelers Casualty UK Investments, LLC	0	(400,000)	0	0	0	0	.....	0	(400,000)	0
40282	95-3634110	Travelers Commercial Casualty Company	(9,900,000)	0	0	0	0	0	*...	0	(9,900,000)	157,833,118
36137	06-1286268	Travelers Commercial Insurance Company	0	0	0	0	0	0	*...	0	0	(651,873,931)
00000	41-0518860	Travelers Companies, Inc. (The)	530,000,000	0	0	0	0	0	.....	0	530,000,000	0
41750	41-1435766	Travelers Constitution State Insurance Company	(6,100,000)	0	0	0	0	0	*...	0	(6,100,000)	154,176,177
00000	62-1657094	Travelers Distribution Alliance, Inc	0	1,000,000	0	0	0	0	.....	0	1,000,000	0
29696	06-1203698	Travelers Excess and Surplus Lines Company	(6,200,000)	0	124,137,907	0	0	0	*...	0	117,937,907	(487,549,072)
00000	47-2215437	Travelers Global,Inc	(48,000,000)	(37,000,000)	0	0	0	0	.....	0	(85,000,000)	0
27998	35-1838079	Travelers Home and Marine Insurance Company (The)	0	0	0	0	0	0	*...	0	0	(1,738,906,014)
25658	06-0566050	Travelers Indemnity Company (The)	(306,600,000)	7,100,000	(765,550,240)	0	144,086,650	0	*...	0	(920,963,590)	11,475,815,424
25666	58-6020487	Travelers Indemnity Company of America (The)	(24,600,000)	0	0	0	0	0	*...	0	(24,600,000)	(2,924,406,693)
25682	06-0336212	Travelers Indemnity Company of Connecticut (The)	(31,700,000)	0	0	0	0	0	*...	0	(31,700,000)	(2,683,072,611)
00000	06-0566050	Travelers Indemnity U.K. Investments LLC	(25,000,000)	0	0	0	0	0	.....	0	(25,000,000)	0
00000	AA-1121375	Travelers Insurance Company Limited	0	0	0	0	0	0	.....	0	0	(60,109,412)
00000	AA-1560039	Travelers Insurance Company of Canada	0	0	0	0	0	0	.....	0	0	6,838,833
00000	06-1445591	Travelers Insurance Group Holdings Inc	1,470,000,000	0	0	0	0	0	.....	0	1,470,000,000	0
41262	76-0002592	Travelers Lloyds Insurance Company (The)	(1,500,000)	0	0	0	0	0	.....	0	(1,500,000)	(177,218,427)
41564	75-1732040	Travelers Lloyds of Texas Insurance Company	(1,300,000)	0	0	0	0	0	.....	0	(1,300,000)	(89,419,167)
38130	36-3703200	Travelers Personal Insurance Company	0	0	0	0	0	0	*...	0	0	(1,247,996,980)
36145	06-1286264	Travelers Personal Security Insurance Company	(5,900,000)	0	0	0	0	0	*...	0	(5,900,000)	(86,035,182)
25674	36-2719165	Travelers Property Casualty Company of America	0	0	0	0	0	0	*...	0	0	(13,650,025,976)
36161	06-1286274	Travelers Property Casualty Insurance Company	0	0	0	0	0	0	*...	0	0	(716,499,135)
00000	06-0566050	Travelers Real Estate, LLC	(500,000)	0	0	0	0	0	.....	0	(500,000)	0
00000	06-0566050	Travelers TLD, LLC	0	(400,000)	0	0	0	0	.....	0	(400,000)	0
25887	52-0515280	United States Fidelity and Guaranty Company	(105,300,000)	0	0	0	0	0	*...	0	(105,300,000)	1,471,830,611
00000	52-1953822	USF&G Capital I	(262,906)	0	0	0	0	0	.....	0	(262,906)	0
00000	52-2044075	USF&G Capital III	(257,090)	0	0	0	0	0	.....	0	(257,090)	0
00000	20-1222630	Vesbridge Partners, LP	0	(459,733)	0	0	0	0	.....	0	(459,733)	0
00000	41-2007089	Windamere III	0	(71,275)	0	0	0	0	.....	0	(71,275)	0
9999999.	Control Totals		0	0	0	0	0	0	XXX	0	0	0

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)

Pooling Information

NAIC Code	Name of Insurer	Pooling %	NAIC Code	Name of Insurer	Pooling %
	*Travelers Reinsurance Pool:				
25658	The Travelers Indemnity Company	25.20%	25674	Travelers Property Casualty Company of America	0.36%
24767	St. Paul Fire and Marine Insurance Company	24.79%	36161	Travelers Property Casualty Insurance Company	0.30%
19038	Travelers Casualty and Surety Company	20.36%	41769	The Travelers Casualty Company	0.29%
25623	The Phoenix Insurance Company	5.00%	41750	Travelers Constitution State Insurance Company	0.29%
19070	The Standard Fire Insurance Company	4.84%	28188	TravCo Insurance Company	0.27%
25887	United States Fidelity and Guaranty Company	4.41%	27998	The Travelers Home and Marine Insurance Company	0.27%
19046	Travelers Casualty Insurance Company of America	2.73%	36145	Travelers Personal Security Insurance Company	0.27%
41483	Farmington Casualty Company	1.48%	38130	Travelers Personal Insurance Company	0.27%
25682	The Travelers Indemnity Company of Connecticut	1.37%	36463	Discover Property & Casualty Insurance Company	0.14%
19062	The Automobile Insurance Company of Hartford, Connecticut	1.37%	24031	Northland Casualty Company	0.14%
25615	The Charter Oak Fire Insurance Company	1.27%	25879	Fidelity and Guaranty Insurance Underwriters, Inc.	0.10%
24015	Northland Insurance Company	1.22%	24775	St. Paul Guardian Insurance Company	0.10%
25666	The Travelers Indemnity Company of America	0.77%	10819	American Equity Specialty Insurance Company	0.00%
19224	St. Paul Protective Insurance Company	0.58%	10213	Discover Specialty Insurance Company	0.00%
40282	Travelers Commercial Casualty Company	0.47%	27987	Northfield Insurance Company	0.00%
36137	Travelers Commercial Insurance Company	0.47%	30481	St. Paul Surplus Lines Insurance Company	0.00%
36170	Travelers Casualty Company of Connecticut	0.47%	29696	Travelers Excess and Surplus Lines Company	0.00%
24791	St. Paul Mercury Insurance Company	0.40%			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	YES
	APRIL FILING	
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will the Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	MAY FILING	
8.	Will this company be included in a combined annual statement that is filed with the NAIC by May 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

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

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	NO
14.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
16.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
17.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
18.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	NO
19.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
20.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
21.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
22.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
23.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	YES
25.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
27.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
28.	Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
29.	Will the Credit Insurance Experience Exhibit be filed with state of domicile and the NAIC by April 1?	NO
30.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
31.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
32.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
33.	Will the regulator-only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
34.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	YES
35.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
36.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with state of domicile and the NAIC by April 1?	SEE EXPLANATION
37.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
38.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

EXPLANATION:

BAR CODE:

1.

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12. The data for this supplement is not required to be filed.



13. The data for this supplement is not required to be filed.



14. The data for this supplement is not required to be filed.



15. The data for this supplement is not required to be filed.



16. The data for this supplement is not required to be filed.



17. The data for this supplement is not required to be filed.

18. The data for this supplement is not required to be filed.



19. The data for this supplement is not required to be filed.



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25. The data for this supplement is not required to be filed.

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27. The data for this supplement is not required to be filed.



28. The data for this supplement is not required to be filed.



29. The data for this supplement is not required to be filed.



30 The data for this supplement is not required to be filed.



31. The data for this supplement is not required to be filed.



32. The data for this supplement is not required to be filed.



33. The data for this supplement is not required to be filed.



34.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

35. The Company had no Accident & Health insurance premiums in 2020.



36. The Company had no Accident & Health insurance premiums in 2020.



37. The data for this supplement is not required to be filed.



38.

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets - Reliance acquisition	339	0	339	10,573
2505. Assumed reinsurance receivable and payable	0	0	0	567,396
2506. Suspense, undistributed payments	0	0	0	(162,921)
2597. Summary of remaining write-ins for Line 25	339	0	339	415,048

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken 2 Direct Premiums Written	 3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Incl. in Col. 2)
58004. KOR Korea, Republic of	XXX	116,693	116,841	0	(22,968)	1	22,969	0	0
58005. HKG Hong Kong, Special Admi	XXX	25,000	25,033	0	0	0	0	0	0
58006. LCA Saint Lucia	XXX	3,300	3,300	0	0	0	0	0	0
58007. BEL Belgium	XXX	2,818	2,182	0	0	0	0	0	0
58008. TCA Turks and Caicos Islands	XXX	2,791	15,197	0	0	0	0	0	0
58009. DMA Dominica	XXX	1,489	1,145	0	0	0	0	0	0
58010. KNA Saint Kitts and Nevis	XXX	1,357	94	0	0	0	0	0	0
58011. NZL New Zealand	XXX	174	191	0	0	0	0	0	0
58012. COL Colombia	XXX	133	6,662	0	0	0	0	0	0
58013. PLW Palau	XXX	100	170	0	0	0	0	0	0
58014. NLD Netherlands	XXX	0	0	0	0	0	65,856	0	0
58015. SGP Singapore	XXX	0	550	0	0	91	430	0	0
58016. VGB British Virgin Islands	XXX	(4,559)	(4,559)	0	0	0	0	0	0
58017. ZZZ Other Alien	XXX	(1,042,648)	(1,042,648)	0	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58	XXX	(893,352)	(875,843)	0	(22,968)	92	89,255	0	0

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	115,681,004	2.8	115,681,004	0	115,681,004	2.8
1.02 All Other Governments	10,000,000	0.2	10,000,000	0	10,000,000	0.2
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	61,656,311	1.5	61,656,311	0	61,656,311	1.5
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	1,295,235,089	30.9	1,295,235,089	0	1,295,235,089	31.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	785,214,968	18.7	785,214,968	0	785,214,968	18.8
1.06 Industrial and Miscellaneous	1,563,369,488	37.3	1,563,369,488	0	1,563,369,488	37.4
1.07 Hybrid Securities	0	0.0	0	0	0	0.0
1.08 Parent, Subsidiaries and Affiliates	0	0.0	0	0	0	0.0
1.09 SVO Identified Funds	0	0.0	0	0	0	0.0
1.10 Unaffiliated Bank Loans	0	0.0	0	0	0	0.0
1.11 Total Long-Term Bonds	3,831,156,860	91.5	3,831,156,860	0	3,831,156,860	91.6
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	0	0.0	0	0	0	0.0
2.02 Parent, Subsidiaries and Affiliates	0	0.0	0	0	0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	0	0.0	0	0	0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)	0	0.0	0	0	0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded	0	0.0	0	0	0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	112,894,894	2.7	109,074,035	0	109,074,035	2.6
3.05 Mutual Funds	0	0.0	0	0	0	0.0
3.06 Unit Investment Trusts	0	0.0	0	0	0	0.0
3.07 Closed-End Funds	0	0.0	0	0	0	0.0
3.08 Total Common Stocks	112,894,894	2.7	109,074,035	0	109,074,035	2.6
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages	0	0.0	0	0	0	0.0
4.02 Residential Mortgages	0	0.0	0	0	0	0.0
4.03 Commercial Mortgages	0	0.0	0	0	0	0.0
4.04 Mezzanine Real Estate Loans	0	0.0	0	0	0	0.0
4.05 Total Valuation Allowance	0	0.0	0	0	0	0.0
4.06 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company	0	0.0	0	0	0	0.0
5.02 Properties Held for Production of Income	0	0.0	0	0	0	0.0
5.03 Properties Held for Sale	0	0.0	0	0	0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	(23,863,534)	(0.6)	(23,863,534)	0	(23,863,534)	(0.6)
6.02 Cash Equivalents (Schedule E, Part 2)	0	0.0	0	0	0	0.0
6.03 Short-Term Investments (Schedule DA)	263,266,882	6.3	263,266,882	0	263,266,882	6.3
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	239,403,348	5.7	239,403,348	0	239,403,348	5.7
7. Contract Loans	0	0.0	0	0	0	0.0
8. Derivatives (Schedule DB)	0	0.0	0	0	0	0.0
9. Other Invested Assets (Schedule BA)	4,970,512	0.1	4,970,512	0	4,970,512	0.1
10. Receivables for Securities	0	0.0	0	0	0	0.0
11. Securities Lending (Schedule DL, Part 1)	0	0.0	0	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)	0	0.0	0	0	0	0.0
13. Total Invested Assets	4,188,425,614	100.0	4,184,604,755	0	4,184,604,755	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		4,050,015
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,651,757	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	30,289	1,682,046
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		761,549
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		4,970,512
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		4,970,512

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,893,439,868
2.	Cost of bonds and stocks acquired, Part 3, Column 7		715,821,082
3.	Accrual of discount		1,866,683
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	351,702	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	(152,660,648)	
	4.4 Part 4, Column 11	188	(152,308,758)
5.	Total gain (loss) on disposals, Part 4, Column 19		893,487
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		500,674,694
7.	Deduct amortization of premium		17,855,740
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		2,869,825
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		3,944,051,755
12.	Deduct total nonadmitted amounts		3,820,860
13.	Statement value at end of current period (Line 11 minus Line 12)		3,940,230,895

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	115,681,004	119,452,833	114,607,577	113,953,839
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	10,000,000	11,522,400	9,999,500	10,000,000
	4. Totals	125,681,004	130,975,233	124,607,077	123,953,839
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	61,656,311	67,357,291	63,403,614	58,860,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,295,235,089	1,395,316,597	1,330,111,406	1,267,450,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	785,214,968	846,127,416	816,569,721	751,466,266
Industrial and Miscellaneous,	8. United States	1,394,921,047	1,518,817,157	1,398,654,459	1,401,282,894
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	14,608,323	16,159,565	14,773,409	14,089,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	153,840,118	168,285,698	153,697,009	154,409,550
	11. Totals	1,563,369,488	1,703,262,420	1,567,124,878	1,569,781,444
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	3,831,156,860	4,143,038,957	3,901,816,695	3,771,511,549
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	112,894,894	112,894,894	483,688,130	
	25. Total Common Stocks	112,894,894	112,894,894	483,688,130	
	26. Total Stocks	112,894,894	112,894,894	483,688,130	
	27. Total Bonds and Stocks	3,944,051,755	4,255,933,852	4,385,504,825	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	71,454,214	30,240,990	9,404,766	4,580,814	221	XXX	115,681,004	2.8	119,341,411	3.2	115,681,004	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	71,454,214	30,240,990	9,404,766	4,580,814	221	XXX	115,681,004	2.8	119,341,411	3.2	115,681,004	0
2. **All Other Governments**												
2.1 NAIC 1	0	0	10,000,000	0	0	XXX	10,000,000	0.2	10,000,000	0.3	10,000,000	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	10,000,000	0	0	XXX	10,000,000	0.2	10,000,000	0.3	10,000,000	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	0	3,714,918	11,462,850	46,478,542	0	XXX	61,656,311	1.5	63,802,114	1.7	61,656,311	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	50,338	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	3,714,918	11,462,850	46,478,542	0	XXX	61,656,311	1.5	63,852,452	1.7	61,656,311	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	24,751,466	181,014,358	153,397,689	929,518,981	6,967,595	XXX	1,295,650,089	31.6	1,117,413,993	30.2	1,295,650,089	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	24,751,466	181,014,358	153,397,689	929,518,981	6,967,595	XXX	1,295,650,089	31.6	1,117,413,993	30.2	1,295,650,089	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	50,275,964	116,836,649	131,129,278	430,658,648	12,548,368	XXX	741,448,907	18.1	749,147,962	20.2	741,448,907	0
5.2 NAIC 2	17,016,082	0	0	0	0	XXX	17,016,082	0.4	0	0.0	17,016,082	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	26,749,979	0	0	0	XXX	26,749,979	0.7	624,206	0.0	26,749,979	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	67,292,046	143,586,628	131,129,278	430,658,648	12,548,368	XXX	785,214,968	19.2	749,772,169	20.3	785,214,968	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	337,067,833	386,035,821	441,880,960	13,591,374	666,671	XXX	1,179,242,659	28.8	1,040,501,282	28.1	973,808,223	205,434,436
6.2 NAIC 2	47,356,904	284,799,485	284,147,225	9,940,606	0	XXX	626,244,220	15.3	585,245,193	15.8	488,625,788	137,618,433
6.3 NAIC 3	3,070,418	9,870,076	4,235,634	0	0	XXX	17,176,128	0.4	12,049,200	0.3	16,144,881	1,031,247
6.4 NAIC 4	999,351	547,663	1,008,120	0	0	XXX	2,555,134	0.1	998,645	0.0	2,555,134	0
6.5 NAIC 5	0	0	1,000,000	0	0	XXX	1,000,000	0.0	0	0.0	0	1,000,000
6.6 NAIC 6	0	2,534	0	0	696	XXX	3,230	0.0	1,997,123	0.1	0	3,230
6.7 Totals	388,494,507	681,255,578	732,271,938	23,531,981	667,366	XXX	1,826,221,370	44.6	1,640,791,443	44.3	1,481,134,025	345,087,345
7. **Hybrid Securities**												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 483,549,478	717,842,736	757,275,542	1,424,828,359	20,182,855	0	3,403,678,970	83.1	XXX	XXX	3,198,244,534	205,434,436
11.2 NAIC 2	(d) 64,372,986	284,799,485	284,147,225	9,940,606	0	0	643,260,302	15.7	XXX	XXX	505,641,870	137,618,433
11.3 NAIC 3	(d) 3,070,418	9,870,076	4,235,634	0	0	0	17,176,128	0.4	XXX	XXX	16,144,881	1,031,247
11.4 NAIC 4	(d) 999,351	547,663	1,008,120	0	0	0	2,555,134	0.1	XXX	XXX	2,555,134	0
11.5 NAIC 5	(d) 0	26,749,979	1,000,000	0	0	0	(c) 27,749,979	0.7	XXX	XXX	26,749,979	1,000,000
11.6 NAIC 6	(d) 0	2,534	0	0	696	0	(c) 3,230	0.0	XXX	XXX	0	3,230
11.7 Totals	551,992,233	1,039,812,472	1,047,666,521	1,434,768,965	20,183,550	0	(b) 4,094,423,742	100.0	XXX	XXX	3,749,336,397	345,087,345
11.8 Line 11.7 as a % of Col. 7	13.5	25.4	25.6	35.0	0.5	0.0	100.0	XXX	XXX	XXX	91.6	8.4
12. **Total Bonds Prior Year**												
12.1 NAIC 1	298,851,349	654,097,110	747,805,785	1,372,457,130	26,995,388	0	XXX	XXX	3,100,206,762	83.8	2,913,141,435	187,065,327
12.2 NAIC 2	21,861,945	253,151,283	310,231,965	0	0	0	XXX	XXX	585,245,193	15.8	453,448,717	131,796,477
12.3 NAIC 3	1,002,506	7,979,336	3,067,359	0	0	0	XXX	XXX	12,049,200	0.3	12,049,200	0
12.4 NAIC 4	0	998,645	0	0	0	0	XXX	XXX	998,645	0.0	998,645	0
12.5 NAIC 5	50,338	104,005	201,689	318,512	0	0	XXX	XXX	(c) 674,545	0.0	674,545	0
12.6 NAIC 6	0	0	0	0	1,997,123	0	XXX	XXX	(c) 1,997,123	0.1	1,997,123	0
12.7 Totals	321,766,139	916,330,378	1,061,306,799	1,372,775,642	28,992,511	0	XXX	XXX	(b) 3,701,171,468	100.0	3,382,309,664	318,861,804
12.8 Line 12.7 as a % of Col. 9	8.7	24.8	28.7	37.1	0.8	0.0	XXX	XXX	100.0	XXX	91.4	8.6
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	476,993,126	634,435,412	649,804,795	1,417,495,017	19,516,184	0	3,198,244,534	78.1	2,913,141,435	78.7	3,198,244,534	XXX
13.2 NAIC 2	49,373,846	219,552,753	231,733,420	4,981,851	0	0	505,641,870	12.3	453,448,717	12.3	505,641,870	XXX
13.3 NAIC 3	3,070,418	8,838,829	4,235,634	0	0	0	16,144,881	0.4	12,049,200	0.3	16,144,881	XXX
13.4 NAIC 4	999,351	547,663	1,008,120	0	0	0	2,555,134	0.1	998,645	0.0	2,555,134	XXX
13.5 NAIC 5	0	26,749,979	0	0	0	0	26,749,979	0.7	674,545	0.0	26,749,979	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	1,997,123	0.1	0	XXX
13.7 Totals	530,436,741	890,124,635	886,781,968	1,422,476,868	19,516,184	0	3,749,336,397	91.6	3,382,309,664	91.4	3,749,336,397	XXX
13.8 Line 13.7 as a % of Col. 7	14.1	23.7	23.7	37.9	0.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	13.0	21.7	21.7	34.7	0.5	0.0	91.6	XXX	XXX	XXX	91.6	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	6,556,352	83,407,324	107,470,748	7,333,342	666,671	0	205,434,436	5.0	187,065,327	5.1	XXX	205,434,436
14.2 NAIC 2	14,999,141	65,246,732	52,413,805	4,958,755	0	0	137,618,433	3.4	131,796,477	3.6	XXX	137,618,433
14.3 NAIC 3	0	1,031,247	0	0	0	0	1,031,247	0.0	0	0.0	XXX	1,031,247
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	1,000,000	0	0	0	1,000,000	0.0	0	0.0	XXX	1,000,000
14.6 NAIC 6	0	2,534	0	0	696	0	3,230	0.0	0	0.0	XXX	3,230
14.7 Totals	21,555,493	149,687,837	160,884,553	12,292,097	667,366	0	345,087,345	8.4	318,861,804	8.6	XXX	345,087,345
14.8 Line 14.7 as a % of Col. 7	6.2	43.4	46.6	3.6	0.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.5	3.7	3.9	0.3	0.0	0.0	8.4	XXX	XXX	XXX	XXX	8.4

(a) Includes $.....204,043,339 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....18,165,088 current year of bonds with Z designations and $.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $.....27,749,979 current year of bonds with 5GI designations, $.....674,545 prior year of bonds with 5GI designations and $.....3,230 current year, $.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....263,266,882; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations	65,494,760	13,427,234	0	0	0	XXX	78,921,994	1.9	83,688,591	2.3	78,921,994	0
1.02 Residential Mortgage-Backed Securities	2,406,142	8,603,312	1,190,173	117,826	221	XXX	12,317,674	0.3	887,480	0.0	12,317,674	0
1.03 Commercial Mortgage-Backed Securities	1,408,964	979,433	0	0	0	XXX	2,388,397	0.1	10,269,522	0.3	2,388,397	0
1.04 Other Loan-Backed and Structured Securities	2,144,347	7,231,011	8,214,593	4,462,988	0	XXX	22,052,938	0.5	24,495,818	0.7	22,052,938	0
1.05 Totals	71,454,214	30,240,990	9,404,766	4,580,814	221	XXX	115,681,004	2.8	119,341,411	3.2	115,681,004	0
2. **All Other Governments**												
2.01 Issuer Obligations	0	0	10,000,000	0	0	XXX	10,000,000	0.2	10,000,000	0.3	10,000,000	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	10,000,000	0	0	XXX	10,000,000	0.2	10,000,000	0.3	10,000,000	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	0	3,714,918	11,462,850	46,478,542	0	XXX	61,656,311	1.5	63,852,452	1.7	61,656,311	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	3,714,918	11,462,850	46,478,542	0	XXX	61,656,311	1.5	63,852,452	1.7	61,656,311	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	24,751,466	181,014,358	153,397,689	929,518,981	6,967,595	XXX	1,295,650,089	31.6	1,117,413,993	30.2	1,295,650,089	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	24,751,466	181,014,358	153,397,689	929,518,981	6,967,595	XXX	1,295,650,089	31.6	1,117,413,993	30.2	1,295,650,089	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	50,188,594	105,561,578	120,275,317	428,462,708	12,519,303	XXX	717,007,499	17.5	685,807,958	18.5	717,007,499	0
5.02 Residential Mortgage-Backed Securities	17,103,452	38,025,050	10,853,961	2,195,940	29,065	XXX	68,207,469	1.7	63,964,210	1.7	68,207,469	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	67,292,046	143,586,628	131,129,278	430,658,648	12,548,368	XXX	785,214,968	19.2	749,772,169	20.3	785,214,968	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	377,322,851	678,034,764	715,290,711	23,529,497	667,366	XXX	1,794,845,189	43.8	1,623,273,038	43.9	1,449,757,843	345,087,345
6.02 Residential Mortgage-Backed Securities	183,473	578,410	650,886	2,483	0	XXX	1,415,253	0.0	1,608,096	0.0	1,415,253	0
6.03 Commercial Mortgage-Backed Securities	10,988,183	2,642,404	16,330,341	0	0	XXX	29,960,928	0.7	15,874,437	0.4	29,960,928	0
6.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	35,873	0.0	0	0
6.05 Totals	388,494,507	681,255,578	732,271,938	23,531,981	667,366	XXX	1,826,221,370	44.6	1,640,791,443	44.3	1,481,134,025	345,087,345
7. **Hybrid Securities**												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	517,757,671	981,752,852	1,010,426,567	1,427,989,728	20,154,264	XXX	3,958,081,082	96.7	XXX	XXX	3,612,993,737	345,087,345
11.02 Residential Mortgage-Backed Securities	19,693,068	47,206,773	12,695,020	2,316,249	29,286	XXX	81,940,396	2.0	XXX	XXX	81,940,396	0
11.03 Commercial Mortgage-Backed Securities	12,397,147	3,621,837	16,330,341	0	0	XXX	32,349,325	0.8	XXX	XXX	32,349,325	0
11.04 Other Loan-Backed and Structured Securities	2,144,347	7,231,011	8,214,593	4,462,988	0	XXX	22,052,938	0.5	XXX	XXX	22,052,938	0
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	551,992,233	1,039,812,472	1,047,666,521	1,434,768,965	20,183,550	0	4,094,423,742	100.0	XXX	XXX	3,749,336,397	345,087,345
11.09 Line 11.08 as a % of Col. 7	13.5	25.4	25.6	35.0	0.5	0.0	100.0	XXX	XXX	XXX	91.6	8.4
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	304,921,073	860,636,703	1,033,999,274	1,356,947,074	27,531,908	XXX	XXX	XXX	3,584,036,032	96.8	3,265,237,154	318,798,878
12.02 Residential Mortgage-Backed Securities	9,236,522	30,473,080	17,071,470	8,813,994	864,721	XXX	XXX	XXX	66,459,787	1.8	66,459,787	0
12.03 Commercial Mortgage-Backed Securities	5,272,202	17,404,083	1,210,764	1,661,029	595,882	XXX	XXX	XXX	26,143,959	0.7	26,081,034	62,925
12.04 Other Loan-Backed and Structured Securities	2,336,342	7,816,511	9,025,292	5,353,546	0	XXX	XXX	XXX	24,531,690	0.7	24,531,690	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	321,766,139	916,330,378	1,061,306,799	1,372,775,642	28,992,511	0	XXX	XXX	3,701,171,468	100.0	3,382,309,664	318,861,804
12.09 Line 12.08 as a % of Col. 9	8.7	24.8	28.7	37.1	0.8	0.0	XXX	XXX	100.0	XXX	91.4	8.6
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	496,202,179	832,065,015	849,542,014	1,415,697,631	19,486,898	XXX	3,612,993,737	88.2	3,265,237,154	88.2	3,612,993,737	XXX
13.02 Residential Mortgage-Backed Securities	19,693,068	47,206,773	12,695,020	2,316,249	29,286	XXX	81,940,396	2.0	66,459,787	1.8	81,940,396	XXX
13.03 Commercial Mortgage-Backed Securities	12,397,147	3,621,837	16,330,341	0	0	XXX	32,349,325	0.8	26,081,034	0.7	32,349,325	XXX
13.04 Other Loan-Backed and Structured Securities	2,144,347	7,231,011	8,214,593	4,462,988	0	XXX	22,052,938	0.5	24,531,690	0.7	22,052,938	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	530,436,741	890,124,635	886,781,968	1,422,476,868	19,516,184	0	3,749,336,397	91.6	3,382,309,664	91.4	3,749,336,397	XXX
13.09 Line 13.08 as a % of Col. 7	14.1	23.7	23.7	37.9	0.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	13.0	21.7	21.7	34.7	0.5	0.0	91.6	XXX	XXX	XXX	91.6	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	21,555,493	149,687,837	160,884,553	12,292,097	667,366	XXX	345,087,345	8.4	318,798,878	8.6	XXX	345,087,345
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	62,925	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	21,555,493	149,687,837	160,884,553	12,292,097	667,366	0	345,087,345	8.4	318,861,804	8.6	XXX	345,087,345
14.09 Line 14.08 as a % of Col. 7	6.2	43.4	46.6	3.6	0.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.5	3.7	3.9	0.3	0.0	0.0	8.4	XXX	XXX	XXX	XXX	8.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	110,287,142	110,287,142	0	0	0
2. Cost of short-term investments acquired	1,921,010,680	1,921,010,680	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	1,768,030,940	1,768,030,940	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	263,266,882	263,266,882	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	263,266,882	263,266,882	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

Sch. E - Pt. 2 Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	CyberAcuView LLC		Wilmington	DE	CyberAcuView	0.	09/18/2020	0	250,000	250,000	250,000	0	0	0	0	0	0	0	12.500
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									250,000	250,000	250,000	0	0	0	0	0	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Capital Partner Series T-GA		Columbia	MO	Affordable Equity Partners	0.	11/15/2013	0	2,375,992	838,792	838,792	0	(222,189)	0	0	0	32,521	0	12.500
	Capital Partners Series T-GA III, LLC		Columbia	MO	Affordable Equity Partners	0.	12/14/2017	0	2,576,789	2,084,993	2,084,993	0	(267,974)	0	0	0	(120,631)	0	12.000
	Capital Partners Series T-GA IV, LLC		Columbia	MO	Affordable Equity Partners	0.	11/15/2019	0	1,401,757	1,386,474	1,386,474	0	(15,283)	0	0	0	(8,380)	805,368	10.000
	Georgia Tax Credit Fund 2010, LP		Columbia	MO	Affordable Equity Partners	0.	09/16/2010	0	1,502,700	195,725	195,725	0	(83,724)	0	0	0	18,862	0	3.700
	Georgia Tax Credit Fund IX-T, L.P.		Columbia	MO	Affordable Equity Partners	0.	11/18/2011	0	728,970	214,528	214,528	0	(78,589)	0	0	0	68,845	0	14.999
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									8,586,208	4,720,512	4,720,512	0	(667,759)	0	0	0	(8,783)	805,368	XXX
Any Other Class of Assets - Unaffiliated																			
	NC Solar Fund VIII LP		Charlotte	NC	Double Time Capital	0.	12/07/2016	0	288,385	0	0	0	(77,510)	0	0	0	(2,350)	4,999	1.650
4699999. Total - Any Other Class of Asset - Unaffiliated									288,385	0	0	0	(77,510)	0	0	0	(2,350)	4,999	XXX
4899999. Subtotal - Unaffiliated									9,124,593	4,970,512	4,970,512	0	(745,269)	0	0	0	(11,133)	810,367	XXX
5099999. Totals									9,124,593	4,970,512	4,970,512	0	(745,269)	0	0	0	(11,133)	810,367	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0	1E	0
2A	0	2B	0	2C	0				
3A	0	3B	0	3C	0				
4A	0	4B	0	4C	0				
5A	0	5B	0	5C	0				
6	0								

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated										
	CyberAcuView LLC	Wilmington	DE	CyberAcuView	09/18/2020.	0	250,000	0	0	12.500
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							250,000	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	Capital Partners Series T-GA IV, LLC	Columbia	MO	Affordable Equity Partners	11/15/2019.	0	1,401,757	0	0	10.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							1,401,757	0	0	XXX
Any Other Class of Assets - Unaffiliated										
	NC Solar Fund III LP	Charlotte	NC	Double Time Capital	11/27/2015.	0	0	16,279	0	9.800
	NC Solar Fund VIII LP	Charlotte	NC	Double Time Capital	12/07/2016.	0	0	14,010	0	1.650
4699999. Total - Any Other Class of Assets - Unaffiliated							0	30,289	0	XXX
4899999. Subtotal - Unaffiliated							1,651,757	30,289	0	XXX
5099999. Totals							1,651,757	30,289	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Any Other Class of Assets - Unaffiliated																			
	NC Solar Fund III LP	Charlotte	NC	Liquidation	11/27/2015.	12/31/2020.	0	0	(16,280)	0	0	(16,280)	0	0	0	0	0	0	(16,280)
4699999. Total - Any Other Class of Assets - Unaffiliated							0	0	(16,280)	0	0	(16,280)	0	0	0	0	0	0	(16,280)
4899999. Subtotal - Unaffiliated							0	0	(16,280)	0	0	(16,280)	0	0	0	0	0	0	(16,280)
5099999. Totals							0	0	(16,280)	0	0	(16,280)	0	0	0	0	0	0	(16,280)

