THE STANDARD FIRE INSURANCE COMPANY

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2020

OF THE CONDITION AND AFFAIRS OF

THE STANDARD FIRE INSURANCE COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 19070 Employer's ID Number 06-6033509
(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 6, 1905 COMMENCED BUSINESS, MARCH 26, 1910

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.	NICHOLAS SEMINARA	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.

Nicholas Seminara	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)	2,638,036,158	0	2,638,036,158	2,521,459,271
2. Stocks (Schedule D):				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	535,200,374	1,901,350	533,299,024	515,476,150
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 $.....0 encumbrances)	0	0	0	0
5. Cash ($.....0, Schedule E-Part 1), cash equivalents ($.....0, Schedule E-Part 2) and short-term investments ($.....232,205,158, Schedule DA)	232,205,158	0	232,205,158	135,905,013
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)	181,301,852	3,138,046	178,163,806	183,075,823
9. Receivables for securities	12,500	0	12,500	54,037
10. Securities lending reinvested collateral assets (Schedule DL)	13,814,212	0	13,814,212	23,587,923
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,600,570,253	5,039,395	3,595,530,858	3,379,558,217
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	22,898,920	0	22,898,920	23,042,842
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	88,741,743	9,112,354	79,629,390	72,473,279
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....(1,061,016) earned but unbilled premiums)	246,443,200	1,088,303	245,354,897	254,352,627
15.3 Accrued retrospective premiums ($.....3,621,152) and contracts subject to redetermination ($.....0)	3,621,152	257,126	3,364,025	3,975,986
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	169,455,151	0	169,455,151	165,986,305
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	46,070,685	3,452,783	42,617,902	40,654,476
19. Guaranty funds receivable or on deposit	746,793	0	746,793	1,008,710
20. Electronic data processing equipment and software	11,034,492	0	11,034,492	8,334,057
21. Furniture and equipment, including health care delivery assets ($.....0)	416	416	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	60,883,692	0	60,883,692	36,990,880
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other-than-invested assets	19,629,056	293,424	19,335,632	21,380,268
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,270,095,554	19,243,801	4,250,851,752	4,007,757,646
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. TOTAL (Lines 26 and 27)	4,270,095,554	19,243,801	4,250,851,752	4,007,757,646

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	9,029,900	0	9,029,900	9,769,184
2502. Equities and deposits in pools and associations	5,294,059	0	5,294,059	5,879,408
2503. Amounts receivable under high deductible policies	2,919,137	293,424	2,625,713	3,126,502
2598. Summary of remaining write-ins for Line 25 from overflow page	2,385,960	0	2,385,960	2,605,174
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	19,629,056	293,424	19,335,632	21,380,268

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	1,658,583,146	1,565,160,540
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	71,436,783	69,551,840
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	360,512,264	356,294,597
4.	Commissions payable, contingent commissions and other similar charges	39,767,515	38,263,025
5.	Other expenses (excluding taxes, licenses and fees)	26,442,940	30,062,461
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	14,773,527	14,515,871
7.1	Current federal and foreign income taxes (including $.....(67,785,346) on realized capital gains (losses))	2,821,876	3,915,587
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 $.....1,491,875,505 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)	588,635,152	565,414,086
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	2,737,332	2,877,806
12.	Ceded reinsurance premiums payable (net of ceding commissions)	150,611,630	123,479,865
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	1,838,559	1,923,073
15.	Remittances and items not allocated	902,335	864,750
16.	Provision for reinsurance (including $.....0 certified) (Schedule F, Part 3, Column 78)	0	0
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	9,064,809	1,498,125
22.	Payable for securities lending	13,814,212	23,587,923
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	(1,893,139)	(2,057,324)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,940,048,942	2,795,352,226
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	2,940,048,942	2,795,352,226
29.	Aggregate write-ins for special surplus funds	2,188,958	2,353,153
30.	Common capital stock	5,000,000	5,000,000
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	623,472,070	623,472,070
35.	Unassigned funds (surplus)	680,141,782	581,580,198
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)	1,310,802,811	1,212,405,420
38.	TOTAL (Page 2, Line 28, Col. 3)	4,250,851,752	4,007,757,646

DETAILS OF WRITE-INS

2501.	Retroactive reinsurance reserve assumed	57,088	57,098
2502.	Retroactive reinsurance reserve ceded	(1,950,227)	(2,114,421)
2503.		0	0
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)	(1,893,139)	(2,057,324)
2901.	Special surplus from retroactive reinsurance	2,188,958	2,353,153
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)	2,188,958	2,353,153
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)	1,223,398,117	1,192,238,861
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	700,455,493	693,672,824
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	117,514,914	124,858,007
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	357,022,630	347,582,456
5.	Aggregate write-ins for underwriting deductions	0	0
6.	Total underwriting deductions (Lines 2 through 5)	1,174,993,038	1,166,113,286
7.	Net income of protected cells	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	48,405,079	26,125,574
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	133,005,413	135,885,165
10.	Net realized capital gains (losses) less capital gains tax of $.....(2,648,102) (Exhibit of Capital Gains (Losses))	409,299	(14,810,121)
11.	Net investment gain (loss) (Lines 9 + 10)	133,414,712	121,075,044
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $.....331,243 amount charged off $.....2,539,078)	(2,207,835)	(2,672,762)
13.	Finance and service charges not included in premiums	3,884,250	4,413,024
14.	Aggregate write-ins for miscellaneous income	(1,100,071)	574,373
15.	Total other income (Lines 12 through 14)	576,344	2,314,635
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	182,396,136	149,515,253
17.	Dividends to policyholders	1,674,249	2,004,620
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)	180,721,887	147,510,634
19.	Federal and foreign income taxes incurred	29,195,849	25,491,161
20.	Net income (Line 18 minus Line 19) (to Line 22)	151,526,038	122,019,473
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	1,212,405,420	1,221,484,978
22.	Net income (from Line 20)	151,526,038	122,019,473
23.	Net transfers (to) from Protected Cell accounts	0	0
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $.....2,780,930	28,325,016	6,039,410
25.	Change in net unrealized foreign exchange capital gain (loss)	(271)	3,119
26.	Change in net deferred income tax	2,540,536	4,698,264
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Column 3)	3,006,071	18,160,177
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	0	0
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	(87,000,000)	(160,000,000)
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)	98,397,390	(9,079,558)
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	1,310,802,811	1,212,405,420
	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	55,251	47,741
1402.	Fines and penalties of regulatory authorities	(17,346)	(28,955)
1403.	Retroactive reinsurance gain/loss	(131,087)	(263,401)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(1,006,888)	818,988
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	(1,100,071)	574,373
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	1,276,103,547	1,220,433,804
2.	Net investment income	141,012,935	143,548,670
3.	Miscellaneous income	576,344	2,314,635
4.	Total (Lines 1 through 3)	1,417,692,826	1,366,297,108
5.	Benefit and loss related payments	608,616,791	662,502,501
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	471,647,075	463,421,848
8.	Dividends paid to policyholders	1,814,722	2,097,349
9.	Federal and foreign income taxes paid (recovered) net of $.....(2,630,499) tax on capital gains (losses)	27,641,459	23,067,272
10.	Total (Lines 5 through 9)	1,109,720,046	1,151,088,971
11.	Net cash from operations (Line 4 minus Line 10)	307,972,780	215,208,138
	CASH FROM INVESTMENTS		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	239,467,443	229,181,345
	12.2 Stocks	0	0
	12.3 Mortgage loans	0	0
	12.4 Real estate	0	0
	12.5 Other invested assets	19,772,897	36,039,101
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	17,381,932	17,314,136
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	276,622,273	282,534,582
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	364,186,251	292,157,873
	13.2 Stocks	0	0
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	2,858,170	5,602,673
	13.6 Miscellaneous applications	0	3,476,900
	13.7 Total investments acquired (Lines 13.1 to 13.6)	367,044,421	301,237,446
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)	(90,422,148)	(18,702,864)
	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	87,000,000	160,000,000
	16.6 Other cash provided (applied)	(34,250,487)	(34,888,404)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(121,250,487)	(194,888,404)
	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)	96,300,145	1,616,870
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	135,905,013	134,288,143
	19.2 End of year (Line 18 plus Line 19.1)	232,205,158	135,905,013

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

20.0001	Exchange of bonds	13,957,599	14,709,809
20.0002	Other assets tri-party/tax credit bonds	104,138	401,117

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	29,596,512	13,436,987	14,448,722	28,584,777
2.	Allied lines	32,162,941	14,449,113	15,931,600	30,680,454
3.	Farmowners multiple peril	10,285,875	4,790,720	5,034,244	10,042,351
4.	Homeowners multiple peril	229,308,153	108,431,015	124,492,697	213,246,471
5.	Commercial multiple peril	167,417,228	75,425,261	77,849,145	164,993,343
6.	Mortgage guaranty	0	0	0	0
8.	Ocean marine	12,562,823	4,916,675	5,433,371	12,046,127
9.	Inland marine	33,152,115	15,955,648	15,800,307	33,307,455
10.	Financial guaranty	0	0	0	0
11.1	Medical professional liability - occurrence	(145)	(14)	(13)	(147)
11.2	Medical professional liability - claims-made	0	0	0	0
12.	Earthquake	5,484,739	2,940,654	3,185,564	5,239,829
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	164,213,838	66,942,384	65,530,421	165,625,801
17.1	Other liability - occurrence	114,206,267	46,925,444	49,457,516	111,674,195
17.2	Other liability - claims-made	33,982,712	17,254,259	19,574,518	31,662,452
17.3	Excess workers' compensation	704,845	234,547	234,433	704,959
18.1	Products liability - occurrence	6,230,785	2,717,193	2,552,582	6,395,396
18.2	Products liability - claims-made	1,404,460	554,067	655,954	1,302,573
19.1, 19.2	Private passenger auto liability	156,238,682	68,238,981	70,279,601	154,198,062
19.3, 19.4	Commercial auto liability	105,150,153	46,054,680	47,438,054	103,766,779
21.	Auto physical damage	133,034,391	57,390,234	59,719,263	130,705,362
22.	Aircraft (all perils)	154	0	0	154
23.	Fidelity	2,511,479	1,867,464	1,813,024	2,565,919
24.	Surety	104,359	61,378	49,808	115,929
26.	Burglary and theft	492,002	346,351	233,433	604,920
27.	Boiler and machinery	12,434,353	4,836,044	5,297,349	11,973,047
28.	Credit	25	215	168	72
29.	International	0	144	111	32
30.	Warranty	0	0	0	0
31.	Reinsurance - nonproportional assumed property	3,509,414	836,197	1,042,352	3,303,259
32.	Reinsurance - nonproportional assumed liability	592,278	380,667	385,365	587,580
33.	Reinsurance - nonproportional assumed financial lines	71,540	43,539	44,116	70,963
34.	Aggregate write-ins for other lines of business	0	0	0	0
35.	TOTALS	1,254,851,978	555,029,844	586,483,706	1,223,398,117

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	14,316,724	132,046	(48)	0	14,448,722
2.	Allied lines	15,768,427	163,174	0	0	15,931,600
3.	Farmowners multiple peril	5,046,619	(12,375)	0	0	5,034,244
4.	Homeowners multiple peril	124,492,697	0	0	0	124,492,697
5.	Commercial multiple peril	77,983,826	(33,444)	(101,237)	0	77,849,145
6.	Mortgage guaranty	0	0	0	0	0
8.	Ocean marine	5,589,178	52,991	(208,798)	0	5,433,371
9.	Inland marine	13,932,420	1,919,165	(51,278)	0	15,800,307
10.	Financial guaranty	0	0	0	0	0
11.1	Medical professional liability - occurrence	(13)	0	0	0	(13)
11.2	Medical professional liability - claims-made	0	0	0	0	0
12.	Earthquake	3,137,047	48,517	0	0	3,185,564
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	66,736,132	24,725	1,905,335	(3,135,770)	65,530,421
17.1	Other liability - occurrence	51,878,407	(1,985,643)	(427,592)	(7,655)	49,457,516
17.2	Other liability - claims-made	13,322,339	6,252,805	(625)	0	19,574,518
17.3	Excess workers' compensation	234,530	0	(97)	0	234,433
18.1	Products liability - occurrence	2,589,038	24,584	(63,017)	1,976	2,552,582
18.2	Products liability - claims-made	624,341	23,240	8,373	0	655,954
19.1, 19.2	Private passenger auto liability	70,279,601	0	0	0	70,279,601
19.3, 19.4	Commercial auto liability	47,482,222	26,845	0	(71,012)	47,438,054
21.	Auto physical damage	59,713,783	5,479	0	0	59,719,263
22.	Aircraft (all perils)	0	0	0	0	0
23.	Fidelity	1,042,982	770,042	0	0	1,813,024
24.	Surety	10,372	39,436	0	0	49,808
26.	Burglary and theft	178,498	54,935	0	0	233,433
27.	Boiler and machinery	5,080,998	216,351	0	0	5,297,349
28.	Credit	168	0	0	0	168
29.	International	111	0	0	0	111
30.	Warranty	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	1,034,832	7,519	0	0	1,042,352
32.	Reinsurance - nonproportional assumed liability	348,707	36,658	0	0	385,365
33.	Reinsurance - nonproportional assumed financial lines	44,116	0	0	0	44,116
34.	Aggregate write-ins for other lines of business	0	0	0	0	0
35.	TOTALS	580,868,101	7,767,051	1,061,016	(3,212,462)	586,483,706
36.	Accrued retrospective premiums based on experience					3,212,462
37.	Earned but unbilled premiums					(1,061,016)
38.	Balance (sum of Lines 35 through 37)					588,635,152

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	20,057,827	29,596,512	1,992,081	22,049,908	0	29,596,512
2.	Allied lines	14,627,058	32,162,941	8,762,289	23,389,347	0	32,162,941
3.	Farmowners multiple peril	0	10,285,875	0	0	0	10,285,875
4.	Homeowners multiple peril	364,600,569	229,308,153	1,327,362	365,927,931	0	229,308,153
5.	Commercial multiple peril	1,635,943	167,417,228	0	1,635,943	0	167,417,228
6.	Mortgage guaranty	0	0	0	0	0	0
8.	Ocean marine	39,715,408	12,562,823	0	39,715,408	0	12,562,823
9.	Inland marine	11,512,672	33,152,115	0	11,512,672	0	33,152,115
10.	Financial guaranty	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	(145)	0	0	0	(145)
11.2	Medical professional liability - claims-made	0	0	0	0	0	0
12.	Earthquake	3,403,903	5,484,739	0	3,403,903	0	5,484,739
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	134,417,639	164,213,838	0	134,417,639	0	164,213,838
17.1	Other liability - occurrence	25,581,288	114,206,267	17,340	25,598,628	0	114,206,267
17.2	Other liability - claims-made	772	33,982,712	0	772	0	33,982,712
17.3	Excess workers' compensation	0	704,845	0	0	0	704,845
18.1	Products liability - occurrence	1,458	6,230,785	0	1,458	0	6,230,785
18.2	Products liability - claims-made	0	1,404,460	0	0	0	1,404,460
19.1, 19.2	Private passenger auto liability	1,249,341,156	156,238,682	273,038,257	1,522,379,413	0	156,238,682
19.3, 19.4	Commercial auto liability	0	105,150,153	0	0	0	105,150,153
21.	Auto physical damage	772,333,092	133,034,391	216,435,664	988,768,756	0	133,034,391
22.	Aircraft (all perils)	0	154	0	0	0	154
23.	Fidelity	605	2,511,479	0	605	0	2,511,479
24.	Surety	65,707	104,359	0	65,707	0	104,359
26.	Burglary and theft	13,339	492,002	34,280	47,619	0	492,002
27.	Boiler and machinery	0	12,434,353	0	0	0	12,434,353
28.	Credit	0	25	0	0	0	25
29.	International	0	0	0	0	0	0
30.	Warranty	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	3,509,414	0	0	0	3,509,414
32.	Reinsurance - nonproportional assumed liability	XXX	592,278	0	0	0	592,278
33.	Reinsurance - nonproportional assumed financial lines	XXX	71,540	0	0	0	71,540
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0
35.	TOTALS	2,637,308,437	1,254,851,978	501,607,272	3,138,915,710	0	1,254,851,978