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 VM 9	U S TREASURY INFL IX NOTES		..		1.A	12,200,821	118.540	14,224,903	12,000,000	13,401,447	157,560	9,804	0	0	0.375	0.456	JJ	23,123	49,664	09/24/2014.	07/15/2023.
912828 C5 7	U S TREASURY NOTES		..		1.A	20,126,630	100.502	20,100,400	20,000,000	20,020,411	0	(83,797)	0	0	2.250	1.825	MS	113,736	450,000	09/20/2019.	03/31/2021.
912828 P8 7	U S TREASURY NOTES		..		1.A	9,684,018	100.149	10,014,900	10,000,000	9,986,395	0	81,585	0	0	1.125	1.955	FA	37,914	112,500	03/08/2017.	02/28/2021.
912828 RC 6	U S TREASURY NOTES		..		1.A	6,104,454	101.248	6,130,566	6,055,000	6,061,980	0	(11,086)	0	0	2.125	1.937	FA	48,251	128,669	01/25/2017.	08/15/2021.
912828 RC 6	U S TREASURY NOTES	SD	..		1.A	3,977,220	101.248	3,994,234	3,945,000	3,949,547	0	(7,223)	0	0	2.125	1.937	FA	31,437	83,831	01/25/2017.	08/15/2021.
912828 YP 9	U S TREASURY NOTES		..		1.A	25,444,420	101.148	25,287,000	25,000,000	25,273,835	0	(170,584)	0	0	1.500	0.181	AO	63,191	187,500	06/23/2020.	10/31/2021.
876780 AA 5	TAYARRA LTD		D	1	1.A	228,380	101.842	232,587	228,380	228,379	0	(0)	0	0	3.628	3.644	FMAN	1,059	8,286	02/24/2010.	02/15/2022.
0199999. U.S. Government - Issuer Obligations						77,765,942	XXX	79,984,590	77,228,380	78,921,994	157,560	(181,301)	0	0	XXX	XXX	XXX	318,710	1,020,450	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36202D QY 0	GNMA II PASS THRU CERT POOL #3171		..	4	1.A	13,501	112.439	15,891	14,133	13,569	0	28	0	0	5.500	6.271	MON	65	777	05/23/2002.	12/20/2031.
36202D 6D 8	GNMA II PASS THRU CERT POOL #3568		..	4	1.A	146,564	113.979	173,985	152,646	148,583	0	333	0	0	5.000	5.764	MON	636	7,632	06/16/2004.	06/20/2034.
36202E UR 8	GNMA II PASS THRU CERT POOL #4192		..	4	1.A	327,164	111.620	399,924	358,290	334,757	0	2,765	0	0	4.500	5.753	MON	1,344	16,123	07/17/2008.	07/20/2038.
36202E XT 1	GNMA II PASS THRU CERT POOL #4290		..	4	1.A	187,999	117.103	220,983	188,707	187,950	0	6	0	0	5.500	5.578	MON	865	10,379	10/20/2008.	11/20/2038.
38382D MM 8	GNR 2020-21 CD CMO		..	4	1.A	11,661,055	103.569	11,962,389	11,550,066	11,632,815	0	(28,239)	0	0	2.250	2.020	MON	21,656	216,564	02/21/2020.	02/20/2050.
0299999. U.S. Government - Residential Mortgage-Backed Securities						12,336,283	XXX	12,773,172	12,263,842	12,317,674	0	(25,108)	0	0	XXX	XXX	XXX	24,566	251,475	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
38380M 7A 3	GNR 2019-55 AE (PROJECT LOAN)		..	4	1.A	2,402,074	104.942	2,494,289	2,376,820	2,388,397	0	(12,441)	0	0	3.000	2.805	MON	5,942	71,305	06/07/2019.	12/16/2059.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						2,402,074	XXX	2,494,289	2,376,820	2,388,397	0	(12,441)	0	0	XXX	XXX	XXX	5,942	71,305	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
83162C VV 2	SBAP 2013-20J 1		..	4	1.A	3,776,588	107.892	4,060,678	3,763,651	3,754,817	0	(1,314)	0	0	3.370	3.318	AO	31,709	132,078	12/20/2013.	10/01/2033.
83162C VY 6	SBAP 2013-20L 1		..	4	1.A	3,111,915	108.264	3,362,779	3,106,091	3,092,018	0	(131)	0	0	3.380	3.352	JD	8,749	107,619	12/20/2013.	12/01/2033.
83162C ZW 6	SBAP 2018-20J 1		..	4	1.A	6,949,048	112.331	7,805,969	6,949,048	6,942,706	0	(1,678)	0	0	3.770	3.770	AO	65,495	264,533	10/11/2018.	10/01/2038.
83162C ZW 6	SBAP 2018-20J 1		..	4	1.A	448,045	112.331	503,611	448,326	447,676	0	(94)	0	0	3.770	3.779	AO	4,225	17,067	10/31/2018.	10/01/2038.
83162C B8 5	SBAP 2019-20E 1		..	4	1.A	3,238,200	107.368	3,476,820	3,238,200	3,236,942	0	(665)	0	0	2.880	2.880	MN	15,543	94,112	05/09/2019.	05/01/2039.
831641 FL 4	SBIC 2018-10B 1		..	4	1.A	4,579,481	108.984	4,990,925	4,579,481	4,578,779	0	(119)	0	0	3.548	3.533	MM	53,863	162,925	09/13/2018.	09/10/2028.
0499999. U.S. Government - Other Loan-Backed and Structured Securities						22,103,278	XXX	24,200,781	22,084,796	22,052,938	0	(4,000)	0	0	XXX	XXX	XXX	179,584	778,333	XXX	XXX
0599999. Total - U.S. Government						114,607,577	XXX	119,452,833	113,953,839	115,681,004	157,560	(222,850)	0	0	XXX	XXX	XXX	528,802	2,121,563	XXX	XXX
All Other Governments - Issuer Obligations																					
500769 HS 6	KFW		D		1.A FE	9,999,500	115.224	11,522,400	10,000,000	10,000,000	0	0	0	0	2.875	2.875	AO	69,479	287,500	01/24/2018.	04/03/2028.
0699999. All Other Governments - Issuer Obligations						9,999,500	XXX	11,522,400	10,000,000	10,000,000	0	0	0	0	XXX	XXX	XXX	69,479	287,500	XXX	XXX
1099999. Total - All Other Governments						9,999,500	XXX	11,522,400	10,000,000	10,000,000	0	0	0	0	XXX	XXX	XXX	69,479	287,500	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
341150 7F 1	FLORIDA DEPT TRANSN GO S2019		..	2	1.A FE	7,431,286	109.706	8,035,965	7,325,000	7,418,494	0	(9,602)	0	0	3.000	2.830	JJ	109,875	188,619	07/23/2019.	07/01/2040.
60412A MJ 9	MINNESOTA GENERAL OBLIGATION S2017B		..	2	1.A FE	4,593,188	110.550	5,168,213	4,675,000	4,602,801	0	3,194	0	0	3.125	3.245	AO	36,523	146,094	09/27/2017.	10/01/2037.
68608U 3X 2	OREGON GENERAL OBLIGATION REF S2015B		..	2	1.B FE	4,626,728	118.323	4,502,190	3,805,000	4,193,632	0	(78,822)	0	0	5.000	2.620	FA	79,271	190,250	02/03/2015.	08/01/2038.
68609B NH 6	OREGON GENERAL OBLIGATION S2015O		..	2	1.B FE	1,164,860	119.763	1,197,630	1,000,000	1,081,017	0	(16,219)	0	0	5.000	3.090	FA	20,833	50,000	06/03/2015.	08/01/2032.
68609B QH 3	OREGON GENERAL OBLIGATION S2016A		..	2	1.B FE	1,232,858	110.471	1,320,128	1,195,000	1,216,852	0	(3,532)	0	0	3.500	3.140	FA	17,427	41,825	02/23/2016.	08/01/2035.
68609B RE 9	OREGON GENERAL OBLIGATION S2016C		..	2	1.B FE	1,812,735	122.765	1,841,475	1,500,000	1,679,316	0	(29,401)	0	0	5.000	2.680	FA	31,250	75,000	03/15/2016.	08/01/2035.
83710D 2B 3	SOUTH CAROLINA GENERAL OBLIGATION S2010A		..	2	1.A FE	2,783,846	100.081	4,088,309	4,085,000	3,714,918	0	104,600	0	0	1.000	4.000	AO	10,213	40,850	03/24/2010.	04/01/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83710R RU 3	SOUTH CAROLINA GENERAL OBLIGATION S2016F		..	2	1.A FE	3,489,671	106.980	3,706,857	3,465,000	3,479,664	0	(2,483)	0	0	2.875	2.790	JD	8,302	99,619	09/22/2016.	06/01/2035.
880541 WZ 6	TENNESSEE GENERAL OBLIGATION S2016A		..	2	1.A FE	3,831,960	123.865	3,715,950	3,000,000	3,486,949	0	(81,869)	0	0	5.000	1.920	FA	62,500	150,000	07/26/2016.	08/01/2033.
917542 VL 3	UTAH GENERAL OBLIGATION S2018		..	2	1.A FE	7,742,834	114.050	8,907,305	7,810,000	7,754,013	0	3,970	0	0	3.125	3.200	JJ	122,031	244,063	02/07/2018.	07/01/2032.
93974D XX 1	WASHINGTON GO MOTOR VEHICLE FUEL REFS16B		..	2	1.B FE	12,697,400	123.625	12,362,500	10,000,000	11,565,804	0	(262,385)	0	0	5.000	2.020	FA	208,333	500,000	06/28/2016.	08/01/2033.
97705M QQ 1	WISCONSIN GENERAL OBLIG TXBL REF S2020-2		..	1	1.B FE	6,000,000	109.307	6,558,420	6,000,000	6,000,000	0	0	0	0	2.297	2.297	MN	22,970	99,537	01/23/2020.	05/01/2030.
97705L 8P 5	WISCONSIN GENERAL OBLIGATION REF S2015		..	2	1.B FE	5,996,250	119.047	5,952,350	5,000,000	5,462,850	0	(99,374)	0	0	5.000	2.720	MN	41,667	250,000	03/16/2015.	05/01/2029.
			..		0.	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
1199999. U.S. States, Territories & Possessions - Issuer Obligations						63,403,614	XXX	67,357,291	58,860,000	61,656,311	0	(471,922)	0	0	XXX	XXX	XXX	771,195	2,075,855	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						63,403,614	XXX	67,357,291	58,860,000	61,656,311	0	(471,922)	0	0	XXX	XXX	XXX	771,195	2,075,855	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
011338 WA 4	ALAMO HEIGHTS ISD GO S2018A		..	2	1.A FE	5,605,000	111.934	6,273,901	5,605,000	5,605,000	0	0	0	0	3.500	3.500	FA	81,740	196,175	05/11/2018.	02/01/2037.
015302 3D 2	ALEXANDRIA GENERAL OBLIGATION S2016A		..	2	1.A FE	4,111,774	108.141	4,320,233	3,995,000	4,063,718	0	(11,419)	0	0	2.875	2.540	JJ	52,961	114,856	07/26/2016.	07/15/2033.
021087 TY 7	ALPINE SCH DIST GO S2013		..	2	1.A FE	6,255,585	107.534	6,586,458	6,125,000	6,159,431	0	(14,827)	0	0	4.000	3.730	MS	72,139	245,000	09/19/2013.	03/15/2028.
021087 TZ 4	ALPINE SCH DIST GO S2013		..	2	1.A FE	6,455,093	107.304	6,845,995	6,380,000	6,399,757	0	(8,550)	0	0	4.000	3.850	MS	75,142	255,200	09/19/2013.	03/15/2029.
023051 TS 4	AMARILLO ISD GEN OBLIG REF S2014A (PSF)		..	2	1.A FE	1,670,414	107.105	1,751,167	1,635,000	1,647,825	0	(3,904)	0	0	3.500	3.230	FA	23,844	57,225	08/13/2014.	02/01/2031.
023051 TT 2	AMARILLO ISD GEN OBLIG REF S2014A (PSF)		..	2	1.A FE	1,727,166	106.741	1,814,597	1,700,000	1,709,856	0	(2,999)	0	0	3.500	3.300	FA	24,792	59,500	08/13/2014.	02/01/2032.
023051 TU 9	AMARILLO ISD GEN OBLIG REF S2014A (PSF)		..	2	1.A FE	1,775,972	106.329	1,866,074	1,755,000	1,762,616	0	(2,318)	0	0	3.500	3.350	FA	25,594	61,425	08/13/2014.	02/01/2033.
023051 TV 7	AMARILLO ISD GEN OBLIG REF S2014A (PSF)		..	2	1.A FE	1,839,491	106.176	1,937,712	1,825,000	1,830,262	0	(1,604)	0	0	3.500	3.400	FA	26,615	63,875	08/13/2014.	02/01/2034.
023051 TW 5	AMARILLO ISD GEN OBLIG REF S2014A (PSF)		..	2	1.A FE	1,887,407	106.107	1,994,812	1,880,000	1,882,688	0	(825)	0	0	3.500	3.450	FA	27,417	65,800	08/13/2014.	02/01/2035.
033753 QG 2	ANDERSON CO SCH DIST #5 GO REF S2016		..	2	1.C FE	6,345,785	111.128	6,789,921	6,110,000	6,240,334	0	(22,987)	0	0	3.500	3.050	MS	71,283	213,850	02/03/2016.	03/01/2035.
037591 QW 7	APEX GENERAL OBLIGATION S2018		..	2	1.A FE	1,896,904	109.804	2,091,766	1,905,000	1,897,755	0	327	0	0	3.250	3.280	JD	5,159	61,913	04/17/2018.	06/01/2037.
041431 PT 8	ARLINGTON CO GENERAL OBLIGATION REF S15		..	2	1.A FE	4,090,244	112.651	4,460,980	3,960,000	4,016,200	0	(14,396)	0	0	3.750	3.330	FA	56,100	148,500	06/02/2015.	08/15/2032.
041431 NS 2	ARLINGTON CO GENERAL OBLIGATION S2014A		..	2	1.A FE	2,350,355	103.972	2,386,157	2,295,000	2,303,956	0	(7,758)	0	0	3.750	3.390	FA	32,513	86,063	05/28/2014.	02/15/2033.
041826 2Z 0	ARLINGTON ISD GENERAL OBLIG S2017 (PSF)		..	2	1.A FE	2,098,315	115.547	2,230,057	1,930,000	2,035,035	0	(18,797)	0	0	4.000	2.850	FA	29,164	77,200	06/09/2017.	02/15/2034.
052397 AR 7	AUSTIN GENERAL OBLIG LTD REF S2015		..	2	1.A FE	8,729,344	115.577	9,616,006	8,320,000	8,529,819	0	(40,874)	0	0	4.000	3.410	MS	110,933	332,800	09/09/2015.	09/01/2031.
05914F XU 9	BALTIMORE CO GENERAL OBLIGATION REF S15		..	2	1.A FE	9,782,267	112.285	10,627,775	9,465,000	9,621,374	0	(31,312)	0	0	3.500	3.110	FA	138,031	331,275	06/16/2015.	08/01/2029.
069383 4X 2	BARTLETT GENERAL OBLIGATION REF S2017		..	2	1.B FE	2,983,430	119.493	3,202,412	2,680,000	2,892,882	0	(28,797)	0	0	4.000	2.690	MS	35,733	107,200	09/19/2017.	09/01/2033.
074347 H8 1	BEAUFORT CO GENERAL OBLIGATION S2017A		..	2	1.B FE	4,941,903	110.592	5,507,482	4,980,000	4,947,300	0	1,662	0	0	3.125	3.180	FA	64,844	155,625	07/20/2017.	02/01/2036.
074347 N2 7	BEAUFORT CO GENERAL OBLIGATION S2019A		..	2	1.B FE	15,588	115.735	17,360	15,479	15,479	0	(60)	0	0	3.000	2.510	MS	150	450	02/21/2019.	03/01/2029.
074347 N3 5	BEAUFORT CO GENERAL OBLIGATION S2019A		..	2	1.B FE	123,144	115.018	138,022	120,000	122,565	0	(321)	0	0	3.000	2.670	MS	1,200	3,600	02/21/2019.	03/01/2030.
074347 N4 3	BEAUFORT CO GENERAL OBLIGATION S2019A		..	2	1.B FE	595,146	108.414	650,484	600,000	595,772	0	353	0	0	2.750	2.830	MS	5,500	16,500	02/21/2019.	03/01/2031.
082887 PY 0	BENTON CO SD #17 KENNEWICK GO S2019		..	2	1.A FE	3,540,272	108.215	3,819,990	3,530,000	3,539,142	0	(954)	0	0	2.875	2.840	JD	8,457	118,120	09/12/2019.	12/01/2038.
090874 NG 9	BIRDVILLE ISD GO S2019 (PSF)		..	2	1.A FE	3,189,469	119.467	3,619,850	3,030,000	3,159,643	0	(15,900)	0	0	4.000	3.320	FA	45,787	121,200	01/16/2019.	02/15/2037.
091212 FM 7	BIRMINGHAM PUBLIC SCHOOLS GO REF S2020		..	2	1.B FE	2,044,466	121.513	2,071,797	1,705,000	2,027,519	0	(16,946)	0	0	4.000	1.790	MN	11,367	25,196	05/28/2020.	05/01/2036.
091212 FN 5	BIRMINGHAM PUBLIC SCHOOLS GO REF S2020		..	2	1.B FE	4,802,268	121.002	4,870,331	4,025,000	4,763,592	0	(38,676)	0	0	4.000	1.850	MN	26,833	59,481	05/28/2020.	05/01/2037.
091212 FP 0	BIRMINGHAM PUBLIC SCHOOLS GO REF S2020		..	2	1.B FE	4,899,257	120.749	4,974,859	4,120,000	4,860,551	0	(38,706)	0	0	4.000	1.890	MN	27,467	60,884	05/28/2020.	05/01/2038.
091212 EQ 9	BIRMINGHAM PUBLIC SCHOOLS GO S2017		..	2	1.B FE	363,978	127.723	383,169	300,000	346,222	0	(6,124)	0	0	5.000	2.530	MN	2,500	15,000	12/20/2017.	11/01/2030.
093887 NC 7	BLOOMFIELD HILLS SCH DIST GO S2020		..	2	1.B FE	2,127,341	105.125	2,186,600	2,080,000	2,126,384	0	(957)	0	0	2.000	1.740	MN	8,782	0	10/02/2020.	05/01/2033.
093887 ND 5	BLOOMFIELD HILLS SCH DIST GO S2020		..	2	1.B FE	2,471,866	104.312	2,545,213	2,440,000	2,471,216	0	(650)	0	0	2.000	1.850	MN	10,302	0	10/02/2020.	05/01/2034.
093887 NE 3	BLOOMFIELD HILLS SCH DIST GO S2020		..	2	1.B FE	2,043,812	104.060	2,117,621	2,035,000	2,043,622	0	(189)	0	0	2.000	1.950	MN	8,592	0	10/02/2020.	05/01/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
093887 NF 0	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,649,387	103.658	2,757,303	2,660,000	2,649,501	0	114	0	0	2.000	2.030	MN	11,231	0	10/02/2020.	05/01/2036.
093887 NG 8	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,272,578	103.281	2,370,299	2,295,000	2,272,806	0	228	0	0	2.000	2.070	MN	9,690	0	10/02/2020.	05/01/2037.
093887 NH 6	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,750,084	102.964	2,877,844	2,795,000	2,750,528	0	444	0	0	2.000	2.110	MN	11,801	0	10/02/2020.	05/01/2038.
093887 NJ 2	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	1,753,984	102.678	1,843,070	1,795,000	1,754,361	0	377	0	0	2.000	2.150	MN	7,579	0	10/02/2020.	05/01/2039.
093887 NK 9	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,860,233	103.493	2,990,948	2,890,000	2,860,484	0	251	0	0	2.125	2.190	MN	12,965	0	10/02/2020.	05/01/2040.
093887 NL 7	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,889,314	103.143	3,032,404	2,940,000	2,889,717	0	402	0	0	2.125	2.230	MN	13,189	0	10/02/2020.	05/01/2041.
093887 NM 5	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	1,758,708	102.757	1,849,626	1,800,000	1,759,025	0	317	0	0	2.125	2.260	MN	8,075	0	10/02/2020.	05/01/2042.
101547 YE 1	BOULDER VALLEY SD #RE-2 GO REF S2019B			2	1.B FE	11,115,312	110.622	12,478,162	11,280,000	11,130,403	0	8,292	0	0	3.250	3.370	JD	30,550	366,600	01/24/2019.	12/01/2034.
103637 JC 9	BOZEMAN GENERAL OBLIGATION S2019			2	1.B FE	986,370	103.984	1,039,840	1,000,000	987,190	0	622	0	0	2.375	2.470	JJ	11,875	18,670	08/29/2019.	07/01/2037.
117583 B8 6	BRYAN ISD GENERAL OBLIG S2016 (PSF)			2	1.A FE	1,744,959	108.896	1,840,342	1,690,000	1,721,161	0	(5,579)	0	0	3.250	2.860	FA	20,749	54,925	06/07/2016.	02/15/2034.
118565 XJ 4	BUCKS CO GENERAL OBLIGATION REF S2016			2	1.A FE	1,201,494	117.018	1,228,689	1,050,000	1,134,152	0	(14,630)	0	0	4.000	2.390	MN	7,000	42,000	02/02/2016.	05/01/2030.
131537 E5 7	CALVERT CO GENERAL OBLIGATION REF S2016			2	1.A FE	2,625,811	109.230	2,763,519	2,530,000	2,585,871	0	(9,419)	0	0	2.750	2.320	JJ	34,788	69,575	07/19/2016.	07/01/2031.
132285 3K 1	CAMBRIDGE GEN OBLIG LTD S2016			2	1.A FE	567,199	110.876	609,818	550,000	559,418	0	(1,697)	0	0	3.000	2.640	FA	6,233	16,500	03/01/2016.	02/15/2031.
134159 ZG 0	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	340,000	100.172	340,585	340,000	340,000	0	0	0	0	0.323	0.323	FA	253	0	09/24/2020.	08/01/2022.
134159 ZH 8	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	250,000	100.263	250,658	250,000	250,000	0	0	0	0	0.359	0.359	FA	207	0	09/24/2020.	08/01/2023.
134159 ZJ 4	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	250,000	100.399	250,998	250,000	250,000	0	0	0	0	0.541	0.541	FA	312	0	09/24/2020.	08/01/2024.
134159 ZK 1	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	775,000	100.463	778,588	775,000	775,000	0	0	0	0	0.701	0.701	FA	1,253	0	09/24/2020.	08/01/2025.
134159 ZL 9	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	1,250,000	100.383	1,254,788	1,250,000	1,250,000	0	0	0	0	0.893	0.893	FA	2,574	0	09/24/2020.	08/01/2026.
134159 ZM 7	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	2,120,000	100.598	2,132,678	2,120,000	2,120,000	0	0	0	0	1.043	1.043	FA	5,098	0	09/24/2020.	08/01/2027.
134159 ZN 5	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	1,875,000	100.313	1,880,869	1,875,000	1,875,000	0	0	0	0	1.259	1.259	FA	5,443	0	09/24/2020.	08/01/2028.
134159 ZP 0	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	2,600,000	100.196	2,605,096	2,600,000	2,600,000	0	0	0	0	1.379	1.379	FA	8,266	0	09/24/2020.	08/01/2029.
134159 ZQ 8	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	1,300,000	100.291	1,303,783	1,300,000	1,300,000	0	0	0	0	1.479	1.479	FA	4,433	0	09/24/2020.	08/01/2030.
134159 ZR 6	CAMPBELL UHSD GO TAXABLE REF S2020			2	1.A FE	825,000	100.170	826,403	825,000	825,000	0	0	0	0	1.609	1.609	FA	3,060	0	09/24/2020.	08/01/2031.
134159 ZS 4	CAMPBELL UHSD GO TAXABLE REF S2020			2	1.A FE	800,000	100.003	800,024	800,000	800,000	0	0	0	0	1.709	1.709	FA	3,152	0	09/24/2020.	08/01/2032.
134159 ZT 2	CAMPBELL UHSD GO TAXABLE REF S2020			2	1.A FE	630,000	100.055	630,347	630,000	630,000	0	0	0	0	1.779	1.779	FA	2,584	0	09/24/2020.	08/01/2033.
134159 ZU 9	CAMPBELL UHSD GO TAXABLE REF S2020			2	1.A FE	660,000	100.582	663,841	660,000	660,000	0	0	0	0	1.899	1.899	FA	2,890	0	09/24/2020.	08/01/2034.
139015 RG 8	CANYON ISD GENERAL OBLIGATION S2020			2	1.A FE	2,486,194	118.593	2,709,850	2,285,000	2,474,639	0	(11,555)	0	0	3.000	2.000	FA	42,082	0	04/23/2020.	02/15/2031.
139078 BM 0	CANYONS SCHOOL DIST GO S2012			2	1.A FE	6,776,965	105.080	6,830,200	6,500,000	6,612,099	0	(74,492)	0	0	4.000	2.782	JD	11,556	260,000	08/21/2012.	06/15/2028.
139078 BP 3	CANYONS SCHOOL DIST GO S2012			2	1.A FE	7,203,953	104.806	7,284,017	6,950,000	7,053,046	0	(68,346)	0	0	4.000	2.951	JD	12,356	278,000	08/21/2012.	06/15/2030.
139078 CK 3	CANYONS SCHOOL DISTRICT GO S2013			2	1.A FE	5,417,731	107.822	5,795,433	5,375,000	5,387,387	0	(4,749)	0	0	4.000	3.900	JD	9,556	215,000	09/24/2013.	06/15/2031.
139078 CL 1	CANYONS SCHOOL DISTRICT GO S2013			2	1.A FE	5,633,663	107.634	6,054,413	5,625,000	5,627,518	0	(992)	0	0	4.000	3.980	JD	10,000	225,000	09/24/2013.	06/15/2032.
142665 EL 8	CARLSBAD USD GO REF S2016			2	1.C FE	1,954,986	111.336	2,115,384	1,900,000	1,931,308	0	(5,137)	0	0	3.000	2.680	FA	23,750	57,000	01/21/2016.	08/01/2030.
145232 FE 9	CARROLL ISD GENERAL OBLIGATION S2018			2	1.A FE	2,152,138	110.418	2,517,530	2,280,000	2,165,455	0	6,071	0	0	3.250	3.710	FA	27,993	74,100	09/20/2018.	02/15/2035.
147051 TQ 9	CARY GENERAL OBLIGATION REF S2010A			2	1.A FE	1,397,133	100.280	1,308,654	1,305,000	1,304,911	0	(1,837)	0	0	4.000	3.150	MS	17,400	52,200	05/11/2010.	03/01/2021.
147051 TR 7	CARY GENERAL OBLIGATION REF S2010A			2	1.A FE	1,185,067	100.279	1,118,111	1,115,000	1,115,000	0	(1,325)	0	0	4.000	3.240	MS	14,867	44,600	05/11/2010.	03/01/2022.
147051 UU 8	CARY GENERAL OBLIGATION S2014			2	1.A FE	3,630,468	111.981	3,947,330	3,525,000	3,562,492	0	(11,018)	0	0	4.000	3.640	MS	47,000	141,000	02/18/2014.	03/01/2033.
147051 UV 6	CARY GENERAL OBLIGATION S2014			2	1.A FE	3,697,649	111.981	4,036,915	3,605,000	3,637,966	0	(9,685)	0	0	4.000	3.690	MS	48,067	144,200	02/18/2014.	03/01/2034.
147051 VW 3	CARY GENERAL OBLIGATION S2017A			2	1.A FE	1,558,814	110.776	1,728,106	1,560,000	1,558,978	0	46	0	0	3.125	3.130	JD	4,063	48,750	09/26/2017.	06/01/2037.
147051 WX 0	CARY GENERAL OBLIGATION S2019A			2	1.A FE	837,936	107.872	911,518	845,000	838,589	0	468	0	0	2.375	2.450	MS	6,690	21,462	07/16/2019.	09/01/2032.
147051 XB 7	CARY GENERAL OBLIGATION S2019A			2	1.A FE	841,561	108.991	920,974	845,000	841,780	0	161	0	0	2.750	2.780	MS	7,746	24,851	07/16/2019.	09/01/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
149843 R9 7	CECIL CO GENERAL OBLIGATION REF S2015			2	1.C FE	4,353,784	111.327	4,614,504	4,145,000	4,248,007	0	(19,487)	0	0	3.000	2.460	JD	10,363	124,350	03/17/2015.	12/01/2026.
149843 Q2 3	CECIL CO GENERAL OBLIGATION S2014			2	1.C FE	3,042,186	107.999	3,169,771	2,935,000	2,974,612	0	(11,144)	0	0	3.500	3.070	MN	17,121	102,725	05/15/2014.	05/01/2030.
150528 YF 8	CEDAR RAPIDS GENERAL OBLIGATION REF S18A			2	1.B FE	1,205,717	109.523	1,330,704	1,215,000	1,206,641	0	373	0	0	3.375	3.430	JD	3,417	41,006	05/09/2018.	06/01/2037.
150528 ZY 6	CEDAR RAPIDS GENERAL OBLIGATION S19A			2	1.B FE	1,100,831	108.921	1,209,023	1,110,000	1,101,438	0	395	0	0	3.000	3.060	JD	2,775	33,300	05/15/2019.	06/01/2037.
157432 KW 4	CHAFFEY CCD GENERAL OBLIGATION S2019A			2	1.C FE	5,301,800	105.061	5,636,523	5,365,000	5,306,155	0	3,393	0	0	2.250	2.340	JD	10,059	143,178	09/05/2019.	06/01/2035.
157432 LA 1	CHAFFEY CCD GENERAL OBLIGATION S2019A			2	1.C FE	5,181,512	110.473	5,468,414	4,950,000	5,150,624	0	(24,443)	0	0	3.000	2.400	JD	12,375	176,138	09/05/2019.	06/01/2039.
159902 EN 1	CHARLESTON CO PARK & REC DIST GO S2017			2	1.B FE	1,877,490	100.543	2,312,489	2,300,000	1,958,984	0	25,442	0	0	1.500	3.090	FA	14,375	34,500	08/23/2017.	02/01/2032.
161035 HC 7	CHARLOTTE GENERAL OBLIGATION REF S2016			2	1.A FE	4,174,981	117.200	4,330,540	3,695,000	3,982,103	0	(48,146)	0	0	4.000	2.480	JJ	73,900	147,800	10/06/2016.	07/01/2032.
161069 R3 5	CHARLOTTESVILLE GEN OBLIG REF S2016			2	1.A FE	383,231	109.245	404,207	370,000	377,743	0	(1,254)	0	0	3.000	2.600	MS	3,700	11,100	05/23/2016.	09/01/2034.
161069 T6 6	CHARLOTTESVILLE GEN OBLIG S2017			2	1.A FE	681,301	111.218	761,843	685,000	681,896	0	176	0	0	3.000	3.040	JD	913	20,550	06/15/2017.	12/15/2034.
161681 UE 9	CHASKA ISD#112 GO S2016A			2	1.C FE	4,938,948	110.197	5,206,808	4,725,000	4,842,266	0	(21,086)	0	0	3.500	2.970	FA	68,906	165,375	01/21/2016.	02/01/2035.
16532L HQ 2	CHESAPEAKE GENERAL OBLIGATION REF S2012B			2	1.A FE	3,264,259	106.822	3,017,722	2,825,000	2,895,201	0	(47,745)	0	0	5.000	3.190	JD	11,771	141,250	03/20/2012.	06/01/2030.
16532L HR 0	CHESAPEAKE GENERAL OBLIGATION REF S2012B			2	1.A FE	1,708,953	106.822	1,586,307	1,485,000	1,520,864	0	(24,379)	0	0	5.000	3.240	JD	6,188	74,250	03/20/2012.	06/01/2031.
16532L GT 7	CHESAPEAKE GENERAL OBLIGATION S2011B			2	1.A FE	151,167	101.990	132,587	130,000	131,036	0	(2,449)	0	0	5.000	3.050	JD	542	6,500	08/16/2011.	06/01/2025.
16532L GU 4	CHESAPEAKE GENERAL OBLIGATION S2011B			2	1.A FE	1,235,412	101.990	1,096,393	1,075,000	1,082,897	0	(18,666)	0	0	5.000	3.200	JD	4,479	53,750	08/16/2011.	06/01/2026.
16532L GW 0	CHESAPEAKE GENERAL OBLIGATION S2011B			2	1.A FE	2,581,530	101.990	2,325,372	2,280,000	2,294,950	0	(35,343)	0	0	5.000	3.390	JD	9,500	114,000	08/16/2011.	06/01/2028.
166393 5S 3	CHESTERFIELD CO GENERAL OBLIG REF S2016			2	1.A FE	2,201,279	108.949	2,282,482	2,095,000	2,153,894	0	(10,959)	0	0	3.000	2.400	JJ	31,425	62,850	06/14/2016.	01/01/2032.
166393 6Y 9	CHESTERFIELD CO GENERAL OBLIG S2017B			2	1.A FE	4,079,709	109.983	4,520,301	4,110,000	4,085,388	0	1,674	0	0	3.000	3.060	JJ	61,650	123,300	06/16/2017.	01/01/2033.
166394 BP 0	CHESTERFIELD CO GENERAL OBLIG S2020			2	1.A FE	2,985,000	102.125	3,048,431	2,985,000	2,985,000	0	0	0	0	2.000	2.000	JJ	26,368	0	07/08/2020.	01/01/2038.
166394 BQ 8	CHESTERFIELD CO GENERAL OBLIG S2020			2	1.A FE	2,962,135	101.740	3,036,939	2,985,000	2,962,629	0	494	0	0	2.000	2.050	JJ	26,368	0	07/08/2020.	01/01/2039.
17741R GF 9	CITRUS CCD GO TAXABLE REF S2020A				1.C FE	1,000,000	99.703	997,030	1,000,000	1,000,000	0	0	0	0	1.454	1.454	FA	5,937	0	07/22/2020.	08/01/2028.
17741R GG 7	CITRUS CCD GO TAXABLE REF S2020A				1.C FE	1,300,000	98.880	1,285,440	1,300,000	1,300,000	0	0	0	0	1.524	1.524	FA	8,090	0	07/22/2020.	08/01/2029.
17741R GH 5	CITRUS CCD GO TAXABLE REF S2020A				1.C FE	1,215,000	98.664	1,198,768	1,215,000	1,215,000	0	0	0	0	1.614	1.614	FA	8,007	0	07/22/2020.	08/01/2030.
17741R GJ 1	CITRUS CCD GO TAXABLE REF S2020A			2	1.C FE	1,850,000	98.326	1,819,031	1,850,000	1,850,000	0	0	0	0	1.754	1.754	FA	13,250	0	07/22/2020.	08/01/2031.
17741R GK 8	CITRUS CCD GO TAXABLE REF S2020A			2	1.C FE	1,000,000	98.105	981,050	1,000,000	1,000,000	0	0	0	0	1.854	1.854	FA	7,571	0	07/22/2020.	08/01/2032.
179390 NG 0	CLACKAMAS CCD GO CABS S2015B	@		2	1.B FE	974,923	60.337	1,463,172	2,425,000	1,256,598	0	55,869	0	0	0.000	4.600	JD	0	0	05/07/2015.	06/15/2035.
181288 QH 7	CLARK CO SCH DIST #117-CAMAS GO REF S16			2	1.A FE	4,367,768	116.727	4,464,808	3,825,000	4,134,060	0	(52,828)	0	0	4.000	2.400	JD	12,750	153,000	05/04/2016.	12/01/2030.
181144 TD 8	CLARK CO SD#37 VANCOUVER GO S2018			2	1.A FE	4,862,804	130.535	5,423,729	4,155,000	4,727,211	0	(63,075)	0	0	5.000	3.030	JD	17,313	207,750	10/04/2018.	12/01/2032.
184540 3N 0	CLEAR CREEK ISD GO REF S2012A			2	1.C FE	7,701,447	105.336	6,862,640	6,515,000	6,669,145	0	(133,490)	0	0	5.000	2.840	FA	123,061	325,750	05/24/2012.	02/15/2027.
194475 RM 3	COLLEGE STATION ISD GO S2014 (PSF)			2	1.A FE	3,325,563	111.685	3,629,763	3,250,000	3,279,364	0	(7,466)	0	0	4.000	3.730	FA	49,111	130,000	01/21/2014.	08/15/2031.
194475 RN 1	COLLEGE STATION ISD GO S2014 (PSF)			2	1.A FE	3,432,120	111.495	3,768,531	3,380,000	3,400,282	0	(5,157)	0	0	4.000	3.820	FA	51,076	135,200	01/21/2014.	08/15/2032.
194475 RP 6	COLLEGE STATION ISD GO S2014 (PSF)			2	1.A FE	3,553,053	111.306	3,917,971	3,520,000	3,532,839	0	(3,272)	0	0	4.000	3.890	FA	53,191	140,800	01/21/2014.	08/15/2033.
194741 HU 1	COLLIN CO CCD GO S2020A			2	1.A FE	5,048,450	112.196	5,609,800	5,000,000	5,045,423	0	(3,027)	0	0	3.000	2.880	FA	100,833	0	04/08/2020.	08/15/2039.
194741 HV 9	COLLIN CO CCD GO S2020A			2	1.A FE	5,525,356	111.916	6,144,188	5,490,000	5,523,154	0	(2,201)	0	0	3.000	2.920	FA	110,715	0	04/08/2020.	08/15/2040.
194738 8S 2	COLLIN CO GENERAL OBLIGATION REF S2012			2	1.A FE	1,568,361	105.394	1,385,931	1,315,000	1,347,877	0	(28,504)	0	0	5.000	2.720	FA	24,839	65,750	05/14/2012.	02/15/2029.
194740 HP 4	COLLIN CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,337,372	111.743	1,447,072	1,295,000	1,315,134	0	(4,465)	0	0	4.000	3.590	FA	19,569	51,800	07/07/2015.	02/15/2033.
198036 5Z 4	COLUMBIA SCHOOL DISTRICT GO REF S11			2	1.B FE	3,422,148	100.733	2,971,624	2,950,000	2,959,290	0	(56,029)	0	0	5.000	3.050	MS	49,167	147,500	08/19/2011.	03/01/2026.
198036 7A 7	COLUMBIA SCHOOL DISTRICT GO REF S12			2	1.B FE	1,365,770	104.888	1,326,833	1,265,000	1,278,650	0	(11,321)	0	0	4.375	3.420	MS	18,448	55,344	03/20/2012.	03/01/2030.
198036 7B 5	COLUMBIA SCHOOL DISTRICT GO REF S12			2	1.B FE	1,616,170	105.032	1,559,725	1,485,000	1,502,787	0	(14,745)	0	0	4.500	3.440	MS	22,275	66,825	03/20/2012.	03/01/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
198036 7C 3	COLUMBIA SCHOOL DISTRICT GO REF S12		..	2	1.B FE	1,445,925	105.032	1,402,177	1,335,000	1,350,074	0	(12,492)	0	0	4.500	3.500	MS	20,025	60,075	03/20/2012.	03/01/2032.
198036 8M 0	COLUMBIA SCHOOL DISTRICT GO S2014		..	2	1.B FE	3,182,070	109.335	3,280,050	3,000,000	3,049,394	0	(21,567)	0	0	4.500	3.700	MS	45,000	135,000	02/10/2014.	03/01/2032.
198036 8N 8	COLUMBIA SCHOOL DISTRICT GO S2014		..	2	1.B FE	3,954,113	109.335	4,100,063	3,750,000	3,805,490	0	(24,207)	0	0	4.500	3.780	MS	56,250	168,750	02/10/2014.	03/01/2033.
198037 DQ 3	COLUMBIA SCHOOL DISTRICT GO S2018		..	2	1.B FE	2,612,782	109.361	2,887,130	2,640,000	2,616,222	0	1,291	0	0	3.250	3.330	MS	28,600	85,800	03/13/2018.	03/01/2035.
199492 JW 0	COLUMBUS GENERAL OBLIG S2014A		..	2	1.A FE	5,350,850	110.199	5,509,950	5,000,000	5,125,296	0	(37,657)	0	0	4.000	3.150	FA	75,556	200,000	06/10/2014.	02/15/2030.
199491 7F 2	COLUMBUS GENERAL OBLIGATION S2012A		..	2	1.A FE	14,330,319	107.014	13,836,910	12,930,000	13,187,077	0	(152,197)	0	0	4.500	3.230	FA	219,810	581,850	07/10/2012.	02/15/2033.
199820 N8 0	COMAL ISD GO REF S2015 (PSF)		..	2	1.A FE	7,893,950	106.778	7,901,572	7,400,000	7,540,709	0	(64,524)	0	0	4.000	3.050	FA	123,333	296,000	01/07/2015.	02/01/2035.
208418 R8 8	CONROE ISD GO S2020 (PSF)		..	2	1.A FE	6,882,773	107.383	7,457,749	6,945,000	6,885,030	0	2,258	0	0	2.550	2.610	FA	66,904	92,976	01/10/2020.	02/15/2039.
231237 K2 3	CUPERTINO USD GO REF S2016		..	2	1.B FE	2,029,060	111.749	2,162,343	1,935,000	1,988,775	0	(8,811)	0	0	3.250	2.710	FA	26,203	62,888	02/02/2016.	08/01/2031.
232392 AZ 3	CUYAHOGA CNTY CCD S2018		..	2	1.C FE	2,040,591	109.836	2,306,556	2,100,000	2,045,969	0	1,944	0	0	3.500	3.690	JD	6,125	73,500	02/01/2018.	12/01/2039.
232769 CR 8	CYPRESS-FAIRBANKS ISD GO REF S2016 (PSF)		..	2	1.A FE	3,043,348	115.006	3,220,168	2,800,000	2,942,829	0	(25,507)	0	0	4.000	2.920	FA	42,311	112,000	10/13/2016.	02/15/2036.
232769 EU 9	CYPRESS-FAIRBANKS ISD GO REF S2019 (PSF)		..	2	1.A FE	4,322,561	122.200	5,028,530	4,115,000	4,288,822	0	(18,308)	0	0	4.000	3.400	FA	62,182	164,600	01/18/2019.	02/15/2038.
232769 GN 3	CYPRESS-FAIRBANKS ISD GO REF S2020 (PSF)		..	2	1.A FE	9,952,700	105.054	10,505,400	10,000,000	9,953,596	0	896	0	0	2.250	2.280	FA	103,750	0	06/26/2020.	02/15/2040.
235308 VD 2	DALLAS ISD GENERAL OBLIG REF S14A (PSF)		..	2	1.A FE	2,318,740	115.437	2,308,740	2,000,000	2,126,360	0	(32,464)	0	0	5.000	3.140	FA	37,778	100,000	07/01/2014.	08/15/2034.
236091 6X 7	DANE CO GENERAL OBLIGATION REF S2015B		..	2	1.B FE	1,315,137	110.499	1,430,962	1,295,000	1,305,008	0	(2,077)	0	0	3.500	3.310	JD	3,777	45,325	09/17/2015.	06/01/2032.
236092 CR 1	DANE CO GENERAL OBLIGATION REF S2018B		..	2	1.A FE	263,543	113.365	300,417	265,000	263,743	0	89	0	0	3.250	3.300	JD	718	8,613	09/07/2018.	06/01/2032.
239019 S6 0	DAVIS CO SCH DIST GO S2016		..	2	1.A FE	4,545,272	109.112	4,828,206	4,425,000	4,490,124	0	(12,115)	0	0	3.375	3.050	JD	12,445	149,344	02/18/2016.	06/01/2034.
239019 3T 7	DAVIS CO SCH DIST GO S2020		..	2	1.A FE	2,546,430	105.739	2,696,345	2,550,000	2,546,559	0	129	0	0	2.500	2.510	JD	5,313	37,365	04/17/2020.	06/01/2037.
239019 3U 4	DAVIS CO SCH DIST GO S2020		..	2	1.A FE	2,596,120	105.449	2,757,491	2,615,000	2,596,676	0	556	0	0	2.500	2.550	JD	5,448	38,317	04/17/2020.	06/01/2038.
239019 3V 2	DAVIS CO SCH DIST GO S2020		..	2	1.A FE	2,643,820	105.194	2,819,199	2,680,000	2,644,819	0	999	0	0	2.500	2.590	JD	5,583	39,269	04/17/2020.	06/01/2039.
239019 3W 0	DAVIS CO SCH DIST GO S2020		..	2	1.A FE	2,747,828	105.920	2,912,800	2,750,000	2,747,887	0	60	0	0	2.625	2.630	JD	6,016	42,310	04/17/2020.	06/01/2040.
239864 AJ 0	DAYTON METRO LIBRARY GO S2013A		..	2	1.C FE	1,760,064	102.087	1,817,149	1,780,000	1,766,538	0	1,125	0	0	3.250	3.340	JD	4,821	57,850	10/03/2014.	12/01/2030.
245145 FL 6	DEL MAR UNION SCH DIST GO S2019		..	2	1.A FE	2,866,737	107.062	3,104,798	2,900,000	2,868,347	0	1,295	0	0	2.625	2.700	FA	31,719	60,266	10/02/2019.	08/01/2039.
248775 4F 2	DENTON CO GO LTD S2017		..	2	1.A FE	2,835,996	111.068	3,154,331	2,840,000	2,836,532	0	168	0	0	3.250	3.260	JJ	42,561	92,300	06/16/2017.	07/15/2036.
249174 HL 0	DENVER CITY & CO SD #1 GO REF S05A(FGIC)		..		1.B FE	6,074,750	110.196	5,509,800	5,000,000	5,193,087	0	(95,975)	0	0	5.500	3.400	JD	22,917	275,000	03/17/2010.	12/01/2022.
249174 HM 8	DENVER CITY & CO SD #1 GO REF S05A(FGIC)		..		1.B FE	5,474,250	115.289	5,188,005	4,500,000	4,747,346	0	(79,251)	0	0	5.500	3.500	JD	20,625	247,500	03/03/2010.	12/01/2023.
249174 HM 8	DENVER CITY & CO SD #1 GO REF S05A(FGIC)		..		1.B FE	2,394,080	115.289	2,305,780	2,000,000	2,101,427	0	(32,406)	0	0	5.500	3.650	JD	9,167	110,000	04/15/2010.	12/01/2023.
249164 NL 4	DENVER CITY AND CNTY CO GO S2018A		..	2	1.A FE	15,850,446	116.256	18,537,019	15,945,000	15,863,148	0	5,153	0	0	3.250	3.300	FA	215,922	518,213	06/19/2018.	08/01/2033.
249164 NC 4	DENVER CITY AND CNTY CO REF GO S2013A		..	2	1.A FE	2,642,234	109.273	2,748,216	2,515,000	2,552,583	0	(13,716)	0	0	4.000	3.390	FA	41,917	100,600	09/24/2013.	08/01/2027.
25009X NJ 0	DES MOINES GENERAL OBLIGATION S2018B		..	2	1.B FE	2,866,522	109.589	3,156,163	2,880,000	2,867,935	0	584	0	0	3.375	3.410	JD	8,100	97,200	07/11/2018.	06/01/2036.
258885 P5 5	DOUGLAS CO SD #RE-1 GO S2019		..	2	1.B FE	5,700,505	122.011	6,533,689	5,355,000	5,642,180	0	(31,198)	0	0	4.000	3.230	JD	9,520	214,200	01/30/2019.	12/15/2035.
26371G TT 7	DUBLIN CITY SCHOOL DIST GO S2019A		..	2	1.B FE	433,968	123.334	493,336	400,000	428,285	0	(3,124)	0	0	4.000	2.990	JD	1,333	16,000	02/06/2019.	12/01/2033.
266705 N9 9	DURHAM CO GENERAL OBLIGATION REF S2016		..	2	1.A FE	580,430	117.295	586,475	500,000	548,348	0	(7,807)	0	0	4.000	2.200	AO	5,000	20,000	08/17/2016.	10/01/2034.
269408 PR 5	EAGAN GENERAL OBLIGATION S2018A		..	2	1.A FE	1,335,054	110.312	1,467,150	1,330,000	1,333,665	0	(654)	0	0	3.500	3.440	FA	19,396	46,550	09/18/2018.	02/01/2034.
270083 E6 1	EANES ISD GENERAL OBLIGATION S15A (PSF)		..	2	1.A FE	1,290,752	116.237	1,290,231	1,110,000	1,187,593	0	(20,256)	0	0	5.000	2.930	FA	23,125	55,500	06/30/2015.	08/01/2029.
276119 VY 7	EASTCHESTER UNION FREE SCH DIST GO S2018		..	2	1.C FE	1,581,219	107.432	1,713,540	1,595,000	1,582,734	0	694	0	0	3.250	3.320	MS	15,263	51,838	09/06/2018.	09/15/2034.
280659 TZ 6	EDINA ISD #273 GENERAL OBLIGATION S2015A		..	2	1.A FE	9,536,348	110.864	10,099,710	9,110,000	9,309,565	0	(44,852)	0	0	4.000	3.420	FA	151,833	364,400	06/24/2015.	02/01/2036.
283425 JS 6	EL PASO CO SD #11 GO REF S2013		..	2	1.C FE	5,567,200	106.080	5,304,000	5,000,000	5,122,416	0	(61,478)	0	0	4.000	2.680	JD	16,667	200,000	01/17/2013.	12/01/2030.
289425 UF 5	ELMHURST GENERAL OBLIGATION S2015		..	2	1.A FE	1,114,312	110.528	1,193,702	1,080,000	1,093,747	0	(4,043)	0	0	4.000	3.570	MS	14,400	43,200	06/15/2015.	03/01/2031.
30382A BP 6	FAIRFAX CO GEN OBLIG REF S2014A		..	2	1.A FE	10,422,800	110.461	11,046,100	10,000,000	10,134,821	0	(46,087)	0	0	4.000	3.480	AO	100,000	400,000	01/23/2014.	10/01/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
304081 TT 9	FAIRFAX GENERAL OBLIGATION S2010				1.A FE	794,221	101.519	807,076	795,000	794,951	0	77	0	0	3.000	3.010	JJ	10,998	23,850	03/11/2010.	07/15/2021.
339832 EM 5	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	764,445	100.773	780,991	775,000	764,760	0	315	0	0	2.000	2.110	JD	7,750	0	06/03/2020.	12/01/2034.
339832 EN 3	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	785,355	101.223	799,662	790,000	785,484	0	129	0	0	2.125	2.170	JD	8,394	0	06/03/2020.	12/01/2035.
339832 EP 8	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	799,454	101.031	818,351	810,000	799,723	0	269	0	0	2.125	2.220	JD	8,606	0	06/03/2020.	12/01/2036.
339832 EQ 6	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	821,444	101.522	837,557	825,000	821,500	0	56	0	0	2.125	2.155	JD	8,766	0	06/03/2020.	12/01/2037.
339832 ER 4	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	834,911	101.404	856,864	845,000	835,137	0	226	0	0	2.250	2.330	JD	9,506	0	06/03/2020.	12/01/2038.
339832 ES 2	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	848,911	101.281	876,081	865,000	849,242	0	331	0	0	2.250	2.370	JD	9,731	0	06/03/2020.	12/01/2039.
339832 ET 0	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	880,017	101.707	900,107	885,000	880,115	0	97	0	0	2.375	2.410	JD	10,509	0	06/03/2020.	12/01/2040.
343487 4W 1	FLOWER MOUND GENERAL OBLIGATION S2017A			2	1.A FE	348,810	114.784	373,048	325,000	340,120	0	(2,667)	0	0	4.000	3.020	MS	4,333	13,000	07/19/2017.	03/01/2033.
345102 MU 8	FOOTHILL-DE ANZA CCD GO REF S2016			2	1.A FE	2,638,537	115.176	2,695,118	2,340,000	2,519,284	0	(29,553)	0	0	4.000	2.520	FA	39,000	93,600	09/28/2016.	08/01/2036.
345766 NM 7	FOREST HILLS LOCAL SCH DIST GO S2015			2	1.C FE	3,742,454	107.191	3,982,146	3,715,000	3,727,086	0	(2,856)	0	0	3.500	3.410	JD	10,835	130,025	02/04/2015.	12/01/2036.
346766 TH 1	FORT BEND CO GENERAL OBLIGATION REF S16A			2	1.B FE	2,107,609	121.077	2,100,686	1,735,000	1,943,953	0	(37,446)	0	0	5.000	2.500	MS	28,917	86,750	05/09/2016.	03/01/2035.
346766 VL 9	FORT BEND CO GENERAL OBLIGATION REF S18			2	1.B FE	1,236,300	115.930	1,338,992	1,155,000	1,212,902	0	(8,403)	0	0	4.000	3.100	MS	15,400	46,200	01/23/2018.	03/01/2036.
346843 NL 5	FORT BEND ISD GO REF S2018 (PSF)			2	1.A FE	1,659,690	118.400	1,882,560	1,590,000	1,642,281	0	(6,925)	0	0	4.000	3.440	FA	24,027	63,600	05/02/2018.	08/15/2038.
347550 ND 3	FORT LAUDERDALE GENERAL OBLIG S2020A			2	1.B FE	2,678,317	107.911	2,886,619	2,675,000	2,678,074	0	(243)	0	0	2.375	2.360	JJ	31,766	24,530	01/28/2020.	07/01/2036.
347550 PK 5	FORT LAUDERDALE GENERAL OBLIGATION S20B			2	1.B FE	3,282,733	107.911	3,544,876	3,285,000	3,282,881	0	148	0	0	2.375	2.380	JJ	39,009	30,124	01/29/2020.	07/01/2036.
35569P FA 6	FREDERICK CO GENERAL OBLIGATION S2019A			2	1.A FE	6,928,852	106.489	7,416,959	6,965,000	6,930,858	0	1,502	0	0	2.625	2.660	FA	76,180	155,914	09/10/2019.	08/01/2038.
355748 UA 0	FREDERICK GENERAL OBLIGATION REF S2016C			2	1.B FE	2,080,845	112.793	2,250,220	1,995,000	2,046,611	0	(7,577)	0	0	3.250	2.790	MS	21,613	64,838	03/16/2016.	03/01/2031.
357172 YF 6	FREMONT UHSD GENERAL OBLIGATION REF S17A			2	1.A FE	1,867,520	118.140	2,037,915	1,725,000	1,823,095	0	(13,273)	0	0	4.000	3.040	FA	28,750	69,000	06/21/2017.	08/01/2037.
363651 NH 9	GALLATIN CO GENERAL OBLIGATION REF S2016			2	1.B FE	806,078	112.244	841,830	750,000	782,110	0	(5,440)	0	0	3.000	2.170	JJ	11,250	22,500	05/24/2016.	07/01/2028.
363658 JK 2	GALLATIN CO HSD #7 BOZEMAN GO S2017A			2	1.C FE	1,473,723	116.377	1,594,365	1,370,000	1,441,218	0	(9,891)	0	0	4.000	3.100	JD	4,567	54,800	07/14/2017.	06/01/2035.
366155 N8 8	GARLAND ISD GO S2016 (PSF)			2	1.A FE	4,765,788	112.086	4,836,511	4,315,000	4,551,328	0	(53,673)	0	0	4.000	2.590	FA	65,204	172,600	10/05/2016.	02/15/2034.
373046 VB 4	GEORGETOWN ISD GO S2017 (PSF)			2	1.A FE	752,466	119.975	779,838	650,000	708,923	0	(11,756)	0	0	5.000	2.890	FA	12,278	32,500	01/24/2017.	08/15/2031.
378892 UN 1	GLENVIEW GEN OBLIGATION REF S2016A			2	1.A FE	1,845,218	112.266	1,964,655	1,750,000	1,808,551	0	(9,111)	0	0	3.000	2.390	JD	4,375	52,500	10/04/2016.	12/01/2029.
385064 RG 7	GRANBURY ISD GO S2014 (PSF)			2	1.A FE	6,158,120	111.109	6,499,877	5,850,000	5,945,365	0	(34,541)	0	0	4.500	3.830	FA	109,688	263,250	01/30/2014.	08/01/2034.
388640 3A 0	GRAPEVINE-COLLEYVILLE ISD GO S16 (PSF)			2	1.A FE	3,029,016	120.735	2,945,934	2,440,000	2,748,942	0	(62,997)	0	0	5.000	2.110	FA	46,089	122,000	04/12/2016.	08/15/2029.
391554 BU 5	GREATER ALBANY SCH DIST #8J GO S2017			2	1.B FE	3,873,058	125.294	4,072,055	3,250,000	3,675,689	0	(59,444)	0	0	5.000	2.770	JD	7,222	162,500	07/14/2017.	06/15/2034.
395460 3X 4	GREENSBORO GENERAL OBLIGATION REF S2016			2	1.A FE	1,060,070	111.801	1,118,010	1,000,000	1,035,938	0	(5,966)	0	0	3.000	2.310	FA	12,500	30,000	09/22/2016.	02/01/2030.
395460 4W 5	GREENSBORO GENERAL OBLIGATION REF S2018B			2	1.A FE	7,286,355	116.853	8,518,584	7,290,000	7,286,477	0	251	0	0	3.250	3.255	AO	59,231	236,925	09/25/2018.	10/01/2031.
409558 3W 1	HAMPTON GO S2015A			2	1.B FE	4,074,212	113.714	4,304,075	3,785,000	3,926,815	0	(27,832)	0	0	4.000	3.130	MS	50,467	151,400	04/09/2015.	09/01/2034.
411018 SW 5	HANOVER GENERAL OBLIGATION S2019			2	1.C FE	599,141	110.337	656,505	595,000	598,518	0	(424)	0	0	3.000	2.910	MN	2,281	17,850	07/01/2019.	05/15/2037.
412487 CG 3	HARFORD CO GENERAL OBLIGATION S2014			2	1.A FE	2,158,393	109.773	2,327,188	2,120,000	2,133,861	0	(4,022)	0	0	4.000	3.780	MS	24,969	84,800	03/11/2014.	03/15/2034.
412487 GY 0	HARFORD CO GENERAL OBLIGATION S2019			2	1.A FE	1,992,280	115.029	2,300,580	2,000,000	1,992,962	0	362	0	0	3.250	3.280	AO	16,250	65,000	01/16/2019.	10/01/2035.
414004 3W 9	HARRIS CO GO REF S2007C (FSA)			1	1.A FE	1,361,904	131.013	1,572,156	1,200,000	1,275,690	0	(9,752)	0	0	5.250	4.150	FA	23,800	63,000	04/13/2010.	08/15/2027.
414005 TC 2	HARRIS CO GO REF S2014A			2	1.A FE	5,862,600	116.738	5,836,900	5,000,000	5,351,953	0	(87,462)	0	0	5.000	3.000	AO	62,500	250,000	08/13/2014.	10/01/2034.
419722 L7 6	HAWAII CO GENERAL OBLIGATION S2016A			2	1.C FE	1,246,820	121.585	1,215,850	1,000,000	1,133,920	0	(24,192)	0	0	5.000	2.240	MS	16,667	50,000	02/03/2016.	09/01/2030.
419722 V3 4	HAWAII CO GENERAL OBLIGATION S2017A			2	1.C FE	1,774,590	122.872	1,843,080	1,500,000	1,683,847	0	(26,943)	0	0	5.000	2.820	MS	25,000	75,000	06/21/2017.	09/01/2037.
425507 EQ 9	HENNEPIN CO GENERAL OBLIGATION S2016B			2	1.A FE	17,381,821	124.570	17,228,031	13,830,000	16,000,307	0	(340,364)	0	0	5.000	2.160	JD	57,625	691,500	09/27/2016.	12/01/2035.
426056 V9 5	HENRICO CO GENERAL OBLIGATION S2020A			2	1.A FE	5,241,150	103.046	5,425,372	5,265,000	5,241,704	0	555	0	0	2.000	2.030	FA	52,358	0	06/16/2020.	08/01/2038.
426056 XD 4	HENRICO CO PUB IMPT GO REF S2009				1.A FE	1,256,492	105.621	1,135,426	1,075,000	1,094,956	0	(16,540)	0	0	5.000	3.360	MS	17,917	53,750	05/13/2009.	03/01/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
426056 XS 1	HENRICO CO PUB IMPT GO REF S2009				1.A FE	3,383,730	100.759	2,906,897	2,885,000	2,893,256	0	(49,956)	0	0	5.000	3.220	MS	48,083	144,250	05/13/2009.	03/01/2021.
442565 8B 6	HOWARD CO GENERAL OBLIGATION REF S2014A			2	1.A FE	6,524,547	104.284	6,491,679	6,225,000	6,272,433	0	(40,986)	0	0	4.000	3.300	FA	94,067	249,000	03/18/2014.	02/15/2030.
442565 8C 4	HOWARD CO GENERAL OBLIGATION REF S2014A			2	1.A FE	6,740,252	104.284	6,747,175	6,470,000	6,512,900	0	(37,061)	0	0	4.000	3.390	FA	97,769	258,800	03/18/2014.	02/15/2031.
442565 8D 2	HOWARD CO GENERAL OBLIGATION REF S2014A			2	1.A FE	6,973,491	104.284	7,018,313	6,730,000	6,768,715	0	(33,445)	0	0	4.000	3.470	FA	101,698	269,200	03/18/2014.	02/15/2032.
44256P UD 3	HOWARD CO GENERAL OBLIGATION REF S2019A			2	1.A FE	7,547,820	111.467	8,438,052	7,570,000	7,549,271	0	873	0	0	3.000	3.020	FA	85,793	227,100	05/15/2019.	08/15/2038.
444197 LK 1	HUDSON SCHOOL DISTRICT GO REF S2016			2	1.B FE	3,081,098	113.212	3,107,669	2,745,000	2,935,084	0	(34,006)	0	0	4.000	2.560	MS	36,600	109,800	05/24/2016.	03/01/2034.
445047 GM 9	HUMBLE ISD GO S2018 (PSF)			2	1.A FE	4,515,685	113.597	5,162,984	4,545,000	4,517,963	0	1,030	0	0	3.625	3.670	FA	62,241	164,756	07/25/2018.	02/15/2039.
462611 QK 3	IOWA WESTERN CCD GO S2020C			2	1.B FE	645,150	115.520	664,240	575,000	641,029	0	(4,121)	0	0	3.500	2.010	JD	1,677	9,895	04/17/2020.	06/01/2033.
462611 QL 1	IOWA WESTERN CCD GO S2020C			2	1.B FE	668,496	115.191	691,146	600,000	664,488	0	(4,008)	0	0	3.500	2.100	JD	1,750	10,325	04/17/2020.	06/01/2034.
462611 QM 9	IOWA WESTERN CCD GO S2020C			2	1.B FE	692,031	114.932	718,325	625,000	688,118	0	(3,913)	0	0	3.500	2.180	JD	1,823	10,755	04/17/2020.	06/01/2035.
462611 QN 7	IOWA WESTERN CCD GO S2020C			2	1.B FE	715,247	114.546	744,549	650,000	711,453	0	(3,794)	0	0	3.500	2.260	JD	1,896	11,185	04/17/2020.	06/01/2036.
462611 QP 2	IOWA WESTERN CCD GO S2020C			2	1.B FE	738,153	114.107	770,222	675,000	734,495	0	(3,658)	0	0	3.500	2.340	JD	1,969	11,616	04/17/2020.	06/01/2037.
462611 QQ 0	IOWA WESTERN CCD GO S2020C			2	1.B FE	789,148	113.719	824,463	725,000	785,441	0	(3,707)	0	0	3.500	2.400	JD	2,115	12,476	04/17/2020.	06/01/2038.
462611 QS 6	IOWA WESTERN CCD GO S2020C			2	1.B FE	837,054	113.031	875,990	775,000	833,484	0	(3,570)	0	0	3.500	2.500	JD	2,260	13,336	04/17/2020.	06/01/2040.
462668 KJ 2	IREDELL CO GENERAL OBLIGATION S2018			2	1.B FE	2,181,062	116.228	2,551,205	2,195,000	2,182,398	0	636	0	0	3.500	3.550	AO	19,206	76,825	09/19/2018.	10/01/2035.
463813 F4 2	IRVING ISD GO REF S2016A (PSF)			2	1.A FE	2,400,863	113.476	2,530,515	2,230,000	2,333,113	0	(16,824)	0	0	3.500	2.610	FA	29,486	78,050	09/20/2016.	02/15/2031.
472736 P3 5	JEFFERSON CO SD R-001 GO REF S2010				1.C FE	11,554,400	114.024	11,402,400	10,000,000	10,400,425	0	(126,355)	0	0	5.000	3.560	JD	22,222	500,000	02/25/2010.	12/15/2023.
472538 KL 0	JEFFERSON SCHOOL DIST GO S2017			2	1.B FE	2,485,506	119.476	2,538,865	2,125,000	2,350,506	0	(40,066)	0	0	5.000	2.780	MS	35,417	106,250	06/21/2017.	03/01/2037.
47844P EN 1	JOHNSON CO GENERAL OBLIGATION S2013A			2	1.A FE	2,797,905	106.587	2,931,143	2,750,000	2,760,211	0	(5,888)	0	0	4.125	3.890	MS	37,813	113,438	09/26/2013.	09/01/2032.
47844P EP 6	JOHNSON CO GENERAL OBLIGATION S2013A			2	1.A FE	2,896,980	106.587	3,048,388	2,860,000	2,867,869	0	(4,554)	0	0	4.125	3.950	MS	39,325	117,975	09/26/2013.	09/01/2033.
47844P HW 8	JOHNSON CO GENERAL OBLIGATION S2016A			2	1.A FE	2,414,486	110.009	2,618,214	2,380,000	2,400,991	0	(3,379)	0	0	3.000	2.830	MS	23,800	71,400	09/28/2016.	09/01/2035.
478700 T7 2	JOHNSON CO USD #229 GO S2014A			2	1.B FE	3,203,015	105.170	3,312,855	3,150,000	3,162,012	0	(6,599)	0	0	4.000	3.770	AO	31,500	126,000	01/13/2014.	10/01/2032.
478740 RZ 8	JOHNSON CO USD #512 GO REF S2015A			2	1.A FE	5,370,535	120.356	5,542,394	4,605,000	4,988,476	0	(73,878)	0	0	5.000	3.100	AO	57,563	230,250	05/27/2015.	10/01/2032.
479340 UF 6	JOHNSTON CO GENERAL OBLIGATION S2016			2	1.B FE	1,802,430	109.575	1,917,563	1,750,000	1,779,094	0	(5,284)	0	0	3.000	2.648	FA	21,875	52,500	04/26/2016.	02/01/2032.
483862 NL 8	KANE CO FOREST PRESERVE DIST GO S2017A			2	1.B FE	3,286,023	109.520	3,685,348	3,365,000	3,296,334	0	3,116	0	0	3.500	3.670	JD	5,234	117,775	07/11/2017.	12/15/2036.
486063 KD 1	KATY ISD GO REF S2010A (PSF)			2	1.A FE	766,748	100.351	672,352	670,000	670,000	0	0	0	0	5.000	3.120	FA	12,656	33,500	03/09/2010.	02/15/2021.
486063 NZ 9	KATY ISD GO REF S2012A (PSF)			2	1.A FE	5,409,541	105.394	4,921,900	4,670,000	4,767,478	0	(84,223)	0	0	5.000	3.090	FA	88,211	233,500	05/30/2012.	02/15/2033.
486063 C9 9	KATY ISD GO S2020 (PSF)			2	1.A FE	2,283,895	114.917	2,453,478	2,135,000	2,275,440	0	(8,455)	0	0	3.000	2.200	FA	24,197	15,123	04/22/2020.	02/15/2035.
486063 D2 3	KATY ISD GO S2020 (PSF)			2	1.A FE	2,378,755	114.038	2,548,749	2,235,000	2,370,613	0	(8,143)	0	0	3.000	2.260	FA	25,330	15,831	04/22/2020.	02/15/2036.
486063 D3 1	KATY ISD GO S2020 (PSF)			2	1.A FE	3,668,276	113.441	3,936,403	3,470,000	3,657,089	0	(11,187)	0	0	3.000	2.340	FA	39,327	24,579	04/22/2020.	02/15/2037.
494619 CV 9	KING & PIERCE CO SD #408 AUBURN GO S2014			2	1.A FE	2,974,434	113.560	2,924,170	2,575,000	2,706,693	0	(42,481)	0	0	5.000	3.150	JD	10,729	128,750	01/29/2014.	12/01/2026.
494619 CW 7	KING & PIERCE CO SD #408 AUBURN GO S2014			2	1.A FE	2,112,746	113.342	2,091,160	1,845,000	1,933,582	0	(28,515)	0	0	5.000	3.260	JD	7,688	92,250	01/29/2014.	12/01/2027.
494800 FR 1	KING CO RURAL LIBRARY DISTRICT GO S2009			2	1.C FE	2,951,102	100.276	2,767,618	2,760,000	2,759,996	0	2	0	0	4.000	3.160	JD	9,200	110,400	09/29/2009.	12/01/2021.
495008 RP 1	KING CO SD #216-ENUMCLAW GO S2015			2	1.A FE	3,303,542	119.451	3,458,106	2,895,000	3,094,424	0	(41,294)	0	0	5.000	3.310	JD	12,063	144,750	07/01/2015.	12/01/2033.
495224 3A 3	KING CO SD #411 ISSAQUAH GO S2016			2	1.B FE	8,978,220	116.356	9,017,590	7,750,000	8,458,558	0	(121,894)	0	0	4.000	2.200	JD	25,833	310,000	07/13/2016.	12/01/2031.
495080 SW 4	KING CO SD#403 RENTON GO REF S12			2	1.B FE	6,343,387	104.544	6,173,323	5,905,000	5,977,161	0	(49,157)	0	0	4.000	3.110	JD	19,683	236,200	08/15/2012.	12/01/2031.
495080 RX 3	KING CO SD#403 RENTON GO S2011			2	1.B FE	5,447,278	101.990	4,946,515	4,850,000	4,879,586	0	(69,969)	0	0	5.000	3.500	JD	20,208	242,500	08/19/2011.	12/01/2028.
498062 QU 5	KITSAP CO SD#303 BAINBRIDGE GO S2018			2	1.A FE	703,176	126.801	760,806	600,000	679,644	0	(10,272)	0	0	5.000	2.870	JD	2,500	30,000	08/17/2018.	12/01/2032.
498531 HN 5	KLEIN ISD GENERAL OBLIG REF S2016A (PSF)			2	1.A FE	1,100,850	114.579	1,145,790	1,000,000	1,053,465	0	(10,806)	0	0	4.000	2.750	FA	16,667	40,000	04/14/2016.	08/01/2035.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
498531	PM	8	KLEIN ISD GENERAL OBLIGATION REF S2020			2	1.A FE	6,913,563	116.153	7,497,676	6,455,000	6,887,414	0	(26,149)	0	0	3.000	2.220	FA	80,688	45,723	04/16/2020.	08/01/2036.
505786	HS	5	LADUE SCHOOL DIST GO S2016			2	1.A FE	5,057,762	104.048	5,150,376	4,950,000	4,986,729	0	(16,335)	0	0	2.875	2.520	MS	47,438	142,313	05/24/2016.	03/01/2033.
514014	PL	7	LANCASTER CO SD #1 GO REF S2015			2	1.B FE	7,000,135	111.645	7,625,354	6,830,000	6,915,329	0	(17,100)	0	0	3.750	3.450	JJ	118,102	256,125	08/12/2015.	01/15/2033.
517138	YF	4	LARIMER CO SD #R-1 POUDRE GO S2018			2	1.C FE	3,208,050	123.886	3,716,580	3,000,000	3,167,356	0	(18,205)	0	0	4.000	3.200	JD	5,333	120,000	09/13/2018.	12/15/2032.
517624	NV	0	LAS LOMITAS ELEM SCH DIST GO S2018A			2	1.A FE	268,348	121.387	303,468	250,000	264,611	0	(1,704)	0	0	4.000	3.120	JJ	5,000	10,000	09/13/2018.	07/01/2034.
520121	LF	9	LAWRENCE GENERAL OBLIGATION S2014A			2	1.B FE	1,561,780	107.654	1,668,637	1,550,000	1,554,750	0	(1,215)	0	0	3.250	3.160	MS	16,792	50,375	09/09/2014.	09/01/2031.
522364	4D	7	LEAWOOD GENERAL OBLIGATION S2017A			2	1.A FE	1,203,418	107.112	1,296,055	1,210,000	1,204,621	0	380	0	0	2.875	2.920	MS	11,596	34,788	08/08/2017.	09/01/2032.
526030	V4	0	LENEXA GENERAL OBLIGATION S2015A			2	1.A FE	734,494	108.162	778,766	720,000	726,365	0	(1,607)	0	0	3.750	3.490	MS	9,000	27,000	06/16/2015.	09/01/2034.
526030	3Q	2	LENEXA GENERAL OBLIGATION S2019C			2	1.A FE	509,922	107.311	552,652	515,000	510,428	0	370	0	0	2.375	2.470	MS	4,077	12,775	07/17/2019.	09/01/2031.
526030	3T	6	LENEXA GENERAL OBLIGATION S2019C			2	1.A FE	547,169	106.451	590,803	555,000	547,754	0	431	0	0	2.625	2.740	MS	4,856	15,216	07/17/2019.	09/01/2034.
526030	3W	9	LENEXA GENERAL OBLIGATION S2019C			2	1.A FE	303,929	107.224	327,033	305,000	303,991	0	46	0	0	2.875	2.900	MS	2,923	9,158	07/17/2019.	09/01/2037.
52882P	DU	9	LEWISVILLE ISD GO S2019 (PSF)			2	1.A FE	3,237,920	110.600	3,539,200	3,200,000	3,232,615	0	(3,788)	0	0	3.000	2.850	FA	36,267	99,733	07/10/2019.	08/15/2037.
529063	SG	5	LEXINGTON CO SCH DIST #1 GO REF S2016			2	1.C FE	1,734,959	111.476	1,839,354	1,650,000	1,695,977	0	(8,345)	0	0	3.250	2.660	FA	22,344	53,625	01/11/2016.	02/01/2030.
529063	WM	7	LEXINGTON CO SCH DIST #1 GO S2020C			2	1.C FE	8,819,010	101.237	9,010,093	8,900,000	8,820,347	0	1,337	0	0	1.875	1.940	FA	49,135	0	09/01/2020.	02/01/2037.
529063	WN	5	LEXINGTON CO SCH DIST #1 GO S2020C			2	1.C FE	8,912,345	100.963	9,152,296	9,065,000	8,914,593	0	2,248	0	0	1.875	1.990	FA	50,046	0	09/01/2020.	02/01/2038.
52908E	G9	8	LEXINGTON-FAYETTE URBAN CO GO S2016C			2	1.C FE	1,171,461	108.197	1,238,856	1,145,000	1,160,330	0	(2,732)	0	0	3.000	2.720	MS	11,450	34,350	09/08/2016.	09/01/2033.
542264	EG	7	LONE STAR COLLEGE SYSTEM LTGO REF S2011			2	1.A FE	2,502,729	100.540	2,186,745	2,175,000	2,179,796	0	(39,636)	0	0	5.000	3.130	FA	41,083	108,750	09/14/2011.	02/15/2025.
542264	EH	5	LONE STAR COLLEGE SYSTEM LTGO REF S2011			2	1.A FE	3,851,037	100.540	3,398,252	3,380,000	3,386,906	0	(57,262)	0	0	5.000	3.260	FA	63,844	169,000	09/14/2011.	02/15/2026.
542264	FM	3	LONE STAR COLLEGE SYSTEM LTGO S2015A			2	1.A FE	2,939,767	118.412	2,936,618	2,480,000	2,688,931	0	(47,170)	0	0	5.000	2.820	FA	46,844	124,000	04/07/2015.	02/15/2031.
545540	ES	1	LOS GATOS-SARATOGA JOINT SD GO S2016B			2	1.B FE	1,192,860	108.503	1,302,036	1,200,000	1,194,058	0	293	0	0	3.000	3.040	FA	15,000	36,000	09/19/2016.	08/01/2036.
54589T	JR	4	LOUDOUN CO GENERAL OBLIGATION REF S2020A			2	1.A FE	7,437,027	102.575	7,667,481	7,475,000	7,438,032	0	1,005	0	0	2.125	2.160	JD	13,237	72,362	05/21/2020.	12/01/2037.
546585	QP	8	LOUISVILLE & JEFFERSON MET GOV GO S2016A			2	1.B FE	1,005,127	107.966	1,058,067	980,000	994,903	0	(2,515)	0	0	3.125	2.820	JD	2,552	30,625	09/13/2016.	12/01/2033.
548210	PS	6	LOWER MAKEFIELD GENERAL OBLIG REF S2016			2	1.C FE	1,421,765	109.419	1,559,221	1,425,000	1,422,655	0	222	0	0	2.500	2.520	MS	11,875	35,625	10/06/2016.	03/01/2030.
549220	2S	9	LUBBOCK ISD GEN OBLIG S2019 (PSF)			2	1.A FE	1,442,584	120.149	1,561,937	1,300,000	1,419,373	0	(15,087)	0	0	4.000	2.580	FA	19,644	52,000	05/29/2019.	02/15/2035.
55844R	UL	6	MADISON TXBL REF GO S2020C				1.A FE	14,860,000	100.098	14,874,563	14,860,000	14,860,000	0	0	0	0	0.280	0.280	AO	8,784	0	09/16/2020.	10/01/2023.
566795	LQ	1	MARICOPA CO CCD GO S2013			2	1.A FE	3,192,291	107.660	3,348,226	3,110,000	3,132,991	0	(8,699)	0	0	3.500	3.190	JJ	54,425	108,850	05/29/2013.	07/01/2026.
567527	UF	1	MARICOPA CO UHSD #214 TOLLESON GO S20A			2	1.C FE	7,111,207	109.551	7,213,933	6,585,000	7,070,714	0	(40,494)	0	0	3.000	2.050	JJ	98,775	55,973	03/04/2020.	07/01/2039.
574157	3S	0	MARYLAND NATIONAL CAP PARK GO (PGC) S17A			2	1.A FE	1,642,278	111.299	1,836,434	1,650,000	1,643,478	0	363	0	0	3.125	3.160	JJ	23,776	51,563	07/13/2017.	01/15/2035.
581646	3C	8	MCKINNEY GENERAL OBLIGATION LTD REF S14			2	1.A FE	1,359,016	116.059	1,381,102	1,190,000	1,257,660	0	(17,312)	0	0	5.000	3.320	FA	22,478	59,500	07/31/2014.	08/15/2035.
581646	6S	0	MCKINNEY GENERAL OBLIGATION LTD REF S15			2	1.A FE	3,138,716	120.076	3,308,094	2,755,000	2,946,840	0	(37,778)	0	0	5.000	3.360	FA	52,039	137,750	06/24/2015.	08/15/2035.
581664	DY	2	MCKINNEY ISD GEN OBLIG REF S2015 (PSF)			2	1.A FE	2,601,795	111.129	2,761,556	2,485,000	2,538,288	0	(11,928)	0	0	3.750	3.190	FA	35,204	93,188	03/04/2015.	02/15/2030.
581664	EV	7	MCKINNEY ISD GEN OBLIG REF S2015A (PSF)			2	1.A FE	1,261,254	117.518	1,286,822	1,095,000	1,173,138	0	(17,499)	0	0	5.000	3.140	FA	20,683	54,750	07/30/2015.	02/15/2034.
584002	UZ	0	MECKLENBURG CO GENERAL OBLIG S2016B			2	1.A FE	15,449,550	110.249	16,537,350	15,000,000	15,277,297	0	(42,763)	0	0	3.000	2.660	JD	37,500	450,000	09/29/2016.	12/01/2035.
584002	SS	9	MECKLENBURG CO GENERAL OBLIGATION S2013B			2	1.A FE	5,004,250	104.225	5,211,250	5,000,000	5,000,918	0	(459)	0	0	3.000	2.990	MS	50,000	150,000	02/05/2013.	03/01/2032.
584002	VQ	9	MECKLENBURG CO GENERAL OBLIGATION S2017A			2	1.A FE	2,957,520	111.165	3,334,950	3,000,000	2,964,301	0	2,142	0	0	3.000	3.110	AO	22,500	90,000	08/15/2017.	04/01/2034.
584002	WM	7	MECKLENBURG CO GENERAL OBLIGATION S2018			2	1.A FE	7,494,825	115.442	8,658,150	7,500,000	7,495,172	0	204	0	0	3.625	3.630	MS	90,625	271,875	09/12/2018.	03/01/2037.
587839	F4	8	MERCER CO GENERAL OBLIGATION S2016			2	1.B FE	4,984,750	105.836	5,376,469	5,080,000	5,016,728	0	7,640	0	0	2.000	2.180	JJ	46,849	101,600	08/24/2016.	07/15/2028.
591852	XK	9	MET COUNCIL MPS-ST PAUL MET AREA GO S14D			2	1.A FE	3,731,152	104.480	3,844,864	3,680,000	3,691,082	0	(6,421)	0	0	3.750	3.560	MS	46,000	138,000	01/14/2014.	09/01/2030.
591852	XM	5	MET COUNCIL MPS-ST PAUL MET AREA GO S14D			2	1.A FE	4,055,182	105.395	4,194,721	3,980,000	3,996,406	0	(9,462)	0	0	4.000	3.740	MS	53,067	159,200	01/14/2014.	09/01/2032.
591852	ZF	8	MET COUNCIL MPS-ST PAUL MET AREA GO S15C			2	1.A FE	5,669,620	109.288	6,010,840	5,500,000	5,580,423	0	(17,734)	0	0	3.750	3.370	MS	68,750	206,250	07/08/2015.	03/01/2034.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
591852	C2	2	MET COUNCIL MPS-ST PAUL MET AREA GO S16C			2	1.A FE	5,316,900	109.816	5,490,800	5,000,000	5,179,337	0	(31,905)	0	0	3.500	2.750	MS	58,333	175,000	05/25/2016.	03/01/2035.
591852	P7	7	MET COUNCIL MPS-ST PAUL MET AREA GO S19B			2	1.A FE	2,243,138	107.499	2,418,728	2,250,000	2,243,943	0	513	0	0	2.500	2.530	MS	18,750	67,500	05/22/2019.	03/01/2031.
600038	LU	5	MILL VALLEY SCH DIST GO REF S2017			2	1.A FE	1,000,000	110.268	1,102,680	1,000,000	1,000,000	0	0	0	0	2.800	2.800	FA	11,667	28,000	09/28/2017.	08/01/2031.
600038	LE	1	MILL VALLEY SCH DIST GO S2012			2	1.A FE	5,130,881	106.502	5,207,948	4,890,000	4,933,111	0	(26,056)	0	0	4.250	3.670	FA	86,594	207,825	03/29/2012.	08/01/2036.
600038	LH	4	MILL VALLEY SCH DIST GO S2012			2	1.A FE	4,908,791	106.502	4,957,668	4,655,000	4,700,327	0	(27,414)	0	0	4.250	3.610	FA	82,432	197,838	03/29/2012.	08/01/2035.
601670	LX	8	MILPITAS USD GO S2019A			2	1.C FE	3,718,200	111.602	4,185,075	3,750,000	3,720,043	0	1,086	0	0	3.125	3.180	FA	48,828	117,188	04/26/2019.	08/01/2040.
602409	JJ	4	MILWAUKEE METRO SEWER DIST GO S2015A			2	1.B FE	7,434,636	110.209	8,144,445	7,390,000	7,412,222	0	(4,291)	0	0	3.500	3.430	AO	64,663	258,650	04/20/2015.	10/01/2033.
602409	LM	4	MILWAUKEE METRO SEWER DIST GO S2020A			2	1.B FE	4,693,326	104.280	4,901,160	4,700,000	4,693,514	0	188	0	0	2.500	2.510	AO	29,375	49,285	04/16/2020.	10/01/2037.
602409	LN	2	MILWAUKEE METRO SEWER DIST GO S2020A			2	1.B FE	4,819,413	104.066	5,052,404	4,855,000	4,820,422	0	1,009	0	0	2.500	2.550	AO	30,344	50,910	04/16/2020.	10/01/2038.
604617	AY	6	MIRACOSTA CCD GO REF S2017A			2	1.A FE	2,535,104	110.221	2,865,746	2,600,000	2,543,290	0	2,563	0	0	3.000	3.170	FA	32,500	78,000	08/23/2017.	08/01/2037.
604617	BU	3	MIRACOSTA CCD GO S2020B			2	1.A FE	4,981,037	102.922	5,094,639	4,950,000	4,980,151	0	(886)	0	0	2.000	1.930	FA	31,075	0	08/19/2020.	08/01/2037.
604617	BV	1	MIRACOSTA CCD GO S2020B			2	1.A FE	5,414,418	102.154	5,516,316	5,400,000	5,414,048	0	(370)	0	0	2.000	1.970	FA	33,900	0	08/19/2020.	08/01/2038.
605792	SM	3	MISSOULA CO GENERAL OBLIGATION S2018			2	1.C FE	536,895	119.919	599,595	500,000	529,222	0	(3,408)	0	0	4.000	3.120	JJ	10,000	20,000	08/29/2018.	07/01/2033.
60956P	NU	2	MONMOUTH CO IMPT AUTH REF CO GTD REF S16			2	1.A FE	2,935,854	119.033	2,957,970	2,485,000	2,751,835	0	(44,804)	0	0	4.000	1.960	FA	41,417	99,400	09/13/2016.	08/01/2028.
60956P	TC	6	MONMOUTH CO IMPT AUTH REV CO GTD S18B			2	1.A FE	1,449,188	122.981	1,537,263	1,250,000	1,392,890	0	(23,567)	0	0	5.000	2.760	JJ	28,819	62,500	07/11/2018.	07/15/2035.
613681	6A	8	MONTGOMERY CO GEN OBLIG S2018			2	1.B FE	1,156,040	127.133	1,271,330	1,000,000	1,119,176	0	(14,624)	0	0	5.000	3.130	MS	16,667	50,000	05/02/2018.	03/01/2037.
613664	3S	8	MONTGOMERY CO GENERAL OBLIGATION REF S10				1.C FE	8,540,939	110.710	8,214,682	7,420,000	7,651,916	0	(97,511)	0	0	5.000	3.540	AO	92,750	371,000	03/25/2010.	04/01/2023.
613664	7T	2	MONTGOMERY CO GENERAL OBLIGATION S2015			2	1.C FE	1,337,839	104.740	1,387,805	1,325,000	1,328,960	0	(1,691)	0	0	3.250	3.110	AO	10,766	43,063	04/15/2015.	04/01/2031.
615683	LS	6	MOORE CO GENERAL OBLIGATION S2018			2	1.B FE	1,538,453	115.189	1,785,430	1,550,000	1,539,580	0	484	0	0	3.375	3.430	JD	4,359	52,313	08/21/2018.	12/01/2036.
615683	ML	0	MOORE CO GENERAL OBLIGATION S2019A			2	1.B FE	1,689,358	113.264	1,925,488	1,700,000	1,690,338	0	543	0	0	3.000	3.050	JJ	23,517	51,000	03/13/2019.	01/15/2035.
615683	ND	7	MOORE CO GENERAL OBLIGATION S2019B			2	1.B FE	1,885,066	103.136	1,959,584	1,900,000	1,886,404	0	1,033	0	0	2.000	2.070	JJ	17,522	30,717	09/04/2019.	07/15/2032.
615683	NE	5	MOORE CO GENERAL OBLIGATION S2019B			2	1.B FE	1,887,555	103.344	1,963,536	1,900,000	1,888,581	0	783	0	0	2.125	2.180	JJ	18,617	32,636	09/04/2019.	07/15/2033.