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	7,043,379	16,797,743	8,260,644	15,580,478	11,154,562	9,845,268	16,889,772	59.1
2.	Allied lines	10,923,086	32,109,439	25,228,674	17,803,852	7,789,867	12,935,876	12,657,843	41.3
3.	Farmowners multiple peril	0	5,002,970	0	5,002,970	4,500,084	3,657,382	5,845,672	58.2
4.	Homeowners multiple peril	173,820,428	115,960,138	174,739,881	115,040,685	62,004,627	51,441,377	125,603,936	58.9
5.	Commercial multiple peril	590,158	76,000,650	590,158	76,000,650	150,069,890	141,275,359	84,795,181	51.4
6.	Mortgage guaranty	0	0	0	0	0	0	0	0.0
8.	Ocean marine	22,535,709	4,687,228	22,535,709	4,687,228	9,200,457	7,866,983	6,020,702	50.0
9.	Inland marine	5,369,552	15,285,017	5,369,552	15,285,017	10,042,098	8,633,017	16,694,098	50.1
10.	Financial guaranty	0	0	0	0	0	0	0	0.0
11.1	Medical professional liability - occurrence	0	3,775	0	3,775	78,560	247,073	(164,738)	112,410.5
11.2	Medical professional liability - claims-made	0	79,157	0	79,157	1,348,360	1,533,925	(106,409)	0.0
12.	Earthquake	0	373	0	373	56,491	41,616	15,248	0.3
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	89,074,313	83,413,246	89,074,313	83,413,246	705,793,442	684,947,136	104,259,552	62.9
17.1	Other liability - occurrence	14,584,296	45,305,816	14,586,542	45,303,569	253,774,757	221,857,678	77,220,647	69.1
17.2	Other liability - claims-made	0	14,228,907	0	14,228,907	74,895,093	60,796,065	28,327,934	89.5
17.3	Excess workers' compensation	0	835,744	0	835,744	30,672,912	31,205,230	303,427	43.0
18.1	Products liability - occurrence	440,751	2,411,932	440,751	2,411,932	29,450,182	31,531,965	330,148	5.2
18.2	Products liability - claims-made	0	181,927	0	181,927	1,234,019	1,102,135	313,810	24.1
19.1, 19.2	Private passenger auto liability	617,474,792	249,406,934	784,460,053	82,421,672	115,450,567	120,231,086	77,641,153	50.4
19.3, 19.4	Commercial auto liability	0	55,504,545	0	55,504,545	156,469,778	132,941,243	79,033,080	76.2
21.	Auto physical damage	390,465,145	172,471,478	498,464,348	64,472,274	7,995,968	13,937,372	58,530,870	44.8
22.	Aircraft (all perils)	0	19,523	0	19,523	296,976	312,498	4,001	2,596.8
23.	Fidelity	0	1,242,715	0	1,242,715	2,685,087	2,808,354	1,119,448	43.6
24.	Surety	0	(80,836)	0	(80,836)	1,267,854	1,696,711	(509,694)	(439.7)
26.	Burglary and theft	1,156	288,340	3,893	285,603	422,944	387,243	321,304	53.1
27.	Boiler and machinery	0	3,510,544	0	3,510,544	3,337,029	3,033,724	3,813,849	31.9
28.	Credit	0	467	0	467	93,660	239,327	(145,200)	(201,862.9)
29.	International	0	641	0	641	34,304	354,823	(319,878)	(992,792.1)
30.	Warranty	0	0	0	0	0	0	0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	1,247,768	0	1,247,768	2,031,352	1,981,008	1,298,113	39.3
32.	Reinsurance - nonproportional assumed liability	XXX	2,509,921	0	2,509,921	15,886,998	17,677,036	719,883	122.5
33.	Reinsurance - nonproportional assumed financial lines	XXX	12,420	0	12,420	356,332	409,214	(40,462)	(57.0)
34.	Aggregate write-ins for other lines of business	0	26,119	0	26,119	188,895	232,812	(17,798)	0.0
35.	TOTALS	1,332,322,763	898,464,641	1,623,754,517	607,032,887	1,658,583,146	1,565,160,540	700,455,493	57.3
	DETAILS OF WRITE-INS								
3401.	Tribal workers' compensation	0	26,119	0	26,119	188,895	232,812	(17,798)	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	XXX
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	26,119	0	26,119	188,895	232,812	(17,798)	0.0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	Line of Business	Reported Losses				Incurred But Not Reported			8	9
		1 Direct	2 Reinsurance Assumed	3 Deduct Reinsurance Recoverable	4 Net Losses Excluding Incurred but not Reported (Cols. 1 + 2 - 3)	5 Direct	6 Reinsurance Assumed	7 Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire	2,099,640	8,347,533	2,241,351	8,205,822	72,687	3,031,386	155,333	11,154,562	1,133,453
2.	Allied lines	7,506,765	8,484,280	9,392,196	6,598,849	2,574,849	3,416,550	4,800,381	7,789,867	2,082,972
3.	Farmowners multiple peril	0	3,130,840	0	3,130,840	0	1,369,245	0	4,500,084	903,961
4.	Homeowners multiple peril	34,735,236	24,105,821	34,884,110	23,956,947	66,077,065	38,111,355	66,140,740	62,004,627	12,085,458
5.	Commercial multiple peril	1,898,375	78,244,205	1,898,375	78,244,205	783,011	71,825,684	783,011	150,069,890	58,315,936
6.	Mortgage guaranty	0	0	0	0	0	0	0	0	0
8.	Ocean marine	10,199,592	5,200,095	10,199,592	5,200,095	1,156,092	4,000,362	1,156,092	9,200,457	2,152,759
9.	Inland marine	1,119,215	7,278,698	1,119,215	7,278,698	1,767,788	2,763,401	1,767,788	10,042,098	856,651
10.	Financial guaranty	0	0	0	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	22,094	0	22,094	0	56,466	0	78,560	97,696
11.2	Medical professional liability - claims-made	0	1,061,063	0	1,061,063	0	287,296	0	1,348,360	78,198
12.	Earthquake	0	26,199	0	26,199	3,179	30,292	3,179	56,491	18,773
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	300,463,128	330,141,207	300,463,128	330,141,207	240,153,458	375,652,235	240,153,458	705,793,442	106,166,419
17.1	Other liability - occurrence	5,869,888	68,431,636	5,883,535	68,417,989	30,147,763	185,375,966	30,166,962	253,774,757	76,606,611
17.2	Other liability - claims-made	0	30,517,443	0	30,517,443	50	44,377,650	50	74,895,093	12,246,290
17.3	Excess workers' compensation	0	10,198,640	0	10,198,640	7,691	20,474,272	7,691	30,672,912	2,790,462
18.1	Products liability - occurrence	1,905,802	5,942,597	1,905,802	5,942,597	1,473,867	23,507,584	1,473,867	29,450,182	34,188,327
18.2	Products liability - claims-made	0	103,995	0	103,995	5,550	1,130,024	5,550	1,234,019	1,242,425
19.1, 19.2	Private passenger auto liability	403,287,148	128,945,443	475,003,431	57,229,160	445,394,458	58,221,407	445,394,458	115,450,567	22,858,842
19.3, 19.4	Commercial auto liability	0	68,142,417	0	68,142,417	94	88,327,361	94	156,469,778	20,362,916
21.	Auto physical damage	16,309,889	7,489,568	20,770,806	3,028,652	8,547,321	4,967,316	8,547,321	7,995,968	4,113,733
22.	Aircraft (all perils)	0	181,569	0	181,569	249	115,407	249	296,976	227,214
23.	Fidelity	0	913,685	0	913,685	85	1,771,402	85	2,685,087	294,115
24.	Surety	0	959,994	0	959,994	2,936	307,860	2,936	1,267,854	178,756
26.	Burglary and theft	0	65,277	96	65,181	75	357,887	199	422,944	113,912
27.	Boiler and machinery	0	1,746,136	0	1,746,136	0	1,590,893	0	3,337,029	331,020
28.	Credit	0	51,249	0	51,249	0	42,410	0	93,660	8,680
29.	International	0	8,001	0	8,001	0	26,303	0	34,304	30,702
30.	Warranty	0	0	0	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	1,237,586	0	1,237,586	XXX	793,767	0	2,031,352	134,316
32.	Reinsurance - nonproportional assumed liability	XXX	9,683,084	0	9,683,084	XXX	6,203,914	0	15,886,998	803,969
33.	Reinsurance - nonproportional assumed financial lines	XXX	53,427	0	53,427	XXX	302,906	0	356,332	36,863
34.	Aggregate write-ins for other lines of business	0	1,302	0	1,302	0	187,592	0	188,895	50,835
35.	TOTALS	785,394,679	800,715,085	863,761,638	722,348,126	798,168,270	938,626,194	800,559,444	1,658,583,146	360,512,264
	DETAILS OF WRITE-INS									
3401.	Tribal workers' compensation	0	1,302	0	1,302	0	187,592	0	188,895	50,835
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	1,302	0	1,302	0	187,592	0	188,895	50,835

(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	51,640,060	0	0	51,640,060
1.2 Reinsurance assumed	58,325,899	0	0	58,325,899
1.3 Reinsurance ceded	61,836,914	0	0	61,836,914
1.4 Net claim adjustment services (1.1 + 1.2 - 1.3)	48,129,045	0	0	48,129,045
2. Commission and brokerage:				
2.1 Direct, excluding contingent	0	323,618,217	0	323,618,217
2.2 Reinsurance assumed, excluding contingent	0	237,265,039	0	237,265,039
2.3 Reinsurance ceded, excluding contingent	0	392,060,942	0	392,060,942
2.4 Contingent - direct	0	42,128,383	0	42,128,383
2.5 Contingent - reinsurance assumed	0	11,655,572	0	11,655,572
2.6 Contingent - reinsurance ceded	0	42,128,383	0	42,128,383
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	180,477,887	0	180,477,887
3. Allowances to manager and agents	0	61,754	0	61,754
4. Advertising	49,069	4,727,378	0	4,776,447
5. Boards, bureaus and associations	316,109	3,880,152	714	4,196,975
6. Surveys and underwriting reports	70	4,052,520	0	4,052,590
7. Audit of assureds' records	0	0	0	0
8. Salary and related items:				
8.1 Salaries	45,735,234	74,504,722	1,207,506	121,447,462
8.2 Payroll taxes	3,238,239	4,823,974	48,928	8,111,141
9. Employee relations and welfare	7,981,102	10,222,728	105,774	18,309,604
10. Insurance	3,034,458	793,912	1,411	3,829,781
11. Directors' fees	0	0	0	0
12. Travel and travel items	1,006,560	885,276	4,228	1,896,064
13. Rent and rent items	2,119,413	4,200,128	44,426	6,363,967
14. Equipment	329,981	1,761,162	3,429	2,094,572
15. Cost or depreciation of EDP equipment and software	453,344	19,057,466	21,807	19,532,617
16. Printing and stationery	71,338	282,317	983	354,638
17. Postage, telephone and telegraph, exchange and express	288,474	5,316,750	9,567	5,614,791
18. Legal and auditing	1,778,263	932,192	47,644	2,758,099
19. Totals (Lines 3 to 18)	66,401,654	135,502,431	1,496,417	203,400,502
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of $.....176,834	0	30,097,628	0	30,097,628
20.2 Insurance department licenses and fees	0	2,544,295	0	2,544,295
20.3 Gross guaranty association assessments	0	(70,793)	0	(70,793)
20.4 All other (excluding federal and foreign income and real estate)	0	569,214	0	569,214
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	33,140,344	0	33,140,344
21. Real estate expenses	0	0	52	52
22. Real estate taxes	0	0	0	0
23. Reimbursements by uninsured plans	0	0	0	0
24. Aggregate write-ins for miscellaneous expenses	2,984,215	7,901,967	177,830	11,064,012
25. Total expenses incurred	117,514,914	357,022,630	1,674,299	(a) 476,211,842
26. Less unpaid expenses - current year	360,512,264	80,468,952	515,029	441,496,245
27. Add unpaid expenses - prior year	356,294,597	82,162,204	679,153	439,135,955
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)	113,297,247	358,715,882	1,838,423	473,851,551

DETAILS OF WRITE-INS

2401. Miscellaneous expenses	3,711,409	18,086,639	177,830	21,975,878
2402. Service reimbursements	(436,889)	(3,450,258)	0	(3,887,147)
2403. Cost of computer software developed for internal use	(290,305)	(6,734,414)	0	(7,024,719)
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)	2,984,215	7,901,967	177,830	11,064,012

(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) 3,135,027	3,040,262
1.1	Bonds exempt from U.S. tax	(a) 33,288,893	33,743,040
1.2	Other bonds (unaffiliated)	(a) 46,448,296	46,042,681
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	38,200,000	38,200,000
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) 1,266,021	1,266,021
7.	Derivative instruments	(f) 0	0
8.	Other invested assets	11,000,639	10,902,951
9.	Aggregate write-ins for investment income	1,484,757	1,484,757
10.	Total gross investment income	134,823,634	134,679,713
11.	Investment expenses		(g) 1,674,299
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)		1,674,299
17.	Net investment income (Line 10 minus Line 16)		133,005,413
	DETAILS OF WRITE-INS		
0901.	Property and wind plans	1,652,554	1,652,554
0902.	Securities lending income	36,585	36,585
0903.	Miscellaneous income	(204,382)	(204,382)
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)	1,484,757	1,484,757
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 $.....1,662,329 accrual of discount less $.....9,537,362 amortization of premium and less $.....189,856 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	0	0
1.1	Bonds exempt from U.S. tax	209,592	0	209,592	0	0
1.2	Other bonds (unaffiliated)	324,090	(496,845)	(172,755)	(303,723)	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	18,208,051	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	(1,534,759)	(740,973)	(2,275,732)	13,201,619	0
9.	Aggregate write-ins for capital gains (losses)	0	93	93	0	0
10.	Total capital gains (losses)	(1,001,078)	(1,237,725)	(2,238,802)	31,105,946	0
	DETAILS OF WRITE-INS					
0901.	Foreign exchange	0	93	93	0	0
0902.		0	0	0	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	93	93	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	1,901,350	1,516,173	(385,176)
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)	3,138,046	4,367,466	1,229,421
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)	5,039,395	5,883,640	844,244
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	9,112,354	8,460,364	(651,990)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	1,088,303	1,486,277	397,974
15.3 Accrued retrospective premiums and contracts subject to redetermination	257,126	410,431	153,305
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	3,452,783	5,656,603	2,203,820
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	416	3,723	3,307
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	293,424	348,835	55,411
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	19,243,801	22,249,872	3,006,071
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28. TOTALS (Lines 26 and 27)	19,243,801	22,249,872	3,006,071