622625	JW	2	MOUNT PLEASANT GENERAL OBLIGATION S2019			2	1.A FE	1,729,963	114.026	1,995,455	1,750,000	1,731,973	0	1,057	0	0	3.125	3.220	JD	4,557	54,688	01/22/2019.	06/01/2034.
62451F	HQ	6	MOUNTAIN VIEW-WHISMAN SD GO S2016B			2	1.B FE	3,671,745	111.723	3,910,305	3,500,000	3,600,437	0	(16,207)	0	0	3.250	2.700	MS	37,917	113,750	04/27/2016.	09/01/2032.
62451F	JW	1	MOUNTAIN VIEW-WHISMAN SD GO S2020A			2	1.B FE	261,265	115.093	287,733	250,000	260,670	0	(595)	0	0	3.000	2.500	MS	4,625	0	05/01/2020.	09/01/2034.
62451F	JY	7	MOUNTAIN VIEW-WHISMAN SD GO S2020A			2	1.B FE	697,970	114.288	771,444	675,000	696,765	0	(1,206)	0	0	3.000	2.620	MS	12,488	0	05/01/2020.	09/01/2036.
62451F	KA	7	MOUNTAIN VIEW-WHISMAN SD GO S2020A			2	1.B FE	945,563	113.555	1,050,384	925,000	944,492	0	(1,071)	0	0	3.000	2.750	MS	17,113	0	05/01/2020.	09/01/2038.
62451F	KB	5	MOUNTAIN VIEW-WHISMAN SD GO S2020A			2	1.B FE	767,035	113.273	855,211	755,000	766,411	0	(624)	0	0	3.000	2.820	MS	13,968	0	05/01/2020.	09/01/2039.
62451F	KC	3	MOUNTAIN VIEW-WHISMAN SD GO S2020A			2	1.B FE	667,570	112.956	745,510	660,000	667,183	0	(388)	0	0	3.000	2.870	MS	12,210	0	05/01/2020.	09/01/2040.
625517	EV	5	MULTNOMAH CO GO SD#1J PORTLAND S2015B			2	1.B FE	12,670,343	111.469	13,827,729	12,405,000	12,532,536	0	(26,222)	0	0	3.500	3.250	JD	19,297	434,175	04/16/2015.	06/15/2031.
627627	QW	5	MUSKEGO NORWAY SCHOOL DISTRICT GO S2016			2	1.C FE	3,220,776	109.117	3,382,627	3,100,000	3,169,106	0	(12,076)	0	0	3.250	2.790	AO	25,188	100,750	05/25/2016.	04/01/2033.
639557	SU	2	NEBO SCH DIST SCH BLDG GO S2014B			2	1.A FE	2,355,821	110.675	2,545,525	2,300,000	2,321,156	0	(5,623)	0	0	3.500	3.220	JJ	40,250	80,500	03/12/2014.	07/01/2027.
639557	SV	0	NEBO SCH DIST SCH BLDG GO S2014B			2	1.A FE	2,815,626	110.360	3,062,490	2,775,000	2,790,464	0	(4,100)	0	0	3.500	3.330	JJ	48,563	97,125	03/12/2014.	07/01/2028.
639905	EN	4	NEENAH JT SCH DIST GO S2020			2	1.D FE	7,389,602	108.911	7,493,077	6,880,000	7,360,880	0	(28,722)	0	0	3.000	1.950	MS	95,173	0	06/25/2020.	03/01/2037.
642543	WU	2	NEW BRAUNFELS ISD GO REF S2016 (PSF)			2	1.A FE	2,533,888	104.472	2,711,048	2,595,000	2,545,447	0	2,527	0	0	3.000	3.160	FA	32,438	77,850	02/03/2016.	02/01/2036.
64327T	DU	9	NEW CASTLE CO GENERAL OBLIG REF S2015			2	1.A FE	8,158,654	120.926	7,938,792	6,565,000	7,326,718	0	(149,703)	0	0	5.000	2.400	AO	82,063	328,250	01/29/2015.	10/01/2033.
644800	2J	2	NEW HANOVER CO GENERAL OBLIGATION S2015			2	1.A FE	4,233,590	109.581	4,558,570	4,160,000	4,194,629	0	(7,821)	0	0	3.500	3.280	FA	60,667	145,600	08/04/2015.	02/01/2033.
659154	2Z	0	NORTH EAST ISD GO REF S2007 (PSF)				1.A FE	13,218,600	135.558	13,555,800	10,000,000	11,721,610	0	(186,922)	0	0	5.250	2.850	FA	218,750	525,000	01/19/2012.	02/01/2029.
660266	JX	6	NORTH KANSAS CITY SD #74 GO S2020			2	1.B FE	6,858,741	100.572	6,919,354	6,880,000	6,859,086	0	345	0	0	2.000	2.020	MS	53,129	0	07/29/2020.	03/01/2039.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
661334 ER 9	NORTH ORANGE CO CCD GO S2016A			2	1.B FE	2,179,607	110.085	2,278,760	2,070,000	2,134,035	0	(10,513)	0	0	3.250	2.650	FA	28,031	67,275	06/02/2016.	08/01/2033.
662055 KP 6	NORTH ROYALTON SCHOOL DISTRICT GO S2017			2	1.C FE	1,149,026	111.100	1,205,435	1,085,000	1,123,180	0	(7,944)	0	0	4.000	3.140	JD	3,617	43,400	07/26/2017.	12/01/2036.
66285T FX 6	NORTH THURSTON PUBLIC SCHOOLS GO S2016			2	1.B FE	781,837	116.356	791,221	680,000	738,547	0	(10,040)	0	0	4.000	2.300	JD	2,267	27,200	06/22/2016.	12/01/2031.
66702R TV 4	NORTHSIDE ISD GO REF S2018 (PSF)			2	1.A FE	4,800,000	114.329	5,487,792	4,800,000	4,800,000	0	0	0	0	3.500	3.500	FA	63,467	168,000	05/09/2018.	08/15/2038.
668844 LA 9	NORWALK GENERAL OBLIGATION S2015			2	1.A FE	1,221,585	101.646	1,234,999	1,215,000	1,215,628	0	(1,172)	0	0	3.250	3.150	JJ	18,208	39,488	06/30/2015.	07/15/2029.
668844 MH 3	NORWALK GENERAL OBLIGATION S2016			2	1.A FE	1,205,334	103.888	1,215,490	1,170,000	1,179,501	0	(6,008)	0	0	2.750	2.210	JJ	14,836	32,175	06/30/2016.	07/15/2031.
671130 PN 6	OAK CREEK-FRANKLIN JT SD GO S2019A			2	1.C FE	6,321,336	109.173	6,948,861	6,365,000	6,324,279	0	1,902	0	0	3.000	3.050	AO	47,738	248,235	05/14/2019.	04/01/2037.
674736 BV 4	OCEAN CO GENERAL OBLIGATION S2016			2	1.A FE	2,003,993	107.106	2,115,344	1,975,000	1,991,143	0	(3,154)	0	0	2.875	2.690	AO	14,195	56,781	09/20/2016.	10/01/2033.
674736 GG 2	OCEAN CO GENERAL OBLIGATION S2019			2	1.A FE	2,371,699	106.981	2,540,799	2,375,000	2,371,898	0	158	0	0	2.500	2.510	MS	19,792	56,406	09/05/2019.	09/01/2036.
677765 EJ 4	OHLONE CCD GO S2016C			2	1.B FE	1,399,601	116.117	1,457,268	1,255,000	1,339,011	0	(13,767)	0	0	4.000	2.700	FA	20,917	50,200	04/26/2016.	08/01/2034.
678519 QP 7	OKLAHOMA CITY GEN OBLIG S2014			2	1.A FE	5,063,134	110.303	5,355,211	4,855,000	4,929,896	0	(22,056)	0	0	4.000	3.480	MS	64,733	194,200	03/18/2014.	03/01/2032.
678519 QQ 5	OKLAHOMA CITY GEN OBLIG S2014			2	1.A FE	5,034,489	109.909	5,336,082	4,855,000	4,919,704	0	(19,035)	0	0	4.000	3.550	MS	64,733	194,200	03/18/2014.	03/01/2033.
678519 QR 3	OKLAHOMA CITY GEN OBLIG S2014			2	1.A FE	4,952,180	109.462	5,248,703	4,795,000	4,851,730	0	(16,679)	0	0	4.000	3.600	MS	63,933	191,800	03/18/2014.	03/01/2034.
678519 G6 0	OKLAHOMA CITY GEN OBLIG S2020			2	1.A FE	3,062,961	118.742	3,206,034	2,700,000	3,035,784	0	(27,177)	0	0	4.000	2.120	MS	90,000	0	03/31/2020.	03/01/2037.
679384 JR 9	OLATHE GENERAL OBLIGATION REF S16-228			2	1.B FE	536,413	106.677	544,053	510,000	522,687	0	(3,215)	0	0	2.875	2.180	AO	3,666	14,663	06/21/2016.	10/01/2030.
680616 B3 2	OLENTANGY LOCAL SCHOOL DIST GO REF S15B			2	1.B FE	3,403,934	112.773	3,614,375	3,205,000	3,299,093	0	(19,506)	0	0	4.000	3.280	JD	10,683	128,200	02/10/2015.	12/01/2032.
690564 QX 0	OWATONNA ISD #761 GO S2016A			2	1.C FE	3,407,206	106.901	3,618,599	3,385,000	3,395,820	0	(2,472)	0	0	3.000	2.916	FA	42,313	101,550	01/19/2016.	02/01/2032.
698873 ZT 6	PAPILLION-LA VISTA SD#27 GO S2019			2	1.C FE	1,853,774	115.726	2,140,931	1,850,000	1,853,157	0	(347)	0	0	3.375	3.350	JD	5,203	62,438	01/16/2019.	12/01/2035.
701060 JA 4	PARKER CO GENERAL OBLIGATION S2017			2	1.C FE	2,255,417	122.215	2,425,968	1,985,000	2,161,422	0	(25,542)	0	0	5.000	3.380	FA	37,494	99,250	01/23/2017.	02/15/2036.
712838 PQ 8	PEORIA GENERAL OBLIGATION S2010			2	1.B FE	1,717,328	100.337	1,605,392	1,600,000	1,599,982	0	(7,073)	0	0	5.000	4.100	JJ	40,000	80,000	06/15/2010.	07/01/2027.
712838 SQ 5	PEORIA GENERAL OBLIGATION S2010			2	1.B FE	350,349	100.346	321,107	320,000	319,998	0	(1,807)	0	0	5.000	3.850	JJ	8,000	16,000	06/15/2010.	07/01/2024.
712838 SQ 5	PEORIA GENERAL OBLIGATION S2010	SD		2	1.B FE	10,948	100.346	10,035	10,000	10,000	0	(56)	0	0	5.000	3.850	JJ	250	500	06/15/2010.	07/01/2024.
712838 SR 3	PEORIA GENERAL OBLIGATION S2010			2	1.B FE	359,865	100.343	331,132	330,000	330,001	0	(1,780)	0	0	5.000	3.900	JJ	8,250	16,500	06/15/2010.	07/01/2025.
720362 CZ 3	PIERCE CO FIRE PROTECTION DIST #6 GO S16			2	1.C FE	819,855	112.769	845,768	750,000	788,239	0	(7,144)	0	0	4.000	2.880	JD	2,500	30,000	04/07/2016.	12/01/2034.
725769 HV 8	PITTSYLVANIA CO GEN OBLIG REF S2010B			2	1.D FE	275,978	100.342	250,855	250,000	249,965	0	(535)	0	0	5.000	3.730	MS	4,167	12,500	04/13/2010.	03/01/2021.
725769 HW 6	PITTSYLVANIA CO GEN OBLIG REF S2010B			2	1.D FE	340,067	100.340	311,054	310,000	309,975	0	(603)	0	0	5.000	3.810	MS	5,167	15,500	04/13/2010.	03/01/2022.
725769 HX 4	PITTSYLVANIA CO GEN OBLIG REF S2010B			2	1.D FE	1,505,539	100.333	1,384,595	1,380,000	1,380,000	0	(2,412)	0	0	5.000	3.880	MS	23,000	69,000	04/13/2010.	03/01/2023.
727177 RM 1	PLANO GEN OBLIG LTD REF S2016			2	1.A FE	1,186,155	122.152	1,184,874	970,000	1,090,827	0	(21,706)	0	0	5.000	2.420	MS	16,167	48,500	04/26/2016.	09/01/2033.
727730 JT 1	PLATTE CO SCH DIST PARK HILL GO S2018			2	1.B FE	892,234	126.696	988,229	780,000	868,719	0	(10,851)	0	0	5.000	3.210	MS	13,000	39,000	09/26/2018.	03/01/2036.
732147 EW 9	POMPANO BEACH GENERAL OBLIGATION S2018			2	1.C FE	3,745,700	119.008	4,296,189	3,610,000	3,718,546	0	(12,432)	0	0	4.000	3.540	JJ	72,200	144,400	09/11/2018.	07/01/2037.
733794 JV 4	PORT CHESTER-RYE UNION FREE SD GO REFS20			2	1.D FE	5,346,767	101.801	5,481,984	5,385,000	5,347,581	0	814	0	0	2.375	2.420	JD	71,052	0	06/02/2020.	06/01/2040.
735371 NW 2	PORT OF SEATTLE GO LTD REF S2015			2	1.A FE	5,151,292	110.689	5,296,469	4,785,000	4,934,478	0	(40,949)	0	0	4.000	3.030	JD	15,950	191,400	03/24/2015.	06/01/2031.
737050 ZH 0	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	994,715	111.867	1,023,583	915,000	945,087	0	(8,251)	0	0	4.000	2.980	JD	3,050	36,600	06/17/2014.	06/01/2028.
737050 ZJ 6	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	1,095,266	111.610	1,132,842	1,015,000	1,045,376	0	(8,314)	0	0	4.000	3.070	JD	3,383	40,600	06/17/2014.	06/01/2029.
737050 ZK 3	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	1,088,973	111.377	1,130,477	1,015,000	1,043,050	0	(7,667)	0	0	4.000	3.140	JD	3,383	40,600	06/17/2014.	06/01/2030.
737050 ZL 1	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	1,082,721	110.938	1,126,021	1,015,000	1,040,730	0	(7,022)	0	0	4.000	3.210	JD	3,383	40,600	06/17/2014.	06/01/2031.
737050 ZM 9	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	1,076,499	110.535	1,121,930	1,015,000	1,038,417	0	(6,382)	0	0	4.000	3.280	JD	3,383	40,600	06/17/2014.	06/01/2032.
737050 ZN 7	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	1,070,328	110.070	1,117,211	1,015,000	1,036,109	0	(5,745)	0	0	4.000	3.350	JD	3,383	40,600	06/17/2014.	06/01/2033.
737050 ZP 2	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	1,065,953	109.582	1,112,257	1,015,000	1,034,465	0	(5,292)	0	0	4.000	3.400	JD	3,383	40,600	06/17/2014.	06/01/2034.
742327 EB 1	PRINCETON CITY SCH DIST GO REF S2014			2	1.D FE	2,300,780	118.621	2,372,420	2,000,000	2,126,933	0	(29,926)	0	0	5.000	3.260	JD	8,333	100,000	09/02/2014.	12/01/2035.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
742633 VE 7	PRIOR LAKE SAVAGE ISD #719 GO S2016B			2	1.C FE	1,219,127	108.222	1,244,553	1,150,000	1,188,662	0	(7,147)	0	0	2.750	2.050	FA	13,177	31,625	07/11/2016.	02/01/2029.
751622 QA 2	RAMSEY CO GENERAL OBLIGATION S2018A			2	1.A FE	435,000	109.092	474,550	435,000	435,000	0	0	0	0	3.250	3.250	FA	5,891	14,138	05/08/2018.	02/01/2034.
763261 Z2 3	RICHARDSON ISD GEN OBLIG REF S2017 (PSF)			2	1.A FE	1,070,590	114.576	1,145,760	1,000,000	1,045,675	0	(8,130)	0	0	4.000	3.030	FA	15,111	40,000	09/29/2017.	02/15/2035.
763261 Q8 0	RICHARDSON ISD GEN OBLIG S2016 (PSF)			2	1.A FE	3,570,656	111.487	3,567,584	3,200,000	3,388,121	0	(42,832)	0	0	4.000	2.490	FA	48,356	128,000	06/22/2016.	02/15/2036.
770570 3C 1	ROBERTSON CO GENERAL OBLIGATION S2018			2	1.C FE	631,584	110.889	704,145	635,000	632,188	0	227	0	0	3.000	3.050	MN	3,175	19,050	03/27/2018.	05/01/2031.
771588 TE 0	ROCHESTER GENERAL OBLIGATION S2015A			2	1.A FE	3,216,576	109.322	3,421,779	3,130,000	3,170,177	0	(9,038)	0	0	3.750	3.410	FA	48,906	117,375	05/18/2015.	02/01/2034.
771614 PH 1	ROCHESTER ISD #535 GO REF S2015B			2	1.C FE	596,876	109.518	640,680	585,000	590,378	0	(1,230)	0	0	3.000	2.760	FA	7,313	17,550	04/07/2015.	02/01/2028.
771614 RW 6	ROCHESTER ISD #535 GO S2017B			2	1.C FE	344,593	111.029	383,050	345,000	344,672	0	24	0	0	3.000	3.010	FA	4,313	10,350	08/01/2017.	02/01/2032.
787758 WL 1	SAINT CHARLES GENERAL OBLIGATION S2016A			2	1.B FE	912,746	125.557	910,288	725,000	838,772	0	(17,843)	0	0	5.000	2.160	JD	3,021	36,250	08/30/2016.	12/01/2030.
793181 JP 4	SAINT PETER ISD #508 GO S2015A			2	1.A FE	3,518,210	110.815	3,856,362	3,480,000	3,498,151	0	(4,050)	0	0	4.000	3.860	FA	58,000	139,200	07/14/2015.	02/01/2038.
101565 F3 8	SAINT VRAIN VALLEY SD#RE-1J GO REF S16A			2	1.C FE	3,480,060	114.376	3,545,656	3,100,000	3,305,002	0	(38,320)	0	0	4.000	2.570	JD	5,511	124,000	02/17/2016.	12/15/2030.
795168 KP 7	SALINE CO USD #305 SALINA GO REF S2014			2	1.A	128,369	109.277	131,132	120,000	122,678	0	(950)	0	0	4.000	3.120	MS	1,600	4,800	05/21/2014.	09/01/2029.
795168 KZ 5	SALINE CO USD #305 SALINA GO REF S2014			2	1.C FE	941,371	109.277	961,638	880,000	899,638	0	(6,967)	0	0	4.000	3.120	MS	11,733	35,200	05/21/2014.	09/01/2029.
796116 SB 8	SAN ANGELO ISD GO REF S2015A (PSF)			2	1.A FE	4,590,766	111.813	4,897,409	4,380,000	4,459,693	0	(23,851)	0	0	4.000	3.380	FA	66,187	175,200	12/18/2014.	02/15/2034.
797508 GR 3	SAN DIEGUITO UHSD GO S2016C-2			2	1.C FE	925,256	115.644	925,152	800,000	873,059	0	(12,150)	0	0	4.000	2.250	FA	13,333	32,000	06/28/2016.	08/01/2036.
797661 VR 3	SAN FRANCISCO BAY AREA GO REF S2015D			2	1.A FE	5,304,100	113.627	5,681,350	5,000,000	5,154,081	0	(30,703)	0	0	4.000	3.270	FA	83,333	200,000	09/24/2015.	08/01/2034.
797661 VS 1	SAN FRANCISCO BAY AREA GO REF S2015D			2	1.A FE	5,299,800	113.220	5,661,000	5,000,000	5,151,931	0	(30,266)	0	0	4.000	3.280	FA	83,333	200,000	09/28/2015.	08/01/2035.
797661 YE 9	SAN FRANCISCO BAY AREA GO S2019-B1			2	1.A FE	2,811,958	111.983	3,079,533	2,750,000	2,804,320	0	(5,546)	0	0	3.000	2.740	FA	34,375	79,521	07/31/2019.	08/01/2039.
798189 NB 8	SAN JOSE EVERGREEN CCD GO REF S2016D			2	1.B FE	4,830,271	109.058	5,283,860	4,845,000	4,832,855	0	592	0	0	3.000	3.020	MS	48,450	145,350	05/18/2016.	09/01/2036.
801283 GB 2	SANTA BARBARA CO CCD GO REF S2016			2	1.B FE	2,107,690	116.667	2,205,006	1,890,000	2,013,488	0	(20,216)	0	0	4.000	2.730	FA	31,500	75,600	01/12/2016.	08/01/2033.
801315 LK 6	SANTA BARBARA USD GO REF TXBL S2020B				1.C FE	370,000	102.283	378,447	370,000	370,000	0	0	0	0	1.603	1.603	FA	2,636	0	07/01/2020.	08/01/2028.
801315 LL 4	SANTA BARBARA USD GO REF TXBL S2020B				1.C FE	590,000	102.162	602,756	590,000	590,000	0	0	0	0	1.653	1.653	FA	4,335	0	07/01/2020.	08/01/2029.
801315 LM 2	SANTA BARBARA USD GO REF TXBL S2020B				1.C FE	535,000	102.016	545,786	535,000	535,000	0	0	0	0	1.703	1.703	FA	4,049	0	07/01/2020.	08/01/2030.
801315 LN 0	SANTA BARBARA USD GO REF TXBL S2020B			2	1.C FE	1,095,000	102.598	1,123,448	1,095,000	1,095,000	0	0	0	0	1.853	1.853	FA	9,018	0	07/01/2020.	08/01/2031.
801315 LP 5	SANTA BARBARA USD GO REF TXBL S2020B			2	1.C FE	1,085,000	102.506	1,112,190	1,085,000	1,085,000	0	0	0	0	1.953	1.953	FA	9,418	0	07/01/2020.	08/01/2032.
801315 LT 7	SANTA BARBARA USD GO REF TXBL S2020B			2	1.C FE	1,450,000	103.713	1,503,839	1,450,000	1,450,008	0	8	0	0	2.652	2.652	FA	17,091	0	07/01/2020.	08/01/2038.
801686 SA 5	SANTA CLARITA CCD GO S2019			2	1.C FE	757,462	111.517	802,922	720,000	752,325	0	(3,852)	0	0	3.000	2.350	FA	9,000	19,920	08/08/2019.	08/01/2035.
801889 QD 1	SANTA FE CO GENERAL OBLIGATION REF S2017			2	1.A FE	2,284,245	109.867	2,526,941	2,300,000	2,287,527	0	1,008	0	0	2.750	2.810	JJ	31,625	63,250	08/09/2017.	07/01/2031.
802498 PR 0	SANTA MONICA-MALIBU USD GO REF S2016A			2	1.B FE	1,298,346	116.941	1,333,127	1,140,000	1,234,069	0	(15,822)	0	0	4.000	2.390	JJ	22,800	45,600	09/13/2016.	07/01/2034.
802498 RD 9	SANTA MONICA-MALIBU USD GO S2017C			2	1.B FE	488,309	119.112	536,004	450,000	476,123	0	(3,588)	0	0	4.000	3.010	JJ	9,000	18,000	06/07/2017.	07/01/2037.
80381L CF 9	SARPY CO SCH DIST #1 GO S2020			2	1.D FE	1,133,810	122.183	1,221,830	1,000,000	1,127,708	0	(6,102)	0	0	4.000	2.540	JD	1,778	20,000	05/07/2020.	12/15/2040.
804350 HW 9	SAUK PRAIRIE SCH DIST GO S2020			2	1.D FE	2,173,291	102.316	2,245,836	2,195,000	2,173,840	0	548	0	0	2.125	2.200	MS	21,378	0	06/24/2020.	03/01/2036.
804350 HX 7	SAUK PRAIRIE SCH DIST GO S2020			2	1.D FE	1,965,460	101.947	2,038,940	2,000,000	1,966,249	0	789	0	0	2.125	2.250	MS	19,479	0	06/24/2020.	03/01/2037.
804350 HY 5	SAUK PRAIRIE SCH DIST GO S2020			2	1.D FE	2,898,888	102.807	3,001,964	2,920,000	2,899,348	0	459	0	0	2.250	2.300	MS	30,113	0	06/24/2020.	03/01/2038.
804350 HZ 2	SAUK PRAIRIE SCH DIST GO S2020			2	1.D FE	1,773,370	102.642	1,842,424	1,795,000	1,773,804	0	433	0	0	2.250	2.330	MS	18,511	0	06/24/2020.	03/01/2039.
804350 JA 5	SAUK PRAIRIE SCH DIST GO S2020			2	1.D FE	1,638,671	102.386	1,709,846	1,670,000	1,639,249	0	578	0	0	2.250	2.370	MS	17,222	0	06/24/2020.	03/01/2040.
809554 WH 7	SCOTT CO GENERAL OBLIGATION REF S2019A			2	1.A FE	1,006,226	110.690	1,112,435	1,005,000	1,006,034	0	(115)	0	0	3.125	3.110	JD	2,617	31,406	05/14/2019.	12/01/2041.
812627 BK 2	SEATTLE GENERAL OBLIGATION S2016			2	1.A FE	1,148,373	116.643	1,172,262	1,005,000	1,086,735	0	(13,976)	0	0	4.000	2.390	JD	3,350	40,200	05/03/2016.	12/01/2031.
812627 BK 2	SEATTLE GENERAL OBLIGATION S2016	SD		2	1.A FE	262,812	116.643	268,279	230,000	248,706	0	(3,198)	0	0	4.000	2.390	JD	767	9,200	05/03/2016.	12/01/2031.
819190 SP 5	SHAKOPEE ISD #720 GEN OBLIG REF S2013				1.C FE	1,323,665	109.638	1,249,873	1,140,000	1,184,514	0	(20,404)	0	0	5.000	3.050	FA	23,750	57,000	06/24/2013.	02/01/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
833209 LC 1	SNOHOMISH CO SD #103 GO S2015			2	1.A FE	1,248,344	119.741	1,305,177	1,090,000	1,166,936	0	(15,948)	0	0	5.000	3.270	JD	4,542	54,500	06/23/2015.	12/01/2032.
833153 VE 6	SNOHOMISH CO SD #15 EDMONDS GO S2016			2	1.B FE	3,375,120	114.910	3,447,300	3,000,000	3,217,154	0	(36,929)	0	0	4.000	2.560	JD	10,000	120,000	06/23/2016.	12/01/2035.
833119 ZB 9	SNOHOMISH CO SD#2 EVERETT GO S2018			2	1.B FE	1,165,520	126.537	1,265,370	1,000,000	1,128,726	0	(16,563)	0	0	5.000	2.930	JD	4,167	50,000	09/11/2018.	12/01/2033.
834664 5K 6	SOMERSET CO GENERAL OBLIGATION S2018			2	1.A FE	1,657,235	108.201	1,834,007	1,695,000	1,662,598	0	2,298	0	0	3.000	3.200	JJ	25,425	50,850	08/08/2018.	07/01/2032.
834666 MJ 5	SOMERSET CO IMPT AUTH REV S2020			2	1.A FE	1,145,515	101.380	1,160,801	1,145,000	1,145,493	0	(22)	0	0	1.875	1.870	MS	6,620	0	08/26/2020.	09/01/2034.
834666 MK 2	SOMERSET CO IMPT AUTH REV S2020			2	1.A FE	1,150,694	100.697	1,173,120	1,165,000	1,150,950	0	256	0	0	1.875	1.970	MS	6,735	0	08/26/2020.	09/01/2035.
834666 ML 0	SOMERSET CO IMPT AUTH REV S2020			2	1.A FE	1,181,765	102.824	1,218,464	1,185,000	1,181,818	0	53	0	0	2.000	2.020	MS	7,308	0	08/26/2020.	09/01/2036.
834666 MM 8	SOMERSET CO IMPT AUTH REV S2020			2	1.A FE	603,912	102.468	625,055	610,000	604,000	0	88	0	0	2.000	2.070	MS	3,762	0	08/26/2020.	09/01/2037.
834666 MN 6	SOMERSET CO IMPT AUTH REV S2020			2	1.A FE	608,921	102.144	633,293	620,000	609,077	0	157	0	0	2.000	2.120	MS	3,823	0	08/26/2020.	09/01/2038.
834666 MP 1	SOMERSET CO IMPT AUTH REV S2020			2	1.A FE	1,251,205	102.985	1,297,611	1,260,000	1,251,319	0	114	0	0	2.125	2.170	MS	8,256	0	08/26/2020.	09/01/2039.
834666 MQ 9	SOMERSET CO IMPT AUTH REV S2020			2	1.A FE	1,265,378	102.689	1,319,554	1,285,000	1,265,615	0	237	0	0	2.125	2.220	MS	8,419	0	08/26/2020.	09/01/2040.
834666 MR 7	SOMERSET CO IMPT AUTH REV S2020			2	1.A FE	1,312,804	103.399	1,359,697	1,315,000	1,312,820	0	16	0	0	2.250	2.260	MS	9,123	0	08/26/2020.	09/01/2041.
840610 SF 7	SOUTH WASHINGTON CO ISD #833 GO S2016A			2	1.C FE	12,129,031	110.566	12,648,750	11,440,000	11,816,787	0	(68,091)	0	0	3.500	2.800	FA	166,833	400,400	02/04/2016.	02/01/2033.
848780 TA 0	SPOKANE CO SD #354 MEAD GO S18			2	1.A FE	7,478,445	125.257	8,141,705	6,500,000	7,237,694	0	(94,049)	0	0	5.000	3.160	JD	27,083	325,000	05/03/2018.	12/01/2037.
849254 VY 0	SPOTSYLVANIA CO GEN OBLIG S2017A			2	1.A FE	590,796	111.444	668,664	600,000	592,330	0	470	0	0	3.000	3.120	JJ	8,300	18,000	08/02/2017.	01/15/2034.
791319 KL 9	ST LOUIS CO SD C-2 PARKWAY GO S2016			2	1.A FE	4,402,096	108.246	4,627,517	4,275,000	4,348,783	0	(13,178)	0	0	3.000	2.640	MS	42,750	128,250	09/28/2016.	03/01/2034.
792881 6S 8	ST PAUL GENERAL OBLIGATION REF S2017B			2	1.A FE	728,694	110.533	812,418	735,000	729,737	0	290	0	0	3.375	3.440	JD	2,067	24,806	03/08/2017.	12/01/2034.
860758 RR 4	STILLWATER ISD#834 GO S2015A			2	1.C FE	2,431,428	107.492	2,574,433	2,395,000	2,409,515	0	(4,397)	0	0	3.750	3.540	FA	37,422	89,813	07/16/2015.	02/01/2032.
864813 Q7 8	SUFFOLK GENERAL OBLIGATION REF S2016A			2	1.A FE	3,655,103	109.112	3,829,831	3,510,000	3,590,975	0	(14,984)	0	0	2.500	2.020	FA	36,563	87,750	07/14/2016.	02/01/2029.
869142 FT 1	SUSQUEHANNA GENERAL OBLIGATION REF S18			2	1.C FE	942,633	113.941	1,025,469	900,000	929,227	0	(5,023)	0	0	4.000	3.320	AO	9,000	36,000	03/09/2018.	10/01/2033.
879709 4D 2	TEMPE GENERAL OBLIGATION LTD REF S2016B			2	1.A FE	522,054	119.101	535,955	450,000	491,501	0	(7,021)	0	0	4.000	2.210	JJ	9,000	18,000	05/24/2016.	07/01/2028.
879709 2R 3	TEMPE GENERAL OBLIGATION S2015A			2	1.A FE	1,499,795	112.198	1,654,921	1,475,000	1,487,170	0	(2,452)	0	0	3.750	3.550	JJ	27,656	55,313	05/12/2015.	07/01/2031.
879709 5E 9	TEMPE GENERAL OBLIGATION S2017			2	1.A	347,582	129.659	376,011	290,000	328,965	0	(5,408)	0	0	5.000	2.730	JJ	7,250	14,500	05/24/2017.	07/01/2034.
879709 5K 5	TEMPE GENERAL OBLIGATION S2017			2	1.A FE	593,287	125.745	622,438	495,000	561,510	0	(9,231)	0	0	5.000	2.730	JJ	12,375	24,750	05/24/2017.	07/01/2034.
886172 NC 5	THURSTON CO SD#111 OLYMPIA GO S2012B			2	1.B FE	6,198,780	106.120	6,043,534	5,695,000	5,777,625	0	(56,069)	0	0	4.500	3.440	JD	21,356	256,275	06/14/2012.	12/01/2031.
89453P VZ 9	TRAVIS CO ROAD GENERAL OBLIGATION S2016			2	1.A FE	1,475,575	107.194	1,581,112	1,475,000	1,475,318	0	(62)	0	0	2.875	2.870	MS	14,135	42,406	04/19/2016.	03/01/2033.
902273 UW 9	TYLER ISD GEN OBLIG S2013 (PSF)			2	1.A FE	5,034,600	109.054	5,452,700	5,000,000	5,008,795	0	(3,970)	0	0	4.500	4.410	FA	85,000	225,000	07/11/2013.	02/15/2035.
902273 XH 9	TYLER ISD GEN OBLIG S2017 (PSF)			2	1.A FE	3,926,604	122.744	4,056,689	3,305,000	3,725,245	0	(62,270)	0	0	5.000	2.730	FA	62,428	165,250	08/10/2017.	02/15/2036.
915506 MH 9	UPPER ARLINGTON CITY SCH DIST GO S2017A			2	1.B FE	2,494,088	126.517	2,663,183	2,105,000	2,391,486	0	(37,024)	0	0	5.000	2.820	JD	8,771	105,250	01/31/2018.	12/01/2034.
927734 B5 1	VIRGINIA BEACH GENERAL OBLIGATION S2015A			2	1.A FE	2,640,514	109.129	2,799,159	2,565,000	2,599,722	0	(7,699)	0	0	3.500	3.150	MS	29,925	89,775	04/07/2015.	03/01/2034.
927734 N7 4	VIRGINIA BEACH GENERAL OBLIGATION S2019A			2	1.A FE	4,917,043	113.851	5,442,078	4,780,000	4,899,697	0	(12,330)	0	0	3.000	2.670	JJ	66,123	137,425	07/10/2019.	07/15/2035.
930863 3A 1	WAKE CO GENERAL OBLIGATION S2012A			2	1.A FE	2,641,517	103.705	2,483,735	2,395,000	2,425,155	0	(27,080)	0	0	4.000	2.810	FA	39,917	95,800	01/24/2012.	02/01/2029.
930863 5Q 4	WAKE CO GENERAL OBLIGATION S2014			2	1.A FE	8,420,574	108.741	8,884,140	8,170,000	8,270,873	0	(25,632)	0	0	3.500	3.140	MS	95,317	285,950	08/19/2014.	09/01/2032.
938234 SB 8	WASHINGTON CO GEN OBLIG S2016B			2	1.A FE	7,449,823	110.116	7,520,923	6,830,000	7,187,090	0	(61,396)	0	0	3.250	2.220	JD	18,498	221,975	07/07/2016.	06/01/2033.
938650 QX 9	WASHINGTON CO GEN OBLIG S2017A			2	1.C FE	1,073,369	110.051	1,188,551	1,080,000	1,074,393	0	302	0	0	3.125	3.170	JD	2,813	33,750	06/19/2017.	06/01/2035.
938650 RS 9	WASHINGTON CO GEN OBLIG S2017B			2	1.C FE	940,007	109.486	1,045,591	955,000	942,500	0	739	0	0	3.000	3.120	JD	2,388	28,650	06/19/2017.	06/01/2034.
937751 7A 7	WASHINGTON CO GENERAL OBLIGATION S2016			2	1.B FE	1,228,156	110.280	1,301,304	1,180,000	1,207,699	0	(4,636)	0	0	3.000	2.540	JJ	17,700	35,400	05/03/2016.	07/01/2031.
942833 YP 3	WAUKEE CSD GENERAL OBLIGATION REF S19A			2	1.C FE	5,895,840	109.557	6,573,420	6,000,000	5,901,691	0	3,795	0	0	3.250	3.370	JD	16,250	195,000	04/23/2019.	06/01/2039.
943198 GQ 8	WAUPACA CO GENERAL OBLIGATION S2018A			2	1.C FE	1,151,776	111.847	1,297,425	1,160,000	1,152,695	0	426	0	0	3.500	3.560	MS	13,533	40,600	09/18/2018.	03/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94766P FY 2	WEBER SCH DIST GENERAL OBLIG REF S2014			2	1.A FE	923,072	105.187	978,239	930,000	925,440	0	409	0	0	3.000	3.060	JD	1,240	27,900	10/07/2014.	06/15/2030.
94766P FZ 9	WEBER SCH DIST GENERAL OBLIG REF S2014			2	1.A FE	950,014	104.907	1,012,353	965,000	954,727	0	819	0	0	3.000	3.120	JD	1,287	28,950	10/07/2014.	06/15/2031.
94766P GA 3	WEBER SCH DIST GENERAL OBLIG REF S2014			2	1.A FE	941,637	104.599	1,009,380	965,000	948,423	0	1,182	0	0	3.000	3.180	JD	1,287	28,950	10/07/2014.	06/15/2032.
94766P HK 0	WEBER SCH DIST GENERAL OBLIG S2018			2	1.A FE	1,855,751	111.696	2,088,715	1,870,000	1,858,351	0	930	0	0	3.000	3.070	JD	2,493	56,100	02/22/2018.	06/15/2031.
94766P FE 6	WEBER SCH DIST GENERAL OBLIGATION S2013			2	1.A FE	1,393,690	107.719	1,486,522	1,380,000	1,383,974	0	(1,519)	0	0	4.125	4.000	JD	2,530	56,925	09/26/2013.	06/15/2031.
94766P FG 1	WEBER SCH DIST GENERAL OBLIGATION S2013			2	1.A FE	4,587,549	108.487	4,957,856	4,570,000	4,575,169	0	(1,984)	0	0	4.500	4.450	JD	9,140	205,650	09/12/2013.	06/15/2033.
948050 KE 8	WEBSTER GROVES SCHOOL DIST GO S2019			2	1.B FE	1,188,144	107.880	1,294,560	1,200,000	1,189,031	0	565	0	0	2.875	2.950	MS	11,500	42,742	05/20/2019.	03/01/2036.
961165 4Y 0	WESTON GENERAL OBLIGATION REF S2016			2	1.A FE	1,152,228	104.962	1,217,559	1,160,000	1,155,649	0	837	0	0	1.750	1.830	JD	1,692	20,300	10/11/2016.	12/01/2025.
967245 AV 3	WICHITA GENERAL OBLIGATION S2015A			2	1.C FE	727,906	112.551	804,740	715,000	721,659	0	(1,214)	0	0	4.000	3.790	JD	2,383	28,600	05/13/2015.	12/01/2035.
969871 2P 6	WILLIAMSON CO GEN OBLIGATION REF S2010				1.A FE	3,472,202	101.046	3,122,321	3,090,000	3,099,998	0	(40,225)	0	0	4.500	3.160	AO	34,763	139,050	03/23/2010.	04/01/2021.
97217P KM 0	WILSON CO GENERAL OBLIGATION S2016			2	1.B FE	3,840,413	111.075	4,165,313	3,750,000	3,800,583	0	(8,798)	0	0	3.250	2.970	AO	30,469	121,875	03/15/2016.	04/01/2032.
97217P PK 9	WILSON CO GENERAL OBLIGATION S2018			2	1.B FE	6,374,698	114.731	7,388,676	6,440,000	6,381,981	0	3,386	0	0	3.375	3.460	AO	54,338	217,350	09/19/2018.	04/01/2034.
97217P PM 5	WILSON CO GENERAL OBLIGATION S2018			2	1.B FE	6,783,481	115.058	7,927,496	6,890,000	6,793,487	0	4,657	0	0	3.500	3.620	AO	60,288	241,150	09/19/2018.	04/01/2036.
973024 F2 3	WINCHESTER GENERAL OBLIGATION S2015			2	1.A FE	2,304,171	113.798	2,469,417	2,170,000	2,235,790	0	(13,361)	0	0	4.000	3.270	JJ	43,400	86,800	06/24/2015.	07/01/2033.
975673 BM 5	WINSTON SALEM GENERAL OBLIGATION S2016B			2	1.A FE	3,711,908	110.838	4,051,129	3,655,000	3,687,539	0	(5,452)	0	0	3.250	3.070	JD	9,899	118,788	03/15/2016.	06/01/2035.
97913P KU 9	WOODBURY GENERAL OBLIGATION S2018A			2	1.A FE	864,526	109.587	958,886	875,000	865,776	0	553	0	0	3.250	3.350	FA	11,849	28,438	08/23/2018.	02/01/2034.
986438 ML 0	YORK CO GENERAL OBLIGATION S2016			2	1.B FE	9,695,473	107.316	10,157,459	9,465,000	9,563,831	0	(28,670)	0	0	3.250	2.910	AO	76,903	307,613	02/17/2016.	04/01/2031.
986438 NM 7	YORK CO GENERAL OBLIGATION S2019B			2	1.B FE	1,656,575	113.952	1,897,301	1,665,000	1,657,439	0	499	0	0	3.125	3.170	MS	17,344	52,031	02/05/2019.	03/01/2033.
					0.	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						1,330,111,406	XXX	1,395,316,597	1,267,450,000	1,295,235,089	0	(6,331,672)	0	0	XXX	XXX	XXX	12,786,984	39,615,174	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						1,330,111,406	XXX	1,395,316,597	1,267,450,000	1,295,235,089	0	(6,331,672)	0	0	XXX	XXX	XXX	12,786,984	39,615,174	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
052414 PK 9	AUSTIN ELEC UTILITY SYS REV REF S2015A			2	1.C FE	1,742,580	121.393	1,820,895	1,500,000	1,622,971	0	(23,002)	0	0	5.000	3.170	MN	9,583	75,000	05/12/2015.	11/15/2028.
101029 RQ 1	BOSTON WATER & SEWER COMM REV REF S12A			2	1.B FE	742,834	108.452	666,980	615,000	640,169	0	(13,229)	0	0	5.000	2.695	MN	5,125	30,750	05/22/2012.	11/01/2029.
10146H LC 8	BOULDER CO WATER & SEWER REV S2016			2	1.B FE	2,076,000	106.543	2,130,860	2,000,000	2,037,064	0	(8,905)	0	0	3.000	2.500	JD	5,000	60,000	05/03/2016.	12/01/2032.
118217 AV 0	BUCKEYE TOBACCO SETTLEMENT FING SR S07A3			2	5.B GI	27,351,773	108.502	27,781,937	25,605,000	26,749,979	0	(601,794)	0	0	6.250	3.000	JD	133,359	1,600,313	03/20/2020.	06/01/2037.
130178 TQ 9	CALIFORNIA ED FAC AUTH S09 T-5(STANFORD)				1.A FE	3,427,860	110.663	3,319,890	3,000,000	3,084,275	0	(36,115)	0	0	5.000	3.660	MS	44,167	150,000	07/15/2009.	03/15/2023.
130178 X6 8	CALIFORNIA ED FAC AUTH S13 S-2(STANFORD)			1	1.A FE	6,384,750	154.195	7,709,750	5,000,000	6,129,368	0	(42,359)	0	0	5.000	3.370	MN	41,667	250,000	05/20/2014.	11/01/2039.
130178 3W 4	CALIFORNIA ED FAC AUTH S14 U-6(STANFORD)			1	1.A FE	6,918,175	159.853	8,791,915	5,500,000	6,730,762	0	(31,163)	0	0	5.000	3.610	MN	45,833	275,000	05/02/2014.	05/01/2045.
13034A JT 8	CALIFORNIA INFRAS & ECON DEV BANK S2016			2	1.A FE	3,749,639	123.438	3,653,765	2,960,000	3,397,199	0	(78,188)	0	0	5.000	2.020	AO	37,000	148,000	04/12/2016.	10/01/2031.
139391 DW 3	CAPE FEAR PUBLIC UTIL WTR & SWR REF S16			2	1.B FE	5,237,398	113.388	5,419,946	4,780,000	5,045,467	0	(43,892)	0	0	3.500	2.430	FA	69,708	167,300	05/12/2016.	08/01/2031.
160429 VG 8	CHARLESTON WATERWORKS & SEWER REF S16A			2	1.A FE	2,644,808	122.175	2,584,001	2,115,000	2,419,021	0	(51,436)	0	0	5.000	2.210	JJ	52,875	105,750	05/11/2016.	01/01/2034.
160429 TU 0	CHARLESTON WATERWORKS & SEWER S2015			2	1.A FE	3,264,021	118.973	3,349,090	2,815,000	3,021,334	0	(47,809)	0	0	5.000	3.040	JJ	70,375	140,750	07/15/2015.	01/01/2032.
160429 VT 0	CHARLESTON WTRWRKS & SWR REF REV S16B			2	1.A FE	6,545,080	108.724	6,806,122	6,260,000	6,434,759	0	(26,913)	0	0	2.750	2.250	JJ	86,075	172,150	08/24/2016.	01/01/2031.
172311 LJ 9	CINCINNATI WATER SYSTEM REV REF S2015B			2	1.A FE	2,103,480	114.445	2,288,900	2,000,000	2,053,866	0	(9,913)	0	0	4.000	3.400	JD	6,667	80,000	07/29/2015.	12/01/2032.
18452G AJ 8	CLEAN WATER SERVICES SR LIEN REV REF S16				1.B FE	1,055,280	133.526	1,068,208	800,000	972,126	0	(20,350)	0	0	5.000	1.990	AO	10,000	40,000	09/15/2016.	10/01/2028.
196632 SC 8	COLORADO SPRINGS UTILITIES REV REF S13A			2	1.C FE	7,793,574	108.815	8,884,745	8,165,000	7,901,853	0	16,602	0	0	4.000	4.350	MN	41,732	326,600	07/10/2013.	11/15/2032.
19679P EK 6	COLORADO WTR RES PWR DEV AUTH REF S13A	SD		2	1.A FE	574,134	104.654	575,597	550,000	554,630	0	(2,695)	0	0	3.000	2.480	MS	5,500	16,500	01/29/2013.	03/01/2025.
19679P HZ 0	COLORADO WTR RES PWR DEV AUTH S16A			2	1.A FE	517,185	110.240	551,200	500,000	510,011	0	(1,633)	0	0	2.750	2.370	MS	4,583	13,750	05/24/2016.	09/01/2029.
20775Y CF 1	CONNECTICUT REVOLVING GREEN BONDS S15A			2	1.A FE	8,934,670	117.792	8,981,640	7,625,000	8,227,134	0	(133,905)	0	0	5.000	2.970	MS	127,083	381,250	04/22/2015.	03/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
23542J CF 0	DALLAS WATERWORKS & SEWER SYS REF S2011		..	2	1.A	3,038,035	103.572	2,962,159	2,860,000	2,875,693	0	(20,411)	0	0	5.000	4.240	AO	35,750	143,000	07/06/2011.	10/01/2031.
23542J DB 8	DALLAS WATERWORKS & SEWER SYS REF S2011		..	2	1.B FE	2,289,149	103.611	2,232,817	2,155,000	2,166,825	0	(15,380)	0	0	5.000	4.240	AO	26,938	107,750	07/06/2011.	10/01/2031.
246428 L2 0	DELAWARE TRANS AUTH TRANS SYS REF S2020		..	2	1.B FE	981,000	123.674	989,392	800,000	975,677	0	(5,323)	0	0	4.000	1.510	JJ	9,956	0	08/26/2020.	07/01/2037.
246428 L3 8	DELAWARE TRANS AUTH TRANS SYS REF S2020		..	2	1.B FE	1,222,170	123.312	1,233,120	1,000,000	1,215,650	0	(6,520)	0	0	4.000	1.550	JJ	12,444	0	08/26/2020.	07/01/2038.
246428 L4 6	DELAWARE TRANS AUTH TRANS SYS REF S2020		..	2	1.B FE	852,670	123.002	861,014	700,000	848,203	0	(4,467)	0	0	4.000	1.590	JJ	8,711	0	08/26/2020.	07/01/2039.
24916T FK 0	DENVER CITY & CO WTR COMMRS REF S2016B		..	2	1.A FE	5,891,943	109.671	6,273,181	5,720,000	5,821,399	0	(16,139)	0	0	3.250	2.910	MS	54,737	185,900	05/10/2016.	09/15/2037.
254845 PY 0	DIST COLUMBIA WTR & SWR AUTH S2018A		..	2	1.B FE	4,696,880	127.979	5,119,160	4,000,000	4,528,744	0	(64,508)	0	0	5.000	2.960	AO	50,000	200,000	04/18/2018.	10/01/2036.
254845 AL 4	DIST COLUMBIA WTR & SWR AUTH S98 (FSA)		..		1.B FE	3,043,763	109.453	3,146,774	2,875,000	2,874,740	0	(1,365)	0	0	5.500	5.060	AO	39,531	158,125	03/28/2001.	10/01/2023.
254845 PA 2	DIST COLUMBIA WTR & SWR GREEN BOND S18A		..	2	1.B FE	4,828,189	127.379	5,254,384	4,125,000	4,658,781	0	(65,014)	0	0	5.000	3.000	AO	51,563	206,250	04/18/2018.	10/01/2038.
254845 PB 0	DIST COLUMBIA WTR & SWR GREEN BOND S18A		..	2	1.B FE	1,167,660	127.231	1,272,310	1,000,000	1,127,318	0	(15,488)	0	0	5.000	3.030	AO	12,500	50,000	04/18/2018.	10/01/2039.
267045 CX 8	DUTCHESS CO LOCAL DEV VASSAR CLG S2013A		..	2	1.E FE	1,142,030	107.390	1,073,900	1,000,000	1,033,427	0	(15,920)	0	0	5.000	3.260	JJ	25,000	50,000	05/30/2013.	01/01/2031.
298245 JS 1	EUGENE WATER REVENUE UTIL SYS REF S2016		..	2	1.C FE	317,298	124.679	311,698	250,000	288,574	0	(6,455)	0	0	5.000	2.060	FA	5,208	12,500	04/26/2016.	08/01/2028.
312805 HX 5	FAYETTEVILLE PUBLIC WORKS COMM S2014		..	2	1.C FE	5,434,838	107.637	5,715,525	5,310,000	5,355,853	0	(13,594)	0	0	3.500	3.210	MS	61,950	185,850	08/26/2014.	03/01/2030.
347658 WR 3	FORT LAUDERDALE WTR & SWR REV REF S2016		..	2	1.B FE	7,117,291	107.337	7,384,786	6,880,000	6,990,905	0	(28,469)	0	0	3.125	2.660	MS	71,667	215,000	04/19/2016.	03/01/2033.
347658 WS 1	FORT LAUDERDALE WTR & SWR REV REF S2016		..	2	1.B FE	7,112,119	107.241	7,372,819	6,875,000	6,985,825	0	(28,448)	0	0	3.125	2.660	MS	71,615	214,844	04/19/2016.	09/01/2033.
39167J CS 2	GREATER CLEVELAND REG TRAN SALES TAX S16		..	2	1.B FE	546,750	125.755	534,459	425,000	496,580	0	(11,300)	0	0	5.000	1.970	JD	1,771	21,250	05/03/2016.	12/01/2027.
395468 KW 0	GREENSBORO ENTERPRISE SYS REV REF S2017A		..	2	1.A FE	2,195,924	113.675	2,421,278	2,130,000	2,175,454	0	(6,309)	0	0	3.500	3.130	JD	6,213	74,550	07/27/2017.	06/01/2036.
395468 KW 0	GREENSBORO ENTERPRISE SYS REV REF S2017A	SD	..	2	1.A FE	309,285	113.675	341,025	300,000	306,402	0	(889)	0	0	3.500	3.130	JD	875	10,500	07/27/2017.	06/01/2036.
426170 MV 5	HENRICO CO WTR & SWR REF S2016		..	2	1.A FE	1,282,893	124.706	1,253,295	1,005,000	1,161,731	0	(27,664)	0	0	5.000	1.910	MN	8,375	50,250	05/17/2016.	05/01/2030.
426170 QL 3	HENRICO CO WTR & SWR S2019		..	2	1.A FE	2,447,770	110.395	2,726,757	2,470,000	2,449,236	0	975	0	0	2.875	2.940	MN	11,835	71,013	06/04/2019.	05/01/2037.
45203H FC 1	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S12A		..	2	1.C FE	1,166,824	103.443	1,024,086	990,000	1,005,492	0	(20,205)	0	0	5.000	2.870	AO	12,375	49,500	01/26/2012.	10/01/2029.
45203H FD 9	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S12A		..	2	1.C FE	1,169,410	103.299	1,032,990	1,000,000	1,014,901	0	(19,422)	0	0	5.000	2.970	AO	12,500	50,000	01/26/2012.	10/01/2030.
45203H FE 7	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S12A		..	2	1.C FE	5,161,800	102.140	5,107,000	5,000,000	5,014,446	0	(18,959)	0	0	4.000	3.600	AO	50,000	200,000	01/26/2012.	10/01/2032.
45203H FR 8	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S12A		..	2	1.C FE	1,508,377	103.261	1,342,393	1,300,000	1,318,401	0	(23,970)	0	0	5.000	3.070	AO	16,250	65,000	01/26/2012.	10/01/2031.
45203H B3 5	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S14A		..	2	1.C FE	10,191,900	110.319	11,031,900	10,000,000	10,079,266	0	(19,443)	0	0	4.000	3.770	AO	100,000	400,000	08/05/2014.	10/01/2034.
45204E JS 8	ILLINOIS FIN AUTH REV CLEAN WTR REV S16		..	2	1.A FE	2,240,520	113.996	2,279,920	2,000,000	2,136,299	0	(25,256)	0	0	4.000	2.540	JJ	40,000	80,000	08/30/2016.	07/01/2035.
45204E KM 9	ILLINOIS FIN AUTH REV CLEAN WTR REV S16		..	2	1.A FE	2,240,520	114.114	2,282,280	2,000,000	2,136,299	0	(25,256)	0	0	4.000	2.540	JJ	40,000	80,000	08/30/2016.	01/01/2035.
45506D PH 2	INDIANA FINANCE AUTH REV GREEN BOND S15A		..	2	1.A FE	9,742,528	117.461	9,361,642	7,970,000	8,748,477	0	(179,084)	0	0	5.000	2.470	FA	166,042	398,500	01/20/2015.	02/01/2033.
45506D VZ 5	INDIANA FINANCE AUTH REV GREEN BOND S16A		..	2	1.A FE	4,437,277	122.063	4,449,196	3,645,000	4,079,233	0	(79,193)	0	0	5.000	2.490	FA	75,938	182,250	03/17/2016.	02/01/2031.
45506D YV 1	INDIANA FINANCE AUTH REV GREEN BOND S16D		..	2	1.A FE	10,723,232	122.676	10,611,474	8,650,000	9,886,167	0	(205,508)	0	0	5.000	2.260	FA	180,208	432,500	09/22/2016.	08/01/2034.
455168 EX 8	INDIANA UNIV REV STUDENT FEE S2018Y		..	2	1.A FE	1,917,783	117.284	2,140,433	1,825,000	1,896,710	0	(9,598)	0	0	4.000	3.330	FA	30,417	73,000	09/13/2018.	08/01/2035.
46246K 2K 7	IOWA FINANCE AUTH ST REVOLVING FD REFS15		..	2	1.A FE	5,305,499	118.709	5,205,390	4,385,000	4,820,931	0	(88,268)	0	0	5.000	2.680	FA	91,354	219,250	02/04/2015.	08/01/2035.
46246K 3J 9	IOWA FINANCE AUTH ST REVOLVING FD REFS16		..	2	1.A FE	15,220,757	122.490	15,274,503	12,470,000	14,119,663	0	(272,544)	0	0	5.000	2.450	FA	259,792	623,500	10/05/2016.	08/01/2036.
46613P 8G 4	JEA WATER & SEWER SYS S2012B		..	2	1.A	1,936,094	105.949	1,748,159	1,650,000	1,691,753	0	(32,388)	0	0	5.000	2.920	AO	20,625	82,500	07/17/2012.	10/01/2032.
46613P 8L 3	JEA WATER & SEWER SYS S2012B		..	2	1.C FE	891,776	105.400	801,040	760,000	779,232	0	(14,918)	0	0	5.000	2.920	AO	9,500	38,000	07/17/2012.	10/01/2032.
46613P 2T 2	JEA WATER & SEWER SYS S2014A		..	2	1.C FE	1,776,191	109.829	1,900,042	1,730,000	1,747,262	0	(4,936)	0	0	4.000	3.670	AO	17,300	69,200	06/25/2014.	10/01/2032.
46613P 2U 9	JEA WATER & SEWER SYS S2014A		..	2	1.C FE	2,963,162	109.628	3,179,212	2,900,000	2,923,624	0	(6,754)	0	0	4.000	3.730	AO	29,000	116,000	06/25/2014.	10/01/2033.
46613P 2V 7	JEA WATER & SEWER SYS S2014A		..	2	1.C FE	3,114,131	109.399	3,347,609	3,060,000	3,080,265	0	(5,796)	0	0	4.000	3.780	AO	30,600	122,400	06/25/2014.	10/01/2034.
485116 WG 8	KANSAS CITY WATER REV S2015A		..	2	1.C FE	3,675,356	110.920	3,893,292	3,510,000	3,583,953	0	(17,379)	0	0	4.000	3.420	JD	11,700	140,400	04/09/2015.	12/01/2036.
491313 6R 8	KENTUCKY INFRAS WASTEWTR & DRINKING S12A		..	2	1.A FE	1,168,430	105.205	1,052,050	1,000,000	1,021,137	0	(18,938)	0	0	5.000	3.000	FA	20,833	50,000	03/26/2012.	02/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
495289 7H 7	KING CO SEWER REV REF S2011B			2	1.A	1,962,668	100.000	1,815,000	1,815,000	1,815,000	0	(18,685)	0	0	5.000	3.940	JJ	45,375	90,750	08/22/2011.	01/01/2031.
495290 AD 0	KING CO SEWER REV REF S2011B			2	1.A	1,059,733	100.000	980,000	980,000	980,000	0	(10,089)	0	0	5.000	3.940	JJ	24,500	49,000	08/22/2011.	01/01/2031.
495290 AJ 7	KING CO SEWER REV REF S2011B			2	1.B FE	2,384,399	100.000	2,205,000	2,205,000	2,205,000	0	(22,700)	0	0	5.000	3.940	JJ	55,125	110,250	08/22/2011.	01/01/2031.
495289 4Q 0	KING CO SEWER REV REF S2016B			2	1.B FE	7,361,320	122.729	7,339,194	5,980,000	6,799,756	0	(138,147)	0	0	5.000	2.330	JJ	149,500	299,000	09/12/2016.	07/01/2036.
520192 NG 6	LAWRENCE WATER & SEWER SYS REV S2015			2	1.C FE	4,809,058	113.868	5,135,447	4,510,000	4,660,008	0	(28,254)	0	0	4.000	3.250	MN	30,067	180,400	04/08/2015.	11/01/2035.
542424 WH 5	LONG BEACH HARBOR REV S2020C				1.C FE	9,832,025	102.036	9,693,420	9,500,000	9,655,292	0	(176,733)	0	0	4.000	0.951	JJ	175,222	59,111	05/12/2020.	07/15/2021.
54659R CX 7	LOUISVILLE & JEFFERSON CO WATER REF S14A			2	1.A FE	4,787,933	106.135	4,723,008	4,450,000	4,534,379	0	(43,272)	0	0	4.000	2.950	MN	22,744	178,000	08/18/2014.	11/15/2030.
54659R CY 5	LOUISVILLE & JEFFERSON CO WATER REF S14A			2	1.A FE	5,162,431	105.090	5,349,081	5,090,000	5,108,198	0	(9,343)	0	0	3.500	3.300	MN	22,764	178,150	08/13/2014.	11/15/2031.
54659R EP 2	LOUISVILLE & JEFFERSON CO WATER S2019			2	1.A FE	9,027,846	110.641	10,107,055	9,135,000	9,032,875	0	4,330	0	0	2.750	2.830	MN	32,099	261,680	10/17/2019.	11/15/2038.
557363 DA 3	MADISON CO CAP RES CORP COLGATE UNV S15B			2	1.D FE	1,574,309	111.432	1,721,624	1,545,000	1,559,582	0	(2,921)	0	0	4.000	3.770	JJ	30,900	61,800	06/24/2015.	07/01/2034.
56045R QU 6	MAINE MUNI BOND BANK S2015A			2	1.C FE	1,648,369	111.721	1,776,364	1,590,000	1,619,532	0	(5,554)	0	0	3.750	3.330	MN	9,938	59,625	04/28/2015.	11/01/2031.
560551 PY 3	MAINE TURNPIKE AUTH REV S2018			2	1.D FE	1,311,827	126.253	1,388,783	1,100,000	1,258,688	0	(18,726)	0	0	5.000	2.850	JJ	27,500	55,000	01/25/2018.	07/01/2035.
561851 KG 0	MANATEE CO PUBLIC UTILITIES REV S2018			2	1.B FE	2,829,617	114.447	3,278,907	2,865,000	2,832,640	0	1,383	0	0	3.500	3.590	AO	25,069	100,275	09/07/2018.	10/01/2037.
574204 YU 1	MARYLAND DEPT OF TRANSPORTATION S2014			2	1.B FE	10,015,998	104.033	10,221,242	9,825,000	9,862,610	0	(25,671)	0	0	3.500	3.220	JD	28,656	343,875	06/11/2014.	06/01/2029.
574218 JU 8	MARYLAND HLTH & HGR ED(JOHN HOPKINS)S12A			2	1.C FE	5,852,350	107.226	5,361,300	5,000,000	5,144,126	0	(92,546)	0	0	5.000	3.020	JJ	125,000	250,000	06/06/2012.	07/01/2032.
574218 PT 4	MARYLAND HLTH & HGR ED(JOHN HOPKINS)S13B			2	1.C FE	3,110,340	107.458	3,223,740	3,000,000	3,031,793	0	(11,851)	0	0	4.500	4.050	JJ	67,500	135,000	06/11/2013.	07/01/2037.
57583U ZN 1	MASSACHUSETTS DEV (BOSTON COLLEGE) S13S			2	1.D FE	8,707,142	109.604	9,195,776	8,390,000	8,484,198	0	(34,829)	0	0	5.000	4.520	JJ	209,750	419,500	08/13/2013.	07/01/2034.
57584X YC 9	MASSACHUSETTS DEV FIN AGY (HARVARD) S16A			2	1.A FE	28,038,250	117.116	29,279,000	25,000,000	26,821,134	0	(302,150)	0	0	4.000	2.580	JJ	461,111	1,000,000	10/05/2016.	07/15/2036.
57586C BP 9	MASSACHUSETTS H/E INST TECH S2004M				1.A FE	2,546,800	140.987	2,819,740	2,000,000	2,356,914	0	(31,906)	0	0	5.250	3.070	JJ	52,500	105,000	07/11/2014.	07/01/2030.
57604P B3 7	MASSACHUSETTS WATER POLL ABATE REF S06				1.A FE	2,882,275	117.210	2,930,250	2,500,000	2,612,327	0	(28,855)	0	0	5.000	3.650	FA	52,083	125,000	10/26/2009.	08/01/2024.
57604P C2 8	MASSACHUSETTS WATER POLL ABATE REF S06				1.A FE	6,123,253	141.502	6,926,523	4,895,000	5,695,485	0	(70,165)	0	0	5.250	3.250	FA	107,078	256,988	04/25/2014.	08/01/2030.
576049 V8 0	MASSACHUSETTS WATER RES AUTH REF S2007B				1.B FE	4,510,143	131.321	4,720,990	3,595,000	4,095,601	0	(68,064)	0	0	5.250	2.910	FA	78,641	188,738	05/21/2014.	08/01/2027.
576051 PK 6	MASSACHUSETTS WATER RES AUTH REF S2016C			2	1.B FE	10,696,626	123.598	10,666,507	8,630,000	9,819,952	0	(197,244)	0	0	5.000	2.350	FA	179,792	431,500	04/14/2016.	08/01/2034.
576051 TA 4	MASSACHUSETTS WATER RES AUTH S2018B			2	1.B FE	2,105,443	130.134	2,322,892	1,785,000	2,031,978	0	(28,669)	0	0	5.000	2.950	FA	37,188	89,250	05/09/2018.	08/01/2036.
57605A BZ 8	MASSACHUSETTS WTR POLL ABATE TR REF S12A			2	1.A FE	4,606,108	107.028	4,125,929	3,855,000	3,986,579	0	(80,244)	0	0	5.000	2.780	FA	80,313	192,750	05/31/2012.	08/01/2031.
57605A BK 1	MASSACHUSETTS WTR POLL ABATE TR REF S12B			2	1.A FE	503,272	106.963	454,593	425,000	438,771	0	(8,387)	0	0	5.000	2.890	FA	8,854	21,250	05/30/2012.	08/01/2032.
585395 2F 2	MELBOURNE WATER & SEWER REF S2016A			2	1.C FE	610,515	123.030	615,150	500,000	561,386	0	(10,819)	0	0	5.000	2.490	AO	6,250	25,000	03/15/2016.	10/01/2030.
59447T A8 6	MICHIGAN FIN AUTH CLEAN WTR TXBL REFS20C				1.A FE	8,465,000	100.380	8,497,167	8,465,000	8,465,000	0	0	0	0	0.800	0.800	AO	14,296	0	10/02/2020.	10/01/2025.
59447T A9 4	MICHIGAN FIN AUTH CLEAN WTR TXBL REFS20C				1.A FE	1,000,000	100.273	1,002,730	1,000,000	1,000,000	0	0	0	0	0.966	0.966	AO	2,039	0	10/02/2020.	10/01/2026.
59447T B6 9	MICHIGAN FIN AUTH DRINK WTR TXBL REFS20C				1.A FE	1,240,000	100.380	1,244,712	1,240,000	1,240,000	0	0	0	0	0.800	0.800	AO	2,094	0	10/02/2020.	10/01/2025.
59447T B7 7	MICHIGAN FIN AUTH DRINK WTR TXBL REFS20C				1.A FE	300,000	100.273	300,819	300,000	300,000	0	0	0	0	0.966	0.966	AO	612	0	10/02/2020.	10/01/2026.
60636U JN 0	MISSOURI ENV IMP & ENERGY TXBL REF S20B				1.A FE	7,250,000	100.187	7,263,558	7,250,000	7,250,000	0	0	0	0	0.453	0.453	JAN	2,554	0	11/12/2020.	01/01/2023.
641480 KP 2	NEVADA HIGHWAY IMPT REV S2020A			2	1.B FE	5,118,543	100.416	5,146,320	5,125,000	5,118,671	0	129	0	0	1.750	1.760	JD	22,920	0	09/10/2020.	12/01/2034.
641480 KQ 0	NEVADA HIGHWAY IMPT REV S2020A			2	1.B FE	5,159,877	100.025	5,216,304	5,215,000	5,160,725	0	848	0	0	1.750	1.830	JD	23,323	0	09/10/2020.	12/01/2035.
641480 KR 8	NEVADA HIGHWAY IMPT REV S2020A			2	1.B FE	5,306,230	100.737	5,349,135	5,310,000	5,306,330	0	100	0	0	1.875	1.880	JD	25,444	0	09/10/2020.	12/01/2036.
64465P ZK 7	NEW HAMPSHIRE MUNI BOND BANK S2014A			2	1.C FE	2,730,790	110.906	2,927,918	2,640,000	2,676,372	0	(9,265)	0	0	4.000	3.590	FA	39,893	105,600	06/11/2014.	08/15/2032.
64465P ZL 5	NEW HAMPSHIRE MUNI BOND BANK S2014A			2	1.C FE	2,750,997	110.590	2,958,283	2,675,000	2,705,503	0	(7,762)	0	0	4.000	3.660	FA	40,422	107,000	06/11/2014.	08/15/2033.
646066 JM 3	NEW JERSEY EDL FACS (PRINCETON UNIV)S15D			2	1.A FE	7,240,578	119.165	7,269,065	6,100,000	6,647,540	0	(112,462)	0	0	5.000	2.860	JJ	152,500	305,000	05/05/2015.	07/01/2033.
64579S AB 1	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A	309,641	134.644	323,146	240,000	289,450	0	(4,562)	0	0	4.500	2.130	MS	3,600	10,800	05/10/2016.	09/01/2030.
64579S EK 7	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A	25,803	134.094	26,819	20,000	24,121	0	(380)	0	0	4.500	2.130	MS	300	900	05/10/2016.	09/01/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64579S EM 3	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A FE	5,799,314	133.941	6,020,648	4,495,000	5,421,150	0	(85,435)	0	0	4.500	2.130	MS	67,425	202,275	05/10/2016.	09/01/2030.
645791 8Q 0	NEW JERSEY ENVR INFRA TRUST REV S17 A-1			2	1.A FE	1,523,872	110.233	1,681,053	1,525,000	1,524,030	0	44	0	0	3.375	3.380	MS	17,156	51,469	05/11/2017.	09/01/2036.
64579S AL 9	NEW JERSEY ENVR INFRA TRUST REV S2014A			2	1.A	103,367	110.601	116,131	105,000	104,204	0	199	0	0	3.250	3.360	MS	1,138	3,413	05/20/2014.	09/01/2033.
64579S GJ 8	NEW JERSEY ENVR INFRA TRUST REV S2014A			2	1.A IF	29,534	110.563	33,169	30,000	29,667	0	27	0	0	3.250	3.360	MS	325	975	05/20/2014.	09/01/2033.
64579S GM 1	NEW JERSEY ENVR INFRA TRUST REV S2014A			2	1.A FE	2,042,734	106.648	2,212,946	2,075,000	2,051,548	0	1,460	0	0	3.250	3.360	MS	22,479	67,438	05/20/2014.	09/01/2033.
64579S AF 2	NEW JERSEY ENVR INFRA TRUST REV S2015			2	1.A	206,265	116.891	227,937	195,000	200,597	0	(1,093)	0	0	4.000	3.330	MS	2,600	7,800	05/12/2015.	09/01/2034.
64579S AH 8	NEW JERSEY ENVR INFRA TRUST REV S2015			2	1.A FE	3,337,264	112.644	3,553,918	3,155,000	3,245,552	0	(17,677)	0	0	4.000	3.330	MS	42,067	126,200	05/12/2015.	09/01/2034.
64579F R4 7	NEW JERSEY HEALTH FAC AUTH BARNABAS S11A			2	1.A	5,524,262	102.645	5,399,127	5,260,000	5,363,687	0	(160,575)	0	0	5.625	1.650	JJ	147,938	147,938	03/17/2020.	07/01/2037.
646136 E3 1	NEW JERSEY TRANS AUTH S2011B			2	2.A FE	17,266,893	102.136	17,225,236	16,865,000	17,016,082	0	(250,811)	0	0	5.000	3.000	JD	37,478	843,250	03/20/2020.	06/15/2042.
64711N F6 7	NEW MEXICO FIN AUTH SR LIEN REF S2016C			2	1.B FE	2,301,538	115.550	2,374,553	2,055,000	2,196,234	0	(23,964)	0	0	4.000	2.630	JD	6,850	82,200	04/27/2016.	06/01/2032.
64711N C8 6	NEW MEXICO FIN AUTH SR LIEN S2016A			2	1.B FE	649,450	109.622	685,138	625,000	637,381	0	(2,603)	0	0	3.250	2.770	JD	1,693	20,313	01/28/2016.	06/01/2031.
64990B A4 5	NEW YORK DORM AUTH (COLUMBIA UNIV)S2016B			2	1.A FE	1,278,210	124.259	1,242,590	1,000,000	1,153,630	0	(27,570)	0	0	5.000	1.910	AO	12,500	50,000	04/07/2016.	10/01/2029.
65887P HZ 1	NORTH DAKOTA PUB FIN AUTH REV S2011A			2	1.A FE	4,895,460	103.504	4,657,680	4,500,000	4,534,640	0	(44,991)	0	0	5.000	3.940	AO	56,250	225,000	07/26/2011.	10/01/2029.
65887P JA 4	NORTH DAKOTA PUB FIN AUTH REV S2011A			2	1.A FE	3,789,310	103.489	3,622,115	3,500,000	3,525,392	0	(32,983)	0	0	5.000	4.000	AO	43,750	175,000	07/26/2011.	10/01/2030.
65887P JJ 5	NORTH DAKOTA PUB FIN AUTH REV S2011A			2	1.A FE	2,151,500	103.473	2,069,460	2,000,000	2,013,330	0	(17,319)	0	0	5.000	4.080	AO	25,000	100,000	07/26/2011.	10/01/2031.
65887P UL 7	NORTH DAKOTA PUB FIN AUTH REV S2018A			2	1.A FE	10,480,474	128.978	11,498,389	8,915,000	10,132,789	0	(137,626)	0	0	5.000	3.010	AO	111,438	445,750	05/15/2018.	10/01/2036.
662903 NZ 2	NORTH TEXAS MUNI WTR DIST SYS REV S2014			2	1.C FE	4,759,134	109.779	5,154,124	4,695,000	4,718,521	0	(6,946)	0	0	3.750	3.580	MS	58,688	176,063	07/09/2014.	09/01/2032.
662903 PA 5	NORTH TEXAS MUNI WTR DIST SYS REV S2014			2	1.C FE	4,912,856	109.770	5,345,799	4,870,000	4,885,703	0	(4,651)	0	0	3.750	3.640	MS	60,875	182,625	07/09/2014.	09/01/2033.
662835 VX 2	NORTH TEXAS WATER REGL WSTWTR REF S2016			2	1.C FE	2,144,310	122.624	2,090,739	1,705,000	1,961,592	0	(44,354)	0	0	5.000	2.050	JD	7,104	85,250	08/25/2016.	06/01/2032.
662903 ZM 8	NORTH TEXAS WATER REGL WSTWTR REF S2020			2	1.C FE	6,109,945	102.100	6,233,205	6,105,000	6,109,771	0	(174)	0	0	2.000	1.990	MS	40,361	0	07/22/2020.	09/01/2038.
662903 ZN 6	NORTH TEXAS WATER REGL WSTWTR REF S2020			2	1.C FE	6,195,680	101.701	6,330,887	6,225,000	6,196,034	0	354	0	0	2.000	2.030	MS	41,154	0	07/22/2020.	09/01/2039.
662842 LW 1	NORTH TEXAS WATER UPPER EAST FORK REFS16			2	1.B FE	988,010	122.090	970,616	795,000	908,068	0	(19,451)	0	0	5.000	2.200	JD	3,313	39,750	08/25/2016.	06/01/2035.
677561 KM 3	OHIO HOSP FAC REV (CLEV CLINIC) REF S17A			2	1.C FE	5,519,360	110.968	6,214,208	5,600,000	5,531,653	0	3,768	0	0	3.250	3.360	JJ	91,000	182,000	08/09/2017.	01/01/2035.
677561 KU 5	OHIO HOSP FAC REV (CLEV CLINIC) S2019B			2	1.C FE	5,838,965	118.408	6,512,440	5,500,000	5,788,541	0	(31,112)	0	0	4.000	3.250	JJ	110,000	220,000	04/17/2019.	01/01/2041.
67919P HM 8	OKLAHOMA WATER RES BRD MASTER TR S2012A			2	1.A FE	1,240,843	106.013	1,107,836	1,045,000	1,073,003	0	(21,747)	0	0	5.000	2.800	AO	13,063	52,250	06/05/2012.	04/01/2030.
67919P HQ 9	OKLAHOMA WATER RES BRD MASTER TR S2012A			2	1.A FE	1,384,184	106.013	1,261,555	1,190,000	1,218,046	0	(21,726)	0	0	5.000	3.060	AO	14,875	59,500	06/05/2012.	04/01/2034.
67919P PM 9	OKLAHOMA WATER RES BRD MASTER TR S2018			2	1.A FE	1,047,870	116.805	1,168,050	1,000,000	1,034,626	0	(4,904)	0	0	4.000	3.380	AO	10,000	40,000	03/14/2018.	04/01/2037.
682001 GH 9	OMAHA PUBLIC POWER DIST ELEC S2018A			2	1.C FE	2,676,510	127.736	2,937,928	2,300,000	2,594,653	0	(36,852)	0	0	5.000	2.980	FA	47,917	115,000	09/12/2018.	02/01/2034.
68607D VE 2	OREGON DEPT OF TRANS HWY TXBL REV S2020B			1	1.B FE	7,271,103	101.674	7,356,114	7,235,000	7,270,103	0	(1,000)	0	0	1.330	1.265	MN	12,295	15,503	09/29/2020.	11/15/2028.
68607D VE 2	OREGON DEPT OF TRANS HWY TXBL REV S2020B			1	1.B FE	10,000,000	101.674	10,167,400	10,000,000	10,000,000	0	0	0	0	1.330	1.330	MN	16,994	21,428	09/11/2020.	11/15/2028.
68607D RF 4	OREGON DEPT TRANS HIGHWAY USER TAX S13A			2	1.B FE	5,176,150	112.353	5,617,650	5,000,000	5,057,513	0	(18,581)	0	0	4.500	4.070	MN	28,750	225,000	10/08/2013.	11/15/2033.
70917S QS 5	PENNSYLVANIA HIGHER ED (UNIV OF PA) S15B			2	1.B FE	5,916,550	118.418	5,920,900	5,000,000	5,450,981	0	(87,254)	0	0	5.000	2.950	AO	62,500	250,000	02/26/2015.	10/01/2035.
70917S C9 2	PENNSYLVANIA HIGHER ED (UNIV OF PA) S17A			2	1.B FE	3,948,166	123.733	4,213,109	3,405,000	3,755,137	0	(51,128)	0	0	5.000	3.140	FA	64,317	170,250	12/13/2016.	08/15/2034.
74526L FC 2	PUERTO RICO HOUSING FIN AUTH REF S2020	SD			1.D FE	1,205,770	120.184	1,201,840	1,000,000	1,197,281	0	(8,489)	0	0	5.000	0.890	JD	4,167	6,667	09/30/2020.	12/01/2025.
762197 VF 5	RHODE ISLAND H&E (BROWN UNIV) REF S2017A			2	1.B FE	5,393,600	117.429	5,871,450	5,000,000	5,272,687	0	(36,331)	0	0	4.000	3.088	MS	66,667	200,000	06/22/2017.	09/01/2037.
771902 HB 2	ROCHESTER HLTH CARE FAC REF (MAYO)S2016B				1.C FE	2,675,280	146.961	2,939,220	2,000,000	2,534,741	0	(34,698)	0	0	5.000	2.550	MN	12,778	100,000	09/14/2016.	11/15/2033.
790420 KE 2	SAINT JOHNS CO WATER & SEWER REV S2014A			2	1.C FE	2,878,626	108.693	2,744,498	2,525,000	2,613,067	0	(43,955)	0	0	5.000	3.110	JD	10,521	126,250	06/02/2014.	06/01/2032.
796253 4E 9	SAN ANTONIO ELEC & GAS REF S2015			2	1.B FE	7,919,999	121.671	8,279,712	6,805,000	7,391,909	0	(104,914)	0	0	5.000	3.150	FA	141,771	340,250	07/14/2015.	02/01/2031.
80216P AU 0	SANTA FE WATER UTIL SYSTEM REV REF S2016			2	1.B FE	748,118	114.473	761,245	665,000	712,788	0	(8,124)	0	0	4.000	2.570	JD	2,217	26,600	05/10/2016.	06/01/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
812728 SG 9	SEATTLE WATER REV REF S2012			2	1.B FE	11,294,072	105.562	10,915,111	10,340,000	10,514,979	0	(101,155)	0	0	4.000	2.950	MS	137,867	413,600	05/15/2012.	09/01/2028.
812728 SM 6	SEATTLE WATER REV REF S2012			2	1.B FE	10,137,860	104.831	10,110,950	9,645,000	9,758,430	0	(65,375)	0	0	4.000	3.267	MS	128,600	385,800	09/08/2014.	09/01/2033.
851018 KN 0	SPRINGFIELD PUBLIC UTILITY REV REF S2015				1.C FE	16,996,489	121.223	17,134,871	14,135,000	15,527,414	0	(281,782)	0	0	5.000	2.700	FA	294,479	706,750	05/20/2015.	08/01/2025.
875290 WV 6	TAMPA WATER & SEWER REV REF S2011			2	1.A FE	7,862,282	103.611	7,397,825	7,140,000	7,203,403	0	(82,354)	0	0	5.000	3.780	AO	89,250	357,000	08/30/2011.	10/01/2028.
882117 2R 4	TEXAS A & M PERM UNIV FUND REF S2015A			2	1.A FE	8,756,786	112.275	9,212,164	8,205,000	8,471,117	0	(54,120)	0	0	4.000	3.220	JJ	164,100	328,200	04/02/2015.	07/01/2036.
882117 M9 2	TEXAS A & M PERM UNIV FUND S2009A			2	1.A FE	1,424,150	120.797	1,570,361	1,300,000	1,343,857	0	(8,688)	0	0	5.000	4.170	JJ	32,500	65,000	08/20/2009.	07/01/2027.
882117 N2 6	TEXAS A & M PERM UNIV FUND S2009A			2	1.A FE	1,113,190	121.810	1,218,100	1,000,000	1,040,154	0	(7,935)	0	0	5.250	4.260	JJ	26,250	52,500	08/20/2009.	07/01/2028.
882854 U7 5	TEXAS WATER DEV BOARD REVOLVING S2019			2	1.A FE	3,654,210	132.902	3,987,060	3,000,000	3,558,251	0	(57,442)	0	0	5.000	2.570	FA	62,500	150,000	03/14/2019.	08/01/2034.
890680 PY 1	TOPEKA UTILITY REVENUE REF S2018A			2	1.D FE	1,473,171	110.329	1,627,353	1,475,000	1,473,386	0	90	0	0	3.500	3.510	FA	21,510	51,625	08/15/2018.	08/01/2034.
896575 FZ 5	TRINITY RIVER AUTH RED OAK CREEK REF S16			2	1.D FE	209,700	106.043	222,690	210,000	209,757	0	13	0	0	3.000	3.010	FA	2,625	6,300	08/31/2016.	02/01/2035.
89658H WC 0	TRINITY RIVER AUTH REG WSTWTR SYS REFS18			2	1.B FE	3,535,200	129.703	3,891,090	3,000,000	3,423,842	0	(49,286)	0	0	5.000	2.910	FA	62,500	150,000	08/15/2018.	08/01/2032.
89658H WD 8	TRINITY RIVER AUTH REG WSTWTR SYS REFS18			2	1.B FE	1,175,580	129.064	1,290,640	1,000,000	1,139,092	0	(16,153)	0	0	5.000	2.940	FA	20,833	50,000	08/15/2018.	08/01/2033.
89657P HN 6	TRINITY RIVER AUTH TARRANT CO WTR S2017			2	1.B FE	1,641,308	122.783	1,700,545	1,385,000	1,555,962	0	(25,461)	0	0	5.000	2.780	FA	28,854	69,250	06/22/2017.	02/01/2035.
896576 PU 3	TRINITY RIVER AUTH TEN MILE CREEK REFS16			2	1.D FE	1,127,330	114.914	1,149,140	1,000,000	1,076,077	0	(12,536)	0	0	4.000	2.530	FA	16,667	40,000	08/31/2016.	08/01/2033.
906400 EE 2	UNION CO ENTERPRISE SYSTEM REV W&S S2017			2	1.B FE	2,154,836	112.971	2,406,282	2,130,000	2,147,188	0	(2,390)	0	0	3.250	3.110	JD	5,769	69,225	08/11/2017.	06/01/2034.
915137 3W 1	UNIV OF TEXAS FING SYS REF S2010B				1.A FE	7,893,798	113.663	7,501,758	6,600,000	6,903,834	0	(108,843)	0	0	5.375	3.520	FA	134,017	354,750	03/25/2010.	08/15/2023.
914402 2D 3	UNIV SYS OF MARYLAND FAC & TUITION S14A			2	1.B FE	7,931,010	111.035	8,266,556	7,445,000	7,617,915	0	(49,758)	0	0	4.000	3.240	AO	74,450	297,800	01/29/2014.	04/01/2027.
914402 2D 3	UNIV SYS OF MARYLAND FAC & TUITION S14A	SD		2	1.B FE	207,730	111.035	216,518	195,000	199,529	0	(1,303)	0	0	4.000	3.240	AO	1,950	7,800	01/29/2014.	04/01/2027.
914455 NU 0	UNIVERSITY OF MICHIGAN REV S2014A			2	1.A FE	2,990,690	110.847	3,148,055	2,840,000	2,894,867	0	(15,599)	0	0	4.500	3.860	AO	31,950	127,800	02/12/2014.	04/01/2036.
914455 RV 4	UNIVERSITY OF MICHIGAN REV S2018A			2	1.A FE	5,710,162	119.951	6,333,413	5,280,000	5,600,328	0	(38,928)	0	0	4.000	3.060	AO	52,800	211,200	01/25/2018.	04/01/2036.
91802R CW 7	UTILITY DEBT SECURITIZATION AUTH REFS16B			2	1.A FE	1,967,043	122.996	1,906,438	1,550,000	1,792,659	0	(41,749)	0	0	5.000	1.960	JD	3,444	77,500	08/10/2016.	12/15/2032.
924214 M3 0	VERMONT MUNI BOND BANK S2018-2			2	1.C FE	1,726,507	117.682	1,788,766	1,520,000	1,657,324	0	(28,819)	0	0	5.000	2.810	JD	6,333	76,000	07/11/2018.	12/01/2035.
927749 JK 8	VIRGINIA BEACH WATER & SEWER S2016A			2	1.A FE	2,082,960	111.228	2,224,560	2,000,000	2,048,883	0	(7,808)	0	0	3.000	2.540	AO	15,000	60,000	05/25/2016.	10/01/2031.
92818H HC 8	VIRGINIA PUBLIC SCH AUTH FING REF S2017B			2	1.B FE	1,982,825	111.277	2,231,104	2,005,000	1,986,322	0	1,080	0	0	3.125	3.210	FA	26,107	62,656	08/09/2017.	08/01/2034.
92818H LG 4	VIRGINIA PUBLIC SCH AUTH FING REF S2018B			2	1.B FE	3,406,795	113.893	3,923,614	3,445,000	3,410,683	0	1,490	0	0	3.500	3.580	FA	50,240	120,575	05/02/2018.	08/01/2037.
92818H LG 4	VIRGINIA PUBLIC SCH AUTH FING REF S2018B	SD		2	1.B FE	227,449	113.893	261,954	230,000	227,709	0	99	0	0	3.500	3.580	FA	3,354	8,050	05/02/2018.	08/01/2037.
92818H CQ 2	VIRGINIA PUBLIC SCH AUTH FING S2015B			2	1.B FE	2,327,205	113.029	2,480,987	2,195,000	2,259,812	0	(12,904)	0	0	4.000	3.300	FA	36,583	87,800	04/23/2015.	08/01/2035.
92817T FU 5	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S15			2	1.A FE	5,033,357	112.515	5,535,738	4,920,000	4,969,243	0	(12,727)	0	0	3.750	3.450	FA	76,875	184,500	07/14/2015.	08/01/2034.
92817S YL 6	VIRGINIA PUBLIC SCH AUTH REV REF S2012			2	1.B FE	1,500,000	106.060	1,590,900	1,500,000	1,500,000	0	0	0	0	4.000	4.000	FA	25,000	60,000	08/30/2013.	08/01/2026.
92818F CB 9	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19			2	1.B FE	1,573,317	106.335	1,680,093	1,580,000	1,573,811	0	397	0	0	2.375	2.410	FA	15,635	28,873	10/10/2019.	02/01/2034.
92818F CG 8	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19			2	1.B FE	1,772,548	106.236	1,901,624	1,790,000	1,773,404	0	703	0	0	2.625	2.690	FA	19,578	36,154	10/10/2019.	02/01/2039.
92817L PL 1	VIRGINIA RES AUTH CLEAN WTR REF S2014B			2	1.A FE	7,033,959	113.976	7,237,476	6,350,000	6,628,470	0	(69,604)	0	0	4.000	2.760	AO	63,500	254,000	09/26/2014.	10/01/2027.
92818L 2S 0	VIRGINIA RES AUTH INFRA REF S2016A			2	1.A FE	2,294,742	126.309	2,254,616	1,785,000	2,082,692	0	(47,726)	0	0	5.000	1.960	MN	14,875	89,250	05/11/2016.	11/01/2029.
92818L WS 7	VIRGINIA RES AUTH INFRASTRUCTURE REFS15B			2	1.A FE	1,879,072	115.224	2,033,704	1,765,000	1,823,706	0	(11,057)	0	0	4.000	3.250	MN	11,767	70,600	07/28/2015.	11/01/2033.
92818N XH 6	VIRGINIA RES AUTH INFRASTRUCTURE S2012B			2	1.A	266,165	107.817	247,979	230,000	237,224	0	(3,796)	0	0	4.500	2.730	MN	1,725	10,350	07/12/2012.	11/01/2028.