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. Amounts receivable under high deductible policies	293,424	348,835	55,411
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)	293,424	348,835	55,411

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

The Standard Fire Insurance Company (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. The Standard Fire Insurance Company state basis	XXX	XXX	XXX	$ 151,526,038	$ 122,019,473
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	$ 151,526,038	$ 122,019,473
Surplus					
5. The Standard Fire Insurance Company state basis	XXX	XXX	XXX	$ 1,310,802,811	$ 1,212,405,420
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	$ 1,310,802,811	$ 1,212,405,420

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 state tax credits which are used to offset 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 adjustments to loss and LAE reserves in the period in which the estimates change. Such changes in estimates could occur in a future

NOTES TO FINANCIAL STATEMENTS

period and may be material to the Company's net income in such period. For a discussion of loss and LAE reserving methodology related to asbestos and environmental reserves, see Note 33.

The Company has not modified its accounting policy regarding the capitalization of fixed assets from the prior 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	$	3,480
2. 12 Months or Longer	$	—

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

1. Less than 12 Months	$	2,289,201
2. 12 Months or Longer	$	—

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.

2. Not applicable.

3. Not applicable.

4. Not applicable.

NOTES TO FINANCIAL STATEMENTS

5. Collateral Reinvestment

Aggregate Cash Collateral Reinvested

Securities Lending	Amortized Cost	Fair Value
30 Days or Less	$ 13,814,212	$ 13,814,212

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 state sponsored LIHTC properties. 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 2021. At December 31, 2020, the Company had no unfunded commitments related to LIHTC investments.

During the years ended December 31, 2020 and 2019, $154,350 and $202,033, respectively, of tax benefits related to LIHTC were recognized. The balance of the investments in LIHTC at 2020 and 2019 was $130,483 and $186,299, 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	13,814,212	—	—	—	13,814,212	23,587,923	(9,773,711)
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	166,977,904	—	—	—	166,977,904	168,353,807	(1,375,903)
k. On deposit with other regulatory bodies	6,808,359	—	—	—	6,808,359	6,767,852	40,507
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—

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)
m. Pledged as collateral not captured in other categories	—	—	—	—	—	—	—
n. Other restricted assets	—	—	—	—	—	—	—
o. Total Restricted Assets	$ 187,600,475	$ —	$ —	$ —	$ 187,600,475	$ 198,709,582	$ (11,109,107)

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)	 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	—	13,814,212	0.3 %	0.3 %
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	—	166,977,904	3.9 %	3.9 %
k. On deposit with other regulatory bodies	—	6,808,359	0.2 %	0.2 %
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	$ —	$ 187,600,475	4.4 %	4.4 %

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

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
General Account:				
a. Cash, Cash Equivalents, and Short-Term Investments	$ —	$ —	— %	— %
b. Schedule D, Part 1	—	—	— %	— %
c. Schedule D, Part 2, Section 1	—	—	— %	— %
d. Schedule D, Part 2, Section 2	—	—	— %	— %
e. Schedule B	—	—	— %	— %
f. Schedule A	—	—	— %	— %
g. Schedule BA, Part 1	—	—	— %	— %
h. Schedule DL, Part 1	13,814,212	13,814,212	0.3 %	0.3 %
i. Other	—	—	— %	— %
j. Total Collateral Assets	$ 13,814,212	$ 13,814,212	0.3 %	0.3 %

NOTES TO FINANCIAL STATEMENTS

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
Protected Cell:				
k. Cash, Cash Equivalents, and Short-Term Investments	$ —	$ —	— %	— %
l. Schedule D, Part 1	—	—	— %	— %
m. Schedule D, Part 2, Section 1	—	—	— %	— %
n. Schedule D, Part 2, Section 2	—	—	— %	— %
o. Schedule B	—	—	— %	— %
p. Schedule A	—	—	— %	— %
q. Schedule BA, Part 1	—	—	— %	— %
r. Schedule DL, Part 1	—	—	— %	— %
s. Other	—	—	— %	— %
t. Total Collateral Assets	$ —	$ —	— %	— %

* j = Column 1 divided by Asset Page, Line 26 (Column 1)
t = Column 1 divided by Asset Page, Line 27 (Column 1)
** j = Column 1 divided by Asset Page, Line 26 (Column 3)
t = Column 1 divided by Asset Page, Line 27 (Column 3)

	1 Amount	2 % of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 13,814,212	0.5 %
v. Recognized Obligation to Return Collateral Asset (Protected Cell)	$ —	— %

* u = Column 1 divided by Liability Page, Line 26 (Column 1)
v = Column 1 divided by Liability Page, Line 27 (Column 1)

M. Working Capital Finance Investments:

Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

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	1	3	$ 27,040	$ 352,094	$ 27,561	$ 385,699
(2) Bonds - FV	—	—	—	—	—	—
(3) LB&SS - AC	—	—	—	—	—	—
(4) LB&SS - FV	—	—	—	—	—	—
(5) Preferred Stock - AC	—	—	—	—	—	—
(6) Preferred Stock - FV	—	—	—	—	—	—
(7) Total	1	3	$ 27,040	$ 352,094	$ 27,561	$ 385,699

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	33	—
2. Aggregate Amount of Investment Income	$ 1,804,157	$ —

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

A. Not applicable.

B. Joint ventures, partnerships, and limited liability companies are recorded on a lag basis with changes in the Company's proportional share of equity recorded as an unrealized gain (loss), subject to testing for possible impairment. As part of the impairment testing process, the Company evaluates those assets for other-than-temporary impairments using financial information that is received from the respective joint venture, partnership, or limited liability company. The Company concluded that some of the aforementioned assets, as a result of deteriorating economic conditions, had other-than-temporary impairments and recorded a realized loss of $740,973 with an offsetting entry to change in net unrealized capital gains or (losses). There was no impact to policyholders' surplus as the change in net unrealized capital gains or (losses) was offset by the realized loss of the same amount.