92818N XJ 2	VIRGINIA RES AUTH INFRASTRUCTURE S2012B			2	1.A	643,737	107.817	603,775	560,000	576,777	0	(8,806)	0	0	4.500	2.810	MN	4,200	25,200	07/12/2012.	11/01/2029.
92818N XX 1	VIRGINIA RES AUTH INFRASTRUCTURE S2012B			2	1.A FE	387,675	107.790	361,097	335,000	345,522	0	(5,528)	0	0	4.500	2.730	MN	2,513	15,075	07/12/2012.	11/01/2028.
92818N XY 9	VIRGINIA RES AUTH INFRASTRUCTURE S2012B			2	1.A FE	574,765	107.728	538,640	500,000	514,980	0	(7,863)	0	0	4.500	2.810	MN	3,750	22,500	07/12/2012.	11/01/2029.
92818N KQ 0	VIRGINIA RES AUTH INFRASTRUCTURE S2013A			2	1.A Z	4,507,761	112.005	4,497,001	4,015,000	4,165,088	0	(49,967)	0	0	4.500	3.110	MN	30,113	180,675	05/08/2013.	11/01/2034.
92818N LF 3	VIRGINIA RES AUTH INFRASTRUCTURE S2013A			2	1.A FE	196,478	111.607	195,312	175,000	181,542	0	(2,178)	0	0	4.500	3.110	MN	1,313	7,875	05/08/2013.	11/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92818G QN 6	VIRGINIA RESOURCES AUTH INFRA REF S2014A			2	1.A FE	3,117,031	108.518	3,391,188	3,125,000	3,119,689	0	443	0	0	3.250	3.270	MN	16,927	101,563	05/07/2014.	11/01/2030.
92818G QP 1	VIRGINIA RESOURCES AUTH INFRA REF S2014A			2	1.A FE	3,535,754	109.595	3,824,866	3,490,000	3,508,574	0	(4,496)	0	0	3.500	3.350	MN	20,358	122,150	05/07/2014.	11/01/2031.
92818G XL 2	VIRGINIA RESOURCES AUTH INFRA REF S2014B			2	1.A FE	5,481,076	110.787	5,772,003	5,210,000	5,321,880	0	(27,089)	0	0	3.750	3.150	MN	32,563	195,375	07/29/2014.	11/01/2030.
92818G XM 0	VIRGINIA RESOURCES AUTH INFRA REF S2014B			2	1.A FE	4,936,129	110.531	5,217,063	4,720,000	4,809,380	0	(21,610)	0	0	3.750	3.220	MN	29,500	177,000	07/29/2014.	11/01/2031.
92818M KM 1	VIRGINIA RESOURCES AUTH INFRA REF S2017B			2	1.A FE	1,089,170	118.435	1,184,350	1,000,000	1,062,609	0	(8,151)	0	0	4.000	2.980	MN	6,667	40,000	08/03/2017.	11/01/2036.
92818M XG 0	VIRGINIA RESOURCES AUTH INFRA S2018A			2	1.A FE	1,849,416	115.336	2,139,483	1,855,000	1,849,860	0	187	0	0	3.500	3.520	MN	10,821	64,925	05/09/2018.	11/01/2039.
960686 CF 8	WESTMINSTER WTR & WSTWTR UTIL REV S2016			2	1.B FE	1,075,097	123.139	1,046,682	850,000	982,877	0	(20,832)	0	0	5.000	2.170	JD	3,542	42,500	05/11/2016.	12/01/2033.
977123 L9 7	WISCONSIN TRANSPORTATION REV REF S15-1			2	1.B FE	5,629,341	120.153	5,575,099	4,640,000	5,110,041	0	(97,239)	0	0	5.000	2.600	JJ	116,000	232,000	03/26/2015.	07/01/2029.
977123 L9 7	WISCONSIN TRANSPORTATION REV REF S15-1	SD		2	1.B FE	1,389,137	120.153	1,375,752	1,145,000	1,260,991	0	(23,995)	0	0	5.000	2.600	JJ	28,625	57,250	03/26/2015.	07/01/2029.
					0.	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						748,596,515	XXX	773,175,348	683,035,000	717,007,499	0	(7,062,393)	0	0	XXX	XXX	XXX	8,636,707	26,846,485	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
31296R CX 4	FHLMC GOLD PASSTHRU #A16386			4	1.A	395,308	115.894	459,575	396,547	395,451	0	25	0	0	5.000	5.061	MON	1,652	19,827	02/06/2004.	12/15/2033.
31292H SQ 8	FHLMC GOLD PASSTHRU #C01427			4	1.A	47,342	118.904	55,022	46,274	47,780	0	(35)	0	0	6.000	3.106	MON	231	2,776	05/07/2003.	11/15/2032.
31292H ZM 9	FHLMC GOLD PASSTHRU #C01648			4	1.A	1,240,807	115.643	1,439,415	1,244,697	1,241,379	0	74	0	0	5.000	5.061	MON	5,186	62,235	02/06/2004.	10/15/2033.
31292H 4J 0	FHLMC GOLD PASSTHRU #C01725			4	1.A	411,147	116.752	494,884	423,876	413,962	0	675	0	0	5.500	6.135	MON	1,943	23,313	12/21/2004.	12/15/2033.
31288B 3C 5	FHLMC GOLD PASSTHRU #C73495			4	1.A	56,822	119.276	66,246	55,540	57,514	0	(24)	0	0	6.000	3.106	MON	278	3,332	05/07/2003.	11/15/2032.
313982 VA 5	FHLMC GOLD PASSTHRU #D42409			4	1.A	4,822	100.342	4,991	4,974	4,925	0	10	0	0	7.000	7.399	MON	29	348	05/05/1995.	10/15/2023.
313982 VA 5	FHLMC GOLD PASSTHRU #D42409			4	1.A	2,360	100.342	2,442	2,434	2,410	0	5	0	0	7.000	7.399	MON	14	170	05/05/1995.	10/15/2023.
31283H WZ 4	FHLMC GOLD PASSTHRU #G01564			4	1.A	414,551	118.235	479,105	405,211	415,481	0	(308)	0	0	6.000	5.834	MON	2,026	24,313	01/08/2004.	04/15/2033.
3128LX DE 7	FHLMC GOLD PASSTHRU #G01901			4	1.A	1,140,456	108.478	1,388,599	1,280,063	1,204,119	0	16,094	0	0	4.000	5.745	MON	4,267	51,203	04/19/2006.	05/15/2034.
3128LX DE 7	FHLMC GOLD PASSTHRU #G01901			4	1.A	569,228	108.478	694,299	640,031	601,504	0	8,162	0	0	4.000	5.773	MON	2,133	25,601	04/20/2006.	05/15/2034.
31283Y 4Z 8	FHLMC GOLD PASSTHRU #P20041			4	1.A	8,535	101.248	8,669	8,562	8,536	0	2	0	0	6.500	6.600	MON	46	557	03/25/1999.	05/15/2028.
3132CW HR 8	FHLMC PASS THRU CERT POOL #SB0240			4	1.A	10,341,059	104.261	10,625,647	10,191,374	10,322,950	0	(18,110)	0	0	2.500	2.153	MON	21,232	212,320	01/24/2020.	01/25/2035.
3133TL AK 4	FHR 2160 ZA CMO			4	1.A	519,299	112.714	643,118	570,571	553,549	0	1,566	0	0	6.000	6.790	MON	2,853	34,234	03/08/2001.	06/15/2029.
3133TP VV 8	FHR 2248 ZA CMO			4	1.A	145,628	117.957	175,155	148,489	146,534	0	88	0	0	7.000	7.240	MON	866	10,394	01/31/2001.	09/15/2030.
313398 NM 7	FHR 2334 SO CMO			4	1.A	196,449	149.942	300,955	200,715	221,703	0	19,004	0	0	20.465	16.211	MON	1,826	38,539	11/29/2001.	07/15/2031.
3133TU VD 7	FHR 2357 OH CMO			4	1.A	410,991	114.546	475,156	414,815	412,772	0	99	0	0	6.500	6.657	MON	2,247	26,963	01/17/2002.	09/15/2031.
3133TV 5V 4	FHR 2359 ZA CMO			4	1.A	412,212	114.133	523,893	459,020	440,399	0	1,199	0	0	6.000	6.785	MON	2,295	27,541	10/09/2001.	09/15/2031.
31392B 6U 5	FNGT 2002-T4 A2 CMO			4	1.A	81,735	117.940	93,209	79,031	78,734	0	(0)	0	0	7.000	6.050	MON	461	5,532	02/06/2002.	12/25/2041.
3140FK QU 7	FNMA PASS THRU CERT POOL #BE0466			4	1.A	5,225,163	107.845	5,648,316	5,237,438	5,225,471	0	282	0	0	3.000	3.023	MON	13,094	157,123	05/14/2019.	10/25/2046.
3140J5 MF 3	FNMA PASS THRU CERT POOL #BM1257			4	1.A	9,729,171	105.635	10,632,982	10,065,745	9,762,183	0	20,316	0	0	2.500	3.077	MON	20,970	251,644	02/19/2019.	04/25/2037.
3140J9 3G 4	FNMA PASS THRU CERT POOL #BM5298			4	1.A	3,307,437	106.313	3,513,228	3,304,598	3,306,625	0	(674)	0	0	3.000	2.974	MON	8,261	99,138	05/17/2019.	09/25/2043.
3140JA CC 0	FNMA PASS THRU CERT POOL #BM5466			4	1.A	3,394,026	106.687	3,639,213	3,411,082	3,394,123	0	163	0	0	2.500	2.563	MON	7,106	85,277	07/25/2019.	10/25/2043.
3140JA T9 9	FNMA PASS THRU CERT POOL #BM5975			4	1.A	3,887,789	108.423	4,153,292	3,830,628	3,878,000	0	(8,704)	0	0	3.000	2.753	MON	9,577	114,919	06/05/2019.	12/25/2045.
3140QC SP 2	FNMA PASS THRU CERT POOL #CA5025			4	1.A	10,312,284	105.485	10,721,329	10,163,798	10,292,331	0	(19,954)	0	0	2.500	2.155	MON	21,175	232,920	01/16/2020.	01/25/2035.
31418C E4 2	FNMA PASS THRU CERT POOL #MA2854			4	1.A	3,198,718	107.032	3,452,805	3,225,937	3,200,414	0	1,319	0	0	2.500	2.609	MON	6,721	80,648	07/09/2019.	12/25/2046.
31371K D9 9	FNMA PASS THRU CERT POOL #254028			4	1.A	45,784	116.863	52,399	44,838	45,714	0	(615)	0	0	6.500	5.931	MON	243	2,914	10/09/2001.	09/25/2031.
31376K B2 1	FNMA PASS THRU CERT POOL #357457			4	1.A	357,836	116.403	417,445	358,619	357,695	0	(34)	0	0	5.500	5.296	MON	1,644	19,724	10/10/2003.	11/25/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31378R S5 9	FNMA PASS THRU CERT POOL #406540			4	1.A	861	100.331	862	859	858	0	(1)	0	0	6.500	6.486	MON	5	56	01/12/1998.	12/25/2027.
31379K RZ 8	FNMA PASS THRU CERT POOL #421804			4	1.A	36,876	101.753	37,717	37,067	36,889	0	8	0	0	6.500	6.603	MON	201	2,409	03/25/1998.	04/25/2028.
31384V L7 5	FNMA PASS THRU CERT POOL #535050			4	1.A	45,332	116.955	50,720	43,367	46,779	0	(503)	0	0	7.500	4.577	MON	271	3,252	09/12/2002.	12/25/2029.
31387W 2L 0	FNMA PASS THRU CERT POOL #596679			4	1.A	19,260	114.496	21,541	18,813	19,288	0	(279)	0	0	6.500	6.174	MON	102	1,223	10/04/2001.	09/25/2031.
31387W 2P 1	FNMA PASS THRU CERT POOL #596682			4	1.A	44,724	114.428	50,120	43,800	44,672	0	(564)	0	0	6.500	5.931	MON	237	2,847	10/09/2001.	10/25/2031.
31390K RG 5	FNMA PASS THRU CERT POOL #648587			4	1.A	9,297	100.795	8,964	8,893	9,793	0	(124)	0	0	7.500	5.518	MON	56	667	06/18/2002.	05/25/2032.
31402C QM 7	FNMA PASS THRU CERT POOL #725060			4	1.A	30,787	119.653	35,997	30,085	30,978	0	(25)	0	0	6.000	5.821	MON	150	1,805	01/08/2004.	01/25/2034.
31402E S3 3	FNMA PASS THRU CERT POOL #726938			4	1.A	5,019	110.299	5,745	5,208	5,099	0	15	0	0	4.500	4.837	MON	20	234	02/05/2004.	08/25/2033.
31402J ZY 6	FNMA PASS THRU CERT POOL #730759			4	1.A	7,079	109.666	8,055	7,345	7,194	0	22	0	0	4.500	4.836	MON	28	331	02/05/2004.	08/25/2033.
31402Q LF 6	FNMA PASS THRU CERT POOL #734826			4	1.A	121,965	110.321	139,614	126,552	123,966	0	387	0	0	4.500	4.838	MON	475	5,695	02/05/2004.	08/25/2033.
31406L F9 4	FNMA PASS THRU CERT POOL #812992			4	1.A	228,022	115.778	264,588	228,529	227,932	0	(20)	0	0	5.500	5.537	MON	1,047	12,569	12/21/2004.	02/25/2035.
31407G 6H 6	FNMA PASS THRU CERT POOL #830772			4	1.A	9,094	110.656	10,071	9,101	9,089	0	(2)	0	0	5.000	5.012	MON	38	455	06/30/2005.	08/25/2035.
3136B6 QM 8	FNR 19-57 LA CMO			4	1.A	7,041,708	102.472	7,220,334	7,046,111	7,039,448	0	(1,863)	0	0	2.500	2.479	MON	14,679	176,153	09/20/2019.	05/25/2046.
31359W KH 3	FNR 1999-33 Z CMO			4	1.A	350,583	112.392	432,289	384,623	372,442	0	950	0	0	6.000	6.794	MON	1,923	23,077	03/08/2001.	07/25/2029.
31359S BJ 8	FNR 2001-6 Z CMO			4	1.A	590,372	112.716	753,983	668,923	645,832	0	1,869	0	0	6.000	6.899	MON	3,345	40,135	02/13/2001.	03/25/2031.
31392B PT 7	FNR 2001-81 QG CMO			4	1.A	324,006	117.422	380,336	323,905	323,236	0	(62)	0	0	6.500	6.543	MON	1,754	21,054	01/14/2002.	01/25/2032.
31393U XM 0	FNR 2003-128 DG CMO			4	1.A	423,775	103.721	461,464	444,909	441,065	0	735	0	0	4.500	5.089	MON	1,668	20,021	03/22/2004.	01/25/2024.
3136AK MU 4	FNR 2014-39 BA CMO			4	1.A	2,284,615	101.440	2,277,654	2,245,322	2,250,164	0	(15,982)	0	0	3.000	2.601	MON	5,613	67,360	06/05/2014.	07/25/2040.
3133TL 4S 4	FSPC T-17 A5			4	1.A FE	542,870	116.148	630,624	542,947	540,485	0	109	0	0	7.160	7.268	MON	3,240	38,875	06/02/1999.	07/25/2029.
					0.	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						67,973,206	XXX	72,952,068	68,431,266	68,207,469	0	5,296	0	0	XXX	XXX	XXX	173,228	2,031,726	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						816,569,721	XXX	846,127,416	751,466,266	785,214,968	0	(7,057,098)	0	0	XXX	XXX	XXX	8,809,935	28,878,211	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00037B AF 9	ABB FINANCE USA		C	1	1.G FE	1,011,130	118.048	1,180,480	1,000,000	1,008,388	0	(1,033)	0	0	3.800	3.663	AO	9,289	38,000	04/12/2018.	04/03/2028.
00037B AF 9	ABB FINANCE USA		C	1	1.G FE	1,008,070	118.048	1,180,480	1,000,000	1,006,051	0	(744)	0	0	3.800	3.701	AO	9,289	38,000	03/29/2018.	04/03/2028.
00037B AF 9	ABB FINANCE USA		C	1	1.G FE	1,000,000	118.048	1,180,480	1,000,000	1,000,000	0	0	0	0	3.800	3.800	AO	9,289	38,000	03/26/2018.	04/03/2028.
002824 BB 5	ABBOTT LABORATORIES			1	1.G FE	2,983,440	109.764	3,292,920	3,000,000	2,987,927	0	2,634	0	0	2.950	3.052	MS	26,058	88,500	04/02/2019.	03/15/2025.
002824 BM 1	ABBOTT LABORATORIES			1	1.G FE	998,130	114.651	1,146,510	1,000,000	998,847	0	211	0	0	3.875	3.901	MS	11,410	38,750	03/20/2017.	09/15/2025.
00287Y BE 8	ABBVIE INC			1	2.B FE	2,994,840	102.701	3,081,030	3,000,000	2,998,490	0	1,590	0	0	3.375	3.431	MN	13,219	101,250	09/13/2018.	11/14/2021.
00287Y CU 1	ABBVIE INC			1	2.A FE	1,021,620	104.628	1,046,280	1,000,000	1,016,444	0	(5,176)	0	0	2.800	1.939	MS	8,244	14,000	05/14/2020.	03/15/2023.
00507V AK 5	ACTIVISION BLIZZARD			1	2.A FE	1,989,140	113.855	2,277,100	2,000,000	1,992,431	0	1,169	0	0	3.400	3.473	MS	20,022	68,000	01/25/2018.	09/15/2026.
00724F AC 5	ADOBE SYSTEMS INC			1	1.F FE	995,430	110.204	1,102,040	1,000,000	997,177	0	631	0	0	3.250	3.324	FA	13,542	32,500	02/13/2018.	02/01/2025.
00724F AC 5	ADOBE SYSTEMS INC			1	1.F FE	989,280	110.204	1,102,040	1,000,000	995,175	0	1,080	0	0	3.250	3.377	FA	13,542	32,500	01/21/2015.	02/01/2025.
00724F AC 5	ADOBE SYSTEMS INC			1	1.F FE	988,230	110.204	1,102,040	1,000,000	992,311	0	1,720	0	0	3.250	3.453	FA	13,542	32,500	07/19/2018.	02/01/2025.
00834# AC 2	ADVANTAGE CAPITAL HAWAII INVESTOR III LP	@			1.A	12,716	99.514	12,655	12,716	12,716	0	0	0	0	0.000	14.000	AJ	744	0	12/19/2008.	11/30/2023.
00108W AH 3	AEP TEXAS INC			1	1.G FE	1,993,400	116.971	2,339,435	2,000,000	1,994,853	0	579	0	0	3.950	3.990	JD	6,583	79,000	05/14/2018.	06/01/2028.
0010EQ B# 2	AEP TEXAS NORTH COMPANY			1	1.G	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	3.750	3.750	MS	18,750	75,000	07/16/2015.	09/30/2025.
008117 AP 8	AETNA INC			1	2.B FE	933,450	103.727	1,037,270	1,000,000	983,991	0	8,106	0	0	2.750	3.641	MN	3,514	27,500	01/27/2014.	11/15/2022.
00846U AH 4	AGILENT TECHNOLOGIES INC			1	2.A FE	1,246,613	103.996	1,299,950	1,250,000	1,249,095	0	473	0	0	3.200	3.241	AO	10,000	40,000	04/16/2015.	10/01/2022.
009158 AR 7	AIR PRODUCTS & CHEMICALS			1	1.F FE	1,059,240	102.287	1,022,870	1,000,000	1,005,864	0	(6,867)	0	0	3.000	2.288	MN	4,833	30,000	07/17/2012.	11/03/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
009158 AT 3	AIR PRODUCTS & CHEMICALS		..	1	1.F FE	995,930	105.022	1,050,220	1,000,000	999,039	0	434	0	0	2.750	2.797	FA	11,306	27,500	01/30/2013.	02/03/2023.
009158 AV 8	AIR PRODUCTS & CHEMICALS		..	1	1.F FE	1,341,292	109.138	1,440,622	1,320,000	1,331,933	0	(3,345)	0	0	3.350	3.063	JJ	18,425	44,220	02/13/2018.	07/31/2024.
01748N AE 4	ALLEGION US HOLDING CO		..	1	2.C FE	997,580	109.483	1,094,830	1,000,000	998,235	0	222	0	0	3.550	3.579	AO	8,875	35,500	09/18/2017.	10/01/2027.
02079K AA 5	ALPHABET INC		..	1	1.C FE	1,090,830	101.297	1,012,970	1,000,000	1,007,142	0	(18,470)	0	0	3.625	1.742	MN	4,229	36,250	04/26/2016.	05/19/2021.
02079K AB 3	ALPHABET INC		..	1	1.C FE	1,130,383	109.496	1,146,423	1,047,000	1,082,314	0	(10,705)	0	0	3.375	2.259	FA	12,368	35,336	04/26/2016.	02/25/2024.
02079K AC 1	ALPHABET INC		..	1	1.C FE	489,595	107.278	536,390	500,000	493,871	0	1,011	0	0	1.998	2.231	FA	3,774	9,990	08/02/2016.	08/15/2026.
02079K AC 1	ALPHABET INC		..	1	1.C FE	2,679,780	107.278	3,218,340	3,000,000	2,770,041	0	36,384	0	0	1.998	3.512	FA	22,644	59,940	06/12/2018.	08/15/2026.
02209S AL 7	ALTRIA GROUP INC		..		2.B FE	1,025,330	101.444	1,014,440	1,000,000	1,000,985	0	(3,131)	0	0	4.750	4.427	MN	7,389	47,500	07/25/2011.	05/05/2021.
02209S AN 3	ALTRIA GROUP INC		..		2.B FE	998,880	103.877	1,038,770	1,000,000	999,781	0	122	0	0	2.850	2.863	FA	11,242	28,500	08/06/2012.	08/09/2022.
02209S AP 8	ALTRIA GROUP INC		..		2.B FE	2,594,128	105.448	2,836,551	2,690,000	2,657,844	0	12,960	0	0	2.950	3.486	MN	13,005	79,355	09/14/2015.	05/02/2023.
023135 AJ 5	AMAZON.COM INC		..	1	1.E FE	963,530	103.873	1,038,730	1,000,000	992,033	0	3,989	0	0	2.500	2.931	MN	2,222	25,000	02/12/2013.	11/29/2022.
023135 AJ 5	AMAZON.COM INC		..	1	1.E FE	949,030	103.873	1,038,730	1,000,000	986,816	0	6,577	0	0	2.500	3.216	MN	2,222	25,000	10/02/2014.	11/29/2022.
023135 BC 9	AMAZON.COM INC		..	1	1.E FE	1,996,420	113.995	2,279,900	2,000,000	1,997,452	0	333	0	0	3.150	3.171	FA	22,575	63,000	08/15/2017.	08/22/2027.
023138 AA 8	AMBAC ASSURANCE CORP (144A)		..		6. *	0	138.500	964	696	696	696	0	0	0	5.100	5.036	JUN	20	0	03/01/2018.	12/31/2049.
02361D AS 9	AMEREN ILLINOIS		..	1	1.F FE	1,998,200	116.658	2,333,160	2,000,000	1,998,529	0	162	0	0	3.800	3.811	MN	9,711	76,000	05/14/2018.	05/15/2028.
025816 BS 7	AMERICAN EXPRESS		..	2	1.G FE	999,090	106.376	1,063,760	1,000,000	999,557	0	181	0	0	3.400	3.420	FA	11,711	34,000	02/22/2018.	02/27/2023.
025816 CC 1	AMERICAN EXPRESS		..	2	1.G FE	2,996,580	108.651	3,259,530	3,000,000	2,997,696	0	657	0	0	3.400	3.425	FA	36,550	102,000	02/19/2019.	02/22/2024.
02665W CQ 2	AMERICAN HONDA FINANCE		C	1	1.G FE	2,997,540	108.894	3,266,820	3,000,000	2,998,466	0	475	0	0	3.625	3.643	AO	24,469	108,750	10/03/2018.	10/10/2023.
03027X AD 2	AMERICAN TOWER CORP		..	1	2.C FE	998,880	113.254	1,132,540	1,000,000	999,543	0	116	0	0	5.000	5.014	FA	18,889	50,000	08/14/2013.	02/15/2024.
03027X AG 5	AMERICAN TOWER CORP		..	1	2.C FE	992,280	113.019	1,130,190	1,000,000	996,209	0	762	0	0	4.000	4.094	JD	3,333	40,000	05/04/2015.	06/01/2025.
03027X AM 2	AMERICAN TOWER CORP		..	1	2.C FE	999,330	110.458	1,104,580	1,000,000	999,554	0	65	0	0	3.125	3.133	JJ	14,410	31,250	09/28/2016.	01/15/2027.
03027X AP 5	AMERICAN TOWER CORP		..	1	2.C FE	997,730	113.228	1,132,280	1,000,000	998,427	0	209	0	0	3.550	3.577	JJ	16,369	35,500	06/27/2017.	07/15/2027.
03040W AL 9	AMERICAN WATER CAPITAL CORP		..	1	2.A FE	998,670	110.766	1,107,660	1,000,000	999,390	0	127	0	0	3.400	3.415	MS	11,333	34,000	08/11/2014.	03/01/2025.
03040W AL 9	AMERICAN WATER CAPITAL CORP		..	1	2.A FE	996,670	110.766	1,107,660	1,000,000	998,389	0	347	0	0	3.400	3.441	MS	11,333	34,000	08/10/2015.	03/01/2025.
03040W AQ 8	AMERICAN WATER CAPITAL CORP		..	1	2.A FE	996,710	110.683	1,106,830	1,000,000	997,694	0	305	0	0	2.950	2.988	MS	9,833	29,500	08/07/2017.	09/01/2027.
03040W AS 4	AMERICAN WATER CAPITAL CORP		..	1	2.A FE	1,999,620	118.177	2,363,540	2,000,000	1,999,658	0	29	0	0	3.750	3.752	MS	25,000	75,000	08/06/2018.	09/01/2028.
03076C AG 1	AMERIPRISE FINANCIAL		..	1	1.G FE	996,560	111.622	1,116,220	1,000,000	998,522	0	347	0	0	3.700	3.741	AO	7,811	37,000	09/15/2014.	10/15/2024.
03076C AH 9	AMERIPRISE FINANCIAL		..	1	1.G FE	1,004,350	110.662	1,106,620	1,000,000	1,002,559	0	(428)	0	0	2.875	2.824	MS	8,465	28,750	08/09/2016.	09/15/2026.
03073E AL 9	AMERISOURCEBERGEN CORP		..	1	2.B FE	997,150	108.663	1,086,630	1,000,000	998,899	0	295	0	0	3.400	3.434	MN	4,344	34,000	05/19/2014.	05/15/2024.
03073E AM 7	AMERISOURCEBERGEN CORP		..	1	2.B FE	994,650	109.755	1,097,550	1,000,000	997,537	0	536	0	0	3.250	3.313	MS	10,833	32,500	02/17/2015.	03/01/2025.
031100 L* 9	AMETEK INC		..	1	2.A	2,028,660	109.072	2,181,440	2,000,000	2,020,444	0	(5,044)	0	0	3.730	3.436	MS	18,650	74,600	04/24/2019.	09/30/2024.
031100 L* 9	AMETEK INC		..	1	2.A	4,000,000	109.072	4,362,880	4,000,000	4,000,000	0	0	0	0	3.730	3.730	MS	37,300	149,200	09/11/2014.	09/30/2024.
031162 CH 1	AMGEN INC		..	1	2.A FE	997,490	105.078	1,050,780	1,000,000	998,996	0	361	0	0	2.250	2.289	FA	8,250	22,500	08/10/2016.	08/19/2023.
031162 CP 3	AMGEN INC		..	1	2.A FE	997,860	103.101	1,031,010	1,000,000	999,371	0	435	0	0	2.650	2.696	MN	3,681	26,500	05/08/2017.	05/11/2022.
032095 AH 4	AMPHENOL CORP		..	1	2.A FE	2,007,320	122.531	2,450,620	2,000,000	2,006,023	0	(598)	0	0	4.350	4.306	JD	7,250	87,000	01/09/2019.	06/01/2029.
032654 AH 8	ANALOG DEVICES INC		..	1	2.A FE	968,320	105.368	1,053,680	1,000,000	989,227	0	4,205	0	0	2.875	3.342	JD	2,396	28,750	08/27/2015.	06/01/2023.
032654 AN 5	ANALOG DEVICES INC		..	1	2.A FE	975,370	113.795	1,137,950	1,000,000	982,419	0	2,592	0	0	3.500	3.834	JD	2,528	35,000	03/08/2018.	12/05/2026.
032654 AN 5	ANALOG DEVICES INC		..	1	2.A FE	972,420	113.795	1,137,950	1,000,000	980,132	0	2,925	0	0	3.500	3.878	JD	2,528	35,000	04/10/2018.	12/05/2026.
037735 CU 9	APPALACHIAN POWER CO		..	1	1.G FE	996,450	111.128	1,111,280	1,000,000	998,273	0	352	0	0	3.400	3.442	JD	2,833	34,000	05/11/2015.	06/01/2025.
037735 CU 9	APPALACHIAN POWER CO		..	1	1.G FE	393,460	111.128	444,512	400,000	395,609	0	898	0	0	3.400	3.671	JD	1,133	13,600	07/17/2018.	06/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
037833 AK 6	APPLE INC			1	1.B FE	931,110	104.925	1,049,250	1,000,000	981,624	0	7,439	0	0	2.400	3.221	MN	3,867	24,000	06/19/2013.	05/03/2023.
037833 AS 9	APPLE INC			1	1.B FE	499,580	110.155	550,775	500,000	499,828	0	43	0	0	3.450	3.460	MN	2,635	17,250	04/29/2014.	05/06/2024.
037833 BY 5	APPLE INC			1	1.B FE	1,029,830	112.273	1,122,730	1,000,000	1,016,139	0	(3,026)	0	0	3.250	2.894	FA	11,556	32,500	03/17/2016.	02/23/2026.
037833 BY 5	APPLE INC			1	1.B FE	997,800	112.273	1,122,730	1,000,000	998,751	0	215	0	0	3.250	3.276	FA	11,556	32,500	02/16/2016.	02/23/2026.
037833 CR 9	APPLE INC			1	1.B FE	1,000,000	112.934	1,129,340	1,000,000	1,000,000	0	0	0	0	3.200	3.200	MN	4,444	32,000	05/04/2017.	05/11/2027.
037833 CX 6	APPLE INC			1	1.B FE	997,690	112.040	1,120,400	1,000,000	998,418	0	217	0	0	3.000	3.027	JD	917	30,000	06/13/2017.	06/20/2027.
038222 AL 9	APPLIED MATERIALS			1	1.G FE	1,016,780	113.852	1,138,520	1,000,000	1,010,978	0	(1,641)	0	0	3.300	3.098	AO	8,250	33,000	04/25/2017.	04/01/2027.
040555 CQ 5	ARIZONA PUBLIC SERVICE CO			1	1.F FE	1,000,760	108.387	1,083,870	1,000,000	1,000,322	0	(87)	0	0	3.350	3.340	JD	1,489	33,500	06/10/2014.	06/15/2024.
040555 CV 4	ARIZONA PUBLIC SERVICE CO			1	1.F FE	995,370	107.033	1,070,330	1,000,000	997,187	0	449	0	0	2.550	2.603	MS	7,508	25,500	09/15/2016.	09/15/2026.
00209T AB 1	AT&T BROADBAND				1.G FE	1,426,890	117.088	1,170,880	1,000,000	1,104,381	0	(52,977)	0	0	9.455	3.633	MN	12,081	94,550	04/02/2014.	11/15/2022.
00206R BN 1	AT&T INC			1	2.B FE	898,950	103.762	1,037,620	1,000,000	976,348	0	11,651	0	0	2.625	3.917	JD	2,188	26,250	06/24/2013.	12/01/2022.
00206R DC 3	AT&T INC			1	2.B FE	1,085,420	111.710	1,117,100	1,000,000	1,035,453	0	(11,087)	0	0	4.450	3.201	AO	11,125	44,500	03/18/2016.	04/01/2024.
00206R GL 0	AT&T INC			1	2.B FE	1,068,556	117.566	1,257,959	1,070,000	1,068,846	0	132	0	0	4.100	4.116	FA	16,573	43,870	12/01/2017.	02/15/2028.
00206R HR 6	AT&T INC			1	2.B FE	1,028,300	108.834	1,088,340	1,000,000	1,019,330	0	(5,742)	0	0	3.550	2.907	JD	2,958	35,500	06/05/2019.	06/01/2024.
049560 AN 5	ATMOS ENERGY CORP			1	1.E FE	1,505,310	110.768	1,661,520	1,500,000	1,503,569	0	(513)	0	0	3.000	2.958	JD	2,000	45,000	06/20/2017.	06/15/2027.
049560 AN 5	ATMOS ENERGY CORP			1	1.E FE	501,095	110.768	553,840	500,000	500,739	0	(106)	0	0	3.000	2.974	JD	667	15,000	06/19/2017.	06/15/2027.
049560 AN 5	ATMOS ENERGY CORP			1	1.E FE	1,935,260	110.768	2,215,360	2,000,000	1,948,405	0	7,019	0	0	3.000	3.449	JD	2,667	60,000	02/06/2019.	06/15/2027.
049560 AT 2	ATMOS ENERGY CORP			2	1.F FE	5,036,250	100.099	5,004,950	5,000,000	5,035,549	0	(701)	0	0	1.500	1.422	JJ	18,750	0	10/19/2020.	01/15/2031.
052769 AE 6	AUTODESK INC			1	2.B FE	955,830	112.745	1,127,450	1,000,000	967,690	0	4,293	0	0	3.500	4.074	JD	1,556	35,000	02/16/2018.	06/15/2027.
052769 AG 1	AUTODESK INC			1	2.B FE	2,017,680	111.200	2,224,000	2,000,000	2,016,216	0	(1,464)	0	0	2.850	2.748	JJ	26,283	28,658	01/22/2020.	01/15/2030.
05279# AG 4	AUTOLIV ASP INC		C	1	2.B FE	4,000,000	110.533	4,421,320	4,000,000	4,000,000	0	0	0	0	4.590	4.090	AO	34,680	171,767	03/12/2014.	04/23/2024.
053015 AF 0	AUTOMATIC DATA PROCESSING			1	1.D FE	2,976,300	99.847	2,995,410	3,000,000	2,976,928	0	628	0	0	1.250	1.335	MS	14,375	0	09/15/2020.	09/01/2030.
05329W AL 6	AUTONATION INC			1	2.C FE	999,980	100.057	1,000,570	1,000,000	999,980	0	(0)	0	0	3.350	3.351	JJ	15,447	33,500	09/16/2015.	01/15/2021.
053332 AR 3	AUTOZONE INC			1	2.B FE	961,940	109.651	1,096,510	1,000,000	981,490	0	3,904	0	0	3.250	3.720	AO	6,861	32,500	07/22/2015.	04/15/2025.
053332 AT 9	AUTOZONE INC			1	2.B FE	999,740	110.764	1,107,640	1,000,000	999,826	0	25	0	0	3.125	3.128	AO	6,076	31,250	04/18/2016.	04/21/2026.
053332 AX 0	AUTOZONE INC			1	2.B FE	2,991,330	107.668	3,230,040	3,000,000	2,994,040	0	1,663	0	0	3.125	3.188	AO	19,010	93,750	04/04/2019.	04/18/2024.
05348E AW 9	AVALONBAY COMMUNITIES			1	1.G FE	1,947,960	112.557	2,251,140	2,000,000	1,964,138	0	6,549	0	0	3.500	3.907	MN	8,944	70,000	06/12/2018.	11/15/2025.
05348E AY 5	AVALONBAY COMMUNITIES			1	1.G FE	996,890	110.955	1,109,550	1,000,000	998,071	0	298	0	0	2.900	2.936	AO	6,122	29,000	09/26/2016.	10/15/2026.
053611 AJ 8	AVERY DENNISON			1	2.B FE	3,095,700	123.888	3,716,640	3,000,000	3,079,873	0	(8,535)	0	0	4.875	4.462	JD	10,156	146,250	02/04/2019.	12/06/2028.
05523U AK 6	BAE SYSTEMS HOLDINGS (144A)		C	1	2.B FE	997,030	111.301	1,113,010	1,000,000	998,704	0	303	0	0	3.800	3.836	AO	8,867	38,000	09/30/2014.	10/07/2024.
05523U AP 5	BAE SYSTEMS HOLDINGS (144A)		C	1	2.B FE	2,050,260	113.525	2,270,500	2,000,000	2,032,517	0	(6,247)	0	0	3.850	3.473	JD	3,422	77,000	01/18/2018.	12/15/2025.
059165 EE 6	BALTIMORE GAS & ELECTRIC			1	1.G FE	996,200	103.373	1,033,730	1,000,000	999,289	0	412	0	0	2.800	2.844	FA	10,578	28,000	08/14/2012.	08/15/2022.
06051G FB 0	BANK OF AMERICA CORP				1.G FE	999,270	111.079	1,110,790	1,000,000	999,722	0	77	0	0	4.125	4.134	JJ	18,219	41,250	01/15/2014.	01/22/2024.
06051G FF 1	BANK OF AMERICA CORP				1.G FE	996,250	111.040	1,110,400	1,000,000	998,562	0	392	0	0	4.000	4.046	AO	10,000	40,000	03/27/2014.	04/01/2024.
06051G FS 3	BANK OF AMERICA CORP				1.G FE	998,190	114.162	1,141,620	1,000,000	999,059	0	179	0	0	3.875	3.897	FA	16,146	38,750	07/27/2015.	08/01/2025.
06051G FX 2	BANK OF AMERICA CORP			1	1.G FE	998,330	113.389	1,133,890	1,000,000	999,004	0	162	0	0	3.500	3.520	AO	7,000	35,000	04/14/2016.	04/19/2026.
06051G GL 7	BANK OF AMERICA CORP			1	1.G FE	1,000,000	113.867	1,138,670	1,000,000	1,000,000	0	0	0	0	3.705	3.705	AO	6,895	37,050	04/19/2017.	04/24/2028.
06051G GR 4	BANK OF AMERICA CORP			1	1.G FE	1,000,000	113.624	1,136,240	1,000,000	1,000,000	0	0	0	0	3.593	3.593	JJ	15,969	35,930	07/18/2017.	07/21/2028.
06051G GZ 6	BANK OF AMERICA CORP			1	1.G FE	1,000,000	110.132	1,101,320	1,000,000	1,000,000	0	0	0	0	3.366	3.366	JJ	14,773	33,660	01/18/2018.	01/23/2026.
06051G HG 7	BANK OF AMERICA CORP			1	1.F FE	2,000,000	116.646	2,332,920	2,000,000	2,000,000	0	0	0	0	3.970	3.970	MS	25,584	79,400	02/28/2018.	03/05/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06051G HM 4	BANK OF AMERICA CORP		..	1	1.G FE	2,000,000	119.100	2,382,000	2,000,000	2,000,000	0	0	0	0	4.271	4.271	JJ	37,490	85,420	07/18/2018.	07/23/2029.
06051G HQ 5	BANK OF AMERICA CORP		..	1	1.F FE	1,000,000	117.810	1,178,100	1,000,000	1,000,000	0	0	0	0	3.974	3.974	FA	15,896	39,740	02/04/2019.	02/07/2030.
06051G HT 9	BANK OF AMERICA CORP		..	1	1.F FE	5,000,000	112.939	5,646,950	5,000,000	5,000,000	0	0	0	0	3.559	3.559	AO	33,613	177,950	04/17/2019.	04/23/2027.
06050T MJ 8	BANK OF AMERICA NA		..	1	1.D FE	1,000,000	103.283	1,032,830	1,000,000	1,000,000	0	0	0	0	3.335	3.335	JJ	14,452	33,350	01/22/2019.	01/25/2023.
06406H BU 2	BANK OF NEW YORK MELLON		..		1.F FE	1,072,650	100.280	1,002,800	1,000,000	1,000,861	0	(10,634)	0	0	4.150	3.061	FA	17,292	41,500	07/19/2013.	02/01/2021.
06406H BY 4	BANK OF NEW YORK MELLON		..	2	1.F FE	999,330	102.153	1,021,530	1,000,000	999,904	0	76	0	0	3.550	3.558	MS	9,664	35,500	09/16/2011.	09/23/2021.
06406H CS 6	BANK OF NEW YORK MELLON		..	2	1.F FE	996,350	109.697	1,096,970	1,000,000	998,701	0	382	0	0	3.650	3.694	FA	14,904	36,500	01/28/2014.	02/04/2024.
06406H CV 9	BANK OF NEW YORK MELLON		..	2	1.F FE	999,490	109.414	1,094,140	1,000,000	999,783	0	52	0	0	3.400	3.406	MN	4,344	34,000	05/02/2014.	05/15/2024.
06406H CX 5	BANK OF NEW YORK MELLON		..	2	1.F FE	996,530	109.920	1,099,200	1,000,000	998,553	0	355	0	0	3.250	3.291	MS	9,931	32,500	09/04/2014.	09/11/2024.
06406R AD 9	BANK OF NEW YORK MELLON		..	2	1.F FE	999,580	113.048	1,130,480	1,000,000	999,690	0	40	0	0	3.250	3.255	MN	4,063	32,500	05/09/2017.	05/16/2027.
06406R AD 9	BANK OF NEW YORK MELLON		..	2	1.F FE	971,850	113.048	1,130,480	1,000,000	979,635	0	2,790	0	0	3.250	3.610	MN	4,063	32,500	02/12/2018.	05/16/2027.
06406R AF 4	BANK OF NEW YORK MELLON		..	2	1.E FE	2,008,140	114.595	2,291,900	2,000,000	2,005,956	0	(760)	0	0	3.400	3.351	JJ	28,711	68,000	01/23/2018.	01/29/2028.
06406R AH 0	BANK OF NEW YORK MELLON		..		1.E FE	997,780	120.007	1,200,070	1,000,000	998,251	0	198	0	0	3.850	3.877	AO	6,738	38,500	04/23/2018.	04/28/2028.
05526D BB 0	BAT CAPITAL CORP		C	1	2.B FE	3,000,000	111.347	3,340,437	3,000,000	3,000,000	0	0	0	0	3.557	3.557	FA	40,313	106,710	08/08/2017.	08/15/2027.
07177M AB 9	BAXALTA INC		C	1	2.B FE	295,986	113.040	336,859	298,000	296,995	0	200	0	0	4.000	4.083	JD	265	11,920	06/18/2015.	06/23/2025.
071813 BQ 1	BAXTER INTERNATIONAL		..	1	2.A FE	1,998,080	109.230	2,184,600	2,000,000	1,998,825	0	186	0	0	2.600	2.611	FA	19,644	52,000	08/10/2016.	08/15/2026.
07274E AG 8	BAYER US FINANCE (144A)		C	1	2.A FE	999,410	109.242	1,092,420	1,000,000	999,719	0	60	0	0	3.375	3.382	AO	7,781	33,750	10/07/2014.	10/08/2024.
07274E AG 8	BAYER US FINANCE (144A)		C	1	2.A FE	990,110	109.242	1,092,420	1,000,000	995,830	0	1,009	0	0	3.375	3.493	AO	7,781	33,750	10/01/2014.	10/08/2024.
07274N AL 7	BAYER US FINANCE II LLC (144A)		C	1	2.A FE	1,985,420	117.647	2,352,940	2,000,000	1,988,283	0	1,199	0	0	4.375	4.463	JD	3,889	87,500	06/18/2018.	12/15/2028.
07274N AW 3	BAYER US FINANCE II LLC (144A)		C	1	2.A FE	956,690	108.198	1,081,980	1,000,000	973,183	0	6,887	0	0	3.375	4.198	JJ	15,563	33,750	07/12/2018.	07/15/2024.
073730 AE 3	BEAM INC		C	1	2.B FE	1,007,380	103.036	1,030,360	1,000,000	1,000,991	0	(848)	0	0	3.250	3.160	MN	4,153	32,500	06/08/2012.	05/15/2022.
073730 AE 3	BEAM INC		C	1	2.B FE	119,434	103.036	124,674	121,000	120,685	0	218	0	0	3.250	3.444	MN	502	3,933	09/24/2014.	05/15/2022.
075887 BL 2	BECTON DICKINSON		..	1	2.C FE	3,119,310	109.424	3,282,720	3,000,000	3,046,341	0	(13,846)	0	0	3.875	3.350	MN	14,854	116,250	04/23/2015.	05/15/2024.
075887 BW 8	BECTON DICKINSON		..	1	2.C FE	652,000	114.782	748,379	652,000	652,000	0	0	0	0	3.700	3.700	JD	1,675	24,124	05/22/2017.	06/06/2027.
081437 AS 4	BEMIS CO		C	1	2.B FE	998,680	108.085	1,080,850	1,000,000	998,881	0	172	0	0	3.100	3.121	MS	9,128	31,000	06/13/2019.	09/15/2026.
09247X AN 1	BLACKROCK INC		..	1	1.D FE	1,005,170	112.818	1,128,180	1,000,000	1,003,385	0	(491)	0	0	3.200	3.139	MS	9,422	32,000	04/06/2017.	03/15/2027.
09247X AN 1	BLACKROCK INC		..	1	1.D FE	1,988,680	112.818	2,256,360	2,000,000	1,991,909	0	1,149	0	0	3.200	3.272	MS	18,844	64,000	01/29/2018.	03/15/2027.
09247X AP 6	BLACKROCK INC		..	1	1.D FE	2,991,360	115.918	3,477,540	3,000,000	2,992,528	0	759	0	0	3.250	3.284	AO	16,250	97,500	04/18/2019.	04/30/2029.
09247X AQ 4	BLACKROCK INC		..	1	1.D FE	1,998,400	109.629	2,192,580	2,000,000	1,998,472	0	72	0	0	2.400	2.394	AO	8,000	36,400	01/16/2020.	04/30/2030.
05565E AM 7	BMW US CAPITAL LLC (144A)		C	1	1.F FE	996,910	104.387	1,043,870	1,000,000	998,732	0	444	0	0	2.250	2.298	MS	6,625	22,500	09/08/2016.	09/15/2023.
05565E AT 2	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,989,200	110.960	2,219,200	2,000,000	1,992,756	0	1,013	0	0	3.300	3.364	AO	15,583	66,000	03/30/2017.	04/06/2027.
05565E BC 8	BMW US CAPITAL LLC (144A)		C	1	1.F FE	998,980	101.886	1,018,860	1,000,000	999,756	0	344	0	0	3.400	3.436	FA	13,033	34,000	08/07/2018.	08/13/2021.
05565S AA 2	BNSF 2006-2 TRUST		..	1	1.B FE	395,025	106.054	418,940	395,025	395,015	0	8	0	0	5.629	5.629	AO	5,559	22,236	08/02/2006.	04/01/2024.
097023 AH 8	BOEING CO		..		2.C FE	1,434,980	120.952	1,209,520	1,000,000	1,178,899	0	(46,387)	0	0	7.950	2.728	FA	30,033	79,500	02/05/2015.	08/15/2024.
097023 AH 8	BOEING CO		..		2.C FE	274,026	120.952	235,856	195,000	226,562	0	(8,099)	0	0	7.950	3.182	FA	5,857	15,503	08/14/2014.	08/15/2024.
097023 AH 8	BOEING CO		..		2.C FE	1,400,880	120.952	1,209,520	1,000,000	1,159,181	0	(40,780)	0	0	7.950	3.254	FA	30,033	79,500	07/10/2014.	08/15/2024.
097023 AH 8	BOEING CO		..		2.C FE	1,390,810	120.952	1,209,520	1,000,000	1,158,328	0	(40,541)	0	0	7.950	3.277	FA	30,033	79,500	10/02/2014.	08/15/2024.
097023 BU 8	BOEING CO		..	1	2.C FE	976,980	104.048	1,040,480	1,000,000	985,023	0	2,171	0	0	2.800	3.068	MS	9,333	28,000	02/14/2017.	03/01/2027.
097023 BX 2	BOEING CO		..	1	2.C FE	978,180	105.914	1,059,140	1,000,000	983,620	0	1,974	0	0	3.250	3.510	MS	10,833	32,500	02/21/2018.	03/01/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
097023 CC 7	BOEING CO			1	2.C FE	4,954,150	105.037	5,251,850	5,000,000	4,970,337	0	8,767	0	0	2.800	2.997	MS	46,667	140,000	02/13/2019.	03/01/2024.
100743 AK 9	BOSTON GAS COMPANY		C	1	1.G FE	2,127,143	111.146	2,411,868	2,170,000	2,138,830	0	4,154	0	0	3.150	3.395	FA	28,481	68,355	01/29/2018.	08/01/2027.
10112R AY 0	BOSTON PROPERTIES LP			1	2.A FE	992,710	109.137	1,091,370	1,000,000	995,600	0	691	0	0	2.750	2.833	AO	6,875	27,500	08/08/2016.	10/01/2026.
10112R BB 9	BOSTON PROPERTIES LP			1	2.A FE	1,996,300	111.733	2,234,660	2,000,000	1,996,772	0	322	0	0	3.400	3.422	JD	1,889	68,000	06/12/2019.	06/21/2029.
101137 AR 8	BOSTON SCIENTIFIC			1	2.C FE	1,028,070	112.886	1,128,860	1,000,000	1,017,498	0	(3,657)	0	0	3.850	3.415	MN	4,919	38,500	01/03/2018.	05/15/2025.
101137 AS 6	BOSTON SCIENTIFIC			1	2.C FE	998,280	117.881	1,178,810	1,000,000	998,659	0	153	0	0	4.000	4.021	MS	13,333	40,000	02/22/2018.	03/01/2028.
101137 AV 9	BOSTON SCIENTIFIC			1	2.C FE	4,997,000	108.420	5,421,000	5,000,000	4,997,902	0	568	0	0	3.450	3.463	MS	57,500	172,500	02/21/2019.	03/01/2024.
101137 AW 7	BOSTON SCIENTIFIC			1	2.C FE	2,005,440	113.537	2,270,740	2,000,000	2,004,061	0	(726)	0	0	3.750	3.705	MS	25,000	75,000	02/22/2019.	03/01/2026.
10373Q AB 6	BP CAP MARKETS AMERICA		C	1	1.F FE	2,062,260	113.401	2,268,020	2,000,000	2,045,196	0	(9,063)	0	0	3.796	3.258	MS	21,089	75,920	01/31/2019.	09/21/2025.
10373Q AJ 9	BP CAP MARKETS AMERICA		C	1	1.F FE	1,001,580	104.010	1,040,100	1,000,000	1,000,627	0	(468)	0	0	3.245	3.195	MN	4,958	32,450	12/14/2018.	05/06/2022.
110122 AT 5	BRISTOL-MYERS SQUIBB			1	1.F FE	985,140	102.695	1,026,950	1,000,000	997,422	0	1,579	0	0	2.000	2.166	FA	8,333	20,000	07/26/2012.	08/01/2022.
110122 BB 3	BRISTOL-MYERS SQUIBB			1	1.F FE	993,920	113.152	1,131,520	1,000,000	995,993	0	574	0	0	3.250	3.322	FA	11,194	32,500	02/22/2017.	02/27/2027.
114259 AN 4	BROOKLYN UNION GAS		C	1	1.G FE	1,000,000	111.797	1,117,970	1,000,000	1,000,000	0	0	0	0	3.407	3.407	MS	10,505	34,070	03/07/2016.	03/10/2026.
114259 AT 1	BROOKLYN UNION GAS (144A)		C	1	1.G FE	2,000,000	115.475	2,309,500	2,000,000	2,000,000	0	0	0	0	3.865	3.865	MS	25,123	77,300	02/27/2019.	03/04/2029.
11575T AB 4	BROWN UNIVERSITY REV (TAXABLE) S2020			1	1.B FE	3,000,000	103.428	3,102,840	3,000,000	3,000,000	0	0	0	0	1.914	1.914	MS	19,140	14,993	05/20/2020.	09/01/2030.
115637 AM 2	BROWN-FORMAN			1	1.G FE	1,344,774	102.998	1,493,471	1,450,000	1,424,667	0	11,844	0	0	2.250	3.141	JJ	15,044	32,625	07/17/2013.	01/15/2023.
12117# AA 9	BUREAU VERITAS HOLDINGS INC			1	2.C	2,000,000	107.611	2,152,220	2,000,000	2,000,000	0	0	0	0	3.670	3.670	MS	24,467	74,500	06/28/2017.	09/01/2027.
12673P AE 5	CA INC			1	2.C FE	995,390	107.198	1,071,980	1,000,000	998,535	0	498	0	0	4.500	4.558	FA	17,000	45,000	08/13/2013.	08/15/2023.
134429 BF 5	CAMPBELL SOUP CO			1	2.C FE	2,992,380	112.812	3,384,360	3,000,000	2,995,024	0	1,036	0	0	3.950	3.992	MS	34,892	118,500	03/12/2018.	03/15/2025.
14149Y AV 0	CARDINAL HEALTH			1	2.B FE	998,790	103.692	1,036,920	1,000,000	999,792	0	131	0	0	3.200	3.214	JD	1,422	32,000	05/16/2012.	06/15/2022.
14149Y BE 7	CARDINAL HEALTH			1	2.B FE	999,280	112.987	1,129,870	1,000,000	999,573	0	73	0	0	3.750	3.759	MS	11,042	37,500	06/16/2015.	09/15/2025.
14149Y BJ 6	CARDINAL HEALTH			1	2.B FE	1,000,000	112.936	1,129,360	1,000,000	1,000,000	0	0	0	0	3.410	3.410	JD	1,516	34,100	06/01/2017.	06/15/2027.
14912L 6G 1	CATERPILLAR FINANCIAL SERVICES				1.F FE	990,140	110.727	1,107,270	1,000,000	993,980	0	1,409	0	0	3.250	3.415	JD	2,708	32,500	03/12/2018.	12/01/2024.
14913Q 2L 2	CATERPILLAR FINANCIAL SERVICES			1	1.F FE	1,998,640	107.255	2,145,100	2,000,000	1,999,266	0	270	0	0	3.450	3.465	MN	8,817	69,000	05/09/2018.	05/15/2023.
14913Q 2T 5	CATERPILLAR FINANCIAL SERVICES			1	1.F FE	2,998,560	103.126	3,093,780	3,000,000	2,999,357	0	482	0	0	2.950	2.967	FA	30,729	88,500	02/19/2019.	02/26/2022.
149123 BV 2	CATERPILLAR INC			1	1.G FE	995,330	101.486	1,014,860	1,000,000	999,714	0	515	0	0	3.900	3.957	MN	3,683	39,000	05/24/2011.	05/27/2021.
149123 BX 8	CATERPILLAR INC			1	1.G FE	995,810	102.849	1,028,490	1,000,000	999,303	0	453	0	0	2.600	2.648	JD	361	26,000	06/21/2012.	06/26/2022.
12505B AD 2	CBRE SERVICES INC			1	2.A FE	992,400	118.436	1,184,360	1,000,000	995,741	0	696	0	0	4.875	4.968	MS	16,250	48,750	08/06/2015.	03/01/2026.
15089Q AJ 3	CELANESE US HOLDINGS			2	2.C FE	3,011,100	108.325	3,249,750	3,000,000	3,007,512	0	(2,145)	0	0	3.500	3.418	MN	15,458	105,000	05/07/2019.	05/08/2024.
15189X AL 2	CENTERPOINT ENERGY HOUSTON			1	1.F FE	997,340	102.610	1,026,100	1,000,000	999,527	0	285	0	0	2.250	2.280	FA	9,375	22,500	08/07/2012.	08/01/2022.
15189W AL 4	CENTERPOINT ENERGY RESOURCES			1	2.A FE	999,420	116.684	1,166,840	1,000,000	999,514	0	51	0	0	4.000	4.007	AO	10,000	40,000	03/26/2018.	04/01/2028.
15189Y AF 3	CENTERPOINT ENERGY RESOURCES			1	2.A FE	3,016,140	101.125	3,033,750	3,000,000	3,015,733	0	(407)	0	0	1.750	1.690	AO	13,125	0	09/28/2020.	10/01/2030.
166764 AB 6	CHEVRON CORP			1	1.C FE	928,730	103.611	1,036,110	1,000,000	982,697	0	8,550	0	0	2.355	3.288	JD	1,701	23,550	01/17/2014.	12/05/2022.
12542R F# 2	CHS INC			1	2.C	4,000,000	101.220	4,048,800	4,000,000	4,000,000	0	0	0	0	4.520	4.520	JD	11,049	180,800	05/26/2011.	06/09/2021.
171340 AH 5	CHURCH & DWIGHT CO			1	2.A FE	1,998,100	104.315	2,086,300	2,000,000	1,999,576	0	205	0	0	2.875	2.886	AO	14,375	57,500	09/19/2012.	10/01/2022.
171340 AN 2	CHURCH & DWIGHT CO			1	2.A FE	1,001,920	110.939	1,109,390	1,000,000	1,001,320	0	(184)	0	0	3.150	3.127	FA	13,125	31,500	08/08/2017.	08/01/2027.
125523 AV 2	CIGNA CORP			2	2.B FE	1,025,100	109.899	1,098,990	1,000,000	1,019,564	0	(4,521)	0	0	3.250	2.735	AO	6,861	32,500	10/11/2019.	04/15/2025.
125523 AZ 3	CIGNA CORP			1	2.B FE	998,520	112.151	1,121,510	1,000,000	998,694	0	167	0	0	3.050	3.071	AO	6,439	30,500	10/11/2019.	10/15/2027.
125523 BX 7	CIGNA CORP			1	2.B FE	1,037,670	109.343	1,093,430	1,000,000	1,027,728	0	(8,171)	0	0	3.500	2.595	JD	1,556	35,000	10/11/2019.	06/15/2024.
17252M AK 6	CINTAS CORPORATE NO 2			1	1.G FE	1,007,380	101.622	1,016,220	1,000,000	1,000,315	0	(907)	0	0	4.300	4.208	JD	3,583	43,000	06/15/2011.	06/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17252M AN 0	CINTAS CORPORATE NO 2			1	1.G FE	1,036,380	115.270	1,152,700	1,000,000	1,025,443	0	(3,785)	0	0	3.700	3.230	AO	9,250	37,000	01/04/2018.	04/01/2027.
17252M AN 0	CINTAS CORPORATE NO 2			1	1.G FE	1,029,160	115.270	1,152,700	1,000,000	1,020,512	0	(3,042)	0	0	3.700	3.320	AO	9,250	37,000	01/23/2018.	04/01/2027.
17252M AN 0	CINTAS CORPORATE NO 2			1	1.G FE	996,160	115.270	1,152,700	1,000,000	997,415	0	355	0	0	3.700	3.746	AO	9,250	37,000	03/09/2017.	04/01/2027.
17275R AN 2	CISCO SYSTEMS			1	1.E FE	999,250	109.995	1,099,950	1,000,000	999,695	0	78	0	0	3.625	3.634	MS	11,781	36,250	02/24/2014.	03/04/2024.
17275R AW 2	CISCO SYSTEMS			1	1.E FE	1,028,550	113.318	1,133,180	1,000,000	1,014,183	0	(2,923)	0	0	3.500	3.156	JD	1,556	35,000	09/23/2015.	06/15/2025.
17275R AW 2	CISCO SYSTEMS			1	1.E FE	1,013,560	113.318	1,133,180	1,000,000	1,006,603	0	(1,355)	0	0	3.500	3.339	JD	1,556	35,000	06/22/2015.	06/15/2025.
17275R BC 5	CISCO SYSTEMS			1	1.E FE	1,021,810	111.551	1,115,510	1,000,000	1,012,038	0	(2,151)	0	0	2.950	2.698	FA	10,079	29,500	03/21/2016.	02/28/2026.
17275R BC 5	CISCO SYSTEMS			1	1.E FE	1,230,975	111.551	1,394,388	1,250,000	1,237,270	0	2,232	0	0	2.950	3.165	FA	12,599	36,875	01/31/2018.	02/28/2026.
17275R BL 5	CISCO SYSTEMS			2	1.E FE	1,998,240	109.945	2,198,900	2,000,000	1,998,902	0	170	0	0	2.500	2.510	MS	14,028	50,000	09/13/2016.	09/20/2026.
17325F AQ 1	CITIBANK NA			1	1.E FE	3,995,600	101.479	4,059,160	4,000,000	3,999,078	0	1,492	0	0	3.400	3.439	JJ	59,689	136,000	07/16/2018.	07/23/2021.
172967 HT 1	CITIGROUP INC				2.A FE	998,760	110.651	1,106,510	1,000,000	999,505	0	128	0	0	3.750	3.765	JD	1,563	37,500	06/09/2014.	06/16/2024.
172967 JP 7	CITIGROUP INC				2.A FE	998,140	110.942	1,109,420	1,000,000	999,090	0	186	0	0	3.300	3.322	AO	5,867	33,000	04/22/2015.	04/27/2025.
172967 LG 4	CITIGROUP INC			1	2.A FE	999,300	103.004	1,030,040	1,000,000	999,785	0	142	0	0	2.750	2.765	AO	5,042	27,500	04/18/2017.	04/25/2022.
172967 LP 4	CITIGROUP INC			1	2.A FE	1,000,000	113.392	1,133,920	1,000,000	1,000,000	0	0	0	0	3.668	3.668	JJ	15,997	36,680	07/17/2017.	07/24/2028.
172967 LV 1	CITIGROUP INC			1	1.G FE	1,000,000	102.842	1,028,420	1,000,000	1,000,000	0	0	0	0	3.142	3.142	JJ	13,703	31,420	01/17/2018.	01/24/2023.
172967 LW 9	CITIGROUP INC			1	2.A FE	1,000,000	117.313	1,173,130	1,000,000	1,000,000	0	0	0	0	4.075	4.075	AO	7,697	40,750	04/16/2018.	04/23/2029.
17401Q AL 5	CITIZENS BANK NA			2	2.A FE	999,070	102.965	1,029,650	1,000,000	999,713	0	189	0	0	2.650	2.670	MN	2,576	26,500	05/22/2017.	05/26/2022.
17401Q AQ 4	CITIZENS BANK NA			2	2.A FE	998,550	106.997	1,069,970	1,000,000	999,274	0	286	0	0	3.700	3.732	MS	9,456	37,000	03/26/2018.	03/29/2023.
174610 AR 6	CITIZENS FINANCIAL GROUP			1	2.A FE	1,995,960	111.404	2,228,080	2,000,000	1,996,705	0	534	0	0	2.850	2.882	JJ	24,700	57,317	07/22/2019.	07/27/2026.
186108 CK 0	CLEVELAND ELECTRIC ILLUMINATING CO(144A)			1	2.B FE	1,926,140	106.448	2,128,960	2,000,000	1,943,900	0	6,554	0	0	3.500	3.948	AO	17,500	70,000	03/06/2018.	04/01/2028.
189054 AV 1	CLOROX CO			1	1.G FE	998,030	112.593	1,125,930	1,000,000	998,580	0	182	0	0	3.100	3.123	AO	7,750	31,000	09/27/2017.	10/01/2027.
189054 AW 9	CLOROX CO			1	1.G FE	1,988,680	117.581	2,351,620	2,000,000	1,991,181	0	1,003	0	0	3.900	3.969	MN	9,967	78,000	05/09/2018.	05/15/2028.
191216 AZ 3	COCA-COLA CO			1	1.F FE	1,030,500	105.131	1,051,310	1,000,000	1,010,601	0	(4,567)	0	0	2.500	2.015	AO	6,250	25,000	06/22/2016.	04/01/2023.
191216 BS 8	COCA-COLA CO			1	1.F FE	971,360	110.984	1,109,840	1,000,000	981,169	0	3,542	0	0	2.875	3.300	AO	5,111	28,750	02/21/2018.	10/27/2025.
191216 BW 9	COCA-COLA CO			1	1.F FE	999,820	109.604	1,096,040	1,000,000	999,888	0	17	0	0	2.550	2.552	JD	2,125	25,500	05/25/2016.	06/01/2026.
191216 CE 8	COCA-COLA CO			1	1.F FE	994,840	111.608	1,116,080	1,000,000	996,335	0	511	0	0	2.900	2.963	MN	2,900	29,000	12/19/2017.	05/25/2027.
191216 CL 2	COCA-COLA CO			1	1.E FE	4,990,950	104.790	5,239,500	5,000,000	4,993,216	0	1,756	0	0	1.750	1.788	MS	27,951	87,500	09/04/2019.	09/06/2024.
19416Q EA 4	COLGATE-PALMOLIVE			1	1.D FE	985,370	103.548	1,035,480	1,000,000	996,829	0	1,470	0	0	1.950	2.106	FA	8,125	19,500	07/27/2012.	02/01/2023.
195674 J# 4	COLONIAL GAS COMPANY		C	1	1.G	8,000,000	107.974	8,637,920	8,000,000	8,000,000	0	0	0	0	3.130	3.130	AO	59,818	250,400	08/29/2017.	10/05/2027.
195869 AP 7	COLONIAL PIPELINE CO (144A)			1	1.G FE	997,260	112.641	1,126,410	1,000,000	998,534	0	269	0	0	3.750	3.783	AO	9,375	37,500	09/16/2015.	10/01/2025.
20030N BJ 9	COMCAST CORP			1	1.G FE	994,260	110.058	1,100,580	1,000,000	997,918	0	598	0	0	3.600	3.669	MS	12,000	36,000	02/19/2014.	03/01/2024.
20030N BL 4	COMCAST CORP			1	1.G FE	1,000,170	110.672	1,106,720	1,000,000	1,000,077	0	(16)	0	0	3.375	3.373	FA	12,750	33,750	08/06/2014.	02/15/2025.
20030N BL 4	COMCAST CORP			1	1.G FE	999,120	110.672	1,106,720	1,000,000	999,592	0	85	0	0	3.375	3.385	FA	12,750	33,750	08/05/2014.	02/15/2025.
20030N BS 9	COMCAST CORP			1	1.G FE	998,120	111.713	1,117,130	1,000,000	998,932	0	183	0	0	3.150	3.172	MS	10,500	31,500	02/16/2016.	03/01/2026.
20030N CA 7	COMCAST CORP			1	1.G FE	1,998,740	112.920	2,258,400	2,000,000	1,999,068	0	109	0	0	3.150	3.157	FA	23,800	63,000	08/01/2017.	02/15/2028.
20030N CA 7	COMCAST CORP			1	1.G FE	968,770	112.920	1,129,200	1,000,000	976,721	0	2,826	0	0	3.150	3.522	FA	11,900	31,500	01/31/2018.	02/15/2028.
20030N CH 2	COMCAST CORP			1	1.G FE	996,470	115.377	1,153,770	1,000,000	997,278	0	315	0	0	3.550	3.592	MN	5,917	35,500	02/01/2018.	05/01/2028.
202795 HZ 6	COMMONWEALTH EDISON			1	1.F FE	999,670	101.274	1,012,740	1,000,000	999,942	0	38	0	0	3.400	3.404	MS	11,333	34,000	08/30/2011.	09/01/2021.
202795 JH 4	COMMONWEALTH EDISON			1	1.F FE	1,000,000	109.577	1,095,770	1,000,000	1,000,000	0	0	0	0	2.550	2.550	JD	1,133	25,500	06/20/2016.	06/15/2026.
202795 JK 7	COMMONWEALTH EDISON			1	1.F FE	997,260	111.141	1,111,410	1,000,000	998,070	0	257	0	0	2.950	2.982	FA	11,144	29,500	08/16/2017.	08/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
202795 JN 1	COMMONWEALTH EDISON		..	1	1.F FE	3,001,500	118.053	3,541,590	3,000,000	3,001,155	0	(130)	0	0	3.700	3.694	FA	41,933	111,000	08/07/2018.	08/15/2028.
202795 JR 2	COMMONWEALTH EDISON		..	1	1.F FE	4,984,800	107.183	5,359,150	5,000,000	4,985,911	0	1,111	0	0	2.200	2.234	MS	36,667	56,833	02/18/2020.	03/01/2030.
205887 CA 8	CONAGRA BRANDS INC		..	1	2.C FE	2,998,500	111.949	3,358,470	3,000,000	2,998,925	0	252	0	0	4.300	4.310	MN	21,500	129,000	10/15/2018.	05/01/2024.
205887 BR 2	CONAGRA FOODS		..	1	2.C FE	298,142	105.234	310,440	295,000	295,661	0	(346)	0	0	3.200	3.072	JJ	4,091	9,440	01/18/2013.	01/25/2023.
207597 EJ 0	CONNECTICUT LIGHT AND POWER		..	1	1.E FE	3,128,404	112.347	3,516,461	3,130,000	3,128,679	0	176	0	0	3.200	3.207	MS	29,492	100,160	04/23/2019.	03/15/2027.
207597 EJ 0	CONNECTICUT LIGHT AND POWER		..	1	1.E FE	996,600	112.347	1,123,470	1,000,000	997,737	0	320	0	0	3.200	3.240	MS	9,422	32,000	03/02/2017.	03/15/2027.
207597 EJ 0	CONNECTICUT LIGHT AND POWER		..	1	1.E FE	1,306,130	112.347	1,511,067	1,345,000	1,315,711	0	4,137	0	0	3.200	3.594	MS	12,673	43,040	08/13/2018.	03/15/2027.
207651 F@ 4	CONNECTICUT NATURAL GAS CORP		..	1	1.G Z	2,000,000	98.365	1,967,300	2,000,000	2,000,000	0	0	0	0	2.020	2.020	JD	1,796	0	09/22/2020.	12/15/2030.
20826F AQ 9	CONOCOPHILLIPS		..	1	1.F FE	2,224,000	120.096	2,401,920	2,000,000	2,170,759	0	(31,432)	0	0	4.950	3.079	MS	29,150	99,000	04/11/2019.	03/15/2026.
20826F AQ 9	CONOCOPHILLIPS		..	1	1.F FE	2,178,980	120.096	2,401,920	2,000,000	2,119,670	0	(21,674)	0	0	4.950	3.620	MS	29,150	99,000	03/01/2018.	03/15/2026.
209111 FM 0	CONSOLIDATED EDISON CO OF NY		..	1	2.A FE	1,422,376	111.922	1,634,061	1,460,000	1,432,028	0	3,546	0	0	3.125	3.440	MN	5,830	45,625	03/08/2018.	11/15/2027.
209111 FP 3	CONSOLIDATED EDISON CO OF NY		..	1	1.G FE	1,001,300	115.812	1,158,120	1,000,000	1,000,991	0	(118)	0	0	3.800	3.784	MN	4,856	38,000	05/21/2018.	05/15/2028.
209111 FP 3	CONSOLIDATED EDISON CO OF NY		..	1	1.G FE	996,450	115.812	1,158,120	1,000,000	997,228	0	316	0	0	3.800	3.843	MN	4,856	38,000	05/16/2018.	05/15/2028.
21036P AY 4	CONSTELLATION BRANDS INC		..	1	2.C FE	2,990,220	114.256	3,427,680	3,000,000	2,992,627	0	881	0	0	3.600	3.639	FA	40,800	108,000	01/30/2018.	02/15/2028.
210518 CV 6	CONSUMERS ENERGY COMPANY		..	2	1.F FE	999,490	107.186	1,071,860	1,000,000	999,824	0	54	0	0	3.375	3.381	FA	12,750	33,750	08/05/2013.	08/15/2023.
210518 E# 9	CONSUMERS ENERGY COMPANY		..	1	1.E	6,000,000	107.922	6,475,320	6,000,000	6,000,000	0	0	0	0	3.180	3.180	MN	24,380	190,800	08/10/2017.	11/15/2032.
22160K AL 9	COSTCO WHOLESALE CORP		..	1	1.D FE	1,949,400	107.630	2,152,600	2,000,000	1,968,818	0	8,582	0	0	2.750	3.240	MN	6,569	55,000	09/06/2018.	05/18/2024.
22160K AM 7	COSTCO WHOLESALE CORP		..	1	1.D FE	1,982,740	112.330	2,246,600	2,000,000	1,988,346	0	1,622	0	0	3.000	3.101	MN	7,167	60,000	05/09/2017.	05/18/2027.
224044 CG 0	COX COMMUNICATIONS INC (144A)		..	1	2.B FE	998,310	112.472	1,124,720	1,000,000	998,936	0	161	0	0	3.350	3.370	MS	9,864	33,500	09/08/2016.	09/15/2026.
224044 CG 0	COX COMMUNICATIONS INC (144A)		..	1	2.B FE	984,620	112.472	1,124,720	1,000,000	990,022	0	1,546	0	0	3.350	3.544	MS	9,864	33,500	04/28/2017.	09/15/2026.
224044 CJ 4	COX COMMUNICATIONS INC (144A)		..	1	2.B FE	995,220	113.171	1,131,710	1,000,000	996,635	0	440	0	0	3.500	3.557	FA	13,222	35,000	07/24/2017.	08/15/2027.
224399 AR 6	CRANE CO		..	1	2.B FE	2,966,044	109.687	3,141,436	2,864,000	2,925,939	0	(21,386)	0	0	4.450	3.605	JD	5,664	127,448	01/31/2019.	12/15/2023.
12626P AM 5	CRH AMERICA INC (144A)		C	1	2.A FE	2,058,020	112.766	2,255,320	2,000,000	2,035,572	0	(7,903)	0	0	3.875	3.409	MN	9,257	77,500	01/22/2018.	05/18/2025.
22822V AB 7	CROWN CASTLE INTL CORP		..	1	2.C FE	996,710	115.760	1,157,600	1,000,000	998,097	0	316	0	0	4.450	4.491	FA	16,811	44,500	01/28/2016.	02/15/2026.
22822V AC 5	CROWN CASTLE INTL CORP		..	1	2.C FE	1,015,470	112.744	1,127,440	1,000,000	1,009,890	0	(1,700)	0	0	3.700	3.491	JD	1,644	37,000	07/20/2017.	06/15/2026.
22822V AH 4	CROWN CASTLE INTL CORP		..	1	2.C FE	999,300	113.018	1,130,180	1,000,000	999,494	0	61	0	0	3.650	3.658	MS	12,167	36,500	07/25/2017.	09/01/2027.
22822V AK 7	CROWN CASTLE INTL CORP		..	1	2.C FE	996,150	115.346	1,153,460	1,000,000	997,124	0	341	0	0	3.800	3.846	FA	14,356	38,000	01/09/2018.	02/15/2028.
12656* AJ 1	CSLB HOLDINGS INC		C	1	1.G	4,000,000	110.560	4,422,400	4,000,000	4,000,000	0	0	0	0	3.630	3.630	AO	33,477	145,200	09/11/2015.	10/08/2025.
126408 GV 9	CSX CORP		..	1	2.A FE	1,024,280	100.622	1,006,220	1,000,000	1,000,482	0	(2,984)	0	0	4.250	3.944	JD	3,542	42,500	07/14/2011.	06/01/2021.
126408 HB 2	CSX CORP		..	1	2.A FE	999,150	109.330	1,093,300	1,000,000	999,645	0	86	0	0	3.400	3.410	FA	14,167	34,000	07/16/2014.	08/01/2024.
126408 HH 9	CSX CORP		..	1	2.A FE	998,780	113.148	1,131,480	1,000,000	999,177	0	111	0	0	3.250	3.264	JD	2,708	32,500	04/26/2017.	06/01/2027.
126408 HJ 5	CSX CORP		..	1	2.A FE	999,330	116.670	1,166,700	1,000,000	999,462	0	59	0	0	3.800	3.808	MS	12,667	38,000	02/15/2018.	03/01/2028.
231021 AR 7	CUMMINS INC		..	1	1.F FE	1,561,848	108.399	1,598,885	1,475,000	1,503,992	0	(11,038)	0	0	3.650	2.830	AO	13,459	53,838	05/27/2015.	10/01/2023.
231021 AR 7	CUMMINS INC		..	1	1.F FE	262,983	108.399	270,998	250,000	254,036	0	(1,533)	0	0	3.650	2.975	AO	2,281	9,125	09/03/2014.	10/01/2023.
231021 AR 7	CUMMINS INC		..	1	1.F FE	994,020	108.399	1,083,990	1,000,000	998,092	0	633	0	0	3.650	3.722	AO	9,125	36,500	09/19/2013.	10/01/2023.
126650 CF 5	CVS CAREMARK		..	1	2.B FE	990,780	109.282	1,092,820	1,000,000	996,269	0	946	0	0	3.375	3.485	FA	13,031	33,750	08/07/2014.	08/12/2024.
126650 CL 2	CVS HEALTH CORP		..	1	2.B FE	993,110	113.384	1,133,840	1,000,000	996,514	0	682	0	0	3.875	3.959	JJ	17,330	38,750	07/14/2015.	07/20/2025.
126650 CL 2	CVS HEALTH CORP		..	1	2.B FE	989,940	113.384	1,133,840	1,000,000	994,908	0	997	0	0	3.875	3.998	JJ	17,330	38,750	07/13/2015.	07/20/2025.
126650 CX 6	CVS HEALTH CORP		..	1	2.B FE	985,940	119.102	1,191,020	1,000,000	989,228	0	1,229	0	0	4.300	4.475	MS	11,467	43,000	03/06/2018.	03/25/2028.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
233851	AF 1	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	990,350	102.433	1,024,330	1,000,000	999,141	0	1,114	0	0	3.875	3.993	MS	11,410	38,750	09/07/2011.	09/15/2021.
233851	BJ 2	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	990,390	108.515	1,085,150	1,000,000	996,163	0	987	0	0	3.250	3.364	FA	13,542	32,500	07/24/2014.	08/01/2024.
233851	DF 8	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	1,000,000	114.760	1,147,600	1,000,000	1,000,000	0	0	0	0	3.750	3.750	FA	13,438	37,500	02/15/2018.	02/22/2028.
235851	AQ 5	DANAHER CORP			1	2.A FE	776,384	112.000	831,040	742,000	762,181	0	(4,207)	0	0	3.350	2.698	MS	7,319	24,857	06/29/2017.	09/15/2025.
235851	AQ 5	DANAHER CORP			1	2.A FE	998,570	112.000	1,120,000	1,000,000	999,232	0	142	0	0	3.350	3.367	MS	9,864	33,500	09/10/2015.	09/15/2025.
244199	BE 4	DEERE & CO			2	1.F FE	997,460	102.895	1,028,950	1,000,000	999,584	0	274	0	0	2.600	2.629	JD	1,661	26,000	06/05/2012.	06/08/2022.
250847	EJ 5	DETROIT EDISON COMPANY			1	1.F FE	998,440	102.751	1,027,510	1,000,000	999,738	0	170	0	0	2.650	2.668	JD	1,178	26,500	06/19/2012.	06/15/2022.
25470D	AR 0	DISCOVERY COMMUNICATIONS			1	2.C FE	996,430	114.802	1,148,020	1,000,000	997,340	0	307	0	0	3.950	3.992	MS	11,082	39,500	09/07/2017.	03/20/2028.
25470D	BE 8	DISCOVERY COMMUNICATIONS			1	2.C FE	993,390	112.352	1,123,529	1,000,000	995,703	0	860	0	0	3.950	4.056	JD	1,756	39,500	04/03/2018.	06/15/2025.
260543	CJ 0	DOW CHEMICAL CO			1	2.C FE	1,974,600	109.594	2,191,880	2,000,000	1,989,357	0	2,583	0	0	3.500	3.652	AO	17,500	70,000	09/09/2014.	10/01/2024.
260543	CX 9	DOW CHEMICAL CO			1	2.B FE	3,005,850	112.678	3,380,366	3,000,000	3,004,518	0	(773)	0	0	3.625	3.593	MN	13,896	108,750	05/17/2019.	05/15/2026.
23338V	AB 2	DTE ELECTRIC CO			1	1.F FE	995,910	108.993	1,089,930	1,000,000	998,551	0	407	0	0	3.650	3.697	MS	10,747	36,500	08/20/2013.	03/15/2024.
23357*	AE 1	DTE GAS COMPANY			1	1.F	6,000,000	110.000	6,600,000	6,000,000	6,000,000	0	0	0	0	3.350	3.350	MS	67,000	201,000	07/28/2015.	09/01/2027.
26442C	AK 0	DUKE ENERGY CAROLINAS			1	1.F FE	1,262,712	100.697	1,193,259	1,185,000	1,186,914	0	(9,192)	0	0	3.900	3.121	JD	2,054	46,215	08/08/2011.	06/15/2021.
26442C	AV 6	DUKE ENERGY CAROLINAS			1	1.F FE	998,830	105.700	1,057,000	1,000,000	999,443	0	228	0	0	3.050	3.075	MS	8,981	30,500	02/26/2018.	03/15/2023.
26444H	AC 5	DUKE ENERGY FLORIDA			1	1.F FE	1,011,390	111.749	1,117,490	1,000,000	1,007,340	0	(1,139)	0	0	3.200	3.061	JJ	14,756	32,000	04/04/2017.	01/15/2027.
26444H	AC 5	DUKE ENERGY FLORIDA			1	1.F FE	989,550	111.749	1,117,490	1,000,000	993,202	0	999	0	0	3.200	3.325	JJ	14,756	32,000	03/09/2017.	01/15/2027.
26444H	AE 1	DUKE ENERGY FLORIDA			1	1.F FE	1,996,300	117.478	2,349,560	2,000,000	1,997,116	0	322	0	0	3.800	3.822	JJ	35,044	76,000	06/18/2018.	07/15/2028.
26442L	A* 5	DUKE ENERGY KENTUCKY			1	2.A	8,000,000	109.881	8,790,480	8,000,000	8,000,000	0	0	0	0	3.420	3.420	JJ	126,160	273,600	10/07/2015.	01/15/2026.
26442E	AD 2	DUKE ENERGY OHIO			1	1.F FE	999,670	108.131	1,081,310	1,000,000	999,860	0	35	0	0	3.800	3.804	MS	12,667	38,000	09/03/2013.	09/01/2023.
26442U	AA 2	DUKE ENERGY PROGRESS			1	1.F FE	2,422,153	111.570	2,566,110	2,300,000	2,395,468	0	(20,552)	0	0	3.250	2.248	FA	28,239	74,750	09/10/2019.	08/15/2025.
278062	AC 8	EATON CORP			1	2.A FE	1,315,109	104.378	1,424,760	1,365,000	1,351,049	0	7,232	0	0	2.750	3.327	MN	6,152	37,538	08/28/2015.	11/02/2022.
278865	AV 2	ECOLAB INC			2	2.A FE	961,320	111.108	1,111,080	1,000,000	973,198	0	4,112	0	0	2.700	3.207	MN	4,500	27,000	01/04/2018.	11/01/2026.
278865	AV 2	ECOLAB INC			2	2.A FE	1,400,655	111.108	1,666,620	1,500,000	1,430,107	0	10,585	0	0	2.700	3.592	MN	6,750	40,500	02/14/2018.	11/01/2026.
278865	BD 1	ECOLAB INC			1	1.G FE	1,921,760	113.545	2,270,900	2,000,000	1,941,668	0	7,261	0	0	3.250	3.732	JD	5,417	65,000	02/28/2018.	12/01/2027.
27965#	AM 4	EDENS LIMITED PARTNERSHIP			1	2.B PL	5,000,000	108.543	5,427,150	5,000,000	5,000,000	0	0	0	0	3.530	3.530	MN	21,082	181,500	02/18/2015.	05/18/2025.
532457	AZ 1	ELI LILLY			1	1.F FE	2,323,220	125.309	2,506,180	2,000,000	2,173,251	0	(24,242)	0	0	5.500	3.913	MS	32,389	110,000	01/28/2014.	03/15/2027.
532457	BH 0	ELI LILLY			1	1.F FE	200,612	108.928	218,945	201,000	200,815	0	38	0	0	2.750	2.772	JD	461	5,528	02/24/2015.	06/01/2025.
532457	BH 0	ELI LILLY			1	1.F FE	508,686	108.928	558,801	513,000	510,541	0	514	0	0	2.750	2.866	JD	1,176	14,108	03/28/2017.	06/01/2025.
532457	BP 2	ELI LILLY			1	1.F FE	499,610	111.529	557,645	500,000	499,730	0	36	0	0	3.100	3.109	MN	1,981	15,500	05/11/2017.	05/15/2027.
532457	BP 2	ELI LILLY			1	1.F FE	1,528,847	111.529	1,739,852	1,560,000	1,537,486	0	3,115	0	0	3.100	3.353	MN	6,179	48,360	02/20/2018.	05/15/2027.
26867L	AL 4	EMD FINANCE LLC (144A)		C	1	2.A FE	2,034,378	109.653	2,313,678	2,110,000	2,073,247	0	7,897	0	0	3.250	3.699	MS	19,430	68,575	08/31/2015.	03/19/2025.
291011	BE 3	EMERSON ELECTRIC			1	1.F FE	995,650	104.338	1,043,380	1,000,000	998,959	0	463	0	0	2.625	2.675	FA	9,917	26,250	02/14/2013.	02/15/2023.
291011	BG 8	EMERSON ELECTRIC			1	1.F FE	3,026,730	110.657	3,319,710	3,000,000	3,019,522	0	(4,329)	0	0	3.150	2.983	JD	7,875	94,500	04/22/2019.	06/01/2025.
292480	AH 3	ENABLE MIDSTREAM PARTNER			1	2.C FE	998,870	102.288	1,022,880	1,000,000	999,526	0	119	0	0	3.900	3.914	MN	4,983	39,000	05/19/2014.	05/15/2024.
29338@	AA 8	ENHANCED CAPITAL PARTNERS CT - IV CAPCO				1.A FE	92,472	101.351	93,722	92,472	92,666	0	49	0	0	7.500	7.499	JD	113	6,872	12/12/2013.	12/15/2022.
29336U	AB 3	ENLINK MIDSTREAM			1	3.A FE	998,300	98.927	989,270	1,000,000	989,270	16,504	176	0	0	4.400	4.421	AO	11,000	44,000	03/12/2014.	04/01/2024.
29364D	AU 4	ENTERGY ARKANSAS			1	1.F FE	1,020,870	113.069	1,130,690	1,000,000	1,013,755	0	(2,499)	0	0	3.500	3.200	AO	8,750	35,000	01/23/2018.	04/01/2026.
29364D	AU 4	ENTERGY ARKANSAS			1	1.F FE	1,022,080	113.069	1,130,690	1,000,000	1,013,524	0	(2,456)	0	0	3.500	3.205	AO	8,750	35,000	05/09/2017.	04/01/2026.
29364W	AS 7	ENTERGY LOUISIANA			1	1.F FE	996,890	108.710	1,087,100	1,000,000	999,004	0	331	0	0	4.050	4.088	MS	13,500	40,500	08/19/2013.	09/01/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29364W AY 4	ENTERGY LOUISIANA			1	1.F FE	995,770	108.231	1,082,310	1,000,000	997,422	0	410	0	0	2.400	2.448	AO	6,000	24,000	09/28/2016.	10/01/2026.
29364W AZ 1	ENTERGY LOUISIANA			1	1.F FE	999,510	111.532	1,115,320	1,000,000	999,615	0	48	0	0	3.120	3.126	MS	10,400	31,200	05/17/2017.	09/01/2027.
29364W AZ 1	ENTERGY LOUISIANA			1	1.F FE	1,969,262	111.532	2,302,020	2,064,000	1,991,408	0	9,422	0	0	3.120	3.720	MS	21,466	64,397	07/31/2018.	09/01/2027.
29364N AT 5	ENTERGY MISSISSIPPI			1	1.F FE	999,680	110.511	1,105,110	1,000,000	999,787	0	24	0	0	2.850	2.853	JD	2,375	28,500	05/10/2016.	06/01/2028.
29365T AK 0	ENTERGY TEXAS INC			1	2.A FE	4,981,500	100.400	5,020,000	5,000,000	4,981,851	0	351	0	0	1.750	1.789	MS	21,875	0	09/28/2020.	03/15/2031.
29379V BE 2	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	3,174,450	112.068	3,362,040	3,000,000	3,127,899	0	(31,008)	0	0	3.750	2.586	FA	42,500	112,500	06/25/2019.	02/15/2025.
29379V BV 4	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	2,466,263	110.999	2,747,225	2,475,000	2,467,383	0	770	0	0	3.125	3.166	JJ	32,227	82,285	07/12/2019.	07/31/2029.
29379V BX 0	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	3,996,840	108.495	4,339,800	4,000,000	3,997,077	0	237	0	0	2.800	2.809	JJ	46,667	60,978	01/06/2020.	01/31/2030.
26875P AK 7	EOG RESOURCES INC			1	1.G FE	992,820	104.410	1,044,100	1,000,000	998,298	0	730	0	0	2.625	2.704	MS	7,729	26,250	09/12/2012.	03/15/2023.
26875P AK 7	EOG RESOURCES INC			1	1.G FE	680,556	104.410	741,311	710,000	701,534	0	3,641	0	0	2.625	3.188	MS	5,488	18,638	09/24/2014.	03/15/2023.
26875P AP 6	EOG RESOURCES INC			1	1.G FE	3,131,190	116.086	3,482,580	3,000,000	3,097,667	0	(18,457)	0	0	4.150	3.408	JJ	57,408	124,500	02/25/2019.	01/15/2026.
294429 AK 1	EQUIFAX INC			1	2.B FE	999,520	100.568	1,005,680	1,000,000	999,940	0	88	0	0	2.300	2.310	JD	1,917	23,000	05/05/2016.	06/01/2021.
26884T AR 3	ERAC USA FINANCE LLC (144A)			1	2.A FE	996,740	111.473	1,114,730	1,000,000	998,009	0	297	0	0	3.300	3.337	JD	2,750	33,000	05/23/2016.	12/01/2026.