NOTES TO FINANCIAL STATEMENTS

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	$ 59,217,794	$ 8,402,358	$ 67,620,152
b. Statutory valuation allowance adjustment	—	—	—
c. Adjusted gross deferred tax assets	59,217,794	8,402,358	67,620,152
d. Deferred tax assets nonadmitted	3,452,783	—	3,452,783
e. Subtotal net admitted deferred tax assets	55,765,011	8,402,358	64,167,369
f. Deferred tax liabilities	6,583,280	14,966,187	21,549,467
g. Net admitted deferred tax asset/(liability)	$ 49,181,731	$ (6,563,829)	$ 42,617,902

	December 31, 2019		
	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 59,481,062	$ 8,085,640	$ 67,566,702
b. Statutory valuation allowance adjustment	—	—	—
c. Adjusted gross deferred tax assets	59,481,062	8,085,640	67,566,702
d. Deferred tax assets nonadmitted	5,656,603	—	5,656,603
e. Subtotal net admitted deferred tax assets	53,824,459	8,085,640	61,910,099
f. Deferred tax liabilities	12,031,784	9,223,839	21,255,623
g. Net admitted deferred tax asset/(liability)	$ 41,792,675	$ (1,138,199)	$ 40,654,476

	Change		
	Ordinary	Capital	Total
a. Gross deferred tax assets	$ (263,268)	$ 316,718	$ 53,450
b. Statutory valuation allowance adjustment	—	—	—
c. Adjusted gross deferred tax assets	(263,268)	316,718	53,450
d. Deferred tax assets nonadmitted	(2,203,820)	—	(2,203,820)
e. Subtotal net admitted deferred tax assets	1,940,552	316,718	2,257,270
f. Deferred tax liabilities	(5,448,504)	5,742,348	293,844
g. Net admitted deferred tax asset/(liability)	$ 7,389,056	$ (5,425,630)	$ 1,963,426

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.	$ 38,692,871	$ 203,298	$ 38,896,169
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)	10,488,860	98,745	10,587,605
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	10,488,860	98,745	10,587,605
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	188,572,563

NOTES TO FINANCIAL STATEMENTS

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.	6,583,280	8,100,315	14,683,595
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	55,765,011	8,402,358	64,167,369
Deferred tax liabilities netted against deferred tax assets	6,583,280	14,966,187	21,549,467
Total	$ 49,181,731	$ (6,563,829)	$ 42,617,902

	December 31, 2019		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 35,742,979	$ 194,581	$ 35,937,560
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)	4,693,118	23,798	4,716,916
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	4,693,118	23,798	4,716,916
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	174,512,533
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.	13,388,362	7,867,261	21,255,623
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	53,824,459	8,085,640	61,910,099
Deferred tax liabilities netted against deferred tax assets	12,031,784	9,223,839	21,255,623
Total	$ 41,792,675	$ (1,138,199)	$ 40,654,476

	Change		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 2,949,892	$ 8,717	$ 2,958,609
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)	5,795,742	74,947	5,870,689
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	5,795,742	74,947	5,870,689
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	14,060,030
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.	(6,805,082)	233,054	(6,572,028)
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	1,940,552	316,718	2,257,270
Deferred tax liabilities netted against deferred tax assets	(5,448,504)	5,742,348	293,844
Total	$ 7,389,056	$ (5,425,630)	$ 1,963,426

	2020	2019
3. a. Ratio percentage used to determine recovery period and threshold limitation amount.	446 %	432 %
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 1,257,150,417	$ 1,163,416,887

NOTES TO FINANCIAL STATEMENTS

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).	$ 59,217,794	$ 8,402,358
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).	$ 55,765,011	$ 8,402,358
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	— %

	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).	$ 59,481,062	$ 8,085,640
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).	$ 53,824,459	$ 8,085,640
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	— %

	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).	$ (263,268)	$ 316,718
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).	$ 1,940,552	$ 316,718
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	— %

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	$ 29,191,229	$ 25,476,262	$ 3,714,967
Foreign	4,620	14,899	(10,279)
Subtotal	29,195,849	25,491,161	3,704,688
Federal income taxes on net capital gains	(2,648,102)	(348,224)	(2,299,878)
Federal and foreign income taxes incurred	$ 26,547,747	$ 25,142,937	$ 1,404,810

NOTES TO FINANCIAL STATEMENTS

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	$ 27,543,155	$ 25,904,800	$ 1,638,355
Unearned premium reserve	24,722,675	23,747,390	975,285
Investments	3,034,687	5,599,823	(2,565,136)
Nonadmitted assets	2,916,743	3,165,408	(248,665)
Other	1,000,534	1,063,641	(63,107)
Total ordinary deferred tax assets	$ 59,217,794	$ 59,481,062	$ (263,268)
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	3,452,783	5,656,603	(2,203,820)
Admitted ordinary deferred tax assets	$ 55,765,011	$ 53,824,459	$ 1,940,552
Capital:			
Investments	$ 8,402,358	$ 8,085,640	$ 316,718
Total capital deferred tax assets	$ 8,402,358	$ 8,085,640	$ 316,718
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	—	—	—
Admitted capital deferred tax assets	$ 8,402,358	$ 8,085,640	$ 316,718
Total admitted deferred tax assets	$ 64,167,369	$ 61,910,099	$ 2,257,270

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:			
Investments	$ 610,292	$ 4,918,440	$ (4,308,148)
Loss and LAE reserve discounting (transition rule)	4,434,352	5,321,223	(886,871)
Fixed assets	1,381,364	1,589,050	(207,686)
Other	157,272	203,071	(45,799)
Total ordinary deferred tax liabilities	$ 6,583,280	$ 12,031,784	$ (5,448,504)
Capital:			
Investments	$ 14,966,187	$ 9,223,839	$ 5,742,348
Total capital deferred tax liabilities	$ 14,966,187	$ 9,223,839	$ 5,742,348
Total deferred tax liabilities	$ 21,549,467	$ 21,255,623	$ 293,844
4. Net admitted deferred tax asset/(liability)	$ 42,617,902	$ 40,654,476	$ 1,963,426

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	$ 67,620,152	$ 67,566,702	$ 53,450
Total deferred tax liabilities	21,549,467	21,255,623	293,844
Net deferred tax asset/(liability)	$ 46,070,685	$ 46,311,079	(240,394)
Tax effect of unrealized gains (losses)			2,780,930
Change in net deferred income tax			$ 2,540,536

NOTES TO FINANCIAL STATEMENTS

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)	$ 178,073,785
Taxes at statutory rate	37,395,495
Increase (decrease) attributable to:	
Nontaxable investment income	(13,708,312)
Other	320,028
	$ 24,007,211
Federal and foreign taxes incurred	$ 26,547,747
Change in net deferred income tax	(2,540,536)
Total statutory income tax	$ 24,007,211
Effective tax rate	13.5 %

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	$ 28,030,105
2019 Total	26,673,389
2018 Capital Gains	8,469,298

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.

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

A-B. 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 Travelers Money Market Liquidity Pool (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 $60,883,692 and $36,990,880 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.

NOTES TO FINANCIAL STATEMENTS

2. The Company participates in an intercompany reinsurance pooling agreement as described in Note 26. 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	$ 169,455,151	$ 165,986,305
Reinsurance payable on paid losses and LAE	71,436,783	69,551,840
Ceded reinsurance premiums payable	138,385,455	110,939,737

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 Insurance Group Holdings Inc. (TIGHI), 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.

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				
Travelers Texas MGA, Inc.	100.00%	$ 1,901,350	$ —	$ 1,901,350
Total SSAP No. 97 8b(ii) Entities	XXX	$ 1,901,350	$ —	$ 1,901,350
c. SSAP No. 97 8b(iii) Entities				
Total SSAP No. 97 8b(iii) Entities	XXX	$ —	$ —	$ —
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	$ 1,901,350	$ —	$ 1,901,350
f. Aggregate Total	XXX	$ 1,901,350	$ —	$ 1,901,350

2. NAIC filing response information:

Not applicable.

N. Not applicable.

O. Not applicable.

11. DEBT

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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.

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 $2,822,933 and $1,732,412 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 $(110,011) and $135,498 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 $5,513,075 and $5,136,367 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 20,000 shares of common capital stock authorized, issued and outstanding with a par value of $250 per share.

The Company paid the following dividends to its parent company, TIGHI, as follows:

For the year ended December 31, 2020 (in millions):

	Ordinary	Extraordinary	Total
March 20, 2020	$ —	$ —	$ —
June 24, 2020	—	—	—
September 21, 2020	44.0	—	44.0
December 28, 2020	43.0	—	43.0
Total	$ 87.0	$ —	$ 87.0

For the year ended December 31, 2019 (in millions):

	Ordinary	Extraordinary	Total
March 20, 2019	$ 40.0	$ —	$ 40.0
June 20, 2019	40.0	—	40.0
September 20, 2019	40.0	—	40.0
December 23, 2019	40.0	—	40.0
Total	$ 160.0	$ —	$ 160.0

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 $151,526,038.

NOTES TO FINANCIAL STATEMENTS

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 increased by cumulative net unrealized gains of $355,017,168.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments:

At December 31, 2020, the Company had unfunded commitments to certain investments of $23.1 million.

B. Assessments:

1. The Company has accrued liabilities of $8.5 million for guaranty fund and other insurance-related assessments and related recoverables of $863 thousand at December 31, 2020. The assessments are expected to be paid over a period ranging from one year to the life expectancy of certain workers' compensation claimants and the recoverables are expected to occur over the same period of time.

2. a. Assets recognized from paid and accrued premium tax offsets December 31, 2019	$	1,008,710
b. Decreases current year:		
Premium tax offset applied		325,365
c. Increases current year:		
Premium tax offset accrued		63,448
d. Assets recognized from paid and accrued premium tax offsets December 31, 2020	$	746,793

3. Not applicable.

C. Gain Contingencies:

Not applicable.

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

The Company paid the following amounts in the reporting period to settle claims related extra contractual obligations (ECO) or bad faith claims stemming from lawsuits:

	Direct
Claims related ECO and bad faith losses paid during the reporting period	$ 128,000

Number of claims where amounts were paid to settle claims related ECO or bad faith claims resulting from lawsuits during the reporting period:

[0-25 Claims]

This claim count information is disclosed on a per claim direct basis.

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.

For a discussion of contingencies related to asbestos and environmental reserves, see Note 33.

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 $23.1 million 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.

NOTES TO FINANCIAL STATEMENTS

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. See Schedule D – Part 1 for identification and description of securities on loan.

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.

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	$ —	$ 1,551,925	$ —	$ —	$ 1,551,925
Bank loans	—	53,402,940	—	—	53,402,940
Total bonds	—	54,954,865	—	—	54,954,865
Total securities at fair value	$ —	$ 54,954,865	$ —	$ —	$ 54,954,865

The Company did not have any activity in Level 3 of the fair value hierarchy during the year.

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	$ 232,205,158	$ 232,205,158	$ 23,458,438	$ 208,746,720	$ —	$ —	$ —
Long-term bonds	2,857,357,168	2,638,036,158	66,999,350	2,757,096,609	33,261,209	—	—

(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	$ 135,905,013	$ 135,905,013	$ 15,115,647	$ 120,789,366	$ —	$ —	$ —
Long-term bonds	2,640,661,722	2,521,459,271	71,606,960	2,534,385,272	34,669,490	—	—

D. Not applicable.

E. Not applicable.

NOTES TO FINANCIAL STATEMENTS

21. OTHER ITEMS

A. Unusual or Infrequent Items:

The Company has provided $10,874,343 of voluntary premium refunds to policyholders related to COVID-19 through December 31, 2020. The Company accounted for these premium refunds as a reduction of premium.

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	$ 3,382	$ 1,453	$ 1,189	$ 566	$ 532	$ 39	$ 64	$ 92
Part 1J	748	555	237	51	77	17	6	9
Part 1K	192	147	533	76	24	7	1	1
Part 1L	—	—	—	—	—	—	—	—
Part 1S	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—

	Accident Years									
Schedule P	2010	2009	2008	2007	2006	2005	2004	2003	2002	2001 & Prior
Part 1I	$ 80	$ 21	$ 10	$ 213	$ (126)	$ 134	$ (59)	$ 8	$ 5	$ 572
Part 1J	1	—	3	5	7	—	1	2	4	59
Part 1K	(12)	9	233	1	14	14	97	203	32	1,355
Part 1L	—	—	—	—	—	—	—	—	4	98
Part 1S	—	—	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—	—	—

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	$ 41	$ 12	$ 14	$ 6	$ 1	$ 2	$ 3	$ 4	$ 21	$ 116
Part 1B	32	26	2	30	1	11	15	3	4	9,264
Part 1C	322	217	249	91	20	117	88	94	18	1,221
Part 1D	21,239	16,587	16,591	13,775	12,722	11,265	13,253	11,546	10,719	151,364
Part 1E	1,066	675	644	629	323	282	298	185	164	11,980
Part 1F - Section 1	—	—	4	—	—	—	5	—	39	130
Part 1F - Section 2	—	—	—	—	(1)	—	3	5	21	756
Part 1G	100	9	27	12	32	3	(4)	(2)	16	1,856
Part 1H - Section 1	2,738	2,378	3,239	1,532	2,230	998	1,266	1,862	1,635	90,046
Part 1H - Section 2	846	560	176	142	361	46	65	764	360	3,627
Part 1M	—	—	—	—	—	—	—	—	—	39
Part 1N	14	—	—	—	—	—	3	1	(3)	779
Part 1O	—	—	1	7	20	2	11	111	1,035	11,694
Part 1P	9	—	—	—	29	22	15	30	(1)	133
Part 1R - Section 1	668	360	413	222	589	505	300	771	491	36,093
Part 1R - Section 2	14	1	15	—	180	9	—	12	6	128

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):

	2014	2003	2002	2001	2000	1999	1998	1997
Commercial auto	$ —	$ —	$ (1)	$ —	$ —	$ —	$ —	$ —
Workers' compensation	—	—	(119)	(312)	(226)	(685)	—	(43)
Commercial multiple peril	—	—	—	—	—	—	—	—
Medical professional liability - claims-made	—	—	—	—	—	—	—	—
Special liability	—	—	—	—	—	—	—	—
Other liability - occurrence	(44)	(3)	(27)	(104)	(149)	(10)	—	—
Other liability - claims-made	—	—	(2)	(200)	—	—	—	—
Special property	—	—	—	—	—	—	—	—
Other	—	—	—	—	—	—	—	—
Reinsurance A	(1)	—	—	—	—	—	—	—
Reinsurance B	—	—	—	—	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

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

	State	Carrying Value	Unused Amount
Advantage Capital 2017 State TC Series A-4	NE	$ 217,833	$ 227,892
Advantage Capital 2017 State TC Series B-4	NE	105,891	105,760
Advantage Capital 2013 State TC Series E	NE	—	38,337

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	$ 323,724	$ —
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 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	$ 77,888	$ 70,854	$ 80,003	$ 15,870

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	$ 3,615,422,581	*
3548	06-0907370	Travelers Casualty and Surety Company of America	46,227	
Total Recoverable from Group Code 3548			$ 3,615,468,808	

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

NOTES TO FINANCIAL STATEMENTS

2. Unaffiliated Company Recoverables:

   Not applicable.

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	$ 588,635,152	$ 58,833,513	$ 1,491,875,505	$ 149,111,511	$ (903,240,353)	$ (90,277,998)
All Other	236,205,903	23,608,551	—	—	236,205,903	23,608,551
Total	$ 824,841,055	$ 82,442,064	$ 1,491,875,505	$ 149,111,511	$ (667,034,450)	$ (66,669,447)

Direct Unearned Premium Reserve $ 1,255,669,603

2. Accruals for contingent, sliding scale adjustment and other profit sharing commissions, net of reinsurance assumed and ceded, amounted to $11,732,705 at December 31, 2020. This balance represents the Company's 4.84% pro rata share of the net amount of the TRV Reinsurance Pool (see Note 26):

	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ 42,523,306	$ 11,732,705	$ 42,523,306	$ 11,732,705
b. Sliding Scale Adjustments	—	—	—	—
c. Other Profit Commission Arrangements	—	—	—	—
d. Total	$ 42,523,306	$ 11,732,705	$ 42,523,306	$ 11,732,705

D. Uncollectible Reinsurance:

   Not applicable.