26884T AT 9	ERAC USA FINANCE LLC (144A)			1	2.A FE	998,150	105.585	1,055,850	1,000,000	999,194	0	263	0	0	2.700	2.729	MN	4,500	27,000	10/11/2016.	11/01/2023.
26884A BG 7	ERP OPERATING LP			1	1.G FE	998,220	111.853	1,118,530	1,000,000	998,747	0	166	0	0	3.250	3.271	FA	13,542	32,500	07/31/2017.	08/01/2027.
29736R AE 0	ESTEE LAUDER CO			1	1.E FE	999,110	103.390	1,033,900	1,000,000	999,829	0	95	0	0	2.350	2.360	FA	8,878	23,500	07/30/2012.	08/15/2022.
29736R AE 0	ESTEE LAUDER CO			1	1.E FE	697,214	103.390	723,730	700,000	699,072	0	549	0	0	2.350	2.433	FA	6,214	16,450	06/29/2017.	08/15/2022.
29736R AJ 9	ESTEE LAUDER CO			1	1.E FE	1,347,651	112.533	1,547,329	1,375,000	1,355,112	0	2,826	0	0	3.150	3.410	MS	12,753	43,313	04/05/2018.	03/15/2027.
29736R AJ 9	ESTEE LAUDER CO			1	1.E FE	1,912,080	112.533	2,250,660	2,000,000	1,935,225	0	9,105	0	0	3.150	3.739	MS	18,550	63,000	05/16/2018.	03/15/2027.
30231G AC 6	EXXON MOBIL CORP			1	1.C FE	4,000,000	107.950	4,318,000	4,000,000	4,000,000	0	0	0	0	3.176	3.176	MS	37,406	127,040	03/17/2014.	03/15/2024.
30231G AF 9	EXXON MOBIL CORP			1	1.C FE	1,000,000	108.034	1,080,340	1,000,000	1,000,000	0	0	0	0	2.709	2.709	MS	8,654	27,090	03/03/2015.	03/06/2025.
30231G AF 9	EXXON MOBIL CORP			1	1.C FE	964,390	108.034	1,080,340	1,000,000	977,722	0	4,889	0	0	2.709	3.283	MS	8,654	27,090	03/06/2018.	03/06/2025.
30231G AT 9	EXXON MOBIL CORP			1	1.C FE	1,965,700	110.849	2,216,980	2,000,000	1,976,461	0	4,105	0	0	3.043	3.292	MS	20,287	60,860	04/18/2018.	03/01/2026.
313747 AY 3	FEDERAL REALTY INVESTMENT TRUST			1	1.G FE	990,830	108.873	1,088,730	1,000,000	993,697	0	847	0	0	3.250	3.358	JJ	14,986	32,500	06/20/2017.	07/15/2027.
313747 AY 3	FEDERAL REALTY INVESTMENT TRUST			1	1.G FE	1,468,050	108.873	1,649,426	1,515,000	1,477,256	0	5,017	0	0	3.250	3.682	JJ	22,704	49,238	02/20/2019.	07/15/2027.
31428X BP 0	FEDEX CORP			1	2.B FE	2,994,150	114.200	3,426,000	3,000,000	2,995,591	0	528	0	0	3.400	3.423	FA	38,533	102,000	01/29/2018.	02/15/2028.
31428X BR 6	FEDEX CORP			1	2.B FE	2,996,370	118.878	3,566,340	3,000,000	2,996,878	0	315	0	0	4.200	4.215	AO	25,900	126,000	10/15/2018.	10/17/2028.
31620M AK 2	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	995,830	106.182	1,061,820	1,000,000	997,827	0	879	0	0	3.500	3.598	AO	7,389	35,000	08/28/2018.	04/15/2023.
31620M AT 3	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	988,910	111.438	1,114,380	1,000,000	993,324	0	1,067	0	0	3.000	3.130	FA	11,333	30,000	08/11/2016.	08/15/2026.
31620M BJ 4	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	6,685,860	117.427	7,045,620	6,000,000	6,623,203	0	(62,657)	0	0	3.750	2.341	MN	25,000	225,000	01/30/2020.	05/21/2029.
31620M BJ 4	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	1,996,520	117.427	2,348,540	2,000,000	1,996,943	0	299	0	0	3.750	3.771	MN	8,333	75,000	05/14/2019.	05/21/2029.
316773 CU 2	FIFTH THIRD BANCORP			2	2.A FE	774,527	103.093	798,971	775,000	774,852	0	95	0	0	2.600	2.613	JD	896	20,150	07/24/2017.	06/15/2022.
316773 CV 0	FIFTH THIRD BANCORP			2	2.A FE	998,200	117.591	1,175,910	1,000,000	998,587	0	161	0	0	3.950	3.972	MS	11,740	39,500	03/12/2018.	03/14/2028.
31677Q BC 2	FIFTH THIRD BANK			2	1.G FE	1,989,700	101.714	2,034,280	2,000,000	1,998,754	0	1,550	0	0	2.875	2.956	AO	14,375	57,500	09/02/2014.	10/01/2021.
336158 AK 6	FIRST REPUBLIC BANK			2	2.A FE	999,160	102.835	1,028,350	1,000,000	999,739	0	170	0	0	2.500	2.518	JD	1,736	25,000	05/30/2017.	06/06/2022.
337738 AL 2	FISERV INC			1	2.B FE	1,194,325	102.057	1,122,627	1,100,000	1,111,257	0	(24,323)	0	0	4.750	2.473	JD	2,322	52,250	06/20/2017.	06/15/2021.
337738 AP 3	FISERV INC			1	2.B FE	237,123	112.904	254,034	225,000	232,138	0	(1,583)	0	0	3.850	3.034	JD	722	8,663	09/26/2017.	06/01/2025.
337738 AP 3	FISERV INC			1	2.B FE	999,330	112.904	1,129,040	1,000,000	999,652	0	66	0	0	3.850	3.858	JD	3,208	38,500	05/19/2015.	06/01/2025.
337738 AQ 1	FISERV INC			1	2.B FE	2,998,620	108.967	3,269,010	3,000,000	2,999,089	0	263	0	0	3.800	3.810	AO	28,500	114,000	09/20/2018.	10/01/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
337738 AS 7	FISERV INC		..	1	2.B FE	4,991,600	107.415	5,370,750	5,000,000	4,994,037	0	1,600	0	0	2.750	2.786	JJ	68,750	140,174	06/10/2019.	07/01/2024.
33829T AA 4	FIVE CORNERS FUNDING TRUST (144A)		..	1	1.G FE	1,014,270	110.974	1,109,740	1,000,000	1,004,803	0	(1,555)	0	0	4.419	4.238	MN	5,647	44,190	02/14/2014.	11/15/2023.
341081 FJ 1	FLORIDA POWER & LIGHT		..	1	1.E FE	996,540	104.685	1,046,850	1,000,000	999,058	0	366	0	0	2.750	2.790	JD	2,292	27,500	06/05/2013.	06/01/2023.
341081 FJ 1	FLORIDA POWER & LIGHT		..	1	1.E FE	580,668	104.685	628,110	600,000	594,366	0	2,206	0	0	2.750	3.156	JD	1,375	16,500	03/17/2014.	06/01/2023.
341081 FK 8	FLORIDA POWER & LIGHT		..	1	1.D FE	998,710	107.738	1,077,380	1,000,000	999,501	0	131	0	0	3.250	3.265	JD	2,708	32,500	05/12/2014.	06/01/2024.
341099 CP 2	FLORIDA POWER CORP		..	1	1.F FE	1,893,231	101.021	1,858,786	1,840,000	1,843,635	0	(9,565)	0	0	3.100	2.565	FA	21,548	57,040	06/30/2015.	08/15/2021.
341099 CP 2	FLORIDA POWER CORP		..	1	1.F FE	1,034,130	101.021	1,010,210	1,000,000	1,001,548	0	(4,066)	0	0	3.100	2.681	FA	11,711	31,000	02/06/2012.	08/15/2021.
341099 CP 2	FLORIDA POWER CORP		..	1	1.F FE	996,860	101.021	1,010,210	1,000,000	999,709	0	422	0	0	3.100	3.144	FA	11,711	31,000	07/09/2013.	08/15/2021.
343498 AA 9	FLOWERS FOODS		..	1	2.B FE	997,600	103.576	1,035,760	1,000,000	999,579	0	275	0	0	4.375	4.405	AO	10,938	43,750	03/29/2012.	04/01/2022.
345397 WW 9	FORD MOTOR CREDIT CO LLC		..		3.A FE	1,000,000	102.802	1,028,020	1,000,000	1,000,000	0	0	0	0	3.664	3.664	MS	11,501	36,640	09/03/2014.	09/08/2024.
34959J AG 3	FORTIVE CORPORATION		..	1	2.B FE	1,031,465	111.303	1,135,291	1,020,000	1,027,192	0	(1,255)	0	0	3.150	3.003	JD	1,428	32,130	06/16/2017.	06/15/2026.
34959J AG 3	FORTIVE CORPORATION		..	1	2.B FE	990,810	111.303	1,113,030	1,000,000	993,742	0	1,030	0	0	3.150	3.276	JD	1,400	31,500	01/26/2018.	06/15/2026.
34959J AG 3	FORTIVE CORPORATION		..	1	2.B FE	1,398,976	111.303	1,658,415	1,490,000	1,423,800	0	10,632	0	0	3.150	4.066	JD	2,086	46,935	08/06/2018.	06/15/2026.
34964C AC 0	FORTUNE BRANDS HOME & SECURITY		..	1	2.B FE	2,999,070	109.003	3,270,090	3,000,000	2,999,316	0	183	0	0	4.000	4.007	MS	33,333	120,000	09/19/2018.	09/21/2023.
369550 AU 2	GENERAL DYNAMICS CORP		..	1	1.F FE	924,660	103.205	1,032,050	1,000,000	981,871	0	9,234	0	0	2.250	3.255	MN	2,875	22,500	03/12/2014.	11/15/2022.
369550 AZ 1	GENERAL DYNAMICS CORP		..	1	1.F FE	978,570	109.148	1,091,480	1,000,000	984,861	0	1,964	0	0	2.625	2.869	MN	3,354	26,250	09/12/2017.	11/15/2027.
369550 AZ 1	GENERAL DYNAMICS CORP		..	1	1.F FE	964,000	109.148	1,091,480	1,000,000	973,811	0	3,374	0	0	2.625	3.050	MN	3,354	26,250	01/04/2018.	11/15/2027.
369550 BC 1	GENERAL DYNAMICS CORP		..	1	1.F FE	2,004,600	117.088	2,341,760	2,000,000	2,003,476	0	(417)	0	0	3.750	3.722	MN	9,583	75,000	05/10/2018.	05/15/2028.
36962G 7K 4	GENERAL ELECTRIC COMPANY		..	2	2.B FE	995,810	109.179	1,091,790	1,000,000	998,394	0	433	0	0	3.450	3.500	MN	4,408	34,500	05/12/2014.	05/15/2024.
370334 BM 5	GENERAL MILLS INC		..	1	2.B FE	1,020,830	101.966	1,019,660	1,000,000	1,001,745	0	(2,387)	0	0	3.150	2.900	JD	1,400	31,500	01/31/2012.	12/15/2021.
370334 BT 0	GENERAL MILLS INC		..	1	2.B FE	998,400	108.592	1,085,920	1,000,000	999,414	0	165	0	0	3.650	3.669	FA	13,789	36,500	01/21/2014.	02/15/2024.
370334 CG 7	GENERAL MILLS INC		..	1	2.B FE	1,004,810	119.922	1,199,220	1,000,000	1,003,622	0	(434)	0	0	4.200	4.140	AO	8,633	42,000	04/04/2018.	04/17/2028.
37045X AZ 9	GENERAL MOTORS FINANCIAL		..	1	2.C FE	998,630	112.246	1,122,460	1,000,000	999,292	0	136	0	0	4.300	4.317	JJ	20,067	43,000	07/08/2015.	07/13/2025.
37045X BM 7	GENERAL MOTORS FINANCIAL		..	1	2.C FE	998,170	101.083	1,010,830	1,000,000	999,794	0	384	0	0	3.200	3.240	JJ	15,556	32,000	06/29/2016.	07/06/2021.
373334 JX 0	GEORGIA POWER CO		..	1	2.A FE	998,270	103.361	1,033,610	1,000,000	999,713	0	188	0	0	2.850	2.870	MN	3,642	28,500	05/08/2012.	05/15/2022.
37331N AD 3	GEORGIA-PACIFIC CORP (144A)		..	1	1.G FE	2,034,200	107.371	2,147,420	2,000,000	2,011,311	0	(4,645)	0	0	3.734	3.476	JJ	34,436	74,680	09/03/2015.	07/15/2023.
37331N AH 4	GEORGIA-PACIFIC CORP (144A)		..	1	1.G FE	2,575,169	111.231	2,849,738	2,562,000	2,569,995	0	(1,870)	0	0	3.600	3.514	MS	30,744	92,232	03/07/2018.	03/01/2025.
37331N AK 7	GEORGIA-PACIFIC CORP (144A)		..	2	1.G FE	3,190,980	106.990	3,209,700	3,000,000	3,189,955	0	(1,025)	0	0	2.300	1.550	AO	11,500	0	12/09/2020.	04/30/2030.
377372 AH 0	GLAXOSMITHKLINE		C	1	1.F FE	1,957,400	105.417	2,108,340	2,000,000	1,980,068	0	8,521	0	0	2.800	3.269	MS	16,022	56,000	04/03/2018.	03/18/2023.
377372 AN 7	GLAXOSMITHKLINE		C	1	1.F FE	1,006,770	119.208	1,192,080	1,000,000	1,005,196	0	(604)	0	0	3.875	3.793	MN	4,951	38,750	05/11/2018.	05/15/2028.
377372 AN 7	GLAXOSMITHKLINE		C	1	1.F FE	1,999,840	119.208	2,384,160	2,000,000	1,999,802	0	15	0	0	3.875	3.876	MN	9,903	77,500	05/10/2018.	05/15/2028.
38141E C2 3	GOLDMAN SACHS GROUP		..	1	2.A FE	998,680	110.615	1,106,150	1,000,000	999,471	0	136	0	0	3.850	3.866	JJ	18,501	38,500	06/30/2014.	07/08/2024.
38141G VM 3	GOLDMAN SACHS GROUP		..		2.A FE	1,026,070	110.530	1,105,300	1,000,000	1,010,623	0	(3,116)	0	0	4.000	3.641	MS	13,111	40,000	08/25/2015.	03/03/2024.
38141G VM 3	GOLDMAN SACHS GROUP		..		2.A FE	996,980	110.530	1,105,300	1,000,000	998,863	0	316	0	0	4.000	4.037	MS	13,111	40,000	02/26/2014.	03/03/2024.
38141G WB 6	GOLDMAN SACHS GROUP		..	1	2.A FE	997,200	114.146	1,141,460	1,000,000	998,155	0	262	0	0	3.850	3.884	JJ	16,576	38,500	01/23/2017.	01/26/2027.
38141G WV 2	GOLDMAN SACHS GROUP		..	1	2.A FE	1,003,160	115.893	1,158,930	1,000,000	1,002,430	0	(289)	0	0	3.814	3.775	AO	7,204	38,140	01/19/2018.	04/23/2029.
38148L AC 0	GOLDMAN SACHS GROUP		..	2	2.A FE	1,007,840	110.445	1,104,450	1,000,000	1,003,385	0	(813)	0	0	3.500	3.405	JJ	15,361	35,000	01/21/2015.	01/23/2025.
39121J C@ 7	GREAT RIVER ENERGY		..	1	1.G	3,466,667	106.509	3,692,312	3,466,667	3,466,688	0	(3)	0	0	3.590	3.590	AO	26,273	124,453	05/17/2017.	10/15/2045.
40139L AF 0	GUARDIAN LIFE GLOBAL FUNDING (144A)		..		1.B FE	1,997,880	107.702	2,154,040	2,000,000	1,998,499	0	408	0	0	2.900	2.923	MN	8,861	58,000	04/29/2019.	05/06/2024.
402479 CF 4	GULF POWER		..	1	1.F FE	998,300	112.779	1,127,790	1,000,000	998,834	0	158	0	0	3.300	3.320	MN	2,750	33,000	05/15/2017.	05/30/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
412822 AD 0	HARLEY-DAVIDSON		..	1	2.B FE	994,490	108.893	1,088,930	1,000,000	997,217	0	547	0	0	3.500	3.566	JJ	14,875	35,000	07/23/2015.	07/28/2025.
41283L AQ 8	HARLEY-DAVIDSON FINANCIAL (144A)		..	1	2.B FE	998,410	102.001	1,020,010	1,000,000	999,514	0	321	0	0	2.550	2.584	JD	1,558	25,500	06/06/2017.	06/09/2022.
418056 AT 4	HASBRO INC		..	1	2.C FE	999,060	100.466	1,004,660	1,000,000	999,898	0	121	0	0	3.150	3.165	MN	4,025	31,500	05/08/2014.	05/15/2021.
427866 AT 5	HERSHEY COMPANY		..	1	1.F FE	976,440	104.634	1,046,340	1,000,000	992,435	0	3,078	0	0	2.625	2.962	MN	4,375	26,250	06/09/2015.	05/01/2023.
427866 AU 2	HERSHEY COMPANY		..	1	1.F FE	2,030,880	111.326	2,226,520	2,000,000	2,015,027	0	(3,154)	0	0	3.200	3.016	FA	23,111	64,000	08/24/2015.	08/21/2025.
427866 AZ 1	HERSHEY COMPANY		..	1	1.F FE	1,999,160	107.139	2,142,780	2,000,000	1,999,539	0	162	0	0	3.375	3.384	MN	8,625	67,500	05/03/2018.	05/15/2023.
431282 AQ 5	HIGHWOODS REALTY LP		..	1	2.B FE	996,170	112.568	1,125,680	1,000,000	997,049	0	338	0	0	4.125	4.172	MS	12,146	41,250	02/23/2018.	03/15/2028.
437076 AW 2	HOME DEPOT INC		..	1	1.F FE	1,128,260	100.000	1,000,000	1,000,000	1,001,107	0	(15,962)	0	0	4.400	2.748	AO	11,000	44,000	03/30/2012.	04/01/2021.
437076 AZ 5	HOME DEPOT INC		..	1	1.F FE	952,650	104.907	1,049,070	1,000,000	987,640	0	5,198	0	0	2.700	3.273	AO	6,750	27,000	07/11/2013.	04/01/2023.
437076 BC 5	HOME DEPOT INC		..	1	1.F FE	867,989	109.713	929,269	847,000	853,944	0	(2,259)	0	0	3.750	3.448	FA	11,999	31,763	02/11/2014.	02/15/2024.
437076 BC 5	HOME DEPOT INC		..	1	1.F FE	994,810	109.713	1,097,130	1,000,000	998,188	0	527	0	0	3.750	3.811	FA	14,167	37,500	09/03/2013.	02/15/2024.
437076 BK 7	HOME DEPOT INC		..	1	1.F FE	1,029,080	112.658	1,126,580	1,000,000	1,014,409	0	(2,979)	0	0	3.350	3.002	MS	9,864	33,500	10/02/2015.	09/15/2025.
437076 BK 7	HOME DEPOT INC		..	1	1.F FE	998,570	112.658	1,126,580	1,000,000	999,232	0	142	0	0	3.350	3.367	MS	9,864	33,500	09/08/2015.	09/15/2025.
437076 BM 3	HOME DEPOT INC		..	1	1.F FE	706,545	111.922	783,454	700,000	704,046	0	(742)	0	0	3.000	2.875	AO	5,250	21,000	06/30/2017.	04/01/2026.
437076 BM 3	HOME DEPOT INC		..	1	1.F FE	993,560	111.922	1,119,220	1,000,000	996,409	0	616	0	0	3.000	3.074	AO	7,500	30,000	02/03/2016.	04/01/2026.
438516 BA 3	HONEYWELL INTERNATIONAL		..	1	1.F FE	1,047,540	100.621	1,006,210	1,000,000	1,000,890	0	(5,735)	0	0	4.250	3.661	MS	14,167	42,500	06/28/2011.	03/01/2021.
440452 AE 0	HORMEL FOODS CORP		..	1	1.E FE	1,125,800	100.253	1,002,530	1,000,000	1,000,976	0	(15,772)	0	0	4.125	2.525	AO	8,708	41,250	06/14/2012.	04/15/2021.
42824C AN 9	HP ENTERPRISE CO		..	1	2.B FE	998,020	106.248	1,062,480	1,000,000	999,380	0	295	0	0	4.400	4.433	AO	9,289	44,000	09/30/2015.	10/15/2022.
446150 AM 6	HUNTINGTON BANCSHARES		..	2	2.A FE	1,994,320	113.313	2,266,260	2,000,000	1,996,192	0	766	0	0	4.000	4.047	MN	10,222	80,000	05/09/2018.	05/15/2025.
44644A AB 3	HUNTINGTON NATIONAL BANK		..	2	1.G FE	997,620	103.289	1,032,890	1,000,000	999,193	0	481	0	0	2.500	2.551	FA	10,000	25,000	08/02/2017.	08/07/2022.
459200 HG 9	IBM CORP		..	1	1.F FE	1,967,960	102.793	2,055,860	2,000,000	1,994,468	0	3,394	0	0	1.875	2.053	FA	15,625	37,500	07/25/2012.	08/01/2022.
459200 HU 8	IBM CORP		..	1	1.F FE	997,920	109.637	1,096,370	1,000,000	999,242	0	217	0	0	3.625	3.650	FA	13,997	36,250	02/06/2014.	02/12/2024.
452308 AP 4	ILLINOIS TOOL WORKS INC		..	1	1.F FE	995,520	101.303	1,013,030	1,000,000	999,599	0	504	0	0	3.375	3.428	MS	9,938	33,750	08/24/2011.	09/15/2021.
452308 AT 6	ILLINOIS TOOL WORKS INC		..	1	1.F FE	1,992,960	108.837	2,176,740	2,000,000	1,997,436	0	732	0	0	3.500	3.542	MS	23,333	70,000	02/18/2014.	03/01/2024.
452308 AX 7	ILLINOIS TOOL WORKS INC		..	1	1.F FE	1,881,960	110.648	2,212,960	2,000,000	1,916,592	0	12,606	0	0	2.650	3.440	MN	6,772	53,000	02/27/2018.	11/15/2026.
454889 AP 1	INDIANA MICHIGAN POWER		..	1	1.G FE	1,967,680	105.242	2,104,840	2,000,000	1,983,365	0	7,093	0	0	3.200	3.594	MS	18,844	64,000	09/20/2018.	03/15/2023.
454889 AS 5	INDIANA MICHIGAN POWER		..	1	1.G FE	1,993,700	117.543	2,350,860	2,000,000	1,995,099	0	556	0	0	3.850	3.888	MN	9,839	77,000	04/30/2018.	05/15/2028.
455168 GD 0	INDIANA UNIVERSITY (TAXABLE) REF S2020B		..	1	1.A FE	1,220,000	108.947	1,329,153	1,220,000	1,220,000	0	0	0	0	2.516	2.516	JD	2,558	22,851	01/23/2020.	06/01/2033.
458140 AJ 9	INTEL CORP		..	1	1.E FE	1,783,244	102.233	1,758,408	1,720,000	1,727,143	0	(9,363)	0	0	3.300	2.733	AO	14,190	56,760	07/17/2014.	10/01/2021.
458140 AJ 9	INTEL CORP		..	1	1.E FE	1,019,070	102.233	1,022,330	1,000,000	1,001,609	0	(2,130)	0	0	3.300	3.077	AO	8,250	33,000	09/22/2011.	10/01/2021.
458140 AM 2	INTEL CORP		..	1	1.E FE	977,380	104.755	1,047,550	1,000,000	994,955	0	2,466	0	0	2.700	2.967	JD	1,200	27,000	02/15/2013.	12/15/2022.
460146 CP 6	INTERNATIONAL PAPER CO		..	1	2.B FE	1,992,480	110.209	2,204,180	2,000,000	1,995,298	0	683	0	0	3.000	3.042	FA	22,667	60,000	08/02/2016.	02/15/2027.
461070 AP 9	INTERSTATE POWER & LIGHT CO		..	1	2.A FE	1,994,960	119.194	2,383,880	2,000,000	1,995,826	0	438	0	0	4.100	4.131	MS	21,639	82,000	09/19/2018.	09/26/2028.
461070 AQ 7	INTERSTATE POWER & LIGHT CO		..	1	2.A FE	1,997,340	115.620	2,312,400	2,000,000	1,997,654	0	232	0	0	3.600	3.616	AO	18,000	72,000	03/25/2019.	04/01/2029.
465685 AG 0	ITC HOLDINGS CORP		..	1	2.B FE	1,036,150	107.830	1,078,300	1,000,000	1,010,374	0	(4,334)	0	0	4.050	3.567	JJ	20,250	40,500	06/09/2014.	07/01/2023.
465685 AP 0	ITC HOLDINGS CORP		..	1	2.B FE	984,840	112.695	1,126,950	1,000,000	988,832	0	1,409	0	0	3.350	3.534	MN	4,281	33,500	01/26/2018.	11/15/2027.
46849L TC 5	JACKSON NATIONAL LIFE (144A)		C		1.F FE	1,000,300	112.833	1,128,330	1,000,000	1,000,184	0	(41)	0	0	3.875	3.870	JD	2,153	38,750	06/07/2018.	06/11/2025.
46849L TE 1	JACKSON NATIONAL LIFE (144A)		C		1.F FE	1,998,180	103.204	2,064,080	2,000,000	1,999,287	0	602	0	0	3.300	3.332	FA	27,500	66,000	01/29/2019.	02/01/2022.
46849L TK 7	JACKSON NATIONAL LIFE (144A)		C		1.F FE	2,994,150	106.598	3,197,940	3,000,000	2,995,836	0	1,126	0	0	2.650	2.692	JD	2,208	79,500	06/17/2019.	06/21/2024.
445658 CE 5	JB HUNT TRANSPORT		..	1	2.A FE	997,510	104.140	1,041,400	1,000,000	999,348	0	370	0	0	3.300	3.340	FA	12,467	33,000	08/03/2015.	08/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47215B AD 9	JCPL 2006-A A4				1.A FE	169,989	101.073	171,967	170,141	170,127	0	17	0	0	5.610	5.658	MJSD.	689	9,545	08/04/2006.	06/05/2023.
476556 DB 8	JERSEY CENTRAL POWER & LIGHT (144A)			1	2.B FE	994,810	109.459	1,094,590	1,000,000	998,084	0	514	0	0	4.700	4.762	AO	11,750	47,000	08/14/2013.	04/01/2024.
476556 DC 6	JERSEY CENTRAL POWER & LIGHT (144A)			1	2.B FE	2,029,420	111.946	2,238,920	2,000,000	2,021,887	0	(4,050)	0	0	4.300	4.047	JJ	39,656	86,000	02/05/2019.	01/15/2026.
476556 DC 6	JERSEY CENTRAL POWER & LIGHT (144A)			1	2.B FE	996,800	111.946	1,119,460	1,000,000	998,235	0	304	0	0	4.300	4.339	JJ	19,828	43,000	08/11/2015.	01/15/2026.
832696 AK 4	JM SMUCKER CO			1	2.B FE	999,750	111.568	1,115,680	1,000,000	999,847	0	25	0	0	3.500	3.503	MS	10,306	35,000	03/12/2015.	03/15/2025.
24422E RE 1	JOHN DEERE CAPITAL CORP				1.F FE	499,465	101.877	509,385	500,000	499,961	0	62	0	0	3.900	3.913	JJ	9,154	19,500	07/07/2011.	07/12/2021.
24422E TW 9	JOHN DEERE CAPITAL CORP				1.F FE	996,110	111.390	1,113,900	1,000,000	997,255	0	365	0	0	2.800	2.845	MS	8,789	28,000	09/05/2017.	09/08/2027.
24422E UB 3	JOHN DEERE CAPITAL CORP				1.F FE	998,380	113.155	1,131,550	1,000,000	998,806	0	150	0	0	3.050	3.069	JJ	14,826	30,500	01/03/2018.	01/06/2028.
24422E UE 7	JOHN DEERE CAPITAL CORP				1.F FE	999,690	112.103	1,121,030	1,000,000	999,771	0	42	0	0	3.450	3.455	MS	10,350	34,500	03/08/2018.	03/13/2025.
78408L AB 3	JOHNSON (SC) & SON (144A)			1	1.G FE	999,080	107.600	1,076,000	1,000,000	999,581	0	95	0	0	3.350	3.361	MS	8,375	33,500	09/30/2014.	09/30/2024.
478160 AF 1	JOHNSON & JOHNSON				1.A FE	255,570	118.082	236,164	200,000	215,250	0	(4,929)	0	0	6.730	3.896	MN	1,720	13,460	05/20/2011.	11/15/2023.
478160 AF 1	JOHNSON & JOHNSON				1.A FE	792,764	118.082	826,574	700,000	723,242	0	(7,303)	0	0	6.730	5.462	MN	6,020	47,110	02/21/2008.	11/15/2023.
478160 AZ 7	JOHNSON & JOHNSON			1	1.A FE	1,084,680	101.180	1,011,800	1,000,000	1,004,325	0	(11,535)	0	0	3.550	2.367	MN	4,536	35,500	06/19/2013.	05/15/2021.
478160 CE 2	JOHNSON & JOHNSON			1	1.A FE	998,970	112.652	1,126,520	1,000,000	999,303	0	98	0	0	2.950	2.962	MS	9,669	29,500	02/28/2017.	03/03/2027.
478160 CK 8	JOHNSON & JOHNSON			1	1.A FE	1,003,080	112.852	1,128,520	1,000,000	1,002,282	0	(298)	0	0	2.900	2.863	JJ	13,372	29,000	01/04/2018.	01/15/2028.
46625H JC 5	JP MORGAN CHASE				1.F FE	1,447,437	102.602	1,443,610	1,407,000	1,410,121	0	(4,945)	0	0	4.350	3.979	FA	23,122	61,205	03/28/2012.	08/15/2021.
46625H JE 1	JP MORGAN CHASE				1.F FE	993,920	105.202	1,052,020	1,000,000	998,767	0	664	0	0	3.250	3.322	MS	8,847	32,500	09/19/2012.	09/23/2022.
46625H JX 9	JP MORGAN CHASE				1.F FE	995,100	110.528	1,105,280	1,000,000	998,116	0	508	0	0	3.625	3.684	MN	4,833	36,250	05/06/2014.	05/13/2024.
46625H KC 3	JP MORGAN CHASE			2	1.F FE	997,780	109.566	1,095,660	1,000,000	999,003	0	224	0	0	3.125	3.151	JJ	13,715	31,250	01/15/2015.	01/23/2025.
46625H MN 7	JP MORGAN CHASE			2	1.F FE	1,023,300	113.665	1,136,650	1,000,000	1,011,492	0	(2,429)	0	0	3.900	3.609	JJ	17,983	39,000	09/28/2015.	07/15/2025.
46625H MN 7	JP MORGAN CHASE			2	1.F FE	1,022,000	113.665	1,136,650	1,000,000	1,010,818	0	(2,285)	0	0	3.900	3.626	JJ	17,983	39,000	09/14/2015.	07/15/2025.
46625H QW 3	JP MORGAN CHASE			2	1.F FE	998,810	111.974	1,119,740	1,000,000	999,297	0	115	0	0	3.300	3.314	AO	8,250	33,000	03/18/2016.	04/01/2026.
46625H RL 6	JP MORGAN CHASE			2	1.F FE	997,340	105.151	1,051,510	1,000,000	999,022	0	386	0	0	2.700	2.742	MN	3,225	27,000	05/11/2016.	05/18/2023.
46625H RV 4	JP MORGAN CHASE			1	1.F FE	997,840	110.973	1,109,730	1,000,000	998,660	0	206	0	0	2.950	2.975	AO	7,375	29,500	07/14/2016.	10/01/2026.
46647P AF 3	JP MORGAN CHASE			1	1.F FE	1,000,000	114.387	1,143,870	1,000,000	1,000,000	0	0	0	0	3.540	3.540	MN	5,900	35,400	04/18/2017.	05/01/2028.
46647P AM 8	JP MORGAN CHASE			1	1.F FE	995,160	114.147	1,141,470	1,000,000	996,228	0	396	0	0	3.509	3.563	JJ	15,401	35,090	01/18/2018.	01/23/2029.
46647P AR 7	JPMORGAN CHASE			1	1.F FE	1,003,600	117.467	1,174,670	1,000,000	1,002,723	0	(321)	0	0	4.005	3.964	AO	7,565	40,050	04/17/2018.	04/23/2029.
46647P AR 7	JPMORGAN CHASE			1	1.F FE	1,000,000	117.467	1,174,670	1,000,000	1,000,000	0	0	0	0	4.005	4.005	AO	7,565	40,050	04/16/2018.	04/23/2029.
46647P BE 5	JPMORGAN CHASE			1	1.F FE	2,000,000	108.905	2,178,100	2,000,000	2,000,000	0	0	0	0	2.739	2.739	AO	11,565	59,802	09/05/2019.	10/15/2030.
485170 AV 6	KANSAS CITY SOUTHERN			1	2.B FE	952,054	104.237	1,042,370	1,000,000	983,194	0	6,635	0	0	3.000	3.745	MN	3,750	30,000	12/09/2015.	05/15/2023.
491674 BK 2	KENTUCKY UTILITIES			1	1.F FE	1,008,510	110.922	1,109,220	1,000,000	1,004,239	0	(863)	0	0	3.300	3.198	AO	8,250	33,000	09/23/2015.	10/01/2025.
491674 BK 2	KENTUCKY UTILITIES			1	1.F FE	999,570	110.922	1,109,220	1,000,000	999,748	0	42	0	0	3.300	3.305	AO	8,250	33,000	09/21/2015.	10/01/2025.
26138E AS 8	KEURIG DR PEPPER INC			1	2.B FE	1,063,570	112.168	1,121,680	1,000,000	1,034,855	0	(7,008)	0	0	3.400	2.595	MN	4,344	34,000	09/20/2016.	11/15/2025.
26138E AU 3	KEURIG DR PEPPER INC			1	2.B FE	988,840	109.243	1,092,430	1,000,000	993,249	0	1,078	0	0	2.550	2.678	MS	7,508	25,500	09/09/2016.	09/15/2026.
26138E AX 7	KEURIG DR PEPPER INC			1	2.B FE	1,004,600	114.320	1,143,200	1,000,000	1,003,129	0	(443)	0	0	3.430	3.374	JD	1,524	34,300	07/10/2017.	06/15/2027.
49327M 2S 2	KEY BANK NA				1.G FE	999,670	102.948	1,029,480	1,000,000	999,894	0	66	0	0	2.400	2.407	JD	1,467	24,000	06/06/2017.	06/09/2022.
49327V 2A 1	KEY BANK NA				2.A FE	997,560	112.573	1,125,730	1,000,000	998,559	0	235	0	0	3.400	3.429	MN	3,872	34,000	05/17/2016.	05/20/2026.
49338L AB 9	KEYSIGHT TECHNOLOGIES			1	2.B FE	999,660	113.166	1,131,660	1,000,000	999,804	0	33	0	0	4.550	4.504	AO	7,583	45,500	10/06/2014.	10/30/2024.
49338C AB 9	KEYSPAN GAS EAST CORP		C	1	1.G FE	3,000,000	109.963	3,298,890	3,000,000	3,000,000	0	0	0	0	2.742	2.742	FA	31,076	82,260	08/02/2016.	08/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
494368 BF 9	KIMBERLY-CLARK			1	1.F FE	1,363,912	100.538	1,291,913	1,285,000	1,286,899	0	(11,653)	0	0	3.875	2.946	MS	16,598	49,794	10/01/2013.	03/01/2021.
494368 BJ 1	KIMBERLY-CLARK			1	1.F FE	258,310	105.122	289,086	275,000	270,422	0	1,795	0	0	2.400	3.120	JD	550	6,600	07/19/2013.	06/01/2023.
494368 BJ 1	KIMBERLY-CLARK			1	1.F FE	937,840	105.122	1,051,220	1,000,000	981,684	0	7,173	0	0	2.400	3.193	JD	2,000	24,000	04/23/2014.	06/01/2023.
494368 BJ 1	KIMBERLY-CLARK			1	1.F FE	932,480	105.122	1,051,220	1,000,000	981,524	0	7,235	0	0	2.400	3.200	JD	2,000	24,000	06/27/2013.	06/01/2023.
494368 BU 6	KIMBERLY-CLARK			1	1.F FE	996,280	110.854	1,108,540	1,000,000	997,943	0	365	0	0	2.750	2.793	FA	10,389	27,500	02/17/2016.	02/15/2026.
49456B AP 6	KINDER MORGAN INC			1	2.B FE	996,220	117.371	1,173,710	1,000,000	997,081	0	334	0	0	4.300	4.347	MS	14,333	43,000	02/22/2018.	03/01/2028.
49456B AP 6	KINDER MORGAN INC			1	2.B FE	974,350	117.371	1,173,710	1,000,000	980,132	0	2,283	0	0	4.300	4.628	MS	14,333	43,000	05/14/2018.	03/01/2028.
500255 AT 1	KOHLS CORP			1	2.C FE	997,500	106.990	1,069,900	1,000,000	999,160	0	252	0	0	4.750	4.780	JD	2,111	47,500	09/05/2013.	12/15/2023.
50077L AD 8	KRAFT HEINZ FOODS CO			1	3.A FE	995,620	104.477	1,044,770	1,000,000	997,456	0	423	0	0	3.000	3.051	JD	2,500	30,000	05/10/2016.	06/01/2026.
50077L AK 2	KRAFT HEINZ FOODS CO			1	3.A FE	626,166	110.171	690,772	627,000	626,578	0	82	0	0	3.950	3.966	JJ	11,420	24,767	06/23/2015.	07/15/2025.
501044 CY 5	KROGER CO			1	2.A FE	997,960	109.926	1,099,260	1,000,000	999,254	0	215	0	0	4.000	4.025	FA	16,667	40,000	01/23/2014.	02/01/2024.
501044 DJ 7	KROGER CO			1	2.A FE	999,410	115.088	1,150,880	1,000,000	999,571	0	53	0	0	3.700	3.707	FA	15,417	37,000	07/17/2017.	08/01/2027.
50540R AU 6	LABORATORY CORP			1	2.B FE	998,490	114.279	1,142,790	1,000,000	998,906	0	138	0	0	3.600	3.618	MS	12,000	36,000	08/15/2017.	09/01/2027.
505588 BJ 1	LACLEDE GAS CO			1	1.F FE	735,177	106.838	758,550	710,000	720,124	0	(4,071)	0	0	3.400	2.775	FA	9,120	24,140	02/23/2017.	08/15/2023.
505588 BJ 1	LACLEDE GAS CO			1	1.F FE	1,993,940	106.838	2,136,760	2,000,000	1,998,156	0	642	0	0	3.400	3.436	FA	25,689	68,000	08/06/2013.	08/15/2023.
50587K AA 9	LAFARGEHOLCIM FINANCE US (144A)		C	1	2.B FE	999,160	110.035	1,100,350	1,000,000	999,448	0	80	0	0	3.500	3.510	MS	9,625	35,000	09/15/2016.	09/22/2026.
524660 AW 7	LEGGETT & PLATT			1	2.C FE	997,060	103.255	1,032,550	1,000,000	999,426	0	323	0	0	3.400	3.435	FA	12,844	34,000	08/08/2012.	08/15/2022.
53359# AE 2	LINCOLN ELECTRIC HOLDINGS INC			1	2.A	2,000,000	104.857	2,097,140	2,000,000	2,000,000	0	0	0	0	2.750	2.750	AO	10,847	55,000	07/19/2016.	10/20/2028.
74005P BA 1	LINDE INC/CT			1	1.F FE	995,940	101.881	1,018,810	1,000,000	999,480	0	439	0	0	2.450	2.496	FA	9,256	24,500	02/01/2012.	02/15/2022.
74005P BN 3	LINDE INC/CT			1	1.F FE	996,170	108.389	1,083,890	1,000,000	998,291	0	387	0	0	2.650	2.694	FA	10,747	26,500	01/29/2015.	02/05/2025.
74005P BQ 6	LINDE INC/CT			1	1.F FE	995,840	112.126	1,121,260	1,000,000	997,749	0	398	0	0	3.200	3.248	JJ	13,333	32,000	09/21/2015.	01/30/2026.
539830 AY 5	LOCKHEED MARTIN CORP			1	1.G FE	553,502	102.114	566,733	555,000	554,858	0	169	0	0	3.350	3.382	MS	5,474	18,593	09/06/2011.	09/15/2021.
539830 BH 1	LOCKHEED MARTIN CORP			1	1.G FE	1,091,030	113.641	1,136,410	1,000,000	1,049,991	0	(9,723)	0	0	3.550	2.438	JJ	16,369	35,500	08/03/2016.	01/15/2026.
539830 BH 1	LOCKHEED MARTIN CORP			1	1.G FE	3,581,620	113.641	3,977,435	3,500,000	3,560,293	0	(11,471)	0	0	3.550	3.160	JJ	57,293	124,250	02/08/2019.	01/15/2026.
539830 BH 1	LOCKHEED MARTIN CORP			1	1.G FE	2,988,150	113.641	3,409,230	3,000,000	2,991,603	0	1,488	0	0	3.550	3.611	JJ	49,108	106,500	08/20/2018.	01/15/2026.
546676 AW 7	LOUISVILLE GAS & ELECTRIC			1	1.F FE	999,570	111.114	1,111,140	1,000,000	999,748	0	42	0	0	3.300	3.305	AO	8,250	33,000	09/21/2015.	10/01/2025.
548661 CZ 8	LOWES COMPANIES			1	2.A FE	994,010	108.597	1,085,970	1,000,000	998,098	0	638	0	0	3.875	3.948	MS	11,410	38,750	09/04/2013.	09/15/2023.
548661 DD 6	LOWES COMPANIES			1	2.A FE	991,330	108.739	1,087,390	1,000,000	996,434	0	884	0	0	3.125	3.227	MS	9,201	31,250	09/03/2014.	09/15/2024.
548661 DH 7	LOWES COMPANIES			1	2.A FE	995,550	111.707	1,117,070	1,000,000	997,680	0	440	0	0	3.375	3.428	MS	9,938	33,750	09/15/2015.	09/15/2025.
548661 DM 6	LOWES COMPANIES			1	2.A FE	995,440	108.571	1,085,710	1,000,000	997,423	0	446	0	0	2.500	2.552	AO	5,278	25,000	04/11/2016.	04/15/2026.
548661 DP 9	LOWES COMPANIES			1	2.A FE	998,460	112.243	1,122,430	1,000,000	998,946	0	145	0	0	3.100	3.118	MN	4,994	31,000	04/19/2017.	05/03/2027.
413875 AW 5	L3HARRIS TECH INC			1	2.B FE	1,004,760	120.646	1,206,460	1,000,000	1,003,703	0	(425)	0	0	4.400	4.340	JD	1,956	44,000	05/24/2018.	06/15/2028.
502431 AJ 8	L3HARRIS TECH INC			1	2.B FE	2,091,180	108.069	2,161,380	2,000,000	2,056,981	0	(22,986)	0	0	3.850	2.604	JD	3,422	77,000	07/02/2019.	06/15/2023.
55616X AH 0	MACYS RETAIL HOLDINGS INC			1	4.A FE	547,145	96.250	547,663	569,000	547,663	(16,086)	2,345	0	0	2.875	3.328	FA	6,180	16,359	01/24/2013.	02/15/2023.
559080 AK 2	MAGELLAN MIDSTREAM PARTNERS			2	2.A FE	6,732,174	119.309	7,320,800	6,136,000	6,599,216	0	(85,365)	0	0	5.000	3.323	MS	102,267	306,800	06/03/2019.	03/01/2026.
55279H AL 4	MANUFACTURERS & TRADERS TRUST			2	1.F FE	998,600	102.906	1,029,060	1,000,000	999,581	0	284	0	0	2.500	2.530	MN	2,986	25,000	05/15/2017.	05/18/2022.
55279H AQ 3	MANUFACTURERS & TRADERS TRUST				1.G FE	1,006,670	113.182	1,131,820	1,000,000	1,004,639	0	(620)	0	0	3.400	3.321	FA	12,656	34,000	08/16/2017.	08/17/2027.
564759 QB 7	MANUFACTURERS & TRADERS TRUST			2	1.G FE	3,000,000	100.030	3,000,900	3,000,000	3,000,000	0	0	0	0	0.865	5.629	MJSD.	2,163	50,461	03/01/2009.	12/01/2021.
565849 AP 1	MARATHON OIL			1	2.C FE	996,340	111.183	1,111,830	1,000,000	997,397	0	334	0	0	4.400	4.446	JJ	20,289	44,000	07/13/2017.	07/15/2027.
56585A AD 4	MARATHON PETROLEUM			1	2.B FE	1,116,940	100.711	1,007,110	1,000,000	1,003,023	0	(18,274)	0	0	5.125	3.246	MS	17,083	51,250	02/25/2014.	03/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
56585A AG 7	MARATHON PETROLEUM		..	1	2.B FE	996,410	109.218	1,092,180	1,000,000	998,483	0	366	0	0	3.625	3.668	MS	10,674	36,250	09/02/2014.	09/15/2024.
571903 AM 5	MARRIOTT INTERNATIONAL		..	1	2.C FE	1,986,280	101.357	2,027,140	2,000,000	1,998,239	0	2,094	0	0	3.125	3.235	AO	13,194	62,500	10/06/2014.	10/15/2021.
571903 AW 3	MARRIOTT INTERNATIONAL		..	1	2.C FE	997,710	107.800	1,078,000	1,000,000	998,724	0	266	0	0	3.750	3.782	MS	11,042	37,500	12/13/2016.	03/15/2025.
571903 AY 9	MARRIOTT INTERNATIONAL		..	1	2.C FE	996,560	110.710	1,107,100	1,000,000	997,322	0	304	0	0	4.000	4.042	AO	8,444	40,000	04/04/2018.	04/15/2028.
571676 AA 3	MARS INC (144A)		..	1	1.F FE	4,002,440	108.330	4,333,200	4,000,000	4,001,678	0	(385)	0	0	2.700	2.689	AO	27,000	108,000	03/27/2019.	04/01/2025.
573284 AQ 9	MARTIN MARIETTA MATERIALS		..	1	2.B FE	1,001,910	112.103	1,121,030	1,000,000	1,001,308	0	(199)	0	0	3.450	3.425	JD	2,875	34,500	09/27/2017.	06/01/2027.
573284 AT 3	MARTIN MARIETTA MATERIALS		..	1	2.B FE	1,468,540	113.372	1,734,592	1,530,000	1,483,928	0	5,638	0	0	3.500	4.000	JD	2,380	53,550	03/01/2018.	12/15/2027.
574599 BL 9	MASCO CORP		..	1	2.C FE	1,044,080	117.465	1,174,650	1,000,000	1,029,350	0	(5,247)	0	0	4.375	3.726	AO	10,938	43,750	02/01/2018.	04/01/2026.
574599 BN 5	MASCO CORP		..	1	2.C FE	999,070	113.618	1,136,180	1,000,000	999,305	0	84	0	0	3.500	3.511	MN	4,472	35,000	06/12/2017.	11/15/2027.
57629W BY 5	MASSMUTUAL GLOBAL FUNDING II (144A)		..		1.B FE	999,720	100.493	1,004,930	1,000,000	999,958	0	47	0	0	2.000	2.006	AO	4,222	20,000	04/12/2016.	04/15/2021.
57629W CE 8	MASSMUTUAL GLOBAL FUNDING II (144A)		..		1.B FE	976,320	107.480	1,074,800	1,000,000	986,504	0	3,617	0	0	2.750	3.163	JD	688	27,500	02/07/2018.	06/22/2024.
57629W CG 3	MASSMUTUAL GLOBAL FUNDING II (144A)		..		1.B FE	1,995,980	109.003	2,180,060	2,000,000	1,997,576	0	556	0	0	2.950	2.982	JJ	27,861	59,000	01/08/2018.	01/11/2025.
57629W CG 3	MASSMUTUAL GLOBAL FUNDING II (144A)		..		1.B FE	996,860	109.003	1,090,030	1,000,000	998,111	0	434	0	0	2.950	3.000	JJ	13,931	29,500	01/09/2018.	01/11/2025.
57629W CH 1	MASSMUTUAL GLOBAL FUNDING II (144A)		..		1.B FE	2,993,880	112.519	3,375,570	3,000,000	2,995,232	0	809	0	0	3.400	3.433	MS	32,017	102,000	03/05/2019.	03/08/2026.
57629W CQ 1	MASSMUTUAL GLOBAL FUNDING II (144A)		..		1.B FE	5,986,920	106.659	6,399,540	6,000,000	5,988,566	0	1,646	0	0	2.350	2.384	JJ	65,408	70,500	01/09/2020.	01/14/2027.
57636Q AB 0	MASTERCARD INC		..	1	1.E FE	336,619	109.630	347,527	317,000	324,491	0	(2,183)	0	0	3.375	2.611	AO	2,675	10,699	01/28/2015.	04/01/2024.
57636Q AB 0	MASTERCARD INC		..	1	1.E FE	1,013,330	109.630	1,096,300	1,000,000	1,005,389	0	(1,559)	0	0	3.375	3.198	AO	8,438	33,750	07/13/2015.	04/01/2024.
57636Q AB 0	MASTERCARD INC		..	1	1.E FE	995,710	109.630	1,096,300	1,000,000	998,408	0	445	0	0	3.375	3.426	AO	8,438	33,750	03/26/2014.	04/01/2024.
57636Q AJ 3	MASTERCARD INC		..	1	1.E FE	997,240	115.389	1,153,890	1,000,000	997,898	0	250	0	0	3.500	3.533	FA	12,153	35,000	02/21/2018.	02/26/2028.
57772K AD 3	MAXIM INTEGRATED PRODUCT		..	1	2.A FE	1,002,330	112.266	1,122,660	1,000,000	1,001,571	0	(220)	0	0	3.450	3.422	JD	1,533	34,500	06/08/2017.	06/15/2027.
57772K AD 3	MAXIM INTEGRATED PRODUCT		..	1	2.A FE	968,450	112.266	1,122,660	1,000,000	976,979	0	3,083	0	0	3.450	3.856	JD	1,533	34,500	02/21/2018.	06/15/2027.
579780 AH 0	MCCORMICK & COMPANY INC		..	1	2.B FE	279,673	100.989	267,621	265,000	265,633	0	(2,126)	0	0	3.900	3.071	JJ	4,766	10,335	09/30/2013.	07/15/2021.
579780 AH 0	MCCORMICK & COMPANY INC		..	1	2.B FE	1,000,240	100.989	1,009,890	1,000,000	1,000,047	0	(46)	0	0	3.900	3.896	JJ	17,983	39,000	07/07/2011.	07/15/2021.
579780 AJ 6	MCCORMICK & COMPANY INC		..	1	2.B FE	1,982,760	106.989	2,139,780	2,000,000	1,994,737	0	1,823	0	0	3.500	3.603	MS	23,333	70,000	08/14/2013.	09/01/2023.
579780 AN 7	MCCORMICK & COMPANY INC		..	1	2.B FE	1,004,560	112.495	1,124,950	1,000,000	1,003,135	0	(433)	0	0	3.400	3.345	FA	12,844	34,000	08/11/2017.	08/15/2027.
58013M EL 4	MCDONALDS CORP		..	1	2.A FE	994,110	101.255	1,012,550	1,000,000	999,672	0	652	0	0	3.625	3.696	MN	4,128	36,250	05/17/2011.	05/20/2021.
58013M EM 2	MCDONALDS CORP		..	1	2.A FE	985,880	102.425	1,024,250	1,000,000	998,387	0	1,504	0	0	2.625	2.783	JJ	12,104	26,250	09/27/2011.	01/15/2022.
58013M FE 9	MCDONALDS CORP		..	1	2.A FE	999,620	106.555	1,065,550	1,000,000	999,793	0	72	0	0	3.350	3.358	AO	8,375	33,500	03/14/2018.	04/01/2023.
581557 AZ 8	MCKESSON CORP		..	1	2.B FE	963,880	103.911	1,039,110	1,000,000	991,653	0	4,072	0	0	2.700	3.143	JD	1,200	27,000	06/12/2013.	12/15/2022.
581557 BE 4	MCKESSON CORP		..	1	2.B FE	1,000,000	109.788	1,097,880	1,000,000	1,000,000	0	0	0	0	3.796	3.796	MS	11,177	37,960	03/05/2014.	03/15/2024.
581557 BJ 3	MCKESSON CORP		..	1	2.B FE	999,750	116.658	1,166,580	1,000,000	999,779	0	22	0	0	3.950	3.953	FA	14,813	39,500	02/07/2018.	02/16/2028.
585055 BS 4	MEDTRONIC INC		..	1	1.G FE	620,016	112.244	698,158	622,000	620,724	0	272	0	0	3.500	3.552	MS	6,410	21,770	03/27/2018.	03/15/2025.
58933Y AF 2	MERCK & CO INC		..	1	1.E FE	2,928,090	106.077	3,182,310	3,000,000	2,961,267	0	15,349	0	0	2.800	3.368	MN	10,033	84,000	10/15/2018.	05/18/2023.
58933Y AR 6	MERCK & CO INC		..	1	1.E FE	1,003,250	108.673	1,086,730	1,000,000	1,001,388	0	(335)	0	0	2.750	2.712	FA	10,771	27,500	02/06/2015.	02/10/2025.
58933Y AR 6	MERCK & CO INC		..	1	1.E FE	998,350	108.673	1,086,730	1,000,000	999,251	0	166	0	0	2.750	2.769	FA	10,771	27,500	02/05/2015.	02/10/2025.
58933Y AR 6	MERCK & CO INC		..	1	1.E FE	1,922,580	108.673	2,173,460	2,000,000	1,948,032	0	11,578	0	0	2.750	3.433	FA	21,542	55,000	10/01/2018.	02/10/2025.
59217G BY 4	MET LIFE GLOBAL FUNDING I (144A)		..		1.D FE	1,008,620	114.208	1,142,080	1,000,000	1,006,056	0	(905)	0	0	3.450	3.337	JD	1,246	34,500	01/22/2018.	12/18/2026.
59217G CK 3	MET LIFE GLOBAL FUNDING I (144A)		..		1.D FE	944,690	111.726	1,117,260	1,000,000	958,787	0	5,309	0	0	3.000	3.698	MS	8,500	30,000	03/29/2018.	09/19/2027.
59217G CT 4	MET LIFE GLOBAL FUNDING I (144A)		..		1.D FE	1,998,360	108.981	2,179,620	2,000,000	1,998,959	0	314	0	0	3.600	3.618	JJ	34,000	72,000	01/08/2019.	01/11/2024.
59156R BB 3	METLIFE INC		..	1	1.G FE	1,005,000	110.841	1,108,410	1,000,000	1,001,567	0	(538)	0	0	4.368	4.329	MJSD	1,941	43,680	09/03/2013.	09/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59156R BF 4	METLIFE INC			1	1.G FE	1,005,508	105.310	1,053,100	1,000,000	1,001,188	0	(583)	0	0	3.048	2.996	MJSD.	1,355	30,480	09/27/2012.	12/15/2022.
59156R BH 0	METLIFE INC			1	1.G FE	1,008,720	109.942	1,099,420	1,000,000	1,003,615	0	(1,036)	0	0	3.600	3.481	AO	8,100	36,000	09/17/2015.	04/10/2024.
59156R BM 9	METLIFE INC			1	1.G FE	497,140	109.960	549,800	500,000	498,686	0	288	0	0	3.000	3.067	MS	5,000	15,000	03/02/2015.	03/01/2025.
594918 AT 1	MICROSOFT CORP			1	1.A FE	920,250	104.536	1,045,360	1,000,000	978,599	0	8,670	0	0	2.375	3.335	MN	3,958	23,750	07/08/2013.	05/01/2023.
594918 BA 1	MICROSOFT CORP			1	1.A FE	996,750	102.244	1,022,440	1,000,000	999,387	0	526	0	0	2.375	2.430	FA	9,170	23,750	09/22/2015.	02/12/2022.
594918 BJ 2	MICROSOFT CORP			1	1.A FE	2,706,508	111.833	3,131,324	2,800,000	2,733,304	0	12,365	0	0	3.125	3.666	MN	14,097	87,500	10/10/2018.	11/03/2025.
594918 BR 4	MICROSOFT CORP			1	1.A FE	998,140	109.127	1,091,270	1,000,000	998,894	0	180	0	0	2.400	2.421	FA	9,533	24,000	08/01/2016.	08/08/2026.
594918 BY 9	MICROSOFT CORP			1	1.A FE	993,680	114.121	1,141,210	1,000,000	995,440	0	660	0	0	3.300	3.383	FA	13,292	33,000	04/04/2018.	02/06/2027.
595620 AM 7	MIDAMERICAN ENERGY CO			1	1.E FE	1,819,629	110.217	1,994,928	1,810,000	1,815,921	0	(1,549)	0	0	3.500	3.401	AO	13,374	63,350	07/16/2018.	10/15/2024.
595620 AM 7	MIDAMERICAN ENERGY CO			1	1.E FE	995,110	110.217	1,102,170	1,000,000	997,994	0	477	0	0	3.500	3.556	AO	7,389	35,000	03/31/2014.	10/15/2024.
607059 AT 9	MOBIL CORP				1.C FE	1,244,560	105.014	939,875	895,000	928,513	0	(52,851)	0	0	8.625	2.514	FA	29,162	77,194	08/06/2014.	08/15/2021.
607059 AT 9	MOBIL CORP				1.C FE	2,251,296	105.014	1,680,224	1,600,000	1,657,106	0	(89,879)	0	0	8.625	2.790	FA	52,133	138,000	10/17/2013.	08/15/2021.
60871R AC 4	MOLSON COORS BEVERAGE			1	2.C FE	1,109,630	104.002	1,092,021	1,050,000	1,059,154	0	(6,665)	0	0	3.500	2.827	MN	6,125	36,750	08/09/2012.	05/01/2022.
60871R AG 5	MOLSON COORS BEVERAGE			1	2.C FE	998,450	109.071	1,090,710	1,000,000	999,080	0	149	0	0	3.000	3.018	JJ	13,833	30,000	06/28/2016.	07/15/2026.
609207 AM 7	MONDELEZ INTERNATIONAL			1	2.B FE	990,060	118.280	1,182,800	1,000,000	992,259	0	875	0	0	4.125	4.248	MN	6,188	41,250	05/04/2018.	05/07/2028.
61744Y AK 4	MORGAN STANLEY			1	2.A FE	1,000,000	114.225	1,142,250	1,000,000	1,000,000	0	0	0	0	3.591	3.591	JJ	15,860	35,910	07/19/2017.	07/22/2028.
61744Y AP 3	MORGAN STANLEY			1	2.A FE	1,004,060	115.953	1,159,530	1,000,000	1,003,000	0	(367)	0	0	3.772	3.723	JJ	16,450	37,720	01/22/2018.	01/24/2029.
61744Y AP 3	MORGAN STANLEY			1	2.A FE	1,003,480	115.953	1,159,530	1,000,000	1,002,568	0	(315)	0	0	3.772	3.730	JJ	16,450	37,720	01/18/2018.	01/24/2029.
617446 8C 6	MORGAN STANLEY			1	2.A FE	999,180	114.513	1,145,130	1,000,000	999,566	0	81	0	0	4.000	4.010	JJ	17,556	40,000	07/20/2015.	07/23/2025.
61746B DQ 6	MORGAN STANLEY			1	2.A FE	991,240	110.752	1,107,520	1,000,000	996,653	0	911	0	0	3.875	3.982	AO	6,674	38,750	04/23/2014.	04/29/2024.
61945C AA 1	MOSAIC CO			1	2.C FE	623,815	101.995	596,671	585,000	588,024	0	(4,740)	0	0	3.750	2.926	MN	2,803	21,938	08/09/2012.	11/15/2021.
61945C AG 8	MOSAIC CO			1	2.C FE	973,010	113.354	1,133,540	1,000,000	978,872	0	2,575	0	0	4.050	4.409	MN	5,175	40,500	08/27/2018.	11/15/2027.
55336V AR 1	MPLX LP			1	2.B FE	1,991,680	115.078	2,301,560	2,000,000	1,993,707	0	727	0	0	4.000	4.050	MS	23,556	80,000	02/06/2018.	03/15/2028.
908906 AC 4	MUFG AMERICAS HOLDINGS CORP		C	1	1.G FE	1,028,150	104.568	1,045,680	1,000,000	1,005,758	0	(3,793)	0	0	3.500	3.094	JD	1,264	35,000	07/30/2014.	06/18/2022.
908906 AC 4	MUFG AMERICAS HOLDINGS CORP		C	1	1.G FE	992,000	104.568	1,045,680	1,000,000	998,632	0	887	0	0	3.500	3.596	JD	1,264	35,000	06/11/2012.	06/18/2022.
628530 BD 8	MYLAN INC			1	2.C FE	1,009,850	109.446	1,094,460	1,000,000	1,003,139	0	(1,087)	0	0	4.200	4.074	MN	3,733	42,000	02/13/2014.	11/29/2023.
631005 BH 7	NARRAGANSETT ELECTRIC (144A)		C	1	1.G FE	3,008,340	115.731	3,471,930	3,000,000	3,006,673	0	(765)	0	0	3.919	3.884	FA	48,988	117,570	09/18/2018.	08/01/2028.
631005 BJ 3	NARRAGANSETT ELECTRIC (144A)		C	1	1.G FE	4,000,000	113.487	4,539,480	4,000,000	4,000,000	0	0	0	0	3.395	3.395	AO	30,932	67,900	04/07/2020.	04/09/2030.
636180 BN 0	NATIONAL FUEL GAS			1	2.C FE	993,170	106.303	1,063,030	1,000,000	995,060	0	624	0	0	3.950	4.034	MS	11,631	39,500	09/18/2017.	09/15/2027.
637071 AJ 0	NATIONAL OILWELL VARCO			1	2.A FE	594,898	102.499	643,694	628,000	619,971	0	3,989	0	0	2.600	3.293	JD	1,361	16,328	01/31/2014.	12/01/2022.
637417 AL 0	NATIONAL RETAIL PROPERTIES INC			1	2.A FE	2,978,640	116.025	3,480,750	3,000,000	2,982,571	0	1,822	0	0	4.300	4.388	AO	27,233	129,000	09/18/2018.	10/15/2028.
637432 NL 5	NATIONAL RURAL UTILITIES			1	1.E FE	998,050	107.050	1,070,500	1,000,000	999,071	0	277	0	0	2.950	2.981	FA	11,800	29,500	01/31/2017.	02/07/2024.
637432 NN 1	NATIONAL RURAL UTILITIES			1	1.E FE	997,950	111.342	1,113,420	1,000,000	998,605	0	193	0	0	3.050	3.074	AO	5,592	30,500	04/18/2017.	04/25/2027.
637432 NP 6	NATIONAL RURAL UTILITIES			1	1.E FE	997,060	114.982	1,149,820	1,000,000	997,788	0	268	0	0	3.400	3.435	FA	13,600	34,000	01/31/2018.	02/07/2028.
641062 AD 6	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	2,999,460	107.857	3,235,710	3,000,000	2,999,586	0	107	0	0	3.350	3.332	MS	27,079	100,500	09/17/2018.	09/24/2023.
641062 AE 4	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	3,988,920	112.401	4,496,040	4,000,000	3,992,071	0	1,485	0	0	3.500	3.545	MS	37,722	140,000	09/17/2018.	09/24/2025.
64952W CH 4	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	999,380	106.891	1,068,910	1,000,000	999,634	0	60	0	0	2.350	2.357	JJ	10,901	23,500	07/11/2016.	07/14/2026.
64952W CH 4	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,264,320	106.891	1,368,205	1,280,000	1,270,649	0	1,556	0	0	2.350	2.492	JJ	13,954	30,080	10/05/2016.	07/14/2026.
64952W CS 0	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	998,030	102.922	1,029,220	1,000,000	999,401	0	399	0	0	2.300	2.342	JD	1,342	23,000	06/05/2017.	06/10/2022.
64952W CX 9	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,984,100	111.706	2,234,120	2,000,000	1,988,325	0	1,465	0	0	3.000	3.093	JJ	28,500	60,000	01/03/2018.	01/10/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64952W DG 5	NEW YORK LIFE GLOBAL FUNDING (144A)		..	1	1.A FE	4,996,550	107.577	5,378,850	5,000,000	4,997,545	0	668	0	0	2.875	2.890	AO	32,344	143,750	04/03/2019.	04/10/2024.
651229 AM 8	NEWELL BRANDS INC		..	1	3.B FE	996,820	103.375	1,033,750	1,000,000	999,438	0	357	0	0	4.000	4.039	JD	1,778	40,000	06/11/2012.	06/15/2022.
651229 AW 6	NEWELL BRANDS INC		..	1	3.B FE	1,320,308	110.293	1,332,339	1,208,000	1,272,936	25,212	(11,725)	0	0	4.700	3.035	AO	14,194	53,756	10/12/2016.	04/01/2026.
62927# AE 6	NFL VENTURES LP		..	1	1.E FE	3,452,266	109.194	3,769,667	3,452,266	3,451,873	0	29	0	0	3.400	3.400	AO	24,780	117,377	06/12/2015.	04/15/2030.
65364U AK 2	NIAGARA MOHAWK POWER (144A)		C	1	1.G FE	999,990	109.901	1,099,010	1,000,000	1,000,000	0	0	0	0	3.508	3.508	AO	8,770	35,080	09/22/2014.	10/01/2024.
654106 AC 7	NIKE INC		..	1	1.E FE	949,260	104.188	1,041,880	1,000,000	986,686	0	5,436	0	0	2.250	2.843	MN	3,750	22,500	06/13/2013.	05/01/2023.
654106 AC 7	NIKE INC		..	1	1.E FE	287,376	104.188	327,150	314,000	306,896	0	2,882	0	0	2.250	3.264	MN	1,178	7,065	06/25/2013.	05/01/2023.
654106 AF 0	NIKE INC		..	1	1.E FE	937,860	109.484	1,094,840	1,000,000	951,823	0	7,374	0	0	2.375	3.289	MN	3,958	23,750	01/25/2019.	11/01/2026.
65473Q BE 2	NISOURCE FINANCE CORP		..	1	2.B FE	2,023,660	113.508	2,270,160	2,000,000	2,016,712	0	(2,420)	0	0	3.490	3.338	MN	8,919	69,800	01/09/2018.	05/15/2027.
65473Q BE 2	NISOURCE FINANCE CORP		..	1	2.B FE	830,429	113.508	936,441	825,000	828,666	0	(529)	0	0	3.490	3.409	MN	3,679	28,793	07/11/2017.	05/15/2027.
65473Q BE 2	NISOURCE FINANCE CORP		..	1	2.B FE	999,840	113.508	1,135,080	1,000,000	999,858	0	16	0	0	3.490	3.492	MN	4,459	34,900	05/11/2017.	05/15/2027.
655044 AP 0	NOBLE ENERGY INC		..	1	2.C FE	996,880	116.345	1,163,450	1,000,000	997,727	0	274	0	0	3.850	3.887	JJ	17,753	38,500	08/08/2017.	01/15/2028.
655664 AP 5	NORDSTROM INC		..	1	3.A FE	1,138,114	101.171	1,080,506	1,068,000	1,074,962	0	(12,647)	0	0	4.000	2.773	AO	9,019	42,720	09/11/2015.	10/15/2021.
655844 BS 6	NORFOLK SOUTHERN CORP		..	1	2.A FE	996,620	110.710	1,107,100	1,000,000	998,039	0	325	0	0	2.900	2.939	JD	1,289	29,000	05/31/2016.	06/15/2026.
665772 CH 0	NORTHERN STATES POWER - MN		..	1	1.F FE	998,480	102.128	1,021,280	1,000,000	999,720	0	162	0	0	2.150	2.167	FA	8,122	21,500	08/06/2012.	08/15/2022.
665772 CK 3	NORTHERN STATES POWER - MN		..	1	1.F FE	930,840	104.218	1,042,180	1,000,000	980,933	0	7,578	0	0	2.600	3.443	MN	3,322	26,000	08/21/2013.	05/15/2023.
665859 AM 6	NORTHERN TRUST CORP		..		1.F FE	1,018,930	101.994	1,019,940	1,000,000	1,001,391	0	(2,145)	0	0	3.375	3.151	FA	12,000	33,750	09/20/2011.	08/23/2021.
665859 AN 4	NORTHERN TRUST CORP		..		1.F FE	997,170	103.395	1,033,950	1,000,000	999,495	0	303	0	0	2.375	2.407	FA	9,830	23,750	07/30/2012.	08/02/2022.
665859 AT 1	NORTHERN TRUST CORP		..	2	1.E FE	1,997,500	117.164	2,343,280	2,000,000	1,997,980	0	222	0	0	3.650	3.665	FA	30,011	73,000	07/31/2018.	08/03/2028.
666807 BG 6	NORTHROP GRUMMAN CORP		..	1	2.B FE	960,950	107.569	1,075,690	1,000,000	987,825	0	4,400	0	0	3.250	3.748	FA	13,542	32,500	03/17/2014.	08/01/2023.
666807 BG 6	NORTHROP GRUMMAN CORP		..	1	2.B FE	956,690	107.569	1,075,690	1,000,000	986,591	0	4,843	0	0	3.250	3.799	FA	13,542	32,500	02/11/2014.	08/01/2023.
666807 BK 7	NORTHROP GRUMMAN CORP		..	1	2.B FE	1,021,510	112.629	1,126,290	1,000,000	1,014,121	0	(2,187)	0	0	3.200	2.935	FA	13,333	32,000	06/21/2017.	02/01/2027.
666807 BM 3	NORTHROP GRUMMAN CORP		..	1	2.B FE	990,740	108.806	1,088,060	1,000,000	994,524	0	1,253	0	0	2.930	3.075	JJ	13,511	29,300	12/19/2017.	01/15/2025.
666807 BN 1	NORTHROP GRUMMAN CORP		..	1	2.B FE	999,470	113.105	1,131,050	1,000,000	999,678	0	39	0	0	3.250	3.255	JJ	14,986	32,500	10/10/2017.	01/15/2028.
66765R CA 2	NORTHWEST NATURAL GAS CO		..	1	1.F FE	2,000,000	106.255	2,125,100	2,000,000	2,000,000	0	0	0	0	3.542	3.542	FA	25,975	70,840	08/14/2013.	08/19/2023.
66989H AE 8	NOVARTIS CAPITAL		C	1	1.D FE	998,590	103.745	1,037,450	1,000,000	999,714	0	151	0	0	2.400	2.416	MS	6,667	24,000	09/21/2012.	09/21/2022.
66989H AE 8	NOVARTIS CAPITAL		C	1	1.D FE	992,250	103.745	1,037,450	1,000,000	998,507	0	828	0	0	2.400	2.488	MS	6,667	24,000	09/18/2012.	09/21/2022.
66989H AG 3	NOVARTIS CAPITAL		C	1	1.D FE	2,978,610	109.788	3,293,640	3,000,000	2,992,103	0	2,162	0	0	3.400	3.483	MN	15,583	102,000	02/18/2014.	05/06/2024.
66989H AN 8	NOVARTIS CAPITAL		C	1	1.D FE	1,010,440	112.482	1,124,820	1,000,000	1,007,349	0	(1,077)	0	0	3.100	2.968	MN	3,789	31,000	01/16/2018.	05/17/2027.
67021C AM 9	NSTAR ELECTRIC CO		..	1	1.F FE	999,240	112.861	1,128,610	1,000,000	999,461	0	72	0	0	3.200	3.209	MN	4,089	32,000	05/10/2017.	05/15/2027.
67021C AN 7	NSTAR ELECTRIC CO		..	1	1.F FE	997,800	115.062	1,150,620	1,000,000	998,085	0	193	0	0	3.250	3.276	MN	4,153	32,500	05/14/2019.	05/15/2029.
670346 AL 9	NUCOR CORP		..	1	2.A FE	2,083,160	105.416	2,108,320	2,000,000	2,029,384	0	(19,440)	0	0	4.125	3.085	MS	24,292	82,500	02/26/2018.	09/15/2022.
67080L AA 3	NUVEEN LLC (144A)		..	1	1.C FE	5,311,450	119.572	5,978,600	5,000,000	5,260,886	0	(29,922)	0	0	4.000	3.219	MN	33,333	200,000	04/15/2019.	11/01/2028.
649840 CS 2	NY STATE ELECTRIC & GAS (144A)		..	1	1.G FE	4,986,900	100.264	5,013,200	5,000,000	4,987,147	0	247	0	0	1.950	1.979	MS	26,000	0	09/23/2020.	10/01/2030.
67103H AE 7	O'REILLY AUTOMOTIVE INC		..	2	2.A FE	2,520,538	112.953	2,857,711	2,530,000	2,524,066	0	1,002	0	0	3.550	3.599	MS	26,446	89,815	03/23/2017.	03/15/2026.
67103H AF 4	O'REILLY AUTOMOTIVE INC		..	1	2.B FE	998,400	113.978	1,139,780	1,000,000	998,848	0	146	0	0	3.600	3.619	MS	12,000	36,000	08/10/2017.	09/01/2027.
674599 CC 7	OCCIDENTAL PETROLEUM		..	1	3.C FE	1,319,491	101.000	1,234,220	1,222,000	1,232,004	0	(11,232)	0	0	3.125	2.173	FA	14,426	38,188	07/24/2012.	02/15/2022.
674599 CE 3	OCCIDENTAL PETROLEUM		..	1	3.C FE	1,994,780	100.092	2,001,840	2,000,000	1,998,819	0	518	0	0	2.700	2.728	FA	20,400	54,000	06/19/2012.	02/15/2023.
68233J BH 6	ONCOR ELECTRIC DELIVERY		..	1	1.F FE	3,025,440	117.529	3,525,878	3,000,000	3,020,042	0	(2,245)	0	0	3.700	3.599	MN	14,183	111,000	08/13/2018.	11/15/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68233J BM 5	ONCOR ELECTRIC DELIVERY			1	1.F FE	5,023,600	107.248	5,362,430	5,000,000	5,016,323	0	(4,624)	0	0	2.750	2.647	JD	11,458	137,500	05/30/2019.	06/01/2024.
68235P AE 8	ONE GAS INC			1	1.F FE	560,150	108.364	601,420	555,000	556,685	0	(553)	0	0	3.610	3.496	FA	8,348	20,036	01/29/2014.	02/01/2024.
68235P AE 8	ONE GAS INC			1	1.F FE	1,000,000	108.364	1,083,640	1,000,000	1,000,000	0	0	0	0	3.610	3.610	FA	15,042	36,100	01/13/2014.	02/01/2024.
68389X AS 4	ORACLE CORP			1	1.G FE	204,548	108.442	216,884	200,000	201,302	0	(484)	0	0	3.625	3.355	JJ	3,343	7,250	07/17/2013.	07/15/2023.
68389X AS 4	ORACLE CORP			1	1.G FE	990,980	108.442	1,084,420	1,000,000	997,371	0	965	0	0	3.625	3.734	JJ	16,715	36,250	07/09/2013.	07/15/2023.
68389X AU 9	ORACLE CORP			1	1.G FE	997,730	109.489	1,094,890	1,000,000	999,107	0	234	0	0	3.400	3.427	JJ	16,339	34,000	06/30/2014.	07/08/2024.
68389X BC 8	ORACLE CORP			1	1.G FE	995,430	109.856	1,098,560	1,000,000	997,823	0	455	0	0	2.950	3.003	MN	3,769	29,500	04/28/2015.	05/15/2025.
68389X BM 6	ORACLE CORP			1	1.G FE	1,870,680	110.003	2,200,060	2,000,000	1,910,095	0	14,442	0	0	2.650	3.551	JJ	24,439	53,000	03/06/2018.	07/15/2026.
68389X BN 4	ORACLE CORP			1	1.G FE	1,988,300	114.061	2,281,220	2,000,000	1,991,410	0	1,089	0	0	3.250	3.320	MN	8,306	65,000	01/24/2018.	11/15/2027.
68964* AF 8	OTTER TAIL POWER COMPANY			1	2.A FE	10,000,000	103.281	10,328,100	10,000,000	10,000,000	0	0	0	0	4.630	4.630	JD	38,583	463,000	06/16/2011.	12/01/2021.
690742 AF 8	OWENS CORNING INC			1	2.C FE	995,470	110.535	1,105,350	1,000,000	996,982	0	474	0	0	3.400	3.459	FA	12,844	34,000	08/09/2017.	08/15/2026.
69371R P2 6	PACCAR FINANCIAL CORP				1.E FE	999,740	100.991	1,009,910	1,000,000	999,920	0	63	0	0	3.100	3.109	MN	4,392	31,000	05/07/2018.	05/10/2021.
694308 HS 9	PACIFIC GAS & ELECTRIC			1	2.C FE	996,450	107.146	1,071,460	1,000,000	997,631	0	334	0	0	3.300	3.342	MS	9,717	66,019	03/07/2017.	03/15/2027.
694308 JK 4	PACIFIC GAS & ELECTRIC			1	2.C FE	523,350	109.328	546,640	500,000	522,043	0	(1,307)	0	0	3.750	3.087	JJ	9,323	0	07/01/2020.	07/01/2028.
694308 JL 2	PACIFIC GAS & ELECTRIC			1	2.C FE	523,350	108.435	542,175	500,000	521,160	0	(2,190)	0	0	3.450	2.452	JJ	8,577	0	07/01/2020.	07/01/2025.
695114 CP 1	PACIFICORP			1	1.E FE	1,998,240	102.211	2,044,220	2,000,000	1,999,758	0	190	0	0	2.950	2.960	FA	24,583	59,000	01/03/2012.	02/01/2022.
695114 CR 7	PACIFICORP			1	1.E FE	999,400	109.042	1,090,420	1,000,000	999,747	0	61	0	0	3.600	3.607	AO	9,000	36,000	03/10/2014.	04/01/2024.
695156 AQ 2	PACKAGING CORP OF AMERICA			1	2.B FE	997,350	110.311	1,103,110	1,000,000	999,076	0	281	0	0	4.500	4.533	MN	7,500	45,000	10/15/2013.	11/01/2023.
695156 AT 6	PACKAGING CORP OF AMERICA			1	2.B FE	1,988,933	112.760	2,369,088	2,101,000	2,014,839	0	10,510	0	0	3.400	4.083	JD	3,175	71,434	06/13/2018.	12/15/2027.
701094 AJ 3	PARKER-HANNIFIN CORP			1	2.A FE	1,019,950	111.861	1,118,610	1,000,000	1,013,134	0	(1,999)	0	0	3.250	3.006	MS	10,833	32,500	06/13/2017.	03/01/2027.
701094 AJ 3	PARKER-HANNIFIN CORP			1	2.A FE	999,060	111.861	1,118,610	1,000,000	999,361	0	88	0	0	3.250	3.261	MS	10,833	32,500	02/21/2017.	03/01/2027.
701094 AJ 3	PARKER-HANNIFIN CORP			1	2.A FE	975,920	111.861	1,118,610	1,000,000	982,504	0	2,490	0	0	3.250	3.568	MS	10,833	32,500	04/05/2018.	03/01/2027.
693304 AP 2	PECO ENERGY CO			1	1.F FE	999,120	103.062	1,030,620	1,000,000	999,817	0	94	0	0	2.375	2.385	MS	6,993	23,750	09/10/2012.	09/15/2022.
693304 AT 4	PECO ENERGY CO			1	1.E FE	1,991,800	111.086	2,221,720	2,000,000	1,995,708	0	805	0	0	3.150	3.198	AO	13,300	63,000	09/28/2015.	10/15/2025.
711123 E* 6	PEOPLES GAS LIGHT AND COKE COMPANY			1	1.E	6,000,000	107.660	6,459,600	6,000,000	6,000,000	0	0	0	0	2.960	2.960	MS	59,200	176,613	07/30/2019.	09/01/2029.
71270Q EB 8	PEOPLES UNITED			2	2.B FE	994,090	107.937	1,079,370	1,000,000	997,635	0	606	0	0	4.000	4.072	JJ	18,444	40,000	06/23/2014.	07/15/2024.
713448 CM 8	PEPSICO INC			1	1.E FE	1,996,500	109.186	2,183,720	2,000,000	1,998,682	0	365	0	0	3.600	3.621	MS	24,000	72,000	02/25/2014.	03/01/2024.
713448 DF 2	PEPSICO INC			1	1.E FE	999,220	110.771	1,107,710	1,000,000	999,551	0	76	0	0	2.850	2.859	FA	10,054	28,500	02/19/2016.	02/24/2026.
713448 EL 8	PEPSICO INC			1	1.E FE	1,994,060	110.419	2,208,380	2,000,000	1,994,792	0	532	0	0	2.625	2.659	JJ	22,167	52,500	07/25/2019.	07/29/2029.
71427Q AB 4	PERNOD RICARD INTERNATIONAL FINANCE(144A		C	1	2.A FE	4,957,900	98.519	4,925,950	5,000,000	4,958,755	0	855	0	0	1.625	1.713	AO	20,313	0	09/28/2020.	04/01/2031.
717081 DV 2	PFIZER INC			1	1.F FE	699,818	110.551	773,857	700,000	699,886	0	18	0	0	2.750	2.753	JD	1,497	19,250	05/31/2016.	06/03/2026.
717081 DV 2	PFIZER INC			1	1.F FE	448,826	110.551	497,480	450,000	449,252	0	125	0	0	2.750	2.783	JD	963	12,375	06/14/2017.	06/03/2026.
717081 EA 7	PFIZER INC			1	1.F FE	998,150	113.051	1,130,510	1,000,000	998,800	0	180	0	0	3.000	3.022	JD	1,333	30,000	04/28/2017.	12/15/2026.
717081 ES 8	PFIZER INC			1	1.F FE	2,998,470	107.915	3,237,450	3,000,000	2,998,919	0	294	0	0	2.950	2.961	MS	26,058	88,500	03/04/2019.	03/15/2024.
718172 AK 5	PHILIP MORRIS INTERNATIONAL				1.F FE	1,988,660	101.362	2,027,240	2,000,000	1,999,322	0	1,256	0	0	4.125	4.195	MN	10,083	82,500	05/10/2011.	05/17/2021.
718172 BQ 1	PHILIP MORRIS INTERNATIONAL			1	1.F FE	1,980,560	111.306	2,226,120	2,000,000	1,990,147	0	1,927	0	0	3.375	3.491	FA	26,250	67,500	08/04/2015.	08/11/2025.
718172 CB 3	PHILIP MORRIS INTERNATIONAL			1	1.F FE	995,830	112.135	1,121,350	1,000,000	997,068	0	388	0	0	3.125	3.174	FA	11,632	31,250	08/14/2017.	08/17/2027.
718546 AC 8	PHILLIPS 66			1	2.A FE	1,056,280	104.743	1,047,430	1,000,000	1,009,728	0	(7,521)	0	0	4.300	3.494	AO	10,750	43,000	02/26/2014.	04/01/2022.
69349L AM 0	PNC BANK NA			2	1.G FE	997,200	108.462	1,084,620	1,000,000	999,155	0	300	0	0	3.800	3.834	JJ	16,467	38,000	07/22/2013.	07/25/2023.
69353R FB 9	PNC BANK NA			2	1.F FE	999,530	102.493	1,024,930	1,000,000	999,873	0	95	0	0	2.625	2.635	FA	9,771	26,250	02/14/2017.	02/17/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
693475 AT 2	PNC FINANCIAL SERVICES			2	1.G FE	2,993,880	111.820	3,354,600	3,000,000	2,995,803	0	575	0	0	3.150	3.174	MN	11,025	94,500	05/16/2017.	05/19/2027.
693476 BN 2	PNC FUNDING CORP			2	1.G FE	2,131,340	103.327	2,066,540	2,000,000	2,016,997	0	(15,107)	0	0	3.300	2.509	MS	20,717	66,000	09/19/2012.	03/08/2022.
737679 DG 2	POTOMAC ELECTRIC POWER			1	1.F FE	998,670	108.602	1,086,020	1,000,000	999,481	0	139	0	0	3.600	3.616	MS	10,600	36,000	03/11/2014.	03/15/2024.
740189 AG 0	PRECISION CAST			1	1.F FE	954,940	103.947	1,039,470	1,000,000	988,110	0	5,561	0	0	2.500	3.106	JJ	11,528	25,000	07/02/2014.	01/15/2023.
740189 AM 7	PRECISION CAST			1	1.F FE	996,100	110.584	1,105,840	1,000,000	997,523	0	506	0	0	3.250	3.310	JD	1,444	32,500	02/22/2018.	06/15/2025.
740189 AM 7	PRECISION CAST			1	1.F FE	989,250	110.584	1,105,840	1,000,000	993,018	0	1,425	0	0	3.250	3.420	JD	1,444	32,500	04/12/2018.	06/15/2025.
74251V AK 8	PRINCIPAL FINANCIAL			1	1.G FE	996,880	110.778	1,107,780	1,000,000	998,482	0	311	0	0	3.400	3.437	MN	4,344	34,000	05/04/2015.	05/15/2025.
74251V AK 8	PRINCIPAL FINANCIAL			1	1.G FE	995,280	110.778	1,107,780	1,000,000	997,718	0	470	0	0	3.400	3.456	MN	4,344	34,000	05/05/2015.	05/15/2025.
74256L AU 3	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	1,250,600	111.339	1,447,407	1,300,000	1,266,382	0	5,668	0	0	3.000	3.539	AO	7,908	39,000	02/13/2018.	04/18/2026.
742718 EB 1	PROCTER & GAMBLE CO			1	1.D FE	1,987,060	107.610	2,152,200	2,000,000	1,996,159	0	1,367	0	0	3.100	3.176	FA	23,422	62,000	08/08/2013.	08/15/2023.
742718 EP 0	PROCTER & GAMBLE CO			1	1.D FE	996,350	111.057	1,110,570	1,000,000	998,006	0	358	0	0	2.700	2.742	FA	11,175	27,000	01/28/2016.	02/02/2026.
742718 EV 7	PROCTER & GAMBLE CO			1	1.D FE	997,930	111.733	1,117,330	1,000,000	998,547	0	195	0	0	2.850	2.874	FA	11,083	28,500	08/09/2017.	08/11/2027.
144141 DA 3	PROGRESS ENERGY CAROLINA			1	1.F FE	998,280	101.024	1,010,240	1,000,000	999,834	0	191	0	0	3.000	3.020	MS	8,833	30,000	09/12/2011.	09/15/2021.
144141 DC 9	PROGRESS ENERGY CAROLINA			1	1.F FE	299,325	102.786	308,358	300,000	299,890	0	74	0	0	2.800	2.826	MN	1,073	8,400	05/15/2012.	05/15/2022.
74340X BE 0	PROLOGIS LP			1	1.G FE	1,080,960	113.627	1,136,270	1,000,000	1,044,191	0	(8,936)	0	0	3.750	2.718	MN	6,250	37,500	09/08/2016.	11/01/2025.
74368C AY 0	PROTECTIVE LIFE GLOBAL (144A)		C		1.E FE	10,000,000	100.575	10,057,500	10,000,000	10,000,000	0	0	0	0	1.737	1.737	MS	48,250	0	09/14/2020.	09/21/2030.
74432Q BZ 7	PRUDENTIAL FINANCIAL INC			1	1.G FE	995,070	110.105	1,101,050	1,000,000	998,111	0	510	0	0	3.500	3.559	MN	4,472	35,000	05/12/2014.	05/15/2024.
744448 CL 3	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	996,810	108.103	1,081,030	1,000,000	998,472	0	319	0	0	2.900	2.937	MN	3,706	29,000	05/05/2015.	05/15/2025.
744538 AC 3	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	995,780	100.593	1,005,930	1,000,000	999,644	0	478	0	0	3.200	3.250	MS	10,667	32,000	09/06/2011.	09/01/2021.
744533 BL 3	PUBLIC SERVICE CO OF OKLAHOMA			1	2.A FE	552,810	100.297	501,485	500,000	500,728	0	(8,809)	0	0	4.400	2.601	FA	9,167	22,000	08/27/2014.	02/01/2021.
744533 D@ 6	PUBLIC SERVICE CO OF OKLAHOMA			1	2.A FE	7,000,000	114.168	7,991,760	7,000,000	7,000,000	0	0	0	0	3.910	3.910	MS	80,589	273,700	02/22/2019.	03/15/2029.
74456Q BC 9	PUBLIC SERVICE ELECTRIC & GAS			1	1.E FE	1,724,441	104.525	1,933,713	1,850,000	1,816,196	0	13,496	0	0	2.375	3.180	MN	5,614	43,938	06/20/2013.	05/15/2023.
74456Q BD 7	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	999,910	108.831	1,088,310	1,000,000	999,928	0	9	0	0	3.750	3.751	MS	11,042	37,500	09/09/2013.	03/15/2024.
74456Q BH 8	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	998,210	108.246	1,082,460	1,000,000	999,264	0	183	0	0	3.150	3.171	FA	11,900	31,500	08/06/2014.	08/15/2024.
74456Q BL 9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	499,485	109.467	547,335	500,000	499,745	0	51	0	0	3.000	3.012	MN	1,917	15,000	05/06/2015.	05/15/2025.
74456Q BR 6	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	996,710	108.121	1,081,210	1,000,000	998,016	0	319	0	0	2.250	2.287	MS	6,625	22,500	09/07/2016.	09/15/2026.
74456Q BW 5	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	1,996,460	107.171	2,143,420	2,000,000	1,997,965	0	698	0	0	3.250	3.289	MS	21,667	65,000	09/05/2018.	09/01/2023.
74460D AC 3	PUBLIC STORAGE			1	1.F FE	2,869,860	111.899	3,356,970	3,000,000	2,894,711	0	13,592	0	0	3.094	3.689	MS	27,330	92,820	02/19/2019.	09/15/2027.
747525 AU 7	QUALCOMM INC			1	1.G FE	997,380	113.558	1,135,580	1,000,000	998,204	0	246	0	0	3.250	3.281	MN	3,701	32,500	05/19/2017.	05/20/2027.
74834L AV 2	QUEST DIAGNOSTICS			1	2.B FE	995,540	110.736	1,107,360	1,000,000	998,292	0	464	0	0	4.250	4.305	AO	10,625	42,500	03/12/2014.	04/01/2024.
74834L AZ 3	QUEST DIAGNOSTICS			1	2.B FE	997,230	113.079	1,130,790	1,000,000	998,363	0	267	0	0	3.450	3.483	JD	2,875	34,500	05/23/2016.	06/01/2026.
74913G AX 3	QWEST CORP			1	3.A FE	1,963,620	104.677	2,093,540	2,000,000	1,995,456	0	4,477	0	0	6.750	7.001	JD	11,250	135,000	09/27/2011.	12/01/2021.
75513E BW 0	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	4,131,360	103.677	4,147,080	4,000,000	4,099,248	0	(32,112)	0	0	2.500	1.029	JD	4,444	100,000	06/10/2020.	12/15/2022.
75513E CF 6	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,464,312	108.796	1,479,626	1,360,000	1,446,773	0	(17,539)	0	0	3.700	1.293	JD	2,236	50,320	06/10/2020.	12/15/2023.
75513E CH 2	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,085,200	114.247	1,142,470	1,000,000	1,078,338	0	(6,862)	0	0	3.500	2.094	MS	10,306	17,500	06/10/2020.	03/15/2027.
913017 AS 8	RAYTHEON TECHNOLOGIES CORP				2.A FE	706,229	101.311	512,634	506,000	510,033	0	(24,087)	0	0	8.750	3.826	MS	14,758	44,275	06/15/2011.	03/01/2021.
913017 AS 8	RAYTHEON TECHNOLOGIES CORP				2.A FE	475,137	101.311	384,982	380,000	381,678	0	(10,299)	0	0	8.750	5.902	MS	11,083	33,250	07/29/2008.	03/01/2021.
913017 CR 8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,000,000	112.284	1,122,840	1,000,000	1,000,000	0	0	0	0	3.125	3.125	MN	4,948	31,250	05/01/2017.	05/04/2027.
913017 DD 8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,994,900	114.716	3,441,480	3,000,000	2,996,374	0	680	0	0	3.950	3.978	FA	44,438	118,500	08/13/2018.	08/16/2025.
756109 AS 3	REALTY INCOME CORP			1	1.G FE	986,710	110.756	1,107,560	1,000,000	991,638	0	1,237	0	0	3.000	3.153	JJ	13,833	30,000	10/04/2016.	01/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
756109 AW 4	REALTY INCOME CORP			1	1.G FE	2,980,770	112.177	3,365,310	3,000,000	2,983,282	0	1,683	0	0	3.250	3.326	JD	4,333	97,500	06/12/2019.	06/15/2029.
760759 AS 9	REPUBLIC SERVICES			1	2.B FE	1,005,060	113.426	1,134,260	1,000,000	1,003,661	0	(486)	0	0	3.375	3.313	MN	4,313	33,750	01/08/2018.	11/15/2027.
760759 AT 7	REPUBLIC SERVICES			1	2.B FE	989,410	117.367	1,173,670	1,000,000	991,757	0	936	0	0	3.950	4.080	MN	5,047	39,500	05/04/2018.	05/15/2028.
76169# AH 6	REYES HOLDINGS LLC			1	2.A PL	9,000,000	111.103	9,999,270	9,000,000	8,999,618	0	(2)	0	0	4.850	4.850	FA	178,238	436,500	01/22/2015.	02/04/2025.
761713 AY 2	REYNOLDS AMERICAN		C	1	2.B FE	999,220	111.579	1,115,790	1,000,000	999,679	0	85	0	0	4.850	4.860	MS	14,281	48,500	09/12/2013.	09/15/2023.
761713 BG 0	REYNOLDS AMERICAN		C	1	2.B FE	1,037,150	113.922	1,139,220	1,000,000	1,018,184	0	(3,900)	0	0	4.450	3.976	JD	2,349	44,500	09/11/2015.	06/12/2025.
771196 BE 1	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,994,940	110.218	2,204,360	2,000,000	1,997,833	0	516	0	0	3.350	3.380	MS	16,750	67,000	09/22/2014.	09/30/2024.
771196 BK 7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	990,040	110.351	1,103,510	1,000,000	994,423	0	948	0	0	2.625	2.737	MN	3,354	26,250	02/22/2016.	05/15/2026.
771196 BK 7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	942,820	110.351	1,103,510	1,000,000	960,788	0	6,537	0	0	2.625	3.430	MN	3,354	26,250	02/27/2018.	05/15/2026.
771196 BL 5	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,382,685	108.282	1,624,230	1,500,000	1,415,362	0	12,337	0	0	2.375	3.411	JJ	15,141	35,625	04/06/2018.	01/28/2027.
771196 BN 1	ROCHE HOLDINGS INC (144A)		C	2	1.C FE	1,999,460	108.070	2,161,400	2,000,000	1,999,627	0	107	0	0	3.250	3.256	MS	18,778	65,000	09/10/2018.	09/17/2023.
773903 AG 4	ROCKWELL AUTOMATION			1	1.G FE	999,900	108.502	1,085,020	1,000,000	999,938	0	9	0	0	2.875	2.876	MS	9,583	28,750	02/11/2015.	03/01/2025.
773903 AH 2	ROCKWELL AUTOMATION			1	1.F FE	2,042,440	116.669	2,333,380	2,000,000	2,035,907	0	(3,919)	0	0	3.500	3.241	MS	23,333	70,000	04/22/2019.	03/01/2029.
773903 AH 2	ROCKWELL AUTOMATION			1	1.F FE	1,993,320	116.669	2,333,380	2,000,000	1,994,301	0	585	0	0	3.500	3.540	MS	23,333	70,000	02/27/2019.	03/01/2029.
776743 AD 8	ROPER TECHNOLOGIES INC			1	2.A FE	1,023,750	115.643	1,156,430	1,000,000	1,015,363	0	(2,389)	0	0	3.800	3.501	JD	1,689	38,000	04/20/2017.	12/15/2026.
778296 AA 1	ROSS STORES INC			1	2.A FE	993,290	107.209	1,072,090	1,000,000	997,205	0	687	0	0	3.375	3.455	MS	9,938	33,750	09/15/2014.	09/15/2024.
78355H KH 1	RYDER SYSTEM INC			1	2.B FE	2,993,820	107.660	3,229,800	3,000,000	2,996,758	0	1,224	0	0	3.750	3.796	JD	6,875	112,500	06/14/2018.	06/09/2023.
797440 BN 3	SAN DIEGO G & E			1	1.F FE	1,044,090	101.658	1,016,580	1,000,000	1,003,186	0	(5,047)	0	0	3.000	2.478	FA	11,333	30,000	01/30/2012.	08/15/2021.
797440 BR 4	SAN DIEGO G & E			1	1.F FE	1,999,680	107.617	2,152,340	2,000,000	1,999,828	0	35	0	0	3.600	3.601	MS	24,000	72,000	09/04/2013.	09/01/2023.
797440 BU 7	SAN DIEGO G & E			2	1.F FE	939,210	108.597	1,085,970	1,000,000	958,649	0	6,913	0	0	2.500	3.347	MN	3,194	25,000	02/05/2018.	05/15/2026.
824348 AR 7	SHERWIN-WILLIAMS CO			1	2.C FE	999,410	110.449	1,104,490	1,000,000	999,685	0	58	0	0	3.450	3.457	FA	14,375	34,500	07/28/2015.	08/01/2025.
824348 AW 6	SHERWIN-WILLIAMS CO			1	2.C FE	101,009	113.522	113,522	100,000	100,698	0	(100)	0	0	3.450	3.324	JD	288	3,450	10/03/2017.	06/01/2027.
824348 AW 6	SHERWIN-WILLIAMS CO			1	2.C FE	996,370	113.522	1,135,220	1,000,000	997,527	0	336	0	0	3.450	3.493	JD	2,875	34,500	05/02/2017.	06/01/2027.
824348 AW 6	SHERWIN-WILLIAMS CO			1	2.C FE	1,986,660	113.522	2,270,440	2,000,000	1,990,388	0	1,307	0	0	3.450	3.534	JD	5,750	69,000	01/24/2018.	06/01/2027.
824348 BB 1	SHERWIN-WILLIAMS CO			1	2.C FE	1,055,440	102.958	1,029,580	1,000,000	1,010,546	0	(13,002)	0	0	4.200	2.842	JJ	19,367	42,000	06/01/2017.	01/15/2022.
826418 BM 6	SIERRA PACIFIC POWER			1	1.F FE	1,016,230	108.717	1,087,170	1,000,000	1,009,135	0	(1,669)	0	0	2.600	2.408	MN	4,333	26,000	07/20/2016.	05/01/2026.
828807 DG 9	SIMON PROPERTY GROUP			1	1.G FE	2,997,030	104.540	3,136,200	3,000,000	2,997,729	0	576	0	0	2.000	2.021	MS	18,000	60,000	09/04/2019.	09/13/2024.
832696 AB 4	SMUCKER (J.M.) COMPANY			1	2.B FE	1,033,440	102.478	1,024,780	1,000,000	1,003,076	0	(3,834)	0	0	3.500	3.098	AO	7,389	35,000	01/27/2012.	10/15/2021.
833034 AK 7	SNAP-ON INC			1	1.G FE	999,060	111.372	1,113,720	1,000,000	999,361	0	88	0	0	3.250	3.261	MS	10,833	32,500	02/15/2017.	03/01/2027.
842400 FY 4	SOUTHERN CALIFORNIA EDISON			1	2.A FE	998,240	107.383	1,073,830	1,000,000	999,416	0	186	0	0	3.500	3.521	AO	8,750	35,000	09/25/2013.	10/01/2023.
842434 CM 2	SOUTHERN CALIFORNIA GAS			1	1.D FE	1,000,590	109.463	1,094,630	1,000,000	1,000,225	0	(61)	0	0	3.150	3.143	MS	9,275	31,500	09/11/2014.	09/15/2024.
842434 CP 5	SOUTHERN CALIFORNIA GAS			1	1.D FE	997,630	110.726	1,107,260	1,000,000	998,836	0	237	0	0	3.200	3.228	JD	1,422	32,000	06/15/2015.	06/15/2025.
001192 AJ 2	SOUTHERN CO GAS CAPITAL			1	2.A FE	984,830	101.416	1,014,160	1,000,000	998,698	0	1,735	0	0	3.500	3.683	MS	10,306	35,000	09/15/2011.	09/15/2021.
001192 AM 5	SOUTHERN CO GAS CAPITAL			1	2.A FE	1,991,960	112.350	2,247,000	2,000,000	1,995,320	0	767	0	0	3.250	3.297	JD	2,889	65,000	05/13/2016.	06/15/2026.
842638 J* 0	SOUTHERN CONNECTICUT GAS CO			1	1.E Z	10,000,000	98.508	9,850,800	10,000,000	10,000,000	0	0	0	0	1.870	1.870	JD	8,311	0	09/22/2020.	12/15/2030.
844895 AV 4	SOUTHWEST GAS CORP			1	1.G FE	999,660	103.257	1,032,570	1,000,000	999,905	0	37	0	0	3.875	3.879	AO	9,688	38,750	03/20/2012.	04/01/2022.
845011 AA 3	SOUTHWEST GAS CORP			1	1.G FE	998,150	114.713	1,147,130	1,000,000	998,571	0	164	0	0	3.700	3.722	AO	9,250	37,000	03/12/2018.	04/01/2028.
845011 AA 3	SOUTHWEST GAS CORP			1	1.G FE	993,910	114.713	1,147,130	1,000,000	995,238	0	556	0	0	3.700	3.775	AO	9,250	37,000	07/19/2018.	04/01/2028.
845437 BP 6	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	971,090	108.547	1,085,470	1,000,000	980,945	0	2,978	0	0	2.750	3.114	AO	6,875	27,500	07/19/2017.	10/01/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
845437 BP 6	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	935,370	108.547	1,085,470	1,000,000	954,469	0	6,995	0	0	2.750	3.634	AO	6,875	27,500	03/01/2018.	10/01/2026.
845743 BP 7	SOUTHWESTERN PUBLIC SERVICES CO			1	1.G FE	1,002,980	107.987	1,079,870	1,000,000	1,001,164	0	(373)	0	0	3.300	3.258	JD	1,467	33,000	09/09/2015.	06/15/2024.
84756N AD 1	SPECTRA ENERGY PARTNERS			1	2.A FE	997,650	111.733	1,117,330	1,000,000	999,080	0	241	0	0	4.750	4.778	MS	13,986	47,500	09/16/2013.	03/15/2024.
855244 AD 1	STARBUCKS CORP			1	2.A FE	1,999,280	108.686	2,173,720	2,000,000	1,999,701	0	70	0	0	3.850	3.854	AO	19,250	77,000	09/03/2013.	10/01/2023.
855244 AJ 8	STARBUCKS CORP			1	2.A FE	999,430	100.122	1,001,220	1,000,000	999,972	0	110	0	0	2.100	2.112	FA	8,575	21,000	02/01/2016.	02/04/2021.
855244 AP 4	STARBUCKS CORP			1	2.A FE	997,570	114.711	1,147,110	1,000,000	998,144	0	220	0	0	3.500	3.529	MS	11,667	35,000	02/26/2018.	03/01/2028.
855244 AP 4	STARBUCKS CORP			1	2.A FE	996,240	114.711	1,147,110	1,000,000	997,140	0	341	0	0	3.500	3.545	MS	11,667	35,000	02/27/2018.	03/01/2028.
857477 AM 5	STATE STREET CORP				1.F FE	1,029,810	109.623	1,096,230	1,000,000	1,010,020	0	(3,263)	0	0	3.700	3.332	MN	4,214	37,000	05/07/2014.	11/20/2023.
857477 AT 0	STATE STREET CORP				1.F FE	998,660	113.570	1,135,700	1,000,000	999,292	0	132	0	0	3.550	3.566	FA	13,115	35,500	08/13/2015.	08/18/2025.
857477 AW 3	STATE STREET CORP				1.F FE	998,600	110.156	1,101,560	1,000,000	999,187	0	136	0	0	2.650	2.666	MN	3,092	26,500	05/16/2016.	05/19/2026.
857477 AZ 6	STATE STREET CORP			2	1.F FE	1,000,000	103.164	1,031,640	1,000,000	1,000,000	0	0	0	0	2.653	2.653	MN	3,390	26,530	05/10/2017.	05/15/2023.
857477 BG 7	STATE STREET CORP				1.E FE	2,987,820	109.352	3,280,560	3,000,000	2,988,818	0	998	0	0	2.400	2.446	JJ	31,400	36,000	01/21/2020.	01/24/2030.
860630 AD 4	STIFEL FINANCIAL CORP			1	2.C FE	1,014,660	112.445	1,124,450	1,000,000	1,007,055	0	(1,819)	0	0	4.250	4.034	JJ	19,243	42,500	07/11/2016.	07/18/2024.
863667 AF 8	STRYKER CORP			1	2.A FE	991,240	109.203	1,092,030	1,000,000	996,690	0	902	0	0	3.375	3.479	MN	4,313	33,750	04/28/2014.	05/15/2024.
863667 AQ 4	STRYKER CORP			1	2.A FE	1,001,900	115.748	1,157,480	1,000,000	1,001,393	0	(173)	0	0	3.650	3.627	MS	11,558	36,500	02/27/2018.	03/07/2028.
863667 AQ 4	STRYKER CORP			1	2.A FE	999,580	115.748	1,157,480	1,000,000	999,648	0	38	0	0	3.650	3.655	MS	11,558	36,500	02/26/2018.	03/07/2028.
871829 AQ 0	SYSCO CORP			1	2.C FE	987,220	103.094	1,030,940	1,000,000	997,920	0	1,385	0	0	2.600	2.747	JD	1,372	26,000	06/06/2012.	06/12/2022.
871829 AZ 0	SYSCO CORP			1	2.C FE	1,000,000	112.364	1,123,640	1,000,000	1,000,000	0	0	0	0	3.750	3.750	AO	9,375	37,500	09/23/2015.	10/01/2025.
871829 BF 3	SYSCO CORP			1	2.C FE	998,110	111.308	1,113,080	1,000,000	998,705	0	174	0	0	3.250	3.272	JJ	14,986	32,500	06/20/2017.	07/15/2027.
189754 AC 8	TAPESTRY INC			1	2.C FE	998,580	107.986	1,079,860	1,000,000	999,020	0	126	0	0	4.125	4.142	JJ	19,021	41,250	06/06/2017.	07/15/2027.
87612E AZ 9	TARGET CORP			1	1.G FE	1,007,980	102.777	1,027,770	1,000,000	1,001,407	0	(1,323)	0	0	2.900	2.761	JJ	13,372	29,000	09/17/2015.	01/15/2022.
87612E BD 7	TARGET CORP			1	1.G FE	516,300	110.795	553,975	500,000	507,000	0	(1,867)	0	0	3.500	3.075	JJ	8,750	17,500	09/01/2015.	07/01/2024.
87612E BD 7	TARGET CORP			1	1.G FE	516,145	110.795	553,975	500,000	506,934	0	(1,849)	0	0	3.500	3.079	JJ	8,750	17,500	09/01/2015.	07/01/2024.
87612E BD 7	TARGET CORP			1	1.G FE	995,560	110.795	1,107,950	1,000,000	998,270	0	456	0	0	3.500	3.553	JJ	17,500	35,000	06/17/2014.	07/01/2024.
878055 AD 4	TCF NATIONAL BANK				2.B FE	1,981,720	105.827	2,116,540	2,000,000	1,996,511	0	2,180	0	0	6.250	6.375	JD	7,986	125,000	06/05/2012.	06/08/2022.
87236Y AF 5	TD AMERITRADE			1	1.F FE	997,920	112.162	1,121,620	1,000,000	998,566	0	198	0	0	3.300	3.325	AO	8,250	33,000	04/24/2017.	04/01/2027.
88213A HP 3	TEXAS A & M UNIV REV TXBL S2017A			1	1.A FE	5,714,350	114.321	5,716,050	5,000,000	5,686,285	0	(28,065)	0	0	3.231	1.002	MN	20,643	80,775	09/22/2020.	05/15/2027.
882508 BA 1	TEXAS INSTRUMENTS INC			1	1.E FE	997,390	102.034	1,020,340	1,000,000	999,372	0	442	0	0	1.850	1.896	MN	2,364	18,500	04/29/2016.	05/15/2022.
882508 BC 7	TEXAS INSTRUMENTS INC			1	1.E FE	983,250	111.903	1,119,030	1,000,000	987,796	0	1,576	0	0	2.900	3.099	MN	4,672	29,000	01/10/2018.	11/03/2027.
883203 BS 9	TEXTRON INC			1	2.B FE	996,950	102.458	1,024,580	1,000,000	999,606	0	376	0	0	5.950	5.990	MS	16,528	59,500	09/14/2011.	09/21/2021.
883203 BU 4	TEXTRON INC			1	2.B FE	1,004,060	109.920	1,099,200	1,000,000	1,001,467	0	(461)	0	0	4.300	4.250	MS	14,333	43,000	01/24/2014.	03/01/2024.
883203 BX 8	TEXTRON INC			1	2.B FE	998,740	110.494	1,104,940	1,000,000	999,134	0	117	0	0	3.650	3.665	MS	10,747	36,500	02/27/2017.	03/15/2027.
883203 CA 7	TEXTRON INC			1	2.B FE	2,997,330	114.886	3,446,580	3,000,000	2,997,445	0	229	0	0	3.900	3.911	MS	33,800	117,000	04/30/2019.	09/17/2029.
883556 BF 8	THERMO FISHER SCIENTIFIC			1	2.A FE	1,550,503	110.356	1,656,444	1,501,000	1,531,513	0	(10,084)	0	0	4.150	3.392	FA	25,955	62,292	01/31/2019.	02/01/2024.
883556 BR 2	THERMO FISHER SCIENTIFIC			1	2.A FE	987,870	111.534	1,115,340	1,000,000	992,584	0	1,164	0	0	2.950	3.092	MS	8,358	29,500	09/14/2016.	09/19/2026.
883556 BX 9	THERMO FISHER SCIENTIFIC			1	2.A FE	1,985,260	112.531	2,250,620	2,000,000	1,989,672	0	1,368	0	0	3.200	3.287	FA	24,178	64,000	08/10/2017.	08/15/2027.
886546 AB 6	TIFFANY & CO			1	2.B FE	997,020	109.580	1,095,800	1,000,000	998,709	0	303	0	0	3.800	3.836	AO	9,500	38,000	09/22/2014.	10/01/2024.
88731E AF 7	TIME WARNER ENTERTAINMENT				2.C FE	1,315,920	116.953	1,169,530	1,000,000	1,088,161	0	(37,462)	0	0	8.375	4.146	MS	24,660	83,750	02/26/2014.	03/15/2023.
887389 AJ 3	TIMKEN CO			1	2.C FE	989,010	107.550	1,075,500	1,000,000	995,430	0	1,125	0	0	3.875	4.009	MS	12,917	38,750	08/13/2014.	09/01/2024.
887389 AJ 3	TIMKEN CO			1	2.C FE	984,300	107.550	1,075,500	1,000,000	991,663	0	2,055	0	0	3.875	4.121	MS	12,917	38,750	03/06/2017.	09/01/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
872539 AA 9	TJX COS INC		..	1	1.F FE	1,267,649	100.698	1,266,781	1,258,000	1,258,443	0	(1,568)	0	0	2.750	2.623	JD	1,538	34,595	08/26/2014.	06/15/2021.
872540 AP 4	TJX COS INC		..	1	1.F FE	946,360	104.629	1,046,290	1,000,000	984,337	0	6,251	0	0	2.500	3.190	MN	3,194	25,000	05/08/2014.	05/15/2023.
872540 AP 4	TJX COS INC		..	1	1.F FE	1,160,575	104.629	1,307,863	1,250,000	1,225,771	0	9,644	0	0	2.500	3.356	MN	3,993	31,250	06/21/2013.	05/15/2023.
872540 AQ 2	TJX COS INC		..	1	1.F FE	992,540	107.929	1,079,290	1,000,000	995,521	0	723	0	0	2.250	2.334	MS	6,625	22,500	09/07/2016.	09/15/2026.
89236T BJ 3	TOYOTA MOTOR CREDIT		C	1	1.E FE	1,000,000	100.907	1,009,070	1,000,000	1,000,000	0	0	0	0	2.750	2.750	MN	3,361	27,500	05/13/2014.	05/17/2021.
89236T DW 2	TOYOTA MOTOR CREDIT		C	1	1.E FE	499,750	107.529	537,645	500,000	499,863	0	36	0	0	2.900	2.908	AO	2,981	14,500	04/11/2017.	04/17/2024.
89236T EM 3	TOYOTA MOTOR CREDIT		C	1	1.E FE	997,780	112.427	1,124,270	1,000,000	998,362	0	205	0	0	3.050	3.076	JJ	14,403	30,500	01/08/2018.	01/11/2028.
89236T EM 3	TOYOTA MOTOR CREDIT		C	1	1.E FE	996,500	112.427	1,124,270	1,000,000	997,422	0	323	0	0	3.050	3.091	JJ	14,403	30,500	01/09/2018.	01/11/2028.
89236T FN 0	TOYOTA MOTOR CREDIT		C	1	1.E FE	998,040	108.395	1,083,950	1,000,000	998,857	0	381	0	0	3.450	3.493	MS	9,679	34,500	09/17/2018.	09/20/2023.
07330M AA 5	TRUIST BANK		..	2	1.G FE	997,560	115.354	1,153,540	1,000,000	998,664	0	195	0	0	3.800	3.825	AO	6,333	38,000	09/22/2014.	10/30/2026.
07330M AB 3	TRUIST BANK		..	2	1.G FE	999,330	112.792	1,127,920	1,000,000	999,617	0	66	0	0	3.625	3.633	MS	10,573	36,250	09/09/2015.	09/16/2025.
07330N AJ 4	TRUIST BANK		..	2	1.F FE	999,160	100.419	1,004,190	1,000,000	999,917	0	101	0	0	2.850	2.863	AO	7,125	28,500	02/27/2014.	04/01/2021.
86787E AN 7	TRUIST BANK		..	2	1.F FE	971,590	105.375	1,053,750	1,000,000	986,505	0	5,460	0	0	2.750	3.355	MN	4,583	27,500	03/06/2018.	05/01/2023.
86787E AT 4	TRUIST BANK		..	2	1.F FE	998,220	103.376	1,033,760	1,000,000	999,403	0	359	0	0	2.450	2.488	FA	10,208	24,500	07/26/2017.	08/01/2022.
87305Q CE 9	TTX CO (144A)		..	1	1.F FE	999,990	109.424	1,094,240	1,000,000	1,000,000	0	0	0	0	4.125	4.125	AO	10,313	41,250	09/19/2013.	10/01/2023.
902494 BC 6	TYSON FOODS INC		..	1	2.B FE	1,021,150	114.343	1,143,430	1,000,000	1,014,477	0	(2,082)	0	0	3.550	3.289	JD	2,860	35,500	08/24/2017.	06/02/2027.
902494 BC 6	TYSON FOODS INC		..	1	2.B FE	998,330	114.343	1,143,430	1,000,000	998,840	0	155	0	0	3.550	3.570	JD	2,860	35,500	05/23/2017.	06/02/2027.
902494 BJ 1	TYSON FOODS INC		..	1	2.B FE	1,992,940	115.080	2,301,600	2,000,000	1,994,553	0	915	0	0	4.000	4.058	MS	26,667	80,000	02/13/2019.	03/01/2026.
904311 AA 5	UNDER ARMOUR INC		..	1	4.A FE	1,021,780	100.812	1,008,120	1,000,000	1,008,120	37,417	(2,187)	0	0	3.250	2.989	JD	1,444	32,500	07/12/2016.	06/15/2026.
904764 AM 9	UNILEVER CAPITAL		C	1	1.E FE	1,119,880	100.386	1,003,860	1,000,000	1,001,520	0	(14,215)	0	0	4.250	2.796	FA	16,646	42,500	08/30/2011.	02/10/2021.
904764 AS 6	UNILEVER CAPITAL		C	1	1.E FE	988,380	110.996	1,109,960	1,000,000	994,190	0	1,154	0	0	3.100	3.237	JJ	12,917	31,000	07/28/2015.	07/30/2025.
904764 AU 1	UNILEVER CAPITAL		C	1	1.E FE	984,170	106.700	1,067,000	1,000,000	990,748	0	1,543	0	0	2.000	2.177	JJ	8,500	20,000	07/25/2016.	07/28/2026.
904764 AY 3	UNILEVER CAPITAL		C	1	1.E FE	984,610	111.241	1,112,410	1,000,000	989,674	0	1,449	0	0	2.900	3.080	MN	4,511	29,000	05/02/2017.	05/05/2027.
906548 CK 6	UNION ELECTRIC CO		..	1	1.F FE	999,820	108.541	1,085,410	1,000,000	999,901	0	17	0	0	3.500	3.502	AO	7,389	35,000	04/01/2014.	04/15/2024.
906548 CK 6	UNION ELECTRIC CO		..	1	1.F FE	1,987,400	108.541	2,170,820	2,000,000	1,992,606	0	2,059	0	0	3.500	3.619	AO	14,778	70,000	05/15/2018.	04/15/2024.
906548 CM 2	UNION ELECTRIC CO		..	1	1.F FE	1,993,480	110.561	2,211,220	2,000,000	1,995,550	0	614	0	0	2.950	2.988	JD	2,622	59,000	06/06/2017.	06/15/2027.
907818 DM 7	UNION PACIFIC CORP		..	1	2.A FE	1,032,810	104.581	1,045,810	1,000,000	1,006,496	0	(3,495)	0	0	2.950	2.577	JJ	13,603	29,500	09/25/2012.	01/15/2023.
907818 DR 6	UNION PACIFIC CORP		..	1	2.A FE	1,044,820	108.636	1,086,360	1,000,000	1,015,369	0	(5,039)	0	0	3.646	3.083	FA	13,774	36,460	08/21/2014.	02/15/2024.
907818 DR 6	UNION PACIFIC CORP		..	1	2.A FE	941,449	108.636	1,039,647	957,000	951,667	0	1,570	0	0	3.646	3.836	FA	13,182	34,892	08/22/2013.	02/15/2024.
907818 DY 1	UNION PACIFIC CORP		..	1	2.A FE	996,690	109.340	1,093,400	1,000,000	998,564	0	325	0	0	3.250	3.288	JJ	14,986	32,500	08/07/2014.	01/15/2025.
907818 EH 7	UNION PACIFIC CORP		..	1	2.A FE	985,600	109.475	1,094,750	1,000,000	990,458	0	1,682	0	0	2.750	2.950	MS	9,167	27,500	01/08/2018.	03/01/2026.
907818 EY 0	UNION PACIFIC CORP		..	1	2.A FE	1,995,020	118.823	2,376,460	2,000,000	1,996,228	0	402	0	0	3.950	3.978	MS	24,358	79,000	06/05/2018.	09/10/2028.
910637 V* 5	UNITED ILLUMINATING COMPANY		..	1	1.G Z	2,000,000	98.401	1,968,020	2,000,000	2,000,000	0	0	0	0	2.020	2.020	JD	3,367	0	09/22/2020.	12/01/2030.
911312 AM 8	UNITED PARCEL SERVICE		..	1	1.G FE	952,960	100.082	1,000,820	1,000,000	999,752	0	5,661	0	0	3.125	3.709	JJ	14,410	31,250	05/19/2011.	01/15/2021.
911312 AQ 9	UNITED PARCEL SERVICE		..	1	1.G FE	986,220	103.784	1,037,840	1,000,000	996,293	0	2,031	0	0	2.450	2.667	AO	6,125	24,500	09/24/2015.	10/01/2022.
911312 AQ 9	UNITED PARCEL SERVICE		..	1	1.G FE	984,990	103.784	1,037,840	1,000,000	996,260	0	2,050	0	0	2.450	2.669	AO	6,125	24,500	02/17/2015.	10/01/2022.
911312 BM 7	UNITED PARCEL SERVICE		..	1	1.G FE	987,100	114.598	1,145,980	1,000,000	990,545	0	1,209	0	0	3.050	3.204	MN	3,897	30,500	01/22/2018.	11/15/2027.
91324P BP 6	UNITEDHEALTH GROUP INC		..	1	1.G FE	1,481,598	100.310	1,364,216	1,360,000	1,360,197	0	(13,136)	0	0	4.700	3.577	FA	24,148	63,920	08/29/2011.	02/15/2021.
91324P BV 3	UNITEDHEALTH GROUP INC		..	1	1.G FE	998,950	102.453	1,024,530	1,000,000	999,834	0	113	0	0	2.875	2.887	MS	8,465	28,750	04/30/2012.	03/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91324P CC 4	UNITEDHEALTH GROUP INC			1	1.G FE	952,750	105.771	1,057,710	1,000,000	987,086	0	5,526	0	0	2.875	3.487	MS	8,465	28,750	02/14/2014.	03/15/2023.
91324P CV 2	UNITEDHEALTH GROUP INC			1	1.G FE	968,220	112.170	1,121,700	1,000,000	978,098	0	3,760	0	0	3.100	3.564	MS	9,128	31,000	04/12/2018.	03/15/2026.
91324P CY 6	UNITEDHEALTH GROUP INC			1	1.G FE	497,445	114.293	571,465	500,000	498,299	0	236	0	0	3.375	3.435	AO	3,563	16,875	03/08/2017.	04/15/2027.
91324P CY 6	UNITEDHEALTH GROUP INC			1	1.G FE	2,888,010	114.293	3,428,790	3,000,000	2,916,871	0	11,450	0	0	3.375	3.875	AO	21,375	101,250	05/22/2018.	04/15/2027.
91324P DK 5	UNITEDHEALTH GROUP INC			1	1.G FE	998,280	118.923	1,189,230	1,000,000	998,636	0	153	0	0	3.850	3.871	JD	1,711	38,500	06/14/2018.	06/15/2028.
914713 N7 3	UNIV OF NC CHAPEL HILL REF (TXBL) S16C			1	1.A FE	1,000,000	109.943	1,099,430	1,000,000	1,000,000	0	0	0	0	2.529	2.529	JD	2,108	25,290	02/23/2016.	12/01/2026.
914744 AF 4	UNIVERSITY OF NOTRE DAME (TAXABLE) S2020			1	1.A FE	38,750,000	103.163	39,975,663	38,750,000	38,750,000	0	0	0	0	1.637	1.637	FA	239,639	114,533	06/04/2020.	02/15/2030.
91159H HA 1	US BANCORP			1	1.E FE	1,072,410	101.162	1,011,620	1,000,000	1,003,186	0	(10,163)	0	0	4.125	3.077	MN	4,240	41,250	06/20/2013.	05/24/2021.
91159H HC 7	US BANCORP			2	1.E FE	1,007,440	103.088	1,030,880	1,000,000	1,000,953	0	(833)	0	0	3.000	2.912	MS	8,833	30,000	04/18/2012.	03/15/2022.
91159H HG 8	US BANCORP			2	1.E FE	998,920	109.728	1,097,280	1,000,000	999,601	0	113	0	0	3.700	3.713	JJ	15,417	37,000	01/27/2014.	01/30/2024.
91159H HN 3	US BANCORP			2	1.E FE	992,680	108.482	1,084,820	1,000,000	995,705	0	711	0	0	2.375	2.458	JJ	10,490	23,750	07/19/2016.	07/22/2026.
91159H HP 8	US BANCORP			2	1.E FE	998,280	102.302	1,023,020	1,000,000	999,605	0	353	0	0	2.625	2.662	JJ	11,448	26,250	01/19/2017.	01/24/2022.
91159H HR 4	US BANCORP			2	1.E FE	999,400	112.759	1,127,590	1,000,000	999,573	0	56	0	0	3.150	3.157	AO	5,600	31,500	04/24/2017.	04/27/2027.
91159H HS 2	US BANCORP			2	1.E FE	997,290	118.906	1,189,060	1,000,000	997,875	0	241	0	0	3.900	3.933	AO	7,042	39,000	04/24/2018.	04/26/2028.
90331H MS 9	US BANK NA CINCINNATI			2	1.D FE	1,009,260	108.955	1,089,550	1,000,000	1,004,021	0	(942)	0	0	2.800	2.693	JJ	11,978	28,000	01/27/2015.	01/27/2025.
92277G AP 2	VENTAS REALTY LP			1	2.A FE	2,996,340	108.874	3,266,220	3,000,000	2,997,578	0	651	0	0	3.500	3.525	AO	22,167	105,000	02/19/2019.	04/15/2024.
92343V DD 3	VERIZON COMMUNICATIONS			1	2.A FE	997,450	109.604	1,096,040	1,000,000	998,479	0	245	0	0	2.625	2.654	FA	9,917	26,250	07/27/2016.	08/15/2026.
92343V DY 7	VERIZON COMMUNICATIONS			1	2.A FE	992,560	117.968	1,179,680	1,000,000	994,968	0	688	0	0	4.125	4.217	MS	12,031	41,250	03/13/2017.	03/16/2027.
92343V EN 0	VERIZON COMMUNICATIONS INC			1	2.A FE	1,049,000	111.086	1,165,292	1,049,000	1,049,000	0	0	0	0	3.376	3.376	FA	13,379	35,414	08/15/2017.	02/15/2025.
124857 AQ 6	VIACOMCBS INC			1	2.B FE	981,880	114.498	1,144,980	1,000,000	990,316	0	1,689	0	0	4.000	4.215	JJ	18,444	40,000	07/07/2015.	01/15/2026.
927804 FK 5	VIRGINIA ELECTRIC & POWER			1	2.A FE	998,110	102.070	1,020,700	1,000,000	999,769	0	209	0	0	2.950	2.972	JJ	13,603	29,500	01/10/2012.	01/15/2022.
927804 FQ 2	VIRGINIA ELECTRIC & POWER			1	1.F FE	1,002,810	107.966	1,079,660	1,000,000	1,000,983	0	(317)	0	0	3.450	3.415	FA	13,033	34,500	02/05/2014.	02/15/2024.
927804 FX 7	VIRGINIA ELECTRIC & POWER			1	2.A FE	999,080	114.285	1,142,850	1,000,000	999,355	0	86	0	0	3.500	3.511	MS	10,306	35,000	03/13/2017.	03/15/2027.
927804 FX 7	VIRGINIA ELECTRIC & POWER			1	2.A FE	2,994,900	114.285	3,428,550	3,000,000	2,995,907	0	565	0	0	3.500	3.524	MS	30,917	105,000	02/08/2019.	03/15/2027.
927804 GB 4	VIRGINIA ELECTRIC & POWER			1	1.F FE	1,999,300	112.576	2,251,520	2,000,000	1,999,383	0	62	0	0	2.875	2.879	JJ	26,514	58,299	07/08/2019.	07/15/2029.
92826C AD 4	VISA INC			1	1.D FE	1,064,920	112.234	1,122,340	1,000,000	1,035,389	0	(7,034)	0	0	3.150	2.351	JD	1,488	31,500	08/16/2016.	12/14/2025.
92826C AD 4	VISA INC			1	1.D FE	1,025,860	112.234	1,122,340	1,000,000	1,015,734	0	(3,086)	0	0	3.150	2.791	JD	1,488	31,500	08/03/2017.	12/14/2025.
92826C AH 5	VISA INC			1	1.D FE	1,942,500	111.512	2,230,240	2,000,000	1,958,217	0	5,519	0	0	2.750	3.097	MS	16,194	55,000	01/23/2018.	09/15/2027.
928563 AB 1	VMWARE INC			1	2.C FE	997,920	103.763	1,037,630	1,000,000	999,264	0	419	0	0	2.950	2.995	FA	10,653	29,500	08/16/2017.	08/21/2022.
929160 AT 6	VULCAN MATERIALS			1	2.B FE	2,988,090	116.666	3,499,980	3,000,000	2,991,950	0	1,095	0	0	3.900	3.948	AO	29,250	117,000	03/09/2017.	04/01/2027.
931427 AH 1	WALGREENS BOOTS ALLIANCE			1	2.B FE	979,260	110.621	1,106,210	1,000,000	990,399	0	2,232	0	0	3.800	4.069	MN	4,539	38,000	07/20/2015.	11/18/2024.
931427 AQ 1	WALGREENS BOOTS ALLIANCE			1	2.B FE	997,480	110.653	1,106,530	1,000,000	998,510	0	243	0	0	3.450	3.480	JD	2,875	34,500	05/26/2016.	06/01/2026.
931142 DP 5	WALMART INC			1	1.C FE	996,120	109.054	1,090,540	1,000,000	998,538	0	402	0	0	3.300	3.346	AO	6,325	33,000	04/15/2014.	04/22/2024.
25468P CL 8	WALT DISNEY COMPANY			1	2.A FE	999,330	101.398	1,013,980	1,000,000	999,919	0	53	0	0	3.750	3.758	JD	3,125	37,500	05/18/2011.	06/01/2021.
25468P CN 4	WALT DISNEY COMPANY			1	2.A FE	975,570	101.536	1,015,360	1,000,000	998,223	0	2,744	0	0	2.750	3.036	FA	10,313	27,500	08/24/2011.	08/16/2021.
25468P DF 0	WALT DISNEY COMPANY			1	2.A FE	997,620	111.172	1,111,720	1,000,000	998,754	0	236	0	0	3.150	3.178	MS	9,100	31,500	09/14/2015.	09/17/2025.
25468P DV 5	WALT DISNEY COMPANY			1	2.A FE	996,290	111.420	1,114,200	1,000,000	997,484	0	347	0	0	2.950	2.993	JD	1,311	29,500	06/01/2017.	06/15/2027.
254687 CM 6	WALT DISNEY COMPANY			1	1.G FE	2,015,520	104.441	2,088,824	2,000,000	2,007,728	0	(4,394)	0	0	3.000	2.765	MS	17,667	60,000	03/20/2019.	09/15/2022.
254687 CR 5	WALT DISNEY COMPANY			1	1.G FE	1,040,380	109.423	1,094,240	1,000,000	1,025,133	0	(8,647)	0	0	4.000	3.039	AO	10,000	40,000	03/20/2019.	10/01/2023.
254687 CZ 7	WALT DISNEY COMPANY			1	1.G FE	1,030,820	111.000	1,110,004	1,000,000	1,020,998	0	(5,677)	0	0	3.700	3.085	MS	10,894	37,000	03/20/2019.	09/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
941053 AJ 9	WASTE CONNECTIONS INC			1	2.A FE	2,000,640	114.132	2,282,640	2,000,000	2,000,549	0	(57)	0	0	3.500	3.496	MN	11,667	70,000	04/10/2019.	05/01/2029.
941053 AJ 9	WASTE CONNECTIONS INC			1	2.A FE	1,855,622	114.132	2,120,573	1,858,000	1,855,939	0	203	0	0	3.500	3.515	MN	10,838	65,030	04/24/2019.	05/01/2029.
94106* AG 1	WASTE CONNECTIONS INC			1	2.A FE	7,000,000	109.021	7,631,470	7,000,000	7,000,000	0	0	0	0	3.410	3.410	FA	86,860	238,700	05/21/2015.	08/20/2025.
94106L AY 5	WASTE MANAGEMENT INC			1	2.A FE	996,810	103.676	1,036,760	1,000,000	999,363	0	344	0	0	2.900	2.937	MS	8,539	29,000	09/05/2012.	09/15/2022.
94106L AZ 2	WASTE MANAGEMENT INC			1	2.A FE	1,003,080	109.279	1,092,790	1,000,000	1,001,238	0	(367)	0	0	3.500	3.458	MN	4,472	35,000	07/21/2015.	05/15/2024.
94106L AZ 2	WASTE MANAGEMENT INC			1	2.A FE	997,480	109.279	1,092,790	1,000,000	999,025	0	260	0	0	3.500	3.530	MN	4,472	35,000	05/05/2014.	05/15/2024.
94106L BD 0	WASTE MANAGEMENT INC			1	2.A FE	998,980	104.434	1,044,340	1,000,000	999,620	0	148	0	0	2.400	2.416	MN	3,067	24,000	05/09/2016.	05/15/2023.
948741 AL 7	WEINGARTEN REALTY INVESTORS			2	2.B FE	1,101,990	107.401	1,202,891	1,120,000	1,106,848	0	2,655	0	0	3.850	4.143	JD	3,593	43,120	02/21/2019.	06/01/2025.
94973V AW 7	WELLPOINT INC			1	2.B FE	998,840	101.221	1,012,210	1,000,000	999,883	0	133	0	0	3.700	3.714	FA	13,978	37,000	08/10/2011.	08/15/2021.
94973V BJ 5	WELLPOINT INC			1	2.B FE	994,980	109.758	1,097,580	1,000,000	997,949	0	514	0	0	3.500	3.560	FA	13,222	35,000	08/07/2014.	08/15/2024.
94974B FR 6	WELLS FARGO & CO				2.A FE	998,310	100.131	1,001,310	1,000,000	999,961	0	252	0	0	3.000	3.027	JJ	13,250	30,000	01/16/2014.	01/22/2021.
94974B GH 7	WELLS FARGO & CO				2.A FE	996,660	108.757	1,087,570	1,000,000	998,474	0	337	0	0	3.000	3.039	FA	11,000	30,000	02/11/2015.	02/19/2025.
94974B GP 9	WELLS FARGO & CO				2.A FE	998,250	112.359	1,123,590	1,000,000	999,052	0	173	0	0	3.550	3.571	MS	9,072	35,500	09/21/2015.	09/29/2025.
949746 RW 3	WELLS FARGO & CO				2.A FE	996,570	110.115	1,101,150	1,000,000	998,026	0	333	0	0	3.000	3.040	AO	5,750	30,000	04/15/2016.	04/22/2026.
95000U 2A 0	WELLS FARGO & CO			2	2.A FE	1,000,000	113.380	1,133,800	1,000,000	1,000,000	0	0	0	0	3.584	3.584	MN	3,883	35,840	05/15/2017.	05/22/2028.
95040Q AD 6	WELLTOWER INC			1	2.A FE	1,002,090	117.283	1,172,830	1,000,000	1,001,556	0	(186)	0	0	4.250	4.224	AO	8,972	42,500	04/04/2018.	04/15/2028.
95709T AP 5	WESTAR ENERGY			1	1.F FE	996,120	110.390	1,103,900	1,000,000	997,434	0	362	0	0	3.100	3.145	AO	7,750	31,000	02/27/2017.	04/01/2027.
95709T AP 5	WESTAR ENERGY			1	1.F FE	2,973,630	110.390	3,311,700	3,000,000	2,978,666	0	3,021	0	0	3.100	3.226	AO	23,250	93,000	04/15/2019.	04/01/2027.
958254 AE 4	WESTERN GAS PARTNERS LP			1	3.B FE	987,890	102.375	1,023,750	1,000,000	994,008	0	1,208	0	0	3.950	4.099	JD	3,292	39,500	05/26/2015.	06/01/2025.
958254 AH 7	WESTERN GAS PARTNERS LP			1	3.B FE	1,002,860	104.000	1,040,000	1,000,000	1,002,113	0	(255)	0	0	4.500	4.464	MS	15,000	45,000	02/22/2018.	03/01/2028.
960413 AT 9	WESTLAKE CHEMICAL			1	2.B FE	995,000	112.644	1,126,440	1,000,000	996,946	0	476	0	0	3.600	3.660	FA	13,600	36,000	08/03/2016.	08/15/2026.
772739 AQ 1	WESTROCK RKT CO			1	2.B FE	1,034,220	106.278	1,062,780	1,000,000	1,008,639	0	(4,280)	0	0	4.000	3.530	MS	13,333	40,000	05/30/2014.	03/01/2023.
962166 BX 1	WEYERHAEUSER CO			1	2.B FE	4,973,100	118.188	5,909,400	5,000,000	4,976,540	0	2,139	0	0	4.000	4.063	MN	25,556	200,000	02/21/2019.	11/15/2029.
96332H CF 4	WHIRLPOOL CORP			1	2.B FE	955,000	106.432	1,064,320	1,000,000	987,994	0	5,161	0	0	3.700	4.284	MS	12,333	37,000	09/17/2013.	03/01/2023.
963320 AR 7	WHIRLPOOL CORP			1	2.B FE	998,930	109.865	1,098,650	1,000,000	999,573	0	111	0	0	4.000	4.013	MS	13,333	40,000	02/20/2014.	03/01/2024.
976826 BL 0	WISCONSIN POWER & LIGHT			1	1.G FE	997,090	110.924	1,109,240	1,000,000	997,903	0	270	0	0	3.050	3.084	AO	6,439	30,500	10/02/2017.	10/15/2027.
92940P AE 4	WRKCO INC			1	2.B FE	1,996,500	116.044	2,320,880	2,000,000	1,997,012	0	335	0	0	3.900	3.923	JD	6,500	78,000	05/20/2019.	06/01/2028.
96145D AD 7	WRKCO INC			1	2.B FE	999,560	111.792	1,117,926	1,000,000	999,668	0	39	0	0	3.375	3.380	MS	9,938	33,750	08/21/2017.	09/15/2027.
96145D AD 7	WRKCO INC			1	2.B FE	999,050	111.792	1,117,926	1,000,000	999,311	0	86	0	0	3.375	3.386	MS	9,938	33,750	08/22/2017.	09/15/2027.
96145D AH 8	WRKCO INC			1	2.B FE	998,270	115.948	1,159,488	1,000,000	998,649	0	153	0	0	4.000	4.021	MS	11,778	40,000	03/01/2018.	03/15/2028.
984121 CJ 0	XEROX CORP			1	3.B FE	996,690	104.500	1,045,000	1,000,000	998,712	0	342	0	0	3.800	3.840	MN	4,856	38,000	05/06/2014.	05/15/2024.
98419M AB 6	XYLEM INC			1	2.B FE	2,998,050	103.240	3,097,200	3,000,000	2,999,605	0	223	0	0	4.875	4.883	AO	36,563	146,250	09/15/2011.	10/01/2021.
98478* AV 9	YANKEE GAS SERVICES COMPANY			1	1.F	9,000,000	104.631	9,416,790	9,000,000	9,000,000	0	0	0	0	2.230	2.230	AO	50,175	203,488	09/05/2019.	10/01/2024.
988498 AH 4	YUM! BRANDS INC			1	4.A FE	993,650	101.362	1,013,620	1,000,000	999,351	0	706	0	0	3.750	3.825	MN	6,250	37,500	08/23/2011.	11/01/2021.
98956P AL 6	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	997,490	102.872	1,028,720	1,000,000	999,482	0	375	0	0	3.150	3.190	AO	7,875	31,500	03/10/2015.	04/01/2022.
98956P AQ 5	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	998,420	106.738	1,067,380	1,000,000	999,220	0	314	0	0	3.700	3.735	MS	10,483	37,000	03/08/2018.	03/19/2023.
98978V AB 9	ZOETIS INC			1	2.B FE	1,000,420	105.249	1,052,490	1,000,000	1,000,136	0	(63)	0	0	3.250	3.245	FA	13,542	32,500	01/31/2013.	02/01/2023.
98978V AK 9	ZOETIS INC			1	2.B FE	2,073,400	116.827	2,336,540	2,000,000	2,053,747	0	(10,440)	0	0	4.500	3.859	MN	12,000	90,000	01/30/2019.	11/13/2025.
98978V AL 7	ZOETIS INC			1	2.B FE	994,440	112.020	1,120,200	1,000,000	996,064	0	518	0	0	3.000	3.065	MS	9,083	30,000	09/05/2017.	09/12/2027.
98978V AQ 6	ZOETIS INC			1	2.B FE	2,996,610	101.869	3,056,070	3,000,000	2,999,172	0	1,147	0	0	3.250	3.290	FA	35,479	97,500	08/13/2018.	08/20/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
88579Y AF 8	3M COMPANY			1	1.E FE	985,150	102.558	1,025,580	1,000,000	997,584	0	1,582	0	0	2.000	2.166	JD	278	20,000	06/21/2012.	06/26/2022.
88579Y AR 2	3M COMPANY			1	1.E FE	980,740	111.084	1,110,840	1,000,000	987,568	0	2,460	0	0	3.000	3.293	FA	12,000	30,000	02/15/2018.	08/07/2025.
88579Y AV 3	3M COMPANY			1	1.E FE	917,690	107.720	1,077,200	1,000,000	941,831	0	9,076	0	0	2.250	3.377	MS	6,375	22,500	04/03/2018.	09/19/2026.
88579Y AY 7	3M COMPANY			1	1.E FE	1,612,710	111.523	1,806,673	1,620,000	1,614,806	0	677	0	0	2.875	2.927	AO	9,833	46,575	09/27/2017.	10/15/2027.
88579Y AY 7	3M COMPANY			1	1.E FE	993,860	111.523	1,115,230	1,000,000	995,634	0	570	0	0	2.875	2.946	AO	6,069	28,750	09/21/2017.	10/15/2027.
01626P AH 9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	998,660	112.716	1,127,160	1,000,000	999,051	0	124	0	0	3.550	3.566	JJ	15,285	35,500	07/19/2017.	07/26/2027.
01626P AH 9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	958,280	112.716	1,127,160	1,000,000	968,863	0	4,051	0	0	3.550	4.095	JJ	15,285	35,500	04/18/2018.	07/26/2027.
136375 BD 3	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,616,573	138.302	1,763,351	1,275,000	1,556,456	0	(32,054)	0	0	6.900	3.538	JJ	40,566	87,975	02/01/2019.	07/15/2028.
136375 BD 3	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,347,769	138.302	1,471,533	1,064,000	1,297,854	0	(26,617)	0	0	6.900	3.551	JJ	33,853	73,416	02/01/2019.	07/15/2028.
136375 BV 3	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,417,877	101.805	1,469,046	1,443,000	1,439,616	0	3,423	0	0	2.850	3.100	JD	1,828	41,126	01/16/2014.	12/15/2021.
136375 CJ 9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	996,170	109.864	1,098,640	1,000,000	997,876	0	373	0	0	2.750	2.794	MS	9,167	27,500	02/18/2016.	03/01/2026.
136385 AW 1	CANADIAN NATURAL RESOURCES		A	1	2.B FE	998,530	104.612	1,046,120	1,000,000	999,442	0	258	0	0	2.950	2.979	JJ	13,603	29,500	05/23/2017.	01/15/2023.
13645R AK 0	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	1,102,450	107.620	1,076,200	1,000,000	1,026,841	0	(13,128)	0	0	4.450	3.026	MS	13,103	44,500	10/07/2014.	03/15/2023.
13645R AY 0	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	1,998,320	117.447	2,348,940	2,000,000	1,998,673	0	145	0	0	4.000	4.010	JD	6,667	80,000	05/15/2018.	06/01/2028.
559222 AQ 7	MAGNA INTERNATIONAL INC		A	1	1.G FE	1,004,430	109.640	1,096,400	1,000,000	1,001,645	0	(468)	0	0	3.625	3.570	JD	1,611	36,250	06/18/2014.	06/15/2024.
775109 AY 7	ROGERS COMMUNICATIONS		A	1	2.A FE	998,130	109.404	1,094,040	1,000,000	999,356	0	199	0	0	4.100	4.122	AO	10,250	41,000	09/25/2013.	10/01/2023.
867224 AA 5	SUNCOR ENERGY		A	1	2.A FE	1,030,860	110.357	1,103,570	1,000,000	1,016,348	0	(4,141)	0	0	3.600	3.125	JD	3,000	36,000	05/03/2017.	12/01/2024.
884903 BT 1	THOMSON REUTERS CORP		A	1	2.B FE	305,361	109.904	337,405	307,000	306,301	0	168	0	0	3.850	3.915	AO	2,495	11,820	09/22/2014.	09/29/2024.
00913R AB 2	AIR LIQUIDE FINANCE (144A)		D	1	1.G FE	994,630	100.951	1,009,510	1,000,000	999,161	0	1,099	0	0	1.750	1.863	MS	4,521	17,500	09/22/2016.	09/27/2021.
00913R AD 8	AIR LIQUIDE FINANCE (144A)		D	1	1.G FE	1,849,360	109.004	2,180,080	2,000,000	1,892,927	0	16,534	0	0	2.500	3.538	MS	12,917	50,000	04/10/2018.	09/27/2026.
26824K AA 2	AIRBUS GROUP FINANCE (144A)		D	1	1.F FE	981,510	105.038	1,050,380	1,000,000	994,162	0	2,414	0	0	2.700	2.964	AO	5,550	27,000	05/19/2015.	04/17/2023.
26824K AA 2	AIRBUS GROUP FINANCE (144A)		D	1	1.F FE	207,289	105.038	223,731	213,000	211,122	0	776	0	0	2.700	3.100	AO	1,182	5,751	09/18/2015.	04/17/2023.
26824K AA 2	AIRBUS GROUP FINANCE (144A)		D	1	1.F FE	301,301	105.038	325,618	310,000	307,144	0	1,179	0	0	2.700	3.118	AO	1,721	8,370	09/11/2015.	04/17/2023.
009279 AA 8	AIRBUS SE (144A)		D	1	1.F FE	1,002,170	108.400	1,084,000	1,000,000	1,001,523	0	(226)	0	0	3.150	3.122	AO	7,000	31,500	01/08/2018.	04/10/2027.
009279 AA 8	AIRBUS SE (144A)		D	1	1.F FE	999,060	108.400	1,084,000	1,000,000	999,348	0	88	0	0	3.150	3.161	AO	7,000	31,500	04/05/2017.	04/10/2027.
009279 AA 8	AIRBUS SE (144A)		D	1	1.F FE	980,480	108.400	1,084,000	1,000,000	985,997	0	1,965	0	0	3.150	3.399	AO	7,000	31,500	02/05/2018.	04/10/2027.
02315Q AA 6	AMBAC LSNI LLC (144A)		D	2	6. *	0	99.375	2,534	2,550	2,534	2,534	0	0	0	6.000	6.868	MJSD.	0	162	03/01/2018.	02/12/2023.
034863 AG 5	ANGLO AMERICAN CAPITAL (144A)		D	1	2.B FE	992,480	105.364	1,053,640	1,000,000	998,403	0	838	0	0	4.125	4.218	MS	10,771	41,250	09/20/2012.	09/27/2022.
034863 AT 7	ANGLO AMERICAN CAPITAL (144A)		D	1	2.B FE	999,590	114.852	1,148,520	1,000,000	999,662	0	37	0	0	4.000	4.005	MS	12,222	40,000	09/06/2017.	09/11/2027.
00182E BF 5	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	997,900	113.330	1,133,300	1,000,000	998,535	0	194	0	0	3.450	3.475	JJ	15,621	34,500	07/11/2017.	07/17/2027.
00182E BJ 7	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	997,320	114.296	1,142,960	1,000,000	997,997	0	244	0	0	3.450	3.482	JJ	15,238	34,500	01/17/2018.	01/21/2028.
046353 AL 2	ASTRAZENECA PLC		D	1	2.A FE	1,989,680	112.512	2,250,240	2,000,000	1,994,424	0	1,024	0	0	3.375	3.437	MN	8,438	67,500	01/22/2016.	11/16/2025.
046353 AN 8	ASTRAZENECA PLC		D	1	2.A FE	994,900	112.618	1,126,180	1,000,000	996,516	0	478	0	0	3.125	3.185	JD	1,649	31,250	06/05/2017.	06/12/2027.
046353 AN 8	ASTRAZENECA PLC		D	1	2.A FE	1,932,500	112.618	2,252,360	2,000,000	1,951,149	0	6,629	0	0	3.125	3.552	JD	3,299	62,500	02/02/2018.	06/12/2027.
067316 AD 1	BACARDI LTD (144A)		D	1	2.C FE	996,270	106.074	1,060,740	1,000,000	997,799	0	361	0	0	2.750	2.793	JJ	12,604	27,500	07/07/2016.	07/15/2026.
06739F HV 6	BARCLAYS BANK PLC		D		1.F FE	999,670	110.409	1,104,090	1,000,000	999,841	0	34	0	0	3.750	3.754	MN	4,792	37,500	05/12/2014.	05/15/2024.
05530Q AF 7	BAT INTL FINANCE (144A)		D	1	2.B FE	990,640	103.798	1,037,980	1,000,000	998,444	0	1,032	0	0	3.250	3.361	JD	2,167	32,500	05/31/2012.	06/07/2022.
055451 AQ 1	BHP BILLITON FINANCE USA		D		1.F FE	1,017,620	102.884	1,028,840	1,000,000	1,004,287	0	(3,654)	0	0	2.875	2.492	FA	10,142	28,750	03/20/2017.	02/24/2022.
055451 AQ 1	BHP BILLITON FINANCE USA		D		1.F FE	800,002	102.884	804,553	782,000	784,400	0	(2,048)	0	0	2.875	2.600	FA	7,931	22,483	08/20/2012.	02/24/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
055451 AU 2	BHP BILLITON FINANCE USA		D	1	1.F FE	863,912	109.342	874,736	800,000	828,010	0	(9,724)	0	0	3.850	2.523	MS	7,700	30,800	02/28/2017.	09/30/2023.
055451 AU 2	BHP BILLITON FINANCE USA		D	1	1.F FE	998,770	109.342	1,093,420	1,000,000	999,566	0	131	0	0	3.850	3.865	MS	9,625	38,500	09/25/2013.	09/30/2023.
05579H AE 2	BNZ INTL FUNDING (144A)		D		1.E FE	998,240	102.976	1,029,760	1,000,000	999,556	0	360	0	0	2.900	2.938	FA	10,472	29,000	02/13/2017.	02/21/2022.
05579H AJ 1	BNZ INTL FUNDING (144A)		D		1.E FE	994,310	106.260	1,062,600	1,000,000	997,378	0	1,130	0	0	3.375	3.500	MS	11,156	33,750	02/22/2018.	03/01/2023.
05565Q CJ 5	BP CAPITAL MARKETS PLC		D	1	1.F FE	1,000,000	109.565	1,095,650	1,000,000	1,000,000	0	0	0	0	3.994	3.994	MS	10,540	39,940	09/23/2013.	09/26/2023.
05565Q CP 1	BP CAPITAL MARKETS PLC		D	1	1.G FE	1,000,000	109.834	1,098,340	1,000,000	1,000,000	0	0	0	0	3.814	3.814	FA	14,938	38,140	02/05/2014.	02/10/2024.
111013 AL 2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	586,020	111.426	612,843	550,000	567,599	0	(4,444)	0	0	3.750	2.834	MS	6,016	20,625	08/24/2016.	09/16/2024.
111013 AL 2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	996,200	111.426	1,114,260	1,000,000	998,380	0	389	0	0	3.750	3.796	MS	10,938	37,500	09/09/2014.	09/16/2024.
111013 AL 2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	1,241,271	111.426	1,431,824	1,285,000	1,265,229	0	4,815	0	0	3.750	4.201	MS	14,055	48,188	07/15/2015.	09/16/2024.
151191 BE 2	CELULOSA ARAUCO Y CONSTITUCION SA (144A)		D	1	2.C FE	3,000,000	112.688	3,380,640	3,000,000	3,000,000	0	0	0	0	4.250	4.250	AO	21,250	127,500	04/26/2019.	04/30/2029.
151191 BE 2	CELULOSA ARAUCO Y CONSTITUCION SA (144A)		D	1	2.C FE	998,500	112.688	1,126,880	1,000,000	998,630	0	129	0	0	4.250	4.269	AO	7,083	42,500	04/26/2019.	04/30/2029.
21987B AW 8	CODELCO (144A)		D	1	1.G FE	982,370	111.791	1,117,910	1,000,000	987,626	0	1,619	0	0	3.625	3.839	FA	15,003	36,250	07/25/2017.	08/01/2027.
2027A0 HY 8	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	922,440	110.439	1,104,390	1,000,000	945,571	0	8,455	0	0	2.625	3.695	MS	8,313	26,250	02/27/2018.	09/06/2026.
2027A0 JT 7	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	999,150	112.584	1,125,840	1,000,000	999,368	0	79	0	0	3.150	3.160	MS	8,838	31,500	09/13/2017.	09/19/2027.
2027A0 JZ 3	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	1,998,520	118.236	2,364,720	2,000,000	1,998,786	0	132	0	0	3.900	3.909	MS	22,533	78,000	03/12/2018.	03/16/2028.
23636T AA 8	DANONE SA (144A)		D	1	2.A FE	1,171,126	103.839	1,194,149	1,150,000	1,154,556	0	(3,034)	0	0	3.000	2.720	JD	1,533	34,500	02/25/2015.	06/15/2022.
23636T AA 8	DANONE SA (144A)		D	1	2.A FE	996,990	103.839	1,038,390	1,000,000	999,496	0	328	0	0	3.000	3.035	JD	1,333	30,000	05/29/2012.	06/15/2022.
25156P AV 5	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	999,940	104.694	1,046,940	1,000,000	999,955	0	9	0	0	2.485	2.486	MS	6,972	24,850	09/13/2016.	09/19/2023.
25243Y AU 3	DIAGEO CAPITAL PLC		D	1	1.G FE	935,810	104.776	1,047,760	1,000,000	981,607	0	7,452	0	0	2.625	3.453	AO	4,521	26,250	03/19/2014.	04/29/2023.
25243Y AZ 2	DIAGEO CAPITAL PLC		D	1	1.G FE	999,670	116.739	1,167,390	1,000,000	999,712	0	29	0	0	3.875	3.879	MN	4,521	38,750	05/16/2018.	05/18/2028.
25243Y AZ 2	DIAGEO CAPITAL PLC		D	1	1.G FE	1,992,620	116.739	2,334,780	2,000,000	1,994,211	0	656	0	0	3.875	3.920	MN	9,042	77,500	05/15/2018.	05/18/2028.
23341C AA 1	DNB BANK ASA (144A)		D		1.D FE	997,520	100.903	1,009,030	1,000,000	999,761	0	505	0	0	2.375	2.428	JD	1,913	23,750	05/25/2016.	06/02/2021.
294829 AA 4	ERICSSON LM		D	1	2.C FE	2,078,560	104.187	2,083,740	2,000,000	2,017,715	0	(12,442)	0	0	4.125	3.456	MN	10,542	82,500	09/25/2015.	05/15/2022.
294829 AA 4	ERICSSON LM		D	1	2.C FE	962,440	104.187	1,041,870	1,000,000	992,975	0	4,816	0	0	4.125	4.656	MN	5,271	41,250	09/11/2013.	05/15/2022.
344419 AA 4	FEMSA		D	1	1.G FE	892,640	104.689	1,046,890	1,000,000	970,163	0	11,780	0	0	2.875	4.216	MN	4,073	28,750	06/25/2013.	05/10/2023.
36164Q 6M 5	GE CAPITAL INTL FUNDING		D	1	2.B FE	1,068,623	111.349	1,160,257	1,042,000	1,057,720	0	(2,955)	0	0	3.373	3.037	MN	4,491	35,147	02/21/2017.	11/15/2025.
377373 AD 7	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	1,015,600	103.455	1,034,550	1,000,000	1,002,370	0	(1,712)	0	0	2.850	2.669	MN	4,196	28,500	06/20/2012.	05/08/2022.
377373 AD 7	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	993,200	103.455	1,034,550	1,000,000	998,938	0	743	0	0	2.850	2.929	MN	4,196	28,500	05/02/2012.	05/08/2022.
377373 AG 0	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	2,984,280	107.888	3,236,640	3,000,000	2,989,430	0	2,876	0	0	3.000	3.109	JD	7,500	90,000	03/18/2019.	06/01/2024.
40052V AB 0	GRUPO BIMBO SAB (144A)		D	1	2.B FE	1,011,570	104.036	1,040,360	1,000,000	1,001,460	0	(1,331)	0	0	4.500	4.356	JJ	19,375	45,000	01/19/2012.	01/25/2022.
423012 AA 1	HEINEKEN NV (144A)		D	1	2.A FE	1,994,620	103.551	2,071,020	2,000,000	1,999,151	0	598	0	0	3.400	3.432	AO	17,000	68,000	03/29/2012.	04/01/2022.
423012 AF 0	HEINEKEN NV (144A)		D	1	2.A FE	993,520	113.896	1,138,960	1,000,000	995,448	0	553	0	0	3.500	3.573	JJ	14,681	35,000	03/20/2017.	01/29/2028.
423012 AF 0	HEINEKEN NV (144A)		D	1	2.A FE	2,865,240	113.896	3,416,880	3,000,000	2,893,318	0	12,746	0	0	3.500	4.083	JJ	44,042	105,000	09/26/2018.	01/29/2028.
423012 AF 0	HEINEKEN NV (144A)		D	1	2.A FE	3,588,515	113.896	4,299,574	3,775,000	3,626,593	0	17,686	0	0	3.500	4.146	JJ	55,419	132,125	10/15/2018.	01/29/2028.
404280 BB 4	HSBC HOLDINGS PLC		D		1.F FE	996,470	114.201	1,142,010	1,000,000	997,896	0	338	0	0	3.900	3.943	MN	3,900	39,000	05/18/2016.	05/25/2026.
404280 BK 4	HSBC HOLDINGS PLC		D	2	1.F FE	1,033,290	114.217	1,142,170	1,000,000	1,023,709	0	(3,361)	0	0	4.041	3.610	MS	12,123	40,410	01/17/2018.	03/13/2028.
44962L AB 3	IHS MARKIT LTD (144A)		D	1	3.A FE	1,055,000	114.885	1,148,850	1,000,000	1,031,247	0	(7,334)	0	0	4.750	3.874	FA	17,813	47,500	08/08/2017.	02/15/2025.
453140 AB 1	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	950,780	104.749	1,047,490	1,000,000	987,317	0	5,622	0	0	3.500	4.132	FA	13,611	35,000	08/08/2013.	02/11/2023.
453140 AF 2	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	978,860	112.712	1,127,120	1,000,000	989,174	0	2,091	0	0	4.250	4.515	JJ	18,889	42,500	07/15/2015.	07/21/2025.
456837 AH 6	ING GROEP NV		D		1.G FE	998,690	115.804	1,158,040	1,000,000	999,074	0	122	0	0	3.950	3.966	MS	10,094	39,500	03/21/2017.	03/29/2027.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
45687A	AP	7	INGERSOLL-RAND GL HLD CO		D	1	2.B FE	997,510	115.506	1,155,060	1,000,000	998,056	0	212	0	0	3.750	3.779	FA	13,542	37,500	02/13/2018.	08/21/2028.
N4281@	CA	1	KONINKLIJKE VOPAK NV		D	1	5.B GI	1,000,000	108.898	1,088,980	1,000,000	1,000,000	0	0	0	0	3.300	3.300	JD	917	0	07/01/2020.	12/19/2030.
50247V	AA	7	LYB INTERNATIONAL FINANCE		D	1	2.C FE	1,045,050	108.550	1,085,500	1,000,000	1,014,197	0	(5,270)	0	0	4.000	3.411	JJ	18,444	40,000	08/01/2014.	07/15/2023.
50247V	AA	7	LYB INTERNATIONAL FINANCE		D	1	2.C FE	1,010,760	108.550	1,085,500	1,000,000	1,003,293	0	(1,217)	0	0	4.000	3.862	JJ	18,444	40,000	02/14/2014.	07/15/2023.
50247W	AB	3	LYB INTERNATIONAL FINANCE		D	1	2.C FE	989,680	111.618	1,116,180	1,000,000	993,164	0	967	0	0	3.500	3.624	MS	11,569	35,000	02/21/2017.	03/02/2027.
G5963#	AG	8	MEGGITT PLC		D	1	2.C	3,000,000	105.006	3,150,180	3,000,000	3,000,000	0	0	0	0	3.310	3.310	JJ	48,271	99,300	04/06/2016.	07/06/2023.
6325C0	DJ	7	NATIONAL AUSTRALIA BANK (144A)		D		1.D FE	982,320	113.993	1,139,930	1,000,000	987,259	0	1,852	0	0	3.500	3.738	JJ	16,625	35,000	04/04/2018.	01/10/2027.
63254A	AW	8	NATIONAL AUSTRALIA BANK NY		D		1.D FE	994,270	103.090	1,030,900	1,000,000	998,316	0	1,163	0	0	2.500	2.623	MN	2,708	25,000	05/16/2017.	05/22/2022.
63254A	AY	4	NATIONAL AUSTRALIA BANK NY		D		1.D FE	997,130	105.773	1,057,730	1,000,000	998,660	0	549	0	0	2.875	2.933	AO	6,309	28,750	01/08/2018.	04/12/2023.
63254A	BA	5	NATIONAL AUSTRALIA BANK NY		D		1.D FE	996,740	108.086	1,080,860	1,000,000	998,306	0	640	0	0	3.625	3.697	JD	1,108	36,250	06/11/2018.	06/20/2023.
63861V	AB	3	NATIONWIDE BUILDING SOCIETY (144A)		D	2	2.B FE	1,000,000	116.295	1,162,950	1,000,000	1,000,000	0	0	0	0	4.302	4.302	MS	13,384	43,020	03/01/2018.	03/08/2029.
62954H	AA	6	NXP BV/NXP FDG/NXP USA (144A)		D	1	2.C FE	2,998,920	114.646	3,439,380	3,000,000	2,999,086	0	142	0	0	3.875	3.881	JD	3,875	116,250	06/11/2019.	06/18/2026.
714264	AH	1	PERNOD-RICARD SA (144A)		D	1	2.A FE	3,983,200	105.607	4,224,280	4,000,000	3,996,987	0	1,815	0	0	4.250	4.300	JJ	78,389	170,000	01/05/2012.	07/15/2022.
75625Q	AB	5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	1,005,650	107.758	1,077,580	1,000,000	1,001,710	0	(650)	0	0	3.625	3.552	MS	10,069	36,250	03/20/2014.	09/21/2023.
75625Q	AB	5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	987,450	107.758	1,077,580	1,000,000	996,061	0	1,335	0	0	3.625	3.777	MS	10,069	36,250	09/16/2013.	09/21/2023.
75625Q	AE	9	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	997,000	111.868	1,118,680	1,000,000	997,950	0	281	0	0	3.000	3.035	JD	333	30,000	06/21/2017.	06/26/2027.
G7332#	AF	0	ROLLS-ROYCE & PARTNERS FINANCE LIMITED		D	1	2.C FE	3,000,000	101.350	3,040,500	3,000,000	3,000,000	0	0	0	0	2.770	2.770	FA	32,317	83,100	03/17/2015.	04/13/2022.
G7334@	AL	7	ROLLS-ROYCE & PARTNERS FINANCE LIMITED		D	1	2.C FE	1,000,000	110.110	1,101,100	1,000,000	1,000,000	0	0	0	0	4.350	4.350	FA	16,917	43,500	01/18/2019.	06/13/2026.
80105N	AG	0	SANOFI		D	1	1.E FE	1,103,380	100.880	1,008,800	1,000,000	1,003,142	0	(12,888)	0	0	4.000	2.679	MS	10,222	40,000	05/22/2012.	03/29/2021.
80105N	AG	0	SANOFI		D	1	1.E FE	1,001,640	100.880	1,008,800	1,000,000	999,952	0	(251)	0	0	4.000	3.979	MS	10,222	40,000	06/14/2011.	03/29/2021.
801060	AD	6	SANOFI		D	1	1.E FE	3,057,870	116.513	3,495,390	3,000,000	3,047,552	0	(5,719)	0	0	3.625	3.376	JD	3,625	108,750	02/26/2019.	06/19/2028.
801060	AD	6	SANOFI		D	1	1.E FE	2,978,100	116.513	3,495,390	3,000,000	2,982,891	0	1,951	0	0	3.625	3.713	JD	3,625	108,750	06/12/2018.	06/19/2028.
80283L	AJ	2	SANTANDER UK PLC		D		1.E FE	993,320	110.705	1,107,050	1,000,000	997,515	0	699	0	0	4.000	4.082	MS	12,000	40,000	03/10/2014.	03/13/2024.
80283L	AT	0	SANTANDER UK PLC		D		1.E FE	998,130	101.267	1,012,670	1,000,000	999,689	0	614	0	0	3.400	3.466	JD	2,833	34,000	05/23/2018.	06/01/2021.
806854	AB	1	SCHLUMBERGER INVESTMENT (144A)		D	1	1.F FE	996,790	101.331	1,013,310	1,000,000	999,705	0	362	0	0	3.300	3.338	MS	9,808	33,000	09/07/2011.	09/14/2021.
806854	AD	7	SCHLUMBERGER INVESTMENT (144A)		D	1	1.F FE	998,320	102.554	1,025,540	1,000,000	999,697	0	180	0	0	2.400	2.419	FA	10,000	24,000	07/24/2012.	08/01/2022.
80687P	AA	4	SCHNEIDER ELECTRIC SA (144A)		D	1	1.G FE	1,994,680	104.363	2,087,260	2,000,000	1,998,902	0	576	0	0	2.950	2.981	MS	15,406	59,000	09/20/2012.	09/27/2022.
822582	AS	1	SHELL INTERNATIONAL FIN		D	1	1.D FE	2,987,010	103.512	3,105,360	3,000,000	2,997,609	0	1,388	0	0	2.375	2.424	FA	25,729	71,250	08/14/2012.	08/21/2022.
822582	AX	0	SHELL INTERNATIONAL FIN		D	1	1.D FE	997,900	108.037	1,080,370	1,000,000	999,355	0	223	0	0	3.400	3.425	FA	13,128	34,000	08/07/2013.	08/12/2023.
822582	BD	3	SHELL INTERNATIONAL FIN		D	1	1.D FE	3,026,280	110.889	3,326,670	3,000,000	3,016,443	0	(3,484)	0	0	3.250	3.114	MN	13,542	97,500	01/29/2018.	05/11/2025.
82620K	AJ	2	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	999,090	100.982	1,009,820	1,000,000	999,858	0	185	0	0	1.700	1.719	MS	4,958	17,000	09/06/2016.	09/15/2021.
82620K	AL	7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	997,130	108.060	1,080,600	1,000,000	998,261	0	274	0	0	2.350	2.382	AO	4,896	23,500	09/06/2016.	10/15/2026.
82620K	AL	7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	940,670	108.060	1,080,600	1,000,000	959,004	0	6,358	0	0	2.350	3.129	AO	4,896	23,500	01/08/2018.	10/15/2026.
82620K	AS	2	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	998,940	108.113	1,081,130	1,000,000	999,455	0	150	0	0	3.125	3.142	MS	9,028	31,250	03/07/2017.	03/16/2024.
82620K	AU	7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	998,990	112.955	1,129,550	1,000,000	999,298	0	95	0	0	3.400	3.412	MS	9,822	34,000	03/07/2017.	03/16/2027.
830505	AW	3	SKANDINAVISKA ENSKILDA		D		1.E FE	997,830	102.967	1,029,670	1,000,000	999,428	0	445	0	0	2.800	2.847	MS	8,556	28,000	03/07/2017.	03/11/2022.
830505	AT	0	SKANDINAVISKA ENSKILDA BANKEN		D		1.E FE	995,730	101.163	1,011,630	1,000,000	999,364	0	875	0	0	1.875	1.965	MS	5,573	18,750	09/06/2016.	09/13/2021.
87938W	AT	0	TELEFONICA EMISIONES SA		D	1	2.C FE	1,000,000	115.785	1,157,850	1,000,000	1,000,000	0	0	0	0	4.103	4.103	MS	12,879	41,030	03/01/2017.	03/08/2027.
87969N	AD	7	TELSTRA CORP LTD (144A)		D	1	1.G FE	998,300	109.927	1,099,270	1,000,000	999,177	0	171	0	0	3.125	3.145	AO	7,292	31,250	03/30/2015.	04/07/2025.
88167A	AE	1	TEVA PHARMACEUTICALS NE		D	1	3.C FE	997,340	96.313	963,130	1,000,000	963,130	127,866	244	0	0	3.150	3.180	AO	7,875	31,500	07/18/2016.	10/01/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89153V AL 3	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	1,021,560	111.042	1,110,420	1,000,000	1,007,786	0	(2,218)	0	0	3.750	3.495	AO	8,438	37,500	02/18/2014.	04/10/2024.
89153V AP 4	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	998,110	101.174	1,011,740	1,000,000	999,850	0	284	0	0	2.750	2.780	JD	917	27,500	06/16/2014.	06/19/2021.
89153V AS 8	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	1,000,000	106.885	1,068,850	1,000,000	1,000,000	0	0	0	0	2.434	2.434	JJ	11,562	24,340	07/08/2019.	01/10/2025.
892331 AC 3	TOYOTA MOTOR CORP		D		1.E FE	3,000,000	107.863	3,235,890	3,000,000	3,000,000	0	0	0	0	3.419	3.419	JJ	45,872	102,570	07/10/2018.	07/20/2023.
902133 AM 9	TYCO ELECTRONICS		D	1	2.A FE	996,070	102.764	1,027,640	1,000,000	999,480	0	441	0	0	3.500	3.547	FA	14,389	35,000	01/31/2012.	02/03/2022.
902133 AR 8	TYCO ELECTRONICS		D	1	1.G FE	996,140	108.316	1,083,160	1,000,000	998,443	0	396	0	0	3.450	3.496	FA	14,375	34,500	07/28/2014.	08/01/2024.
902133 AU 1	TYCO ELECTRONICS		D	1	1.G FE	991,990	111.152	1,111,520	1,000,000	994,411	0	743	0	0	3.125	3.219	FA	11,806	31,250	07/31/2017.	08/15/2027.
90352J AE 3	UBS GROUP FUNDING (144A)		D	2	1.G FE	500,000	103.704	518,520	500,000	500,000	0	0	0	0	2.859	2.859	FA	5,361	14,295	08/07/2017.	08/15/2023.
Q9395* AA 4	VICINITY CENTERS		D	1	1.F	7,000,000	112.303	7,861,210	7,000,000	7,000,000	0	0	0	0	3.860	3.860	JD	7,506	270,200	09/23/2015.	12/21/2025.
961214 DK 6	WESTPAC BANKING CORP		D		1.D FE	999,150	113.344	1,133,440	1,000,000	999,413	0	79	0	0	3.350	3.360	MS	10,515	33,500	02/27/2017.	03/08/2027.
961214 DQ 3	WESTPAC BANKING CORP		D		1.D FE	998,370	103.466	1,034,660	1,000,000	999,490	0	331	0	0	2.500	2.535	JD	208	25,000	06/21/2017.	06/28/2022.
961214 DW 0	WESTPAC BANKING CORP		D		1.D FE	993,960	115.171	1,151,710	1,000,000	995,505	0	550	0	0	3.400	3.472	JJ	14,733	34,000	01/18/2018.	01/25/2028.
961214 EC 3	WESTPAC BANKING CORP		D		1.D FE	2,998,890	108.791	3,263,730	3,000,000	2,999,201	0	211	0	0	3.300	3.308	FA	34,375	99,000	02/19/2019.	02/26/2024.
			..		0.	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						1,535,365,556	XXX	1,671,557,129	1,530,272,533	1,531,993,307	194,142	(693,296)	0	0	XXX	XXX	XXX	13,144,455	48,908,064	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
02660T BM 4	AHM 2004-3 3A CMO		..	4	1.A FM	1,450,306	100.347	1,632,958	1,627,309	1,389,411	0	24,722	0	0	1.831	3.460	MON	2,483	42,539	04/25/2007.	10/25/2034.
66987X CD 5	NHEL 2003-1 A1		..	4	1.A FM	33,109	99.705	37,714	37,825	25,843	0	41	0	0	0.908	2.190	MON	3	539	06/04/2003.	05/25/2033.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,483,415	XXX	1,670,672	1,665,134	1,415,253	0	24,763	0	0	XXX	XXX	XXX	2,486	43,078	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06539W BA 3	BANK 2020-BN25 A4		..	4	1.A FM	6,059,520	106.278	6,376,694	6,000,000	6,054,190	0	(5,330)	0	0	2.399	2.285	MON	11,995	119,950	01/27/2020.	01/15/2063.
12655Q AA 3	CSMC 2020-WEST A		..	4	1.A FE	10,299,950	99.528	9,952,800	10,000,000	10,276,151	0	(23,799)	0	0	3.040	2.699	MON	25,336	253,358	02/05/2020.	02/15/2035.
38406H AA 0	GRCE 2014-GRCE A		..	4	1.A FM	10,299,949	99.988	9,998,881	10,000,000	10,012,933	0	(47,375)	0	0	3.368	2.898	MON	28,073	336,870	05/21/2014.	06/10/2028.
36192B AZ 0	GSMS 2012-GC6 AAB		..	4	1.A FM	505,289	100.438	498,203	496,027	495,890	70	(752)	0	0	3.314	3.030	MON	1,370	16,438	01/25/2012.	01/10/2045.
36192B AZ 0	GSMS 2012-GC6 AAB		..	4	1.A FM	486,663	100.438	481,596	479,493	479,360	(70)	(590)	0	0	3.314	3.088	MON	1,324	15,890	01/24/2012.	01/10/2045.
92936Y AC 5	WFRBS 2012-C8 A3		..	4	1.A FM	2,624,535	102.884	2,726,445	2,650,000	2,642,404	0	2,968	0	0	3.001	3.140	MON	6,627	79,527	06/03/2014.	08/15/2045.
			..		0.	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						30,275,906	XXX	30,034,619	29,625,520	29,960,928	0	(74,877)	0	0	XXX	XXX	XXX	74,725	822,034	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
52204P AW 9	LIFT 1A D2		..	4	6. *	1	0.000	0	8,218,258	0	0	0	0	0	8.000	521.712	MON	0	0	06/13/2001.	07/15/2031.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1	XXX	0	8,218,258	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						1,567,124,878	XXX	1,703,262,420	1,569,781,444	1,563,369,488	194,142	(743,410)	0	0	XXX	XXX	XXX	13,221,666	49,773,176	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						3,765,242,533	XXX	3,998,913,356	3,626,845,913	3,694,814,200	351,702	(14,740,584)	0	0	XXX	XXX	XXX	35,727,531	118,753,528	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						81,792,904	XXX	87,395,912	82,360,242	81,940,396	0	4,952	0	0	XXX	XXX	XXX	200,280	2,326,280	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						32,677,979	XXX	32,528,908	32,002,340	32,349,325	0	(87,318)	0	0	XXX	XXX	XXX	80,667	893,338	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						22,103,279	XXX	24,200,781	30,303,054	22,052,938	0	(4,000)	0	0	XXX	XXX	XXX	179,584	778,333	XXX	XXX
8399999. Grand Total - Bonds						3,901,816,695	XXX	4,143,038,957	3,771,511,549	3,831,156,860	351,702	(14,826,951)	0	0	XXX	XXX	XXX	36,188,062	122,751,479	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1,429,044,758	1B	548,921,431	1C	355,978,298	1D	114,430,162	1E	166,746,137
2A	299,226,879	2B	228,518,551	2C	115,514,872				
3A	7,714,969	3B	5,267,206	3C	4,193,953				
4A	2,555,134	4B	0	4C	0				
5A	0	5B	27,749,979	5C	0				
6	3,230								

1F	302,514,069	1G	..222,777,234

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G 0
2A 0	2B 0	2C 0				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
89440# 10 7	TRAVELERS GLOBAL INC			100.000	112,894,894	1,128,948.000	112,894,894	483,688,130	0	48,000,000	0	(152,660,648)	0	(152,660,648)	0	10/22/2014.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					112,894,894	XXX	112,894,894	483,688,130	0	48,000,000	0	(152,660,648)	0	(152,660,648)	0	XXX	XXX
9899999. Total Common and Preferred Stock					112,894,894	XXX	112,894,894	483,688,130	0	48,000,000	0	(152,660,648)	0	(152,660,648)	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G
2A 0	2B 0	2C 0				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 YP 9	U S TREASURY NOTES 1.500 2021 10		06/23/2020	CITIGROUP GLOBAL MARKETS		25,444,420	25,000,000	56,046
38382D MM 8	GNR 2020-21 CD CMO 2.250 2050 02		02/21/2020	CREDIT SUISSE FIRST BOSTON		11,661,055	11,550,066	19,491
0599999.	Total - Bonds - U.S. Government					37,105,474	36,550,066	75,537
Bonds - U.S. States, Territories and Possessions								
97705M QQ 1	WISCONSIN GENERAL OBLIG 2.297 2030 05		01/23/2020	JEFFERIES & CO INC		6,000,000	6,000,000	0
1799999.	Total - Bonds - U.S. States, Territories & Possessions					6,000,000	6,000,000	0
Bonds - U.S. Political Subdivisions of States								
091212 FM 7	BIRMINGHAM PUBLIC SCHOOL 4.000 2036 05		05/28/2020	STIFEL NICOLAUS & CO INC		2,044,466	1,705,000	0
091212 FN 5	BIRMINGHAM PUBLIC SCHOOL 4.000 2037 05		05/28/2020	STIFEL NICOLAUS & CO INC		4,802,268	4,025,000	0
091212 FP 0	BIRMINGHAM PUBLIC SCHOOL 4.000 2038 05		05/28/2020	STIFEL NICOLAUS & CO INC		4,899,257	4,120,000	0
093887 NC 7	BLOOMFIELD HILLS SCH DIS 2.000 2033 05		10/02/2020	J P MORGAN CHASE SECURITIES INC		2,127,341	2,080,000	0
093887 ND 5	BLOOMFIELD HILLS SCH DIS 2.000 2034 05		10/02/2020	J P MORGAN CHASE SECURITIES INC		2,471,866	2,440,000	0
093887 NE 3	BLOOMFIELD HILLS SCH DIS 2.000 2035 05		10/02/2020	J P MORGAN CHASE SECURITIES INC		2,043,812	2,035,000	0
093887 NF 0	BLOOMFIELD HILLS SCH DIS 2.000 2036 05		10/02/2020	J P MORGAN CHASE SECURITIES INC		2,649,387	2,660,000	0
093887 NG 8	BLOOMFIELD HILLS SCH DIS 2.000 2037 05		10/02/2020	J P MORGAN CHASE SECURITIES INC		2,272,578	2,295,000	0
093887 NH 6	BLOOMFIELD HILLS SCH DIS 2.000 2038 05		10/02/2020	J P MORGAN CHASE SECURITIES INC		2,750,084	2,795,000	0
093887 NJ 2	BLOOMFIELD HILLS SCH DIS 2.000 2039 05		10/02/2020	J P MORGAN CHASE SECURITIES INC		1,753,984	1,795,000	0
093887 NK 9	BLOOMFIELD HILLS SCH DIS 2.125 2040 05		10/02/2020	J P MORGAN CHASE SECURITIES INC		2,860,233	2,890,000	0
093887 NL 7	BLOOMFIELD HILLS SCH DIS 2.125 2041 05		10/02/2020	J P MORGAN CHASE SECURITIES INC		2,889,314	2,940,000	0
093887 NM 5	BLOOMFIELD HILLS SCH DIS 2.125 2042 05		10/02/2020	J P MORGAN CHASE SECURITIES INC		1,758,708	1,800,000	0
134159 ZG 0	CAMPBELL UHSD GO TAXABLE .323 2022 08		09/24/2020	RBC CAPITAL MARKETS		340,000	340,000	0
134159 ZH 8	CAMPBELL UHSD GO TAXABLE .359 2023 08		09/24/2020	RBC CAPITAL MARKETS		250,000	250,000	0
134159 ZJ 4	CAMPBELL UHSD GO TAXABLE .541 2024 08		09/24/2020	RBC CAPITAL MARKETS		250,000	250,000	0
134159 ZK 1	CAMPBELL UHSD GO TAXABLE .701 2025 08		09/24/2020	RBC CAPITAL MARKETS		775,000	775,000	0
134159 ZL 9	CAMPBELL UHSD GO TAXABLE .893 2026 08		09/24/2020	RBC CAPITAL MARKETS		1,250,000	1,250,000	0
134159 ZM 7	CAMPBELL UHSD GO TAXABLE 1.043 2027 08		09/24/2020	RBC CAPITAL MARKETS		2,120,000	2,120,000	0
134159 ZN 5	CAMPBELL UHSD GO TAXABLE 1.259 2028 08		09/24/2020	RBC CAPITAL MARKETS		1,875,000	1,875,000	0
134159 ZP 0	CAMPBELL UHSD GO TAXABLE 1.379 2029 08		09/24/2020	RBC CAPITAL MARKETS		2,600,000	2,600,000	0
134159 ZQ 8	CAMPBELL UHSD GO TAXABLE 1.479 2030 08		09/24/2020	RBC CAPITAL MARKETS		1,300,000	1,300,000	0
134159 ZR 6	CAMPBELL UHSD GO TAXABLE 1.609 2031 08		09/24/2020	RBC CAPITAL MARKETS		825,000	825,000	0
134159 ZS 4	CAMPBELL UHSD GO TAXABLE 1.709 2032 08		09/24/2020	RBC CAPITAL MARKETS		800,000	800,000	0
134159 ZT 2	CAMPBELL UHSD GO TAXABLE 1.779 2033 08		09/24/2020	RBC CAPITAL MARKETS		630,000	630,000	0
134159 ZU 9	CAMPBELL UHSD GO TAXABLE 1.899 2034 08		09/24/2020	RBC CAPITAL MARKETS		660,000	660,000	0
139015 RG 8	CANYON ISD GENERAL OBLIG 3.000 2031 02		04/23/2020	RBC CAPITAL MARKETS		2,486,194	2,285,000	0
166394 BP 0	CHESTERFIELD CO GENERAL 2.000 2038 01		07/08/2020	MORGAN STANLEY		2,985,000	2,985,000	0
166394 BQ 8	CHESTERFIELD CO GENERAL 2.000 2039 01		07/08/2020	MORGAN STANLEY		2,962,135	2,985,000	0
17741R GF 9	CITRUS CCD GO TAXABLE RE 1.454 2028 08		07/22/2020	PIPER JAFFRAY		1,000,000	1,000,000	0
17741R GG 7	CITRUS CCD GO TAXABLE RE 1.524 2029 08		07/22/2020	PIPER JAFFRAY		1,300,000	1,300,000	0
17741R GH 5	CITRUS CCD GO TAXABLE RE 1.614 2030 08		07/22/2020	PIPER JAFFRAY		1,215,000	1,215,000	0
17741R GJ 1	CITRUS CCD GO TAXABLE RE 1.754 2031 08		07/22/2020	PIPER JAFFRAY		1,850,000	1,850,000	0
17741R GK 8	CITRUS CCD GO TAXABLE RE 1.854 2032 08		07/22/2020	PIPER JAFFRAY		1,000,000	1,000,000	0
194741 HU 1	COLLIN CO CCD GO S2020A 3.000 2039 08		04/08/2020	SIEBERT WILLIAMS SHANK & CO LLC		5,048,450	5,000,000	0
194741 HV 9	COLLIN CO CCD GO S2020A 3.000 2040 08		04/08/2020	SIEBERT WILLIAMS SHANK & CO LLC		5,525,356	5,490,000	0
208418 R8 8	CONROE ISD GO S2020 (PSF 2.550 2039 02		01/10/2020	CITIGROUP GLOBAL MARKETS		6,882,773	6,945,000	0
232769 GN 3	CYPRESS-FAIRBANKS ISD GO 2.250 2040 02		06/26/2020	PIPER JAFFRAY		9,952,700	10,000,000	0
239019 3T 7	DAVIS CO SCH DIST GO S20 2.500 2037 06		04/17/2020	J P MORGAN CHASE SECURITIES INC		2,546,430	2,550,000	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
239019 3U 4	DAVIS CO SCH DIST GO S20 2.500 2038 06		04/17/2020	J P MORGAN CHASE SECURITIES INC		2,596,120	2,615,000	0
239019 3V 2	DAVIS CO SCH DIST GO S20 2.500 2039 06		04/17/2020	J P MORGAN CHASE SECURITIES INC		2,643,820	2,680,000	0
239019 3W 0	DAVIS CO SCH DIST GO S20 2.625 2040 06		04/17/2020	J P MORGAN CHASE SECURITIES INC		2,747,828	2,750,000	0
339832 EM 5	FLORAL PARK-BELLEROSE SD 2.000 2034 12		06/03/2020	FHN FINANCIAL		764,445	775,000	0
339832 EN 3	FLORAL PARK-BELLEROSE SD 2.125 2035 12		06/03/2020	FHN FINANCIAL		785,355	790,000	0
339832 EP 8	FLORAL PARK-BELLEROSE SD 2.125 2036 12		06/03/2020	FHN FINANCIAL		799,454	810,000	0
339832 EQ 6	FLORAL PARK-BELLEROSE SD 2.125 2037 12		06/03/2020	FHN FINANCIAL		821,444	825,000	0
339832 ER 4	FLORAL PARK-BELLEROSE SD 2.250 2038 12		06/03/2020	FHN FINANCIAL		834,911	845,000	0
339832 ES 2	FLORAL PARK-BELLEROSE SD 2.250 2039 12		06/03/2020	FHN FINANCIAL		848,911	865,000	0
339832 ET 0	FLORAL PARK-BELLEROSE SD 2.375 2040 12		06/03/2020	FHN FINANCIAL		880,017	885,000	0
347550 ND 3	FORT LAUDERDALE GENERAL 2.375 2036 07		01/28/2020	MORGAN STANLEY		2,678,317	2,675,000	0
347550 PK 5	FORT LAUDERDALE GENERAL 2.375 2036 07		01/29/2020	J P MORGAN CHASE SECURITIES INC		3,282,733	3,285,000	0
426056 V9 5	HENRICO CO GENERAL OBLIG 2.000 2038 08		06/16/2020	J P MORGAN CHASE SECURITIES INC		5,241,150	5,265,000	0
462611 QK 3	IOWA WESTERN CCD GO S202 3.500 2033 06		04/17/2020	MORGAN STANLEY		645,150	575,000	0
462611 QL 1	IOWA WESTERN CCD GO S202 3.500 2034 06		04/17/2020	MORGAN STANLEY		668,496	600,000	0
462611 QM 9	IOWA WESTERN CCD GO S202 3.500 2035 06		04/17/2020	MORGAN STANLEY		692,031	625,000	0
462611 QN 7	IOWA WESTERN CCD GO S202 3.500 2036 06		04/17/2020	MORGAN STANLEY		715,247	650,000	0
462611 QP 2	IOWA WESTERN CCD GO S202 3.500 2037 06		04/17/2020	MORGAN STANLEY		738,153	675,000	0
462611 QQ 0	IOWA WESTERN CCD GO S202 3.500 2038 06		04/17/2020	MORGAN STANLEY		789,148	725,000	0
462611 QS 6	IOWA WESTERN CCD GO S202 3.500 2040 06		04/17/2020	MORGAN STANLEY		837,054	775,000	0
486063 C9 9	KATY ISD GO S2020 (PSF) 3.000 2035 02		04/22/2020	RBC CAPITAL MARKETS		2,283,895	2,135,000	0
486063 D2 3	KATY ISD GO S2020 (PSF) 3.000 2036 02		04/22/2020	RBC CAPITAL MARKETS		2,378,755	2,235,000	0
486063 D3 1	KATY ISD GO S2020 (PSF) 3.000 2037 02		04/22/2020	RBC CAPITAL MARKETS		3,668,276	3,470,000	0
498531 PM 8	KLEIN ISD GENERAL OBLIGA 3.000 2036 08		04/16/2020	JEFFERIES & CO INC		6,913,563	6,455,000	0
529063 WM 7	LEXINGTON CO SCH DIST #1 1.875 2037 02		09/01/2020	CITIGROUP GLOBAL MARKETS		8,819,010	8,900,000	0
529063 WN 5	LEXINGTON CO SCH DIST #1 1.875 2038 02		09/01/2020	CITIGROUP GLOBAL MARKETS		8,912,345	9,065,000	0
54589T JR 4	LOUDOUN CO GENERAL OBLIG 2.125 2037 12		05/21/2020	MORGAN STANLEY		7,437,027	7,475,000	0
55844R UL 6	MADISON TXBL REF GO S202 .280 2023 10		09/16/2020	MORGAN STANLEY		14,860,000	14,860,000	0
567527 UF 1	MARICOPA CO UHSD #214 TO 3.000 2039 07		03/04/2020	STIFEL NICOLAUS & CO INC		7,111,207	6,585,000	0
602409 LM 4	MILWAUKEE METRO SEWER DI 2.500 2037 10		04/16/2020	J P MORGAN CHASE SECURITIES INC		4,693,326	4,700,000	0
602409 LN 2	MILWAUKEE METRO SEWER DI 2.500 2038 10		04/16/2020	J P MORGAN CHASE SECURITIES INC		4,819,413	4,855,000	0
604617 BU 3	MIRACOSTA CCD GO S2020B 2.000 2037 08		08/19/2020	MORGAN STANLEY		4,981,037	4,950,000	0
604617 BV 1	MIRACOSTA CCD GO S2020B 2.000 2038 08		08/19/2020	MORGAN STANLEY		5,414,418	5,400,000	0
62451F JW 1	MOUNTAIN VIEW-WHISMAN SD 3.000 2034 09		05/01/2020	RBC CAPITAL MARKETS		261,265	250,000	0
62451F JY 7	MOUNTAIN VIEW-WHISMAN SD 3.000 2036 09		05/01/2020	RBC CAPITAL MARKETS		697,970	675,000	0
62451F KA 7	MOUNTAIN VIEW-WHISMAN SD 3.000 2038 09		05/01/2020	RBC CAPITAL MARKETS		945,563	925,000	0
62451F KB 5	MOUNTAIN VIEW-WHISMAN SD 3.000 2039 09		05/01/2020	RBC CAPITAL MARKETS		767,035	755,000	0
62451F KC 3	MOUNTAIN VIEW-WHISMAN SD 3.000 2040 09		05/01/2020	RBC CAPITAL MARKETS		667,570	660,000	0
639905 EN 4	NEENAH JT SCH DIST GO S2 3.000 2037 03		06/25/2020	MORGAN STANLEY		7,389,602	6,880,000	0
660266 JX 6	NORTH KANSAS CITY SD #74 2.000 2039 03		07/29/2020	RAYMOND JAMES & ASSOC		6,858,741	6,880,000	0
678519 G6 0	OKLAHOMA CITY GEN OBLIG 4.000 2037 03		03/31/2020	J P MORGAN CHASE SECURITIES INC		3,062,961	2,700,000	21,900
733794 JV 4	PORT CHESTER-RYE UNION F 2.375 2040 06		06/02/2020	J P MORGAN CHASE SECURITIES INC		5,346,767	5,385,000	0
801315 LK 6	SANTA BARBARA USD GO REF 1.603 2028 08		07/01/2020	MORGAN STANLEY		370,000	370,000	0
801315 LL 4	SANTA BARBARA USD GO REF 1.653 2029 08		07/01/2020	MORGAN STANLEY		590,000	590,000	0
801315 LM 2	SANTA BARBARA USD GO REF 1.703 2030 08		07/01/2020	MORGAN STANLEY		535,000	535,000	0
801315 LN 0	SANTA BARBARA USD GO REF 1.853 2031 08		07/01/2020	MORGAN STANLEY		1,095,000	1,095,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
801315 LP 5	SANTA BARBARA USD GO REF 1.953 2032 08		07/01/2020	MORGAN STANLEY		1,085,000	1,085,000	0
801315 LT 7	SANTA BARBARA USD GO REF 2.652 2038 08		07/01/2020	MORGAN STANLEY		1,450,000	1,450,000	0
80381L CF 9	SARPY CO SCH DIST #1 GO 4.000 2040 12		05/07/2020	DA DAVIDSON		1,133,810	1,000,000	0
804350 HW 9	SAUK PRAIRIE SCH DIST GO 2.125 2036 03		06/24/2020	ROBERT W BAIRD & CO		2,173,291	2,195,000	0
804350 HX 7	SAUK PRAIRIE SCH DIST GO 2.125 2037 03		06/24/2020	ROBERT W BAIRD & CO		1,965,460	2,000,000	0
804350 HY 5	SAUK PRAIRIE SCH DIST GO 2.250 2038 03		06/24/2020	ROBERT W BAIRD & CO		2,898,888	2,920,000	0
804350 HZ 2	SAUK PRAIRIE SCH DIST GO 2.250 2039 03		06/24/2020	ROBERT W BAIRD & CO		1,773,370	1,795,000	0
804350 JA 5	SAUK PRAIRIE SCH DIST GO 2.250 2040 03		06/24/2020	ROBERT W BAIRD & CO		1,638,671	1,670,000	0
834666 MJ 5	SOMERSET CO IMPT AUTH RE 1.875 2034 09		08/26/2020	NW CAPITAL		1,145,515	1,145,000	0
834666 MK 2	SOMERSET CO IMPT AUTH RE 1.875 2035 09		08/26/2020	NW CAPITAL		1,150,694	1,165,000	0
834666 ML 0	SOMERSET CO IMPT AUTH RE 2.000 2036 09		08/26/2020	NW CAPITAL		1,181,765	1,185,000	0
834666 MM 8	SOMERSET CO IMPT AUTH RE 2.000 2037 09		08/26/2020	NW CAPITAL		603,912	610,000	0
834666 MN 6	SOMERSET CO IMPT AUTH RE 2.000 2038 09		08/26/2020	NW CAPITAL		608,921	620,000	0
834666 MP 1	SOMERSET CO IMPT AUTH RE 2.125 2039 09		08/26/2020	NW CAPITAL		1,251,205	1,260,000	0
834666 MQ 9	SOMERSET CO IMPT AUTH RE 2.125 2040 09		08/26/2020	NW CAPITAL		1,265,378	1,285,000	0
834666 MR 7	SOMERSET CO IMPT AUTH RE 2.250 2041 09		08/26/2020	NW CAPITAL		1,312,804	1,315,000	0
2499999.	Total - Bonds - U.S. Political Subdivisions of States					257,280,548	253,035,000	21,900
Bonds - U.S. Special Revenue and Special Assessment								
118217 AV 0	BUCKEYE TOBACCO SETTLEME 6.250 2037 06		03/20/2020	J P MORGAN CHASE SECURITIES INC		27,351,773	25,605,000	502,320
246428 L2 0	DELAWARE TRANS AUTH TRAN 4.000 2037 07		08/26/2020	J P MORGAN CHASE SECURITIES INC		981,000	800,000	0
246428 L3 8	DELAWARE TRANS AUTH TRAN 4.000 2038 07		08/26/2020	J P MORGAN CHASE SECURITIES INC		1,222,170	1,000,000	0
246428 L4 6	DELAWARE TRANS AUTH TRAN 4.000 2039 07		08/26/2020	J P MORGAN CHASE SECURITIES INC		852,670	700,000	0
542424 WH 5	LONG BEACH HARBOR REV S2 4.000 2021 07		05/12/2020	CITIGROUP GLOBAL MARKETS		9,832,025	9,500,000	0
59447T A8 6	MICHIGAN FIN AUTH CLEAN .800 2025 10		10/02/2020	MORGAN STANLEY		8,465,000	8,465,000	0
59447T A9 4	MICHIGAN FIN AUTH CLEAN .966 2026 10		10/02/2020	MORGAN STANLEY		1,000,000	1,000,000	0
59447T B6 9	MICHIGAN FIN AUTH DRINK .800 2025 10		10/02/2020	MORGAN STANLEY		1,240,000	1,240,000	0
59447T B7 7	MICHIGAN FIN AUTH DRINK .966 2026 10		10/02/2020	MORGAN STANLEY		300,000	300,000	0
60636U JN 0	MISSOURI ENV IMP & ENERG .453 2023 01		11/12/2020	BAS-MERRILL LYNCH		7,250,000	7,250,000	0
641480 KP 2	NEVADA HIGHWAY IMPT REV 1.750 2034 12		09/10/2020	CITIGROUP GLOBAL MARKETS		5,118,543	5,125,000	0
641480 KQ 0	NEVADA HIGHWAY IMPT REV 1.750 2035 12		09/10/2020	CITIGROUP GLOBAL MARKETS		5,159,877	5,215,000	0
641480 KR 8	NEVADA HIGHWAY IMPT REV 1.875 2036 12		09/10/2020	CITIGROUP GLOBAL MARKETS		5,306,230	5,310,000	0
64579F R4 7	NEW JERSEY HEALTH FAC AU 5.625 2037 07		03/17/2020	MORGAN STANLEY		5,524,262	5,260,000	64,106
646136 E3 1	NEW JERSEY TRANS AUTH S2 5.000 2042 06		03/20/2020	J P MORGAN CHASE SECURITIES INC		17,266,893	16,865,000	231,894
662903 ZM 8	NORTH TEXAS WATER REGL W 2.000 2038 09		07/22/2020	RAYMOND JAMES & ASSOC		6,109,945	6,105,000	0
662903 ZN 6	NORTH TEXAS WATER REGL W 2.000 2039 09		07/22/2020	RAYMOND JAMES & ASSOC		6,195,680	6,225,000	0
68607D VE 2	OREGON DEPT OF TRANS HWY 1.330 2028 11		09/29/2020	MORGAN STANLEY		17,271,103	17,235,000	3,742
74526L FC 2	PUERTO RICO HOUSING FIN 5.000 2025 12		09/30/2020	GOLDMAN SACHS & CO		1,205,770	1,000,000	0
3132CW HR 8	FHLMC PASS THR #SB0240 2.500 2035 01		01/24/2020	AMHERST PIERPONT SEC		10,341,059	10,191,374	12,031
3140QC SP 2	FNMA PASS THRU #CA5025 2.500 2035 01		01/16/2020	CITIGROUP GLOBAL MARKETS		10,312,284	10,163,798	14,116
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					148,306,285	144,555,171	828,210
Bonds - Industrial and Miscellaneous								
00287Y CU 1	ABBVIE INC 2.800 2023 03		05/14/2020	EXCHANGED		1,021,620	1,000,000	4,589
049560 AT 2	ATMOS ENERGY CORP 1.500 2031 01		10/19/2020	MUFG SECURITIES AMERICAS INC		5,036,250	5,000,000	4,167
052769 AG 1	AUTODESK INC 2.850 2030 01		01/22/2020	TD SECURITIES		2,017,680	2,000,000	1,583
053015 AF 0	AUTOMATIC DATA PROCESSIN 1.250 2030 09		09/15/2020	BAS-MERRILL LYNCH		2,976,300	3,000,000	3,542
09247X AQ 4	BLACKROCK INC 2.400 2030 04		01/16/2020	J P MORGAN CHASE SECURITIES INC		1,998,400	2,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
11575T AB 4	BROWN UNIVERSITY REV (TA 1.914 2030 09		05/20/2020	BAS-MERRILL LYNCH		3,000,000	3,000,000	0
15189Y AF 3	CENTERPOINT ENERGY RESOU 1.750 2030 10		09/28/2020	WELLS FARGO SECURITIES		3,016,140	3,000,000	0
202795 JR 2	COMMONWEALTH EDISON 2.200 2030 03		02/18/2020	BAS-MERRILL LYNCH		4,984,800	5,000,000	0
207651 F@ 4	CONNECTICUT NATURAL GAS 2.020 2030 12		09/22/2020	SMBC NIKKO SEC		2,000,000	2,000,000	0
29365T AK 0	ENTERGY TEXAS INC 1.750 2031 03		09/28/2020	BAS-MERRILL LYNCH		4,981,500	5,000,000	0
29379V BX 0	ENTERPRISE PRODUCTS OPER 2.800 2030 01		01/06/2020	CITIGROUP GLOBAL MARKETS		3,996,840	4,000,000	0
31620M BJ 4	FIDELITY NATIONAL INFORM 3.750 2029 05		01/30/2020	U S BANCORP		6,685,860	6,000,000	45,000
37331N AK 7	GEORGIA-PACIFIC CORP (14 2.300 2030 04		12/09/2020	WELLS FARGO SECURITIES		3,190,980	3,000,000	7,858
455168 GD 0	INDIANA UNIVERSITY (TAXA 2.516 2033 06		01/23/2020	GOLDMAN SACHS & CO		1,220,000	1,220,000	0
57629W CQ 1	MASSMUTUAL GLOBAL FUNDIN 2.350 2027 01		01/09/2020	J P MORGAN CHASE SECURITIES INC		5,986,920	6,000,000	0
631005 BJ 3	NARRAGANSETT ELECTRIC (1 3.395 2030 04	C	04/07/2020	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000	0
649840 CS 2	NY STATE ELECTRIC & GAS 1.950 2030 10		09/23/2020	MIZUHO INTERNATIONAL PLC		4,986,900	5,000,000	0
694308 JK 4	PACIFIC GAS & ELECTRIC 3.750 2028 07		07/01/2020	EXCHANGED		523,350	500,000	0
694308 JL 2	PACIFIC GAS & ELECTRIC 3.450 2025 07		07/01/2020	EXCHANGED		523,350	500,000	0
71427Q AB 4	PERNOD RICARD INTERNATIO 1.625 2031 04	C	09/28/2020	BAS-MERRILL LYNCH		4,957,900	5,000,000	0
74368C AY 0	PROTECTIVE LIFE GLOBAL (1.737 2030 09	C	09/14/2020	U S BANCORP		10,000,000	10,000,000	0
75513E BW 0	RAYTHEON TECHNOLOGIES CO 2.500 2022 12		06/10/2020	EXCHANGED		4,131,360	4,000,000	48,611
75513E CF 6	RAYTHEON TECHNOLOGIES CO 3.700 2023 12		06/10/2020	EXCHANGED		1,464,312	1,360,000	24,461
75513E CH 2	RAYTHEON TECHNOLOGIES CO 3.500 2027 03		06/10/2020	EXCHANGED		1,085,200	1,000,000	8,264
842638 J* 0	SOUTHERN CONNECTICUT GAS 1.870 2030 12		09/22/2020	SMBC NIKKO SEC		10,000,000	10,000,000	0
857477 BG 7	STATE STREET CORP 2.400 2030 01		01/21/2020	GOLDMAN SACHS & CO		2,987,820	3,000,000	0
88213A HP 3	TEXAS A & M UNIV REV TXB 3.231 2027 05		09/22/2020	RBC CAPITAL MARKETS		5,714,350	5,000,000	57,889
910637 V* 5	UNITED ILLUMINATING COMP 2.020 2030 12		09/22/2020	SMBC NIKKO SEC		2,000,000	2,000,000	0
914744 AF 4	UNIVERSITY OF NOTRE DAME 1.637 2030 02		06/04/2020	BAS-MERRILL LYNCH		38,750,000	38,750,000	0
N4281@ CA 1	KONINKLIJKE VOPAK NV 3.300 2030 12	D	07/01/2020	MIZUHO INTERNATIONAL PLC		1,000,000	1,000,000	0
06539W BA 3	BANK 2020-BN25 A4 2.399 2063 01		01/27/2020	WELLS FARGO SECURITIES		6,059,520	6,000,000	4,798
12655Q AA 3	CSMC 2020-WEST A 3.040 2035 02		02/05/2020	CREDIT SUISSE FIRST BOSTON		10,299,950	10,000,000	16,046
3899999.	Total - Bonds - Industrial and Miscellaneous					160,597,302	158,330,000	226,808
8399997.	Total - Bonds - Part 3					609,289,609	598,470,237	1,152,455
8399998.	Total - Bonds - Summary Item from Part 5					106,531,473	106,249,159	373,888
8399999.	Total - Bonds					715,821,082	704,719,396	1,526,343
9999999.	Total - Bonds, Preferred and Common Stocks					715,821,082	XXX	1,526,343

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912828 L9 9	U S TREASURY NOTES 1.375	..	10/31/2020.	MATURED		10,000,000	10,000,000	9,957,065	9,988,487	0	11,513	0	11,513	0	10,000,000	0	0	0	137,500	10/31/2020.
912828 VZ 0	U S TREASURY NOTES 2.000	..	09/30/2020.	MATURED		5,000,000	5,000,000	5,006,853	5,004,048	0	(4,048)	0	(4,048)	0	5,000,000	0	0	0	100,000	09/30/2020.
912828 Y4 6	U S TREASURY NOTES 2.625	..	07/31/2020.	MATURED		5,000,000	5,000,000	5,003,337	5,001,353	0	(1,353)	0	(1,353)	0	5,000,000	0	0	0	131,250	07/31/2020.
912828 4Q 0	U S TREASURY NOTES 2.500	..	05/31/2020.	MATURED		10,000,000	10,000,000	9,992,221	9,997,270	0	2,730	0	2,730	0	10,000,000	0	0	0	125,000	05/31/2020.
876780 AA 5	TAYARRA LTD 3.628	D	11/15/2020.	REDEEMED		196,119	196,119	196,119	196,117	0	1	0	1	0	196,119	0	0	0	4,468	02/15/2022.
36202D QY 0	GNMA II PASS #3171 5.500	..	12/20/2020.	PAID ON PRINCIPAL		4,280	4,280	4,088	4,100	0	179	0	179	0	4,280	0	0	0	123	12/20/2031.
36202D 6D 8	GNMA II PASS #3568 5.000	..	12/20/2020.	PAID ON PRINCIPAL		44,414	44,414	42,645	43,135	0	1,279	0	1,279	0	44,414	0	0	0	1,271	06/20/2034.
36202E UR 8	GNMA II PASS #4192 4.500	..	12/20/2020.	PAID ON PRINCIPAL		117,455	117,455	107,251	108,834	0	8,621	0	8,621	0	117,455	0	0	0	2,781	07/20/2038.
36202E XT 1	GNMA II PASS #4290 5.500	..	12/20/2020.	PAID ON PRINCIPAL		49,885	49,885	49,698	49,684	0	202	0	202	0	49,885	0	0	0	1,540	11/20/2038.
38378X PZ 8	GNR 2014-130 A (PROJEC 2.099	..	12/16/2020.	PAID ON PRINCIPAL		5,258,770	5,258,770	5,235,968	5,250,303	0	8,467	0	8,467	0	5,258,770	0	0	0	90,461	06/16/2040.
38380M 7A 3	GNR 2019-55 AE (PROJEC 3.000	..	12/16/2020.	PAID ON PRINCIPAL		2,592,186	2,592,186	2,619,728	2,618,381	0	(26,195)	0	(26,195)	0	2,592,186	0	0	0	55,890	12/16/2059.
83162C VV 2	SBAP 2013-20J 1 3.370	..	10/01/2020.	PAID ON PRINCIPAL		689,407	689,407	691,777	688,030	0	1,377	0	1,377	0	689,407	0	0	0	16,959	10/01/2033.
83162C VY 6	SBAP 2013-20L 1 3.380	..	12/01/2020.	PAID ON PRINCIPAL		415,972	415,972	416,752	414,105	0	1,867	0	1,867	0	415,972	0	0	0	11,090	12/01/2033.
83162C ZW 6	SBAP 2018-20J 1 3.770	..	10/01/2020.	PAID ON PRINCIPAL		405,740	405,740	405,724	405,453	0	286	0	286	0	405,740	0	0	0	11,308	10/01/2038.
83162C B8 5	SBAP 2019-20E 1 2.880	..	11/01/2020.	PAID ON PRINCIPAL		172,879	172,879	172,879	172,848	0	32	0	32	0	172,879	0	0	0	3,865	05/01/2039.
831641 FL 4	SBIC 2018-10B 1 3.548	..	09/10/2020.	PAID ON PRINCIPAL		758,540	758,540	758,540	758,443	0	97	0	97	0	758,540	0	0	0	17,604	09/10/2028.
0599999.	Total - Bonds - U.S. Government					40,705,647	40,705,647	40,660,645	40,700,591	0	5,055	0	5,055	0	40,705,647	0	0	0	711,109	XXX
Bonds - U.S. States, Territories and Possessions																				
68609B H8 3	OREGON GO BRD HIGHER E 5.000	..	08/01/2020.	REDEEMED		50,000	50,000	55,009	50,338	0	(338)	0	(338)	0	50,000	0	0	0	2,500	08/01/2027.
68609B J6 5	OREGON GO BRD HIGHER E 5.000	..	08/03/2020.	REDEEMED		2,360,000	2,360,000	2,596,425	2,375,973	0	(15,973)	0	(15,973)	0	2,360,000	0	0	0	118,656	08/01/2027.
882722 NH 0	TEXAS COLLEGE STUDENT 5.000	..	08/01/2020.	REDEEMED		5,265,000	5,265,000	5,757,383	5,297,908	0	(32,908)	0	(32,908)	0	5,265,000	0	0	0	263,250	08/01/2028.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					7,675,000	7,675,000	8,408,817	7,724,219	0	(49,219)	0	(49,219)	0	7,675,000	0	0	0	384,406	XXX
Bonds - U.S. Political Subdivisions of States																				
052430 GL 3	AUSTIN ISD GEN OBLIG R 5.000	..	08/01/2020.	REDEEMED		5,000,000	5,000,000	5,579,050	5,045,097	0	(45,097)	0	(45,097)	0	5,000,000	0	0	0	250,000	08/01/2036.
139078 BM 0	CANYONS SCHOOL DIST GO 4.000	..	03/03/2020.	MUNI CENTER		108,313	100,000	104,261	102,871	0	(204)	0	(204)	0	102,667	0	5,646	5,646	889	06/15/2028.
194738 8S 2	COLLIN CO GENERAL OBLI 5.000	..	01/22/2020.	VARIOUS		543,458	500,000	596,335	523,339	0	(594)	0	(594)	0	522,744	0	20,714	20,714	10,847	02/15/2029.
208418 KG 7	CONROE ISD GENERAL OBL 4.000	..	02/15/2020.	MATURED		1,500,000	1,500,000	1,545,450	1,499,903	0	97	0	97	0	1,500,000	0	0	0	30,000	02/15/2020.
366155 XQ 7	GARLAND ISD GO S2011 (5.000	..	02/15/2020.	REDEEMED		1,500,000	1,500,000	1,638,285	1,502,189	0	(2,189)	0	(2,189)	0	1,500,000	0	0	0	37,500	02/15/2027.
366155 XR 5	GARLAND ISD GO S2011 (5.000	..	02/15/2020.	REDEEMED		3,460,000	3,460,000	3,755,242	3,464,663	0	(4,663)	0	(4,663)	0	3,460,000	0	0	0	86,500	02/15/2028.
366155 XT 1	GARLAND ISD GO S2011 (5.000	..	02/15/2020.	REDEEMED		3,820,000	3,820,000	4,097,026	3,824,343	0	(4,343)	0	(4,343)	0	3,820,000	0	0	0	95,500	02/15/2030.
366155 XU 8	GARLAND ISD GO S2011 (5.000	..	02/15/2020.	REDEEMED		2,000,000	2,000,000	2,131,600	2,002,050	0	(2,050)	0	(2,050)	0	2,000,000	0	0	0	50,000	02/15/2031.
401784 YC 1	GUILFORD CO GEN OBLIG 5.000	..	02/01/2020.	REDEEMED		4,150,000	4,150,000	4,852,097	4,156,684	0	(6,684)	0	(6,684)	0	4,150,000	0	0	0	103,750	02/01/2021.
414004 3P 4	HARRIS CO GO REF S2007 5.250	..	08/15/2020.	MATURED		10,000,000	10,000,000	10,844,900	10,051,696	0	(51,696)	0	(51,696)	0	10,000,000	0	0	0	525,000	08/15/2020.
426056 YG 6	HENRICO CO PUB IMPT GO 5.000	..	07/15/2020.	REDEEMED		6,600,000	6,600,000	7,565,580	6,659,700	0	(59,700)	0	(59,700)	0	6,600,000	0	0	0	330,000	07/15/2023.
542264 FM 3	LONE STAR COLLEGE SYST 5.000	..	01/03/2020.	MUNI CENTER		1,187,790	1,000,000	1,185,390	1,103,267	0	(309)	0	(309)	0	1,102,957	0	84,833	84,833	19,722	02/15/2031.
545896 3Z 3	LOUDOUN CO GENERAL OBL 5.000	..	12/01/2020.	REDEEMED		2,000,000	2,000,000	2,250,700	2,025,507	0	(25,507)	0	(25,507)	0	2,000,000	0	0	0	100,000	12/01/2025.
545896 4A 7	LOUDOUN CO GENERAL OBL 5.000	..	12/01/2020.	REDEEMED		8,160,000	8,160,000	9,136,915	8,259,647	0	(99,647)	0	(99,647)	0	8,160,000	0	0	0	408,000	12/01/2026.
590759 5J 1	MESQUITE ISD GO S2010A 5.000	..	08/15/2020.	REDEEMED		620,000	620,000	699,100	625,727	0	(5,727)	0	(5,727)	0	620,000	0	0	0	31,000	08/15/2025.
590759 5K 8	MESQUITE ISD GO S2010A 5.000	..	08/15/2020.	REDEEMED		500,000	500,000	559,305	504,310	0	(4,310)	0	(4,310)	0	500,000	0	0	0	25,000	08/15/2026.
590759 5L 6	MESQUITE ISD GO S2010A 5.000	..	08/15/2020.	REDEEMED		1,600,000	1,600,000	1,776,960	1,612,906	0	(12,906)	0	(12,906)	0	1,600,000	0	0	0	80,000	08/15/2027.
590759 5M 4	MESQUITE ISD GO S2010A 5.000	..	08/15/2020.	REDEEMED		1,430,000	1,430,000	1,579,335	1,440,919	0	(10,919)	0	(10,919)	0	1,430,000	0	0	0	71,500	08/15/2028.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
590759 5N 2	MESQUITE ISD GO S2010A 5.000	..	08/15/2020.	REDEEMED		2,065,000	2,065,000	2,267,969	2,079,880	0	(14,880)	0	(14,880)	0	2,065,000	0	0	0	103,250	08/15/2029.
668844 MH 3	NORWALK GENERAL OBLIGA 2.750	..	01/10/2020.	MUNI CENTER		259,525	250,000	257,550	253,314	0	(45)	0	(45)	0	253,269	0	6,256	6,256	3,418	07/15/2031.
712838 PP 0	PEORIA GENERAL OBLIGAT 5.000	..	07/01/2020.	REDEEMED		1,540,000	1,540,000	1,666,080	1,547,549	0	(7,549)	0	(7,549)	0	1,540,000	0	0	0	77,000	07/01/2026.
712838 SM 4	PEORIA GENERAL OBLIGAT 5.000	..	07/01/2020.	REDEEMED		1,095,000	1,095,000	1,198,850	1,101,177	0	(6,177)	0	(6,177)	0	1,095,000	0	0	0	54,750	07/01/2024.
712838 SN 2	PEORIA GENERAL OBLIGAT 5.000	..	07/01/2020.	REDEEMED		1,145,000	1,145,000	1,248,623	1,151,177	0	(6,177)	0	(6,177)	0	1,145,000	0	0	0	57,250	07/01/2025.
725769 HU 0	PITTSYLVANIA CO GEN OB 4.500	..	03/01/2020.	MATURED		195,000	195,000	208,445	195,254	0	(254)	0	(254)	0	195,000	0	0	0	4,388	03/01/2020.
731197 N5 4	POLK CO GO REF S2015B 3.750	..	06/08/2020.	REDEEMED		4,065,000	4,065,000	4,114,959	4,069,326	0	(4,326)	0	(4,326)	0	4,065,000	0	0	0	79,183	06/01/2033.
734260 2F 8	PORT HOUSTON (HARRIS C 5.000	..	10/01/2020.	REDEEMED		2,835,000	2,835,000	3,066,393	2,855,359	0	(20,359)	0	(20,359)	0	2,835,000	0	0	0	141,750	10/01/2031.
802385 KH 6	SANTA MONICA CCD GO S2 5.000	..	08/01/2020.	REDEEMED		1,600,000	1,600,000	1,794,016	1,612,869	0	(12,869)	0	(12,869)	0	1,600,000	0	0	0	80,000	08/01/2022.
802498 KN 4	SANTA MONICA-MALIBU US 5.000	..	07/01/2020.	REDEEMED		450,000	450,000	525,924	454,389	0	(4,389)	0	(4,389)	0	450,000	0	0	0	22,500	07/01/2021.
810453 2M 1	SCOTTSDALE GO PROJS OF 4.000	..	07/01/2020.	REDEEMED		3,400,000	3,400,000	3,445,492	3,402,669	0	(2,669)	0	(2,669)	0	3,400,000	0	0	0	136,000	07/01/2025.
2499999. Total - Bonds - U.S. Political Subdivisions of States						72,829,086	72,580,000	79,691,831	73,127,779	0	(416,141)	0	(416,141)	0	72,711,638	0	117,448	117,448	3,014,697	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
101029 RQ 1	BOSTON WATER & SEWER C 5.000	..	02/25/2020.	VARIOUS		1,463,553	1,310,000	1,582,297	1,391,791	0	(1,602)	0	(1,602)	0	1,390,189	0	73,364	73,364	14,678	11/01/2029.
254845 AL 4	DIST COLUMBIA WTR & SW 5.500	..	10/01/2020.	REDEEMED		855,000	855,000	905,189	855,329	0	(329)	0	(329)	0	855,000	0	0	0	47,025	10/01/2023.
46613P 8L 3	JEA WATER & SEWER SYS 5.000	..	01/15/2020.	MUNI CENTER		217,288	200,000	234,678	208,987	0	(172)	0	(172)	0	208,815	0	8,473	8,473	2,944	10/01/2032.
491313 4N 9	KENTUCKY INFRAS WASTEW 5.000	..	02/01/2020.	REDEEMED		1,500,000	1,500,000	1,679,610	1,501,768	0	(1,768)	0	(1,768)	0	1,500,000	0	0	0	37,500	02/01/2027.
491313 5D 0	KENTUCKY INFRAS WASTEW 5.000	..	02/01/2020.	REDEEMED		5,000,000	5,000,000	5,562,250	5,005,398	0	(5,398)	0	(5,398)	0	5,000,000	0	0	0	125,000	02/01/2025.
57605A BZ 8	MASSACHUSETTS WTR POLL 5.000	..	02/26/2020.	ALLIANCE GLOBAL PARTNERS		277,403	250,000	298,710	263,737	0	(814)	0	(814)	0	262,923	0	14,480	14,480	7,188	08/01/2031.
57605A BK 1	MASSACHUSETTS WTR POLL 5.000	..	01/15/2020.	MUNI CENTER		110,421	100,000	118,417	105,214	0	(85)	0	(85)	0	105,128	0	5,293	5,293	2,306	08/01/2032.
59455T E9 9	MICHIGAN MUN BD AUTH C 5.000	..	10/01/2020.	REDEEMED		9,515,000	9,515,000	10,781,447	9,620,646	0	(105,646)	0	(105,646)	0	9,515,000	0	0	0	475,750	10/01/2023.
59455T F7 2	MICHIGAN MUN BD AUTH C 5.000	..	10/01/2020.	REDEEMED		2,500,000	2,500,000	2,751,575	2,521,276	0	(21,276)	0	(21,276)	0	2,500,000	0	0	0	125,000	10/01/2027.
604115 AQ 8	MINNESOTA PUB FAC AUTH 5.000	..	03/01/2020.	REDEEMED		10,000,000	10,000,000	11,346,000	10,025,746	0	(25,746)	0	(25,746)	0	10,000,000	0	0	0	250,000	03/01/2025.
604115 AR 6	MINNESOTA PUB FAC AUTH 5.000	..	03/01/2020.	REDEEMED		12,785,000	12,785,000	14,402,558	12,815,973	0	(30,973)	0	(30,973)	0	12,785,000	0	0	0	319,625	03/01/2026.
709235 UE 3	PENNSYLVANIA STATE UNI 5.000	..	03/02/2020.	REDEEMED		2,780,000	2,780,000	3,003,012	2,784,296	0	(4,296)	0	(4,296)	0	2,780,000	0	0	0	69,886	03/01/2029.
709235 UJ 2	PENNSYLVANIA STATE UNI 5.000	..	03/02/2020.	REDEEMED		4,020,000	4,020,000	4,322,264	4,025,805	0	(5,805)	0	(5,805)	0	4,020,000	0	0	0	101,058	03/01/2030.
745291 UC 6	PUERTO RICO PUBLIC FIN ---	..	12/29/2020.	MATURED		1,000,000	1,000,000	1,127,240	1,033,569	0	(33,569)	0	(33,569)	0	1,000,000	0	0	0	0	12/29/2020.
882135 2L 9	TEXAS A & M UNIV FIN S 5.000	..	05/15/2020.	REDEEMED		3,475,000	3,475,000	3,743,062	3,486,776	0	(11,776)	0	(11,776)	0	3,475,000	0	0	0	86,875	05/15/2030.
914455 KT 6	UNIVERSITY OF MICHIGAN 5.000	..	04/01/2020.	REDEEMED		10,000,000	10,000,000	11,196,100	10,034,076	0	(34,076)	0	(34,076)	0	10,000,000	0	0	0	250,000	04/01/2026.
92817L PL 1	VIRGINIA RES AUTH CLEA 4.000	..	01/24/2020.	MUNI CENTER		286,063	250,000	276,928	263,704	0	(202)	0	(202)	0	263,502	0	22,561	22,561	3,250	10/01/2027.
92817L MC 4	VIRGINIA RES AUTH CLEA 5.000	..	10/01/2020.	REDEEMED		5,875,000	5,875,000	6,510,029	5,928,909	0	(53,909)	0	(53,909)	0	5,875,000	0	0	0	293,750	10/01/2026.
92817L MM 2	VIRGINIA RES AUTH CLEA 5.000	..	10/01/2020.	REDEEMED		4,265,000	4,265,000	4,753,343	4,306,346	0	(41,346)	0	(41,346)	0	4,265,000	0	0	0	213,250	10/01/2025.
92818N XX 1	VIRGINIA RES AUTH INFR 4.500	..	01/14/2020.	MUNI CENTER		109,993	100,000	115,724	104,791	0	(68)	0	(68)	0	104,723	0	5,270	5,270	938	11/01/2028.
977092 TA 3	WISCONSIN CLEAN WATER 5.000	..	06/01/2020.	REDEEMED		2,155,000	2,155,000	2,336,753	2,163,774	0	(8,774)	0	(8,774)	0	2,155,000	0	0	0	53,875	06/01/2028.
977092 TB 1	WISCONSIN CLEAN WATER 5.000	..	06/01/2020.	REDEEMED		5,040,000	5,040,000	5,434,178	5,059,062	0	(19,062)	0	(19,062)	0	5,040,000	0	0	0	126,000	06/01/2029.
977092 TD 7	WISCONSIN CLEAN WATER 5.000	..	06/01/2020.	REDEEMED		5,865,000	5,865,000	6,257,662	5,884,035	0	(19,035)	0	(19,035)	0	5,865,000	0	0	0	146,625	06/01/2031.
31296R CX 4	FHLMC GOLD PASSTHRU 5.000	..	12/15/2020.	PAID ON PRINCIPAL		131,489	131,489	131,078	131,117	0	372	0	372	0	131,489	0	0	0	2,456	12/15/2033.
31292H SQ 8	FHLMC GOLD PASSTHRU 6.000	..	12/15/2020.	PAID ON PRINCIPAL		10,312	10,312	10,550	10,655	0	(343)	0	(343)	0	10,312	0	0	0	345	11/15/2032.
31292H ZM 9	FHLMC GOLD PASSTHRU 5.000	..	12/15/2020.	PAID ON PRINCIPAL		314,868	314,868	313,884	314,010	0	858	0	858	0	314,868	0	0	0	8,267	10/15/2033.
31292H 4J 0	FHLMC GOLD PASSTHRU 5.500	..	12/15/2020.	PAID ON PRINCIPAL		107,987	107,987	104,744	105,289	0	2,698	0	2,698	0	107,987	0	0	0	3,405	12/15/2033.
31288B 3C 5	FHLMC GOLD PASSTHRU 6.000	..	12/15/2020.	PAID ON PRINCIPAL		23,829	23,829	24,379	24,686	0	(857)	0	(857)	0	23,829	0	0	0	623	11/15/2032.
313982 VA 5	FHLMC GOLD PASSTHRU 7.000	..	12/15/2020.	PAID ON PRINCIPAL		2,480	2,480	2,404	2,450	0	29	0	29	0	2,480	0	0	0	96	10/15/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000	..	12/15/2020.	PAID ON PRINCIPAL		91,791	91,791	93,907	94,187	0	(2,396)	0	(2,396)	0	91,791	0	0	0	3,036	04/15/2033.
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000	..	12/15/2020.	PAID ON PRINCIPAL		368,646	368,646	328,249	342,012	0	26,635	0	26,635	0	368,646	0	0	0	9,869	05/15/2034.
31283Y 4Z 8	FHLMC GOLD PASSTHRU 6.500	..	12/15/2020.	PAID ON PRINCIPAL		845	845	843	842	0	3	0	3	0	845	0	0	0	30	05/15/2028.
3133TL AK 4	FHR 2160 ZA CMO 6.000	..	12/15/2020.	PAID ON PRINCIPAL		150,256	150,256	136,754	145,361	0	4,895	0	4,895	0	150,256	0	0	0	5,065	06/15/2029.
3133TP VV 8	FHR 2248 ZA CMO 7.000	..	12/15/2020.	PAID ON PRINCIPAL		17,950	17,950	17,604	17,703	0	247	0	247	0	17,950	0	0	0	693	09/15/2030.
313398 NM 7	FHR 2334 SO CMO 16.519	..	01/15/2020.	PAID ON PRINCIPAL		1,478	1,478	1,446	1,492	0	(15)	0	(15)	0	1,478	0	0	0	20	07/15/2031.
313398 NM 7	FHR 2334 SO CMO 16.565	..	02/15/2020.	PAID ON PRINCIPAL		1,750	1,750	1,713	1,767	0	(17)	0	(17)	0	1,750	0	0	0	48	07/15/2031.
313398 NM 7	FHR 2334 SO CMO 18.761	..	04/15/2020.	PAID ON PRINCIPAL		1,972	1,972	1,930	1,991	0	(20)	0	(20)	0	1,972	0	0	0	113	07/15/2031.
313398 NM 7	FHR 2334 SO CMO 19.045	..	03/15/2020.	PAID ON PRINCIPAL		1,442	1,442	1,412	1,456	0	(14)	0	(14)	0	1,442	0	0	0	59	07/15/2031.
313398 NM 7	FHR 2334 SO CMO 20.397	..	06/15/2020.	PAID ON PRINCIPAL		3,087	3,087	3,022	3,118	0	(31)	0	(31)	0	3,087	0	0	0	277	07/15/2031.
313398 NM 7	FHR 2334 SO CMO 20.400	..	05/15/2020.	PAID ON PRINCIPAL		3,803	3,803	3,722	3,841	0	(38)	0	(38)	0	3,803	0	0	0	277	07/15/2031.
313398 NM 7	FHR 2334 SO CMO 20.423	..	07/15/2020.	PAID ON PRINCIPAL		1,440	1,440	1,409	1,454	0	(14)	0	(14)	0	1,440	0	0	0	154	07/15/2031.
313398 NM 7	FHR 2334 SO CMO 20.457	..	08/15/2020.	PAID ON PRINCIPAL		3,489	3,489	3,415	3,524	0	(35)	0	(35)	0	3,489	0	0	0	432	07/15/2031.
313398 NM 7	FHR 2334 SO CMO 20.465	..	12/15/2020.	PAID ON PRINCIPAL		2,120	2,120	2,075	2,141	0	(21)	0	(21)	0	2,120	0	0	0	407	07/15/2031.
313398 NM 7	FHR 2334 SO CMO 20.481	..	09/15/2020.	PAID ON PRINCIPAL		1,619	1,619	1,585	1,635	0	(16)	0	(16)	0	1,619	0	0	0	228	07/15/2031.
313398 NM 7	FHR 2334 SO CMO 20.492	..	10/15/2020.	PAID ON PRINCIPAL		1,727	1,727	1,690	1,744	0	(17)	0	(17)	0	1,727	0	0	0	273	07/15/2031.
313398 NM 7	FHR 2334 SO CMO 20.511	..	11/15/2020.	PAID ON PRINCIPAL		14,641	14,641	14,330	14,786	0	(145)	0	(145)	0	14,641	0	0	0	2,561	07/15/2031.
3133TU VD 7	FHR 2357 OH CMO 6.500	..	12/15/2020.	PAID ON PRINCIPAL		209,021	209,021	207,094	207,942	0	1,079	0	1,079	0	209,021	0	0	0	8,691	09/15/2031.
3133TV 5V 4	FHR 2359 ZA CMO 6.000	..	12/15/2020.	PAID ON PRINCIPAL		144,091	144,091	129,398	137,870	0	6,222	0	6,222	0	144,091	0	0	0	3,865	09/15/2031.
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000	..	12/25/2020.	PAID ON PRINCIPAL		10,897	10,897	11,270	10,856	0	41	0	41	0	10,897	0	0	0	402	12/25/2041.
3140FK QU 7	FNMA PASS TH #BE0466 3.000	..	12/25/2020.	PAID ON PRINCIPAL		1,257,369	1,257,369	1,254,422	1,254,428	0	2,941	0	2,941	0	1,257,369	0	0	0	21,935	10/25/2046.
3140J5 MF 3	FNMA PASS TH #BM1257 2.500	..	12/25/2020.	PAID ON PRINCIPAL		3,926,719	3,926,719	3,795,420	3,800,373	0	126,347	0	126,347	0	3,926,719	0	0	0	63,751	04/25/2037.
3140J9 3G 4	FNMA PASS TH #BM5298 3.000	..	12/25/2020.	PAID ON PRINCIPAL		1,200,523	1,200,523	1,201,555	1,201,504	0	(981)	0	(981)	0	1,200,523	0	0	0	24,203	09/25/2043.
3140JA CC 0	FNMA PASS TH #BM5466 2.500	..	12/25/2020.	PAID ON PRINCIPAL		1,067,046	1,067,046	1,061,711	1,061,691	0	5,356	0	5,356	0	1,067,046	0	0	0	19,032	10/25/2043.
3140JA T9 9	FNMA PASS TH #BM5975 3.000	..	12/25/2020.	PAID ON PRINCIPAL		816,057	816,057	828,234	828,003	0	(11,946)	0	(11,946)	0	816,057	0	0	0	15,726	12/25/2045.
31418C E4 2	FNMA PASS TH #MA2854 2.500	..	12/25/2020.	PAID ON PRINCIPAL		890,533	890,533	883,019	883,123	0	7,410	0	7,410	0	890,533	0	0	0	14,994	12/25/2046.
31371K D9 9	FNMA PASS TH #254028 6.500	..	12/25/2020.	PAID ON PRINCIPAL		7,284	7,284	7,437	7,526	0	(242)	0	(242)	0	7,284	0	0	0	267	09/25/2031.
31376K B2 1	FNMA PASS TH #357457 5.500	..	12/25/2020.	PAID ON PRINCIPAL		114,101	114,101	113,852	113,818	0	283	0	283	0	114,101	0	0	0	3,631	11/25/2033.
31378Q DF 5	FNMA PASS TH #405202 6.000	..	10/25/2020.	PAID ON PRINCIPAL		483	483	466	470	0	13	0	13	0	483	0	0	0	13	03/25/2028.
31378R S5 9	FNMA PASS TH #406540 6.500	..	12/25/2020.	PAID ON PRINCIPAL		194	194	194	194	0	(0)	0	(0)	0	194	0	0	0	7	12/25/2027.
31379K RZ 8	FNMA PASS TH #421804 6.500	..	12/25/2020.	PAID ON PRINCIPAL		4,941	4,941	4,916	4,916	0	25	0	25	0	4,941	0	0	0	177	04/25/2028.
31384V L7 5	FNMA PASS TH #535050 7.500	..	12/25/2020.	PAID ON PRINCIPAL		8,388	8,388	8,769	9,146	0	(757)	0	(757)	0	8,388	0	0	0	373	12/25/2029.
31387W 2L 0	FNMA PASS TH #596679 6.500	..	12/25/2020.	PAID ON PRINCIPAL		8,317	8,317	8,514	8,650	0	(333)	0	(333)	0	8,317	0	0	0	247	09/25/2031.
31387W 2P 1	FNMA PASS TH #596682 6.500	..	12/25/2020.	PAID ON PRINCIPAL		4,299	4,299	4,389	4,440	0	(141)	0	(141)	0	4,299	0	0	0	145	10/25/2031.
31390K RG 5	FNMA PASS TH #648587 7.500	..	12/25/2020.	PAID ON PRINCIPAL		451	451	471	503	0	(52)	0	(52)	0	451	0	0	0	19	05/25/2032.
31402C QM 7	FNMA PASS TH #725060 6.000	..	12/25/2020.	PAID ON PRINCIPAL		5,265	5,265	5,388	5,426	0	(161)	0	(161)	0	5,265	0	0	0	158	01/25/2034.
31402E S3 3	FNMA PASS TH #726938 4.500	..	12/25/2020.	PAID ON PRINCIPAL		2,296	2,296	2,212	2,241	0	55	0	55	0	2,296	0	0	0	67	08/25/2033.
31402J ZY 6	FNMA PASS TH #730759 4.500	..	12/25/2020.	PAID ON PRINCIPAL		5,238	5,238	5,048	5,114	0	124	0	124	0	5,238	0	0	0	167	08/25/2033.
31402Q LF 6	FNMA PASS TH #734826 4.500	..	12/25/2020.	PAID ON PRINCIPAL		50,285	50,285	48,462	49,103	0	1,181	0	1,181	0	50,285	0	0	0	1,425	08/25/2033.
31406L F9 4	FNMA PASS TH #812992 5.500	..	12/25/2020.	PAID ON PRINCIPAL		10,527	10,527	10,503	10,500	0	27	0	27	0	10,527	0	0	0	317	02/25/2035.
31407G 6H 6	FNMA PASS TH #830772 5.000	..	12/25/2020.	PAID ON PRINCIPAL		389	389	389	389	0	0	0	0	0	389	0	0	0	11	08/25/2035.
3136B6 QM 8	FNR 19-57 LA CMO 2.500	..	12/25/2020.	PAID ON PRINCIPAL		2,812,379	2,812,379	2,810,621	2,810,463	0	1,916	0	1,916	0	2,812,379	0	0	0	48,321	05/25/2046.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31359W KH 3	FNR 1999-33 Z CMO 6.000	..	12/25/2020.	PAID ON PRINCIPAL		106,246	106,246	96,843	102,619	0	3,627	0	3,627	0	106,246	0	0	0	3,465	07/25/2029.
31359S BJ 8	FNR 2001-6 Z CMO 6.000	..	12/25/2020.	PAID ON PRINCIPAL		198,386	198,386	175,089	190,983	0	7,402	0	7,402	0	198,386	0	0	0	7,018	03/25/2031.
31392B PT 7	FNR 2001-81 QG CMO 6.500	..	12/25/2020.	PAID ON PRINCIPAL		67,552	67,552	67,574	67,426	0	126	0	126	0	67,552	0	0	0	2,439	01/25/2032.
31393U XM 0	FNR 2003-128 DG CMO 4.500	..	12/25/2020.	PAID ON PRINCIPAL		288,819	288,819	275,100	285,846	0	2,972	0	2,972	0	288,819	0	0	0	6,942	01/25/2024.
3136AK MU 4	FNR 2014-39 BA CMO 3.000	..	12/25/2020.	PAID ON PRINCIPAL		1,932,431	1,932,431	1,966,249	1,950,354	0	(17,922)	0	(17,922)	0	1,932,431	0	0	0	38,751	07/25/2040.
3133TL 4S 4	FSPC T-17 A5 7.160	..	12/25/2020.	PAID ON PRINCIPAL		173,024	173,024	172,999	172,204	0	820	0	820	0	173,024	0	0	0	6,444	07/25/2029.
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						105,677,291	105,422,570	115,098,774	105,806,388	0	(258,538)	0	(258,538)	0	105,547,851	0	129,440	129,440	3,084,255	XXX
Bonds - Industrial and Miscellaneous																				
00507V AH 2	ACTIVISION BLIZZARD 2.300	..	09/04/2020.	MAKE WHOLE CALL		1,018,618	1,000,000	998,780	999,552	0	181	0	181	0	999,733	0	267	267	40,915	09/15/2021.
00507V AL 3	ACTIVISION BLIZZARD 2.600	..	09/04/2020.	MAKE WHOLE CALL		1,039,085	1,000,000	996,700	998,340	0	429	0	429	0	998,769	0	1,231	1,231	57,791	06/15/2022.
00724F AB 7	ADOBE SYSTEMS INC 4.750	..	02/01/2020.	MATURED		1,000,000	1,000,000	1,102,360	1,001,680	0	(1,680)	0	(1,680)	0	1,000,000	0	0	0	23,750	02/01/2020.
00110A AE 4	AEPTC 2006-A A5 5.306	..	07/01/2020.	REDEEMED		409,522	409,522	409,520	409,524	0	(2)	0	(2)	0	409,522	0	0	0	15,777	07/01/2021.
008686 AA 5	AHOLD LEASE USA 7.820	C	01/02/2020.	MATURED		1,389	1,389	1,361	1,389	0	0	0	0	0	1,389	0	0	0	54	01/02/2020.
018490 AQ 5	ALLERGAN INC 2.800	..	05/14/2020.	EXCHANGED		1,021,620	1,000,000	954,810	983,237	0	1,842	0	1,842	0	985,078	0	36,542	36,542	19,589	03/15/2023.
02665W AZ 4	AMERICAN HONDA FINANCE 2.450	C	09/24/2020.	MATURED		1,000,000	1,000,000	999,350	999,881	0	119	0	119	0	1,000,000	0	0	0	24,500	09/24/2020.
03027X AE 0	AMERICAN TOWER CORP 3.450	..	07/06/2020.	MAKE WHOLE CALL		1,035,980	1,000,000	994,160	998,437	0	451	0	451	0	998,888	0	1,112	1,112	63,868	09/15/2021.
031162 BW 9	AMGEN INC 2.125	..	05/01/2020.	MATURED		1,000,000	1,000,000	999,250	999,922	0	78	0	78	0	1,000,000	0	0	0	10,625	05/01/2020.
00206R AX 0	AT&T INC 4.450	..	06/29/2020.	MAKE WHOLE CALL		1,035,717	1,000,000	1,019,290	1,003,150	0	(1,129)	0	(1,129)	0	1,002,022	0	(2,022)	(2,022)	63,406	05/15/2021.
00206R HM 7	AT&T INC 3.400	..	09/01/2020.	MAKE WHOLE CALL		1,052,267	1,000,000	1,023,290	1,019,022	0	(5,066)	0	(5,066)	0	1,013,956	0	(13,956)	(13,956)	76,445	06/15/2022.
052769 AC 0	AUTODESK INC 3.125	..	03/04/2020.	MAKE WHOLE CALL		1,378,311	1,372,000	1,379,299	1,372,605	0	(327)	0	(327)	0	1,372,278	0	(278)	(278)	15,720	06/15/2020.
053015 AD 5	AUTOMATIC DATA PROCESS 2.250	..	08/15/2020.	REDEEMED		1,000,000	1,000,000	999,110	999,852	0	114	0	114	0	999,967	0	34	34	20,625	09/15/2020.
06406H BP 3	BANK OF NEW YORK MELLO 4.600	..	01/15/2020.	MATURED		750,000	750,000	868,328	750,700	0	(700)	0	(700)	0	750,000	0	0	0	17,250	01/15/2020.
075887 AW 9	BECTON DICKINSON 3.250	..	09/29/2020.	MAKE WHOLE CALL		1,009,914	1,000,000	970,800	996,852	0	1,881	0	1,881	0	998,733	0	1,267	1,267	31,506	11/12/2020.
05565S AA 2	BNSF 2006-2 TRUST 5.629	..	10/01/2020.	REDEEMED		126,839	126,839	126,839	126,833	0	6	0	6	0	126,839	0	0	0	3,573	04/01/2024.
097023 AZ 8	BOEING CO 4.875	..	02/15/2020.	MATURED		1,000,000	1,000,000	1,025,330	1,000,285	0	(285)	0	(285)	0	1,000,000	0	0	0	24,375	02/15/2020.
10922N AC 7	BRIGHTHOUSE FINANCIAL 3.700	..	02/11/2020.	BNP PARIBAS		1,022,610	1,000,000	999,170	999,344	0	(18)	0	(18)	0	999,327	0	23,283	23,283	5,242	06/22/2027.
14149Y AT 5	CARDINAL HEALTH 4.625	..	06/22/2020.	MAKE WHOLE CALL		1,020,160	1,000,000	1,101,420	1,011,905	0	(5,875)	0	(5,875)	0	1,006,030	0	(6,030)	(6,030)	44,184	12/15/2020.
191216 AV 2	COCA-COLA CO 3.300	..	10/20/2020.	MAKE WHOLE CALL		2,053,134	2,000,000	2,054,930	2,010,771	0	(5,150)	0	(5,150)	0	2,005,622	0	(5,622)	(5,622)	128,117	09/01/2021.
19416Q DZ 0	COLGATE-PALMOLIVE 2.300	..	12/18/2020.	MAKE WHOLE CALL		1,028,771	1,000,000	949,520	985,328	0	5,920	0	5,920	0	991,248	0	8,752	8,752	54,646	05/03/2022.
195869 AM 4	COLONIAL PIPELINE CO (3.500	..	08/12/2020.	REDEEMED		1,000,000	1,000,000	1,064,360	1,005,769	0	(5,769)	0	(5,769)	0	1,000,000	0	0	0	28,875	10/15/2020.
198280 AD 1	COLUMBIA PIPELINE GROU 3.300	..	06/01/2020.	MATURED		1,000,000	1,000,000	998,200	999,802	0	198	0	198	0	1,000,000	0	0	0	16,500	06/01/2020.
20030N BF 7	COMCAST CORP 2.850	..	09/10/2020.	MAKE WHOLE CALL		1,059,384	1,000,000	949,240	982,000	0	3,913	0	3,913	0	985,914	0	14,086	14,086	92,238	01/15/2023.
202795 HV 5	COMMONWEALTH EDISON 4.000	..	08/01/2020.	MATURED		1,000,000	1,000,000	999,760	999,955	0	45	0	45	0	1,000,000	0	0	0	40,000	08/01/2020.
205887 BL 5	CONAGRA FOODS 4.950	..	08/15/2020.	MATURED		186,000	186,000	200,954	187,390	0	(1,390)	0	(1,390)	0	186,000	0	0	0	9,207	08/15/2020.
205887 BR 2	CONAGRA FOODS 3.200	..	12/23/2020.	MAKE WHOLE CALL		287,991	272,000	274,897	272,929	0	(313)	0	(313)	0	272,616	0	(616)	(616)	28,273	01/25/2023.
209111 EZ 2	CONSOLIDATED EDISON CO 4.450	..	06/15/2020.	MATURED		1,000,000	1,000,000	1,103,310	1,008,110	0	(8,110)	0	(8,110)	0	1,000,000	0	0	0	22,250	06/15/2020.
22160K AH 8	COSTCO WHOLESALE CORP 2.250	..	05/28/2020.	MAKE WHOLE CALL		1,033,403	1,000,000	997,040	999,041	0	175	0	175	0	999,216	0	784	784	51,091	02/15/2022.
126408 GZ 0	CSX CORP 3.700	..	12/30/2020.	MAKE WHOLE CALL		2,187,140	2,000,000	2,010,850	2,004,615	0	(1,241)	0	(1,241)	0	2,003,375	0	(3,375)	(3,375)	273,268	11/01/2023.
251526 BU 2	DEUTSCHE BANK NY 2.950	C	08/20/2020.	MATURED		1,000,000	1,000,000	976,800	993,119	0	6,881	0	6,881	0	1,000,000	0	0	0	29,500	08/20/2020.
25470D AH 2	DISCOVERY COMMUNICATIO 3.250	..	05/22/2020.	TENDERED		1,051,300	1,000,000	986,940	992,408	0	873	0	873	0	993,281	0	6,719	6,719	72,154	04/01/2023.
260543 CH 4	DOW CHEMICAL CO 3.000	..	03/26/2020.	MAKE WHOLE CALL		1,062,510	1,000,000	996,010	998,695	0	100	0	100	0	998,796	0	1,204	1,204	73,427	11/15/2022.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
263901 AC 4	DUKE ENERGY INDIANA 3.750		07/15/2020.	MATURED		1,099,000	1,099,000	1,104,374	1,099,496	0	(496)	0	(496)	0	1,099,000	0	0	0	41,213	07/15/2020.
278642 AK 9	EBAY INC 2.875		08/10/2020.	MAKE WHOLE CALL		1,025,592	1,000,000	997,790	999,448	0	213	0	213	0	999,661	0	339	339	55,061	08/01/2021.
278865 AL 4	ECOLAB INC 4.350		09/12/2020.	MAKE WHOLE CALL		854,796	816,000	879,934	830,268	0	(5,057)	0	(5,057)	0	825,210	0	(9,210)	(9,210)	65,812	12/08/2021.
29337# AA 7	ENHANCED CAPITAL PARTN 7.310		12/15/2020.	TAX CREDIT - STATE		239,936	239,936	239,936	239,634	0	302	0	302	0	239,936	0	0	0	10,064	12/15/2020.
29338@ AA 8	ENHANCED CAPITAL PARTN 7.500		12/15/2020.	TAX CREDIT - STATE		41,373	41,373	41,373	41,438	0	(65)	0	(65)	0	41,373	0	0	0	1,755	12/15/2022.
26875P AL 5	EOG RESOURCES INC 2.450		04/01/2020.	MATURED		1,000,000	1,000,000	998,440	999,893	0	107	0	107	0	1,000,000	0	0	0	12,250	04/01/2020.
340711 AT 7	FLORIDA GAS TRANSMISSI 5.450		07/15/2020.	MATURED		1,000,000	1,000,000	1,047,480	1,003,167	0	(3,167)	0	(3,167)	0	1,000,000	0	0	0	54,500	07/15/2020.
345397 YM 9	FORD MOTOR CREDIT CO L 2.425		06/12/2020.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,125	06/12/2020.
369604 BD 4	GENERAL ELECTRIC COMPA 2.700		04/23/2020.	TENDERED		1,027,500	1,000,000	943,910	980,797	0	2,083	0	2,083	0	982,880	0	17,120	17,120	42,050	10/09/2022.
369604 BG 7	GENERAL ELECTRIC COMPA 3.375		04/23/2020.	TENDERED		1,033,750	1,000,000	990,610	995,630	0	309	0	309	0	995,939	0	4,061	4,061	54,563	03/11/2024.
36962G 5J 9	GENERAL ELECTRIC COMPA 4.650		05/19/2020.	TENDERED		904,098	859,000	877,297	862,923	0	(803)	0	(803)	0	862,121	0	(3,121)	(3,121)	68,620	10/17/2021.
372917 AS 3	GENZYME CORP 5.000	C	06/15/2020.	MATURED		1,614,000	1,614,000	1,791,104	1,627,052	0	(13,052)	0	(13,052)	0	1,614,000	0	0	0	40,350	06/15/2020.
37331N AB 7	GEORGIA-PACIFIC CORP (5.400		11/01/2020.	MATURED		1,000,000	1,000,000	1,066,880	1,007,165	0	(7,165)	0	(7,165)	0	1,000,000	0	0	0	54,000	11/01/2020.
39121J C@ 7	GREAT RIVER ENERGY 3.590		10/15/2020.	REDEEMED		200,000	200,000	200,000	200,001	0	(1)	0	(1)	0	200,000	0	0	0	7,180	10/15/2045.
406216 BD 2	HALLIBURTON COMPANY 3.500		06/01/2020.	SUSQUEHANNA INTL GROUP		108,187	105,000	104,754	104,900	0	10	0	10	0	104,909	0	3,277	3,277	3,083	08/01/2023.
406216 BD 2	HALLIBURTON COMPANY 3.500		03/05/2020.	TENDERED		2,045,918	1,895,000	1,890,566	1,893,188	0	79	0	79	0	1,893,267	0	1,733	1,733	190,344	08/01/2023.
406216 BG 5	HALLIBURTON COMPANY 3.800		06/01/2020.	SUSQUEHANNA INTL GROUP		65,852	62,000	63,659	63,202	0	(82)	0	(82)	0	63,121	0	2,731	2,731	1,296	11/15/2025.
406216 BG 5	HALLIBURTON COMPANY 3.800		03/05/2020.	TENDERED		1,063,092	938,000	963,101	956,190	0	(531)	0	(531)	0	955,659	0	(17,659)	(17,659)	135,983	11/15/2025.
427866 AR 9	HERSHEY COMPANY 4.125		12/01/2020.	MATURED		1,000,000	1,000,000	1,095,470	1,014,290	0	(14,290)	0	(14,290)	0	1,000,000	0	0	0	41,250	12/01/2020.
44107T AT 3	HOST HOTELS & RESORTS 4.750		08/20/2020.	TENDERED		1,070,000	1,000,000	1,048,050	1,017,974	0	(3,700)	0	(3,700)	0	1,014,274	0	(14,274)	(14,274)	116,049	03/01/2023.
446438 RQ 8	HUNTINGTON NATIONAL BA 2.875		07/20/2020.	REDEEMED		1,000,000	1,000,000	995,800	999,410	0	485	0	485	0	999,895	0	105	105	26,354	08/20/2020.
459200 HA 2	IBM CORP 2.900		03/06/2020.	MAKE WHOLE CALL		1,026,503	1,000,000	1,017,900	1,003,711	0	(359)	0	(359)	0	1,003,352	0	(3,352)	(3,352)	36,572	11/01/2021.
461070 AJ 3	INTERSTATE POWER & LIG 3.650		06/27/2020.	REDEEMED		1,000,000	1,000,000	1,051,780	1,002,988	0	(2,988)	0	(2,988)	0	1,000,000	0	0	0	30,011	09/01/2020.
47215B AD 9	JCPL 2006-A A4 5.610		12/05/2020.	REDEEMED		318,881	318,881	318,596	318,823	0	58	0	58	0	318,881	0	0	0	11,370	06/05/2023.
500255 AU 8	KOHLS CORP 4.250		01/15/2020.	MORGAN STANLEY		1,061,180	1,000,000	999,760	999,835	0	19	0	19	0	999,854	0	61,326	61,326	21,250	07/17/2025.
50075N BA 1	KRAFT FOODS INC 5.375		02/10/2020.	MATURED		953,000	953,000	945,147	952,771	0	229	0	229	0	953,000	0	0	0	25,612	02/10/2020.
50076Q AU 0	KRAFT HEINZ FOODS CO 5.375		02/10/2020.	MATURED		1,047,000	1,047,000	1,240,580	1,050,008	0	(3,008)	0	(3,008)	0	1,047,000	0	0	0	28,138	02/10/2020.
50077L AK 2	KRAFT HEINZ FOODS CO 3.950		05/19/2020.	TENDERED		393,981	373,000	372,504	372,701	0	8	0	8	0	372,709	0	291	291	33,423	07/15/2025.
501044 CH 2	KROGER CO 6.150		01/15/2020.	MATURED		1,000,000	1,000,000	1,192,070	1,000,906	0	(906)	0	(906)	0	1,000,000	0	0	0	30,750	01/15/2020.
539830 AY 5	LOCKHEED MARTIN CORP 3.350		06/16/2020.	MAKE WHOLE CALL		461,029	445,000	443,799	444,751	0	61	0	61	0	444,812	0	188	188	27,251	09/15/2021.
585055 BS 4	MEDTRONIC INC 3.500		10/29/2020.	MAKE WHOLE CALL		302,149	268,000	267,145	267,333	0	99	0	99	0	267,432	0	568	568	44,675	03/15/2025.
620076 BB 4	MOTOROLA SOLUTIONS INC 3.750		09/14/2020.	MAKE WHOLE CALL		592,799	562,000	559,960	561,425	0	156	0	156	0	561,581	0	419	419	48,303	05/15/2022.
63946B AE 0	NBC UNIVERSAL 4.375		03/06/2020.	MAKE WHOLE CALL		1,034,530	1,000,000	1,082,540	1,015,128	0	(2,133)	0	(2,133)	0	1,012,995	0	(12,995)	(12,995)	53,367	04/01/2021.
64110D AE 4	NETAPP INC 3.375		07/27/2020.	MAKE WHOLE CALL		1,026,740	1,000,000	996,830	999,270	0	264	0	264	0	999,534	0	466	466	47,553	06/15/2021.
651229 AK 2	NEWELL BRANDS INC 4.700		08/15/2020.	MATURED		1,000,000	1,000,000	1,030,960	1,002,506	0	(2,506)	0	(2,506)	0	1,000,000	0	0	0	47,000	08/15/2020.
62927# AE 6	NFL VENTURES LP 3.400		10/15/2020.	REDEEMED		303,163	303,163	303,163	303,126	0	37	0	37	0	303,163	0	0	0	7,752	04/15/2030.
68389X AK 1	ORACLE CORP 3.875		07/15/2020.	MATURED		400,000	400,000	419,048	401,305	0	(1,305)	0	(1,305)	0	400,000	0	0	0	15,500	07/15/2020.
694308 GV 3	PACIFIC GAS & ELECTRIC 4.250		07/01/2020.	EXCHANGED		1,046,700	1,000,000	999,190	999,826	0	47	0	47	0	999,873	0	46,827	46,827	45,800	05/15/2021.
717081 DS 9	PFIZER INC 5.800		11/28/2020.	MAKE WHOLE CALL		5,682,000	5,000,000	5,575,550	5,425,730	0	(102,469)	0	(102,469)	0	5,323,261	0	(323,261)	(323,261)	1,057,389	08/12/2023.
723787 AK 3	PIONEER NATURAL RESOUR 3.950		05/27/2020.	TENDERED		1,045,000	1,000,000	1,052,010	1,016,806	0	(2,904)	0	(2,904)	0	1,013,901	0	(13,901)	(13,901)	79,233	07/15/2022.
693506 BP 1	PPG INDUSTRIES 3.750		10/28/2020.	MIZUHO INTERNATIONAL PLC		2,421,540	2,000,000	1,997,140	1,997,534	0	228	0	228	0	1,997,763	0	423,777	423,777	84,375	03/15/2028.
74005P AZ 7	PRAXAIR INC 3.000		12/15/2020.	MAKE WHOLE CALL		1,019,524	1,000,000	993,850	998,813	0	656	0	656	0	999,469	0	531	531	58,190	09/01/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74456Q AX 4	PUBLIC SERVICE ELECTRI 3.500		08/15/2020.	MATURED		1,000,000	1,000,000	1,101,050	1,008,301	0	(8,301)	0	(8,301)	0	1,000,000	0	0	0	35,000	08/15/2020.
751212 AB 7	RALPH LAUREN 2.625		08/18/2020.	MATURED		1,000,000	1,000,000	997,950	999,710	0	290	0	290	0	1,000,000	0	0	0	26,250	08/18/2020.
755111 BR 1	RAYTHEON CO 4.400		02/15/2020.	MATURED		500,000	500,000	557,520	500,917	0	(917)	0	(917)	0	500,000	0	0	0	11,000	02/15/2020.
755111 BT 7	RAYTHEON CO 3.125		10/15/2020.	MATURED		1,000,000	1,000,000	1,016,810	1,001,676	0	(1,676)	0	(1,676)	0	1,000,000	0	0	0	31,250	10/15/2020.
755111 BX 8	RAYTHEON CO 2.500		06/10/2020.	EXCHANGED		4,131,360	4,000,000	3,876,240	3,916,405	0	12,009	0	12,009	0	3,928,414	0	202,946	202,946	52,611	12/15/2022.
7591EP AM 2	REGIONS FINANCIAL CORP 2.750		12/17/2020.	MAKE WHOLE CALL		2,077,804	2,000,000	2,000,000	1,999,970	0	(6)	0	(6)	0	1,999,963	0	37	37	151,595	08/14/2022.
760759 AH 3	REPUBLIC SERVICES 5.000		03/01/2020.	MATURED		1,000,000	1,000,000	999,850	999,859	0	141	0	141	0	1,000,000	0	0	0	25,000	03/01/2020.
760759 AP 5	REPUBLIC SERVICES 3.550		12/09/2020.	MAKE WHOLE CALL		1,045,835	1,000,000	997,230	999,221	0	302	0	302	0	999,522	0	478	478	82,124	06/01/2022.
774341 AE 1	ROCKWELL COLLINS 3.700		06/10/2020.	EXCHANGED		1,464,312	1,360,000	1,412,034	1,385,806	0	(2,907)	0	(2,907)	0	1,382,899	0	81,413	81,413	25,821	12/15/2023.
774341 AK 7	ROCKWELL COLLINS 3.500		06/10/2020.	EXCHANGED		1,085,200	1,000,000	998,350	998,700	0	68	0	68	0	998,767	0	86,433	86,433	26,764	03/15/2027.
78390X AA 9	SAIC INC 4.450		09/02/2020.	REDEEMED		1,000,000	1,000,000	1,069,720	1,006,352	0	(6,352)	0	(6,352)	0	1,000,000	0	0	0	33,499	12/01/2020.
80282K AD 8	SANTANDER HOLDINGS USA 2.650	C	03/18/2020.	REDEEMED		1,000,000	1,000,000	996,010	999,705	0	201	0	201	0	999,906	0	94	94	11,115	04/17/2020.
84265V AD 7	SOUTHERN COPPER CORP 5.375	C	04/16/2020.	MATURED		1,000,000	1,000,000	1,008,920	1,000,164	0	(164)	0	(164)	0	1,000,000	0	0	0	26,875	04/16/2020.
854502 AC 5	STANLEY BLACK & DECKER 3.400		12/02/2020.	MAKE WHOLE CALL		1,030,214	1,000,000	1,026,330	1,005,141	0	(2,778)	0	(2,778)	0	1,002,362	0	(2,362)	(2,362)	64,308	12/01/2021.
871829 BG 1	SYSCO CORP 3.550		05/15/2020.	WELLS FARGO SECURITIES		1,039,930	1,000,000	993,580	995,025	0	335	0	335	0	995,359	0	44,571	44,571	24,061	03/15/2025.
87612E AV 8	TARGET CORP 3.875		01/28/2020.	MAKE WHOLE CALL		505,007	500,000	498,565	499,901	0	7	0	7	0	499,908	0	92	92	15,395	07/15/2020.
907818 DG 0	UNION PACIFIC CORP 4.000		11/01/2020.	REDEEMED		2,000,000	2,000,000	1,990,500	1,998,769	0	753	0	753	0	1,999,522	0	478	478	100,000	02/01/2021.
913017 BV 0	UNITED TECHNOLOGIES CO 3.100		02/28/2020.	TENDERED		1,039,870	1,000,000	999,230	999,775	0	(0)	0	(0)	0	999,775	0	225	225	47,362	06/01/2022.
91324P BM 3	UNITEDHEALTH GROUP INC 3.875		10/15/2020.	MATURED		1,000,000	1,000,000	1,050,000	1,003,445	0	(3,445)	0	(3,445)	0	1,000,000	0	0	0	38,750	10/15/2020.
91159H HL 7	US BANCORP 2.350		12/29/2020.	REDEEMED		1,000,000	1,000,000	999,860	999,959	0	19	0	19	0	999,978	0	22	22	33,292	01/29/2021.
92343V AX 2	VERIZON COMMUNICATIONS 4.600		06/29/2020.	MAKE WHOLE CALL		1,031,420	1,000,000	1,038,900	1,005,829	0	(2,293)	0	(2,293)	0	1,003,536	0	(3,536)	(3,536)	65,664	04/01/2021.
918204 AV 0	VF CORP 3.500		03/04/2020.	MAKE WHOLE CALL		1,292,375	1,250,000	1,259,318	1,252,145	0	(238)	0	(238)	0	1,251,908	0	(1,908)	(1,908)	64,615	09/01/2021.
92553P AT 9	VIACOMCBS INC 4.250		05/28/2020.	TENDERED		1,065,190	1,000,000	989,680	995,656	0	439	0	439	0	996,095	0	3,905	3,905	96,711	09/01/2023.
94106L AW 9	WASTE MANAGEMENT INC 4.750		06/30/2020.	MATURED		1,000,000	1,000,000	1,115,870	1,007,445	0	(7,445)	0	(7,445)	0	1,000,000	0	0	0	23,750	06/30/2020.
95709T AD 2	WESTAR ENERGY 5.100		05/11/2020.	MAKE WHOLE CALL		1,008,457	1,000,000	941,550	996,166	0	2,385	0	2,385	0	998,551	0	1,449	1,449	50,391	07/15/2020.
962166 BW 3	WEYERHAEUSER CO 4.625		12/16/2020.	MAKE WHOLE CALL		2,227,340	2,000,000	1,997,960	1,998,996	0	208	0	208	0	1,999,204	0	796	796	343,222	09/15/2023.
96950F AD 6	WILLIAMS COMPANIES INC 5.250		03/15/2020.	MATURED		2,000,000	2,000,000	1,996,800	1,999,587	0	413	0	413	0	2,000,000	0	0	0	52,500	03/15/2020.
982526 AQ 8	WM WRIGLEY JR CO (144A 3.375		10/21/2020.	MATURED		1,000,000	1,000,000	999,010	999,840	0	160	0	160	0	1,000,000	0	0	0	33,750	10/21/2020.
00084D AJ 9	ABN AMRO BANK NV (144A 2.450	D	06/04/2020.	MATURED		1,000,000	1,000,000	997,800	999,783	0	217	0	217	0	1,000,000	0	0	0	12,250	06/04/2020.
02315Q AA 6	AMBAC LSNI LLC (144A) 6.000	D	12/31/2020.	PAID ON PRINCIPAL		188	188	0	0	188	0	0	188	0	188	0	0	0	5	02/12/2023.
06739F JJ 1	BARCLAYS BANK PLC 2.650	D	12/11/2020.	REDEEMED		1,000,000	1,000,000	999,030	999,653	0	294	0	294	0	999,947	0	53	53	37,542	01/11/2021.
191241 AD 0	COCA-COLA FEMSA SAB CV 4.625	D	02/15/2020.	MATURED		2,000,000	2,000,000	1,989,820	1,999,639	0	361	0	361	0	2,000,000	0	0	0	46,250	02/15/2020.
G2044@ AZ 8	COMPASS GROUP PLC 3.840	D	09/18/2020.	MATURED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	129,387	09/18/2020.
22303Q AN 0	COVIDIEN INTERNATIONAL 3.200	D	10/29/2020.	MAKE WHOLE CALL		1,045,430	1,000,000	996,920	999,146	0	263	0	263	0	999,409	0	591	591	73,341	06/15/2022.
23636A AD 3	DANSKE BANK A/S (144A) 2.750	D	09/17/2020.	MATURED		2,000,000	2,000,000	1,995,920	1,999,338	0	662	0	662	0	2,000,000	0	0	0	55,000	09/17/2020.
23329P AC 4	DNB BANK ASA (144A) 2.125	D	10/02/2020.	MATURED		1,000,000	1,000,000	999,250	999,792	0	208	0	208	0	1,000,000	0	0	0	21,250	10/02/2020.
478375 AD 0	JOHNSON CONTROLS INTER 5.000	D	03/30/2020.	MATURED		1,267,000	1,267,000	1,358,781	1,274,255	0	(7,255)	0	(7,255)	0	1,267,000	0	0	0	31,675	03/30/2020.
53944V AH 2	LLOYDS BANK PLC 3.500	D	05/21/2020.	TENDERED		1,088,200	1,000,000	997,320	998,418	0	127	0	127	0	998,545	0	1,456	1,456	106,381	05/14/2025.
53944V AK 5	LLOYDS BANK PLC 2.700	D	08/17/2020.	MATURED		1,000,000	1,000,000	999,440	999,908	0	92	0	92	0	1,000,000	0	0	0	27,000	08/17/2020.
822582 AM 4	SHELL INTERNATIONAL FI 4.375	D	03/25/2020.	MATURED		700,000	700,000	742,854	701,259	0	(1,259)	0	(1,259)	0	700,000	0	0	0	15,313	03/25/2020.
90351D AA 5	UBS GROUP FUNDING (144 2.950	D	09/24/2020.	MATURED		1,000,000	1,000,000	1,001,750	1,000,246	0	(246)	0	(246)	0	1,000,000	0	0	0	29,500	09/24/2020.
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.000	D	08/12/2020.	MATURED		2,000,000	2,000,000	2,022,220	2,001,555	0	(1,555)	0	(1,555)	0	2,000,000	0	0	0	80,000	08/12/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
02660T BM 4	AHM 2004-3 3A CMO 1.831	..	12/25/2020.	PAID ON PRINCIPAL		252,231	252,231	224,796	211,525	0	40,706	0	40,706	0	252,231	0	0	0	4,454	10/25/2034.
66987X CD 5	NHEL 2003-1 A1 .908	..	12/28/2020.	PAID ON PRINCIPAL		8,916	8,916	7,804	6,082	0	2,834	0	2,834	0	8,916	0	0	0	80	05/25/2033.
36249K AA 8	GSMS 2010-C1 A1 (144A) 3.679	..	01/10/2020.	PAID ON PRINCIPAL		62,944	62,944	66,426	62,925	0	19	0	19	0	62,944	0	0	0	193	08/10/2043.
36192B AZ 0	GSMS 2012-GC6 AAB 3.314	..	12/10/2020.	PAID ON PRINCIPAL		2,132,833	2,132,833	2,168,758	2,135,176	(0)	(2,344)	0	(2,344)	0	2,132,833	0	0	0	38,667	01/10/2045.
393505 A6 9	GT 1998-2 A5 6.240	..	02/01/2020.	PAID ON PRINCIPAL		35,981	35,981	30,618	35,873	0	108	0	108	0	35,981	0	0	0	270	12/01/2028.
3899999.	Total - Bonds - Industrial and Miscellaneous					130,538,511	126,727,195	129,260,371	127,182,847	188	(160,948)	0	(160,759)	0	127,022,088	0	646,599	646,599	6,647,384	XXX
8399997.	Total - Bonds - Part 4					357,425,535	353,110,413	373,120,437	354,541,825	188	(879,791)	0	(879,602)	0	353,662,223	0	893,487	893,487	13,841,852	XXX
8399998.	Total - Bonds - Summary Item from Part 5					106,249,159	106,249,159	106,531,473	106,531,473	0	(282,314)	0	(282,314)	0	106,249,159	0	0	0	913,495	XXX
8399999.	Total - Bonds					463,674,694	459,359,571	479,651,910	461,073,298	188	(1,162,105)	0	(1,161,917)	0	459,911,381	0	893,487	893,487	14,755,347	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
89440# 10 7	TRAVELERS GLOBAL INC	..	06/24/2020.	RETURN OF CAPITAL		37,000,000	XXX	37,000,000	37,000,000	0	0	0	0	0	37,000,000	0	0	0	0	XXX
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					37,000,000	XXX	37,000,000	37,000,000	0	0	0	0	0	37,000,000	0	0	0	0	XXX
9799997.	Total - Common Stocks - Part 4					37,000,000	XXX	37,000,000	37,000,000	0	0	0	0	0	37,000,000	0	0	0	0	XXX
9799999.	Total - Common Stocks					37,000,000	XXX	37,000,000	37,000,000	0	0	0	0	0	37,000,000	0	0	0	0	XXX
9899999.	Total - Preferred and Common Stocks					37,000,000	XXX	37,000,000	37,000,000	0	0	0	0	0	37,000,000	0	0	0	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					500,674,694	XXX	516,651,910	498,073,298	188	(1,162,105)	0	(1,161,917)	0	496,911,381	0	893,487	893,487	14,755,347	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
38382D MM 8	GNR 2020-21 CD CMO	..	02/21/2020	CREDIT SUISSE FIRST B	12/20/2020	PAID ON PRINCIPAL	449,934	454,258	449,934	449,934	0	(4,324)	0	(4,324)	0	0	0	0	5,297	759
0599999. Total - Bonds - U.S. Government							449,934	454,258	449,934	449,934	0	(4,324)	0	(4,324)	0	0	0	0	5,297	759
Bonds - U.S. Political Subdivisions of States																				
425507 GX 2	HENNEPIN CO GENERAL OBLIGATION REF S2	..	03/23/2020	RBC CAPITAL MARKETS	04/17/2020	RBC CAPITAL MARKETS	50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	0	0	0	161,257	63,402
2499999. Total - Bonds - U.S. Political Subdivisions of States							50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	0	0	0	161,257	63,402
Bonds - U.S. Special Revenue and Special Assessment																				
71883M HE 7	PHOENIX CIVIC IMP JR LN EXCISE S2010A	..	03/17/2020	MORGAN STANLEY	07/01/2020	REDEEMED	24,425,000	24,650,931	24,425,000	24,425,000	0	(225,931)	0	(225,931)	0	0	0	0	610,625	264,604
751100 FW 3	RALEIGH COMB ENTERPRISE SYS REV S2008	..	03/25/2020	BAS-MERRILL LYNCH	04/23/2020	BAS-MERRILL LYNCH	27,820,000	27,820,000	27,820,000	27,820,000	0	0	0	0	0	0	0	0	86,029	40,544
3132CW HR 8	FHLMC PASS THRU CERT POOL #SB024	..	01/24/2020	AMHERST PIERPONT SEC	12/25/2020	PAID ON PRINCIPAL	1,718,022	1,743,256	1,718,022	1,718,022	0	(25,233)	0	(25,233)	0	0	0	0	23,711	2,028
3140QC SP 2	FNMA PASS THRU CERT POOL #CA502	..	01/16/2020	CITIGROUP GLOBAL MARK	12/25/2020	PAID ON PRINCIPAL	1,836,202	1,863,028	1,836,202	1,836,202	0	(26,826)	0	(26,826)	0	0	0	0	26,577	2,550
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments							55,799,225	56,077,215	55,799,225	55,799,225	0	(277,990)	0	(277,990)	0	0	0	0	746,942	309,727
8399998. Total - Bonds							106,249,159	106,531,473	106,249,159	106,249,159	0	(282,314)	0	(282,314)	0	0	0	0	913,495	373,888
9999999. Total - Bonds, Preferred and Common Stocks								106,531,473	106,249,159	106,249,159	0	(282,314)	0	(282,314)	0	0	0	0	913,495	373,888

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - Other Affiliates											
89440# 10 7	TRAVELERS GLOBAL INC		0	47-2215437	8biii	NO	0	112,894,894	3,820,860	100.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	112,894,894	3,820,860	XXX	XXX
1899999. Total - Common Stocks							0	112,894,894	3,820,860	XXX	XXX
1999999. Total - Preferred and Common Stock							0	112,894,894	3,820,860	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....2,233,669,267.
2. Total amount of intangible assets nonadmitted $.....0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. Political Subdivisions (Direct and Guaranteed) - Issuer Obligations																			
CAMPBELL UHSD GO TAXABLE REF S2020		..	09/24/2020.	RBC CAPITAL MARKETS	08/01/2021.	415,000	0	0	0	0	415,000	415,000	213	0	0.22	0.22	FA	0	0
1899999. U.S. Political Subdivisions (Direct and Guaranteed) - Issuer Obligations						415,000	0	0	0	0	415,000	415,000	213	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions (Direct and Guaranteed)						415,000	0	0	0	0	415,000	415,000	213	0	XXX	XXX	XXX	0	0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
TRAVELERS M MKT LIQUIDITY POOL		..	12/31/2020.	TRAVELERS M MKT LIQUIDITY POOL	04/01/2021.	262,851,882	0	0	0	0	262,851,882	262,851,882	0	0	0.18	0.17	MON	35,793	0
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						262,851,882	0	0	0	0	262,851,882	262,851,882	0	0	XXX	XXX	XXX	35,793	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						262,851,882	0	0	0	0	262,851,882	262,851,882	0	0	XXX	XXX	XXX	35,793	0
Total Bonds																			
7699999. Subtotals - Issuer Obligations						263,266,882	0	0	0	0	263,266,882	263,266,882	213	0	XXX	XXX	XXX	35,793	0
8399999. Subtotals - Bonds						263,266,882	0	0	0	0	263,266,882	263,266,882	213	0	XXX	XXX	XXX	35,793	0
9199999. Total - Short-Term Investments						263,266,882	0	0	0	0	XXX	263,266,882	213	0	XXX	XXX	XXX	35,793	0

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	415,000	1B	0	1C	0	1D	0	1E	262,851,882	1F	0	1G	0
2A	0	2B	0	2C	0								
3A	0	3B	0	3C	0								
4A	0	4B	0	4C	0								
5A	0	5B	0	5C	0								
6	0												

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $.....(3,732,602) Book/Adjusted Carrying Value $.....(3,732,602)
2. Average balance for the year: Fair Value $.....6,360,259 Book/Adjusted Carrying Value $.....6,360,259

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0
	1D 0	1E 0
	1F 0	1G 0
2A 0	2B 0	2C 0
3A 0	3B 0	3C 0
4A 0	4B 0	4C 0
5A 0	5B 0	5C 0
6 0		

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0

NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
Bank of America, N.A.	Hartford,CT	0.00	0	0	(23,012,784)	XXX
JP Morgan Chase Bank, N.A.	New York,NY	0.00	0	0	(850,751)	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	(23,863,534)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(23,863,534)	XXX
0599999. Total Cash		XXX	XXX	0	0	(23,863,534)	XXX

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

1. January	(17,176,916)	4. April	(16,892,163)	7. July	(16,217,288)	10. October	(16,896,536)
2. February	(22,329,248)	5. May	(15,970,520)	8. August	(13,781,518)	11. November	(18,306,804)
3. March	(17,135,400)	6. June	(13,958,770)	9. September	(14,853,666)	12. December	(23,863,534)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0
1E 0	1F 0	1G 0	
2A 0	2B 0	2C 0	
3A 0	3B 0	3C 0	
4A 0	4B 0	4C 0	
5A 0	5B 0	5C 0	
6 0			

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	GENERAL PURPOSE	0	0	132,156	144,184
5. California CA	B	WORKERS COMP	0	0	198,008	227,786
6. Colorado CO			0	0	0	0
7. Connecticut CT	B	GENERAL PURPOSE-HOME STATE DEPOSIT	3,203,689	3,239,936	0	0
8. Delaware DE	B	WORKERS COMP	0	0	143,767	156,920
9. District of Columbia DC			0	0	0	0
10. Florida FL	B	GENERAL PURPOSE	0	0	181,970	197,115
11. Georgia GA	B	GENERAL PURPOSE	0	0	210,972	224,807
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	WORKERS COMP	0	0	250,288	253,120
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	WORKERS COMP/GENERAL PURPOSE	0	0	162,199	174,965
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT	B	WORKERS COMP	0	0	250,288	253,120
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	GENERAL PURPOSE	0	0	1,018,704	1,111,415
33. New York NY			0	0	0	0
34. North Carolina NC	B	GENERAL PURPOSE	0	0	306,402	341,025
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR	B	SURETY/WORKERS COMP	0	0	453,788	470,943
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	GENERAL PURPOSE	0	0	245,282	248,058
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR	B	GENERAL PURPOSE	0	0	1,197,281	1,201,840
55. US Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	3,203,689	3,239,936	4,751,106	5,005,297
DETAILS OF WRITE-INS						
5801.			0	0	0	0
5802.			0	0	0	0
5803.			0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0