E. Commutation of Ceded Reinsurance:

   Not applicable.

F. Retroactive Reinsurance:

	Assumed	Ceded
a. Reserves Transferred:		
(1) Initial Reserves	$ 454,960	$ 3,155,758
(2) Adjustments - Prior Year(s)	(193,600)	8,161,115
(3) Adjustments - Current Year	—	(58,897)
(4) Current Total	$ 261,360	$ 11,257,976
b. Consideration Paid or Received:		
(1) Initial Consideration	$ 506,026	$ 3,336,177
(2) Adjustments - Prior Year(s)	—	675,811
(3) Adjustments - Current Year	—	1,394
(4) Current Total	$ 506,026	$ 4,013,382
c. Paid Losses Reimbursed or Recovered:		
(1) Prior Year(s)	$ 204,262	$ 9,202,451
(2) Current Year	9	105,297
(3) Current Total	$ 204,271	$ 9,307,748
d. Special Surplus From Retroactive Reinsurance:		
(1) Initial Surplus Gain or Loss	$ 51,066	$ (180,419)
(2) Adjustments - Prior Year(s)	193,600	7,485,304
(3) Adjustments - Current Year	—	(60,291)
(4) Current Year Restricted Surplus	244,666	1,944,292
(5) Cumulative Total Transferred to Unassigned Funds	$ —	$ 5,300,302

e. Other insurers included in the above transactions:

Company	Assumed	Ceded
Munich Reinsurance America, Inc. (10227)	$ 261,360	$ —
TIG Insurance Company (25534)	—	3,459,455
XL Reinsurance America Inc. (20583)	—	3,425,624
Swiss Reinsurance America Corporation (25364)	—	865,514
Westport Insurance Corporation (39845)	—	749,642
Commercial Risk Reinsurance Co. Ltd. (AA-3190433)	—	648,560
Various	—	2,109,181
Total	$ 261,360	$ 11,257,976

NOTES TO FINANCIAL STATEMENTS

f. Paid Loss/LAE Recoverable:

1. Authorized Reinsurers

Company	Total Paid Loss/LAE Recoverable	Amount Over 90 Days Past Due
XL Reinsurance America Inc. (20583)	$ 13,722	$ —
Swiss Reinsurance America Corporation (25364)	2,917	—
Westport Insurance Corporation (39845)	2,732	—
Various	6,261	—
Total	$ 25,632	$ —

2. Unauthorized Reinsurers

Not applicable.

3. Certified Reinsurers

Not applicable.

4. Reciprocal Jurisdiction Reinsurers

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

A. Accrued retrospective premiums (Page 2, Line 15.3) have been determined based upon loss experience on business subject to such experience rating adjustment. Accrued retrospectively rated premiums, including all of those relating to bulk IBNR, have been determined by or allocated to individual policyholder accounts. Ten percent of the amount not offset by retrospective return premiums, other liabilities to the same party (other than loss and LAE reserves), or collateral as permitted by SSAP No. 66, *Retrospectively Rated Contracts*, has been nonadmitted. The amount shown in Part E below is the Company's proportionate share of the accrued retrospective premiums of the TRV Reinsurance Pool (see Note 26).

B. The Company records accrued retrospective premium as an adjustment to earned premium.

C. See Schedule P - Part 7A.

D. Not applicable.

E. Calculation of nonadmitted retrospective premium:

1. Total accrued retrospective premium	$ 3,621,152
2. Unsecured amount	1,145,514
3. Less: Nonadmitted amount (10%)	114,551
4. Less: Nonadmitted for any person for whom agents' balances or uncollected premiums are nonadmitted	142,576
5. Admitted amount (1) - (3) - (4)	$ 3,364,025

F. 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 $13,850,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, homeowners, auto physical damage and special property lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence, commercial auto liability, commercial multiple peril, and other liability – claims-made. This unfavorable development included funding of asbestos and environmental reserves in the other liability – occurrence, products liability – occurrence and commercial multiple peril lines.

The improvement in workers' compensation was driven primarily by better than expected loss experience across multiple accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in homeowners was driven primarily by PG&E subrogation recoveries as well as lower estimates for adjusting and other expenses. The improvement in auto physical damage was driven primarily by better than expected loss experience in recent accident years. The

NOTES TO FINANCIAL STATEMENTS

improvement in special property was driven primarily by better than expected loss experience in recent accident years, including PG&E subrogation recoveries.

Higher than expected loss experience in other liability – occurrence was across multiple accident years as well as higher than expected adjusting and other costs. Higher than expected loss experience in commercial auto liability was primarily for recent accident years. For commercial multiple peril higher than expected loss experience was across multiple accident years. The deterioration in other liability – claims-made was driven by higher than expected loss experience in recent accident years.

The remaining changes are generally the result of ongoing analyses of recent loss data and trends. A portion of the change from prior year effects relates to retrospectively rated policies which are subject to premium adjustments.

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company is a participant in the TRV Reinsurance Pool, an intercompany pooling arrangement. The lead company of the TRV Reinsurance Pool is Indemnity. Under the terms of the arrangement, the property-casualty underwriting risks for substantially all lines of business of the intercompany pool participants are reinsured with Indemnity. The pool of net underwriting risks remaining after reinsurance is transacted with third parties by Indemnity is then retroceded to the pool participants based on pool participation percentages. The provision for reinsurance and the write-off of uncollectible reinsurance are reported in the statutory financial statements of Indemnity and are not allocated to the other pool participants.

Effective January 1, 2020, after receiving all required regulatory approvals, the TRV Reinsurance Pool was amended whereby the percent of participation changed for the pool participants indicated below.

The names, NAIC company codes and intercompany pool percentages of the companies participating in the TRV Reinsurance Pool are as follows:

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

* Pool participation percentage change effective January 1, 2020.

All of the above TRV Reinsurance Pool companies are party to reinsurance agreements with non-affiliated reinsurers covering business subject to the pooling agreement and have contractual rights of direct recovery from the non-affiliated reinsurers under the terms of such reinsurance agreements.

As of December 31, 2020, the Company had a net payable of $40,367,087 to affiliates as a result of its intercompany reinsurance transactions which settled in January 2021.

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

NOTES TO FINANCIAL STATEMENTS

Company would be required to make such payments if and to the extent the purchased annuities are not covered by state guaranty associations.

The following data represents the Company's proportionate share of structured settlement annuities purchased by members of the TRV Reinsurance Pool (see Note 26):

A.

Loss Reserves Eliminated by Annuities	Unrecorded Loss Contingencies
$124,082,855	$124,082,855

B.

Life Insurance Company and Location	Licensed in Company's State of Domicile	Statement Value of Annuities
Fidelity & Guaranty Life Insurance Company, Baltimore, MD	Yes	$ 34,837,569
Brighthouse Life Insurance Company, Charlotte, NC	Yes	11,311,318
All other companies		77,933,968

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

A. Reserve Credit Recorded on Unpaid Claims and Amount Billed and Recoverable on Paid Claims for High Deductibles:

1. Counterparty exposure recorded on unpaid claims and billed recoverables on paid claims:

Annual Statement Line of Business		Gross (of High Deductible) Loss Reserves	Reserve Credit for High Deductibles	Billed Recoverables on Paid Claims	Total High Deductibles and Billed Recoverables
16	Workers' compensation	$ 451,792,530	$ 204,542,037	$ 1,905,733	$ 206,447,770
19.3, 19.4	Commercial auto liability	63,067,415	33,798,069	185,316	33,983,385
21	Auto physical damage	515,236	222,611	1,514	224,125
17.1, 17.2	Other liability	65,882,180	14,737,470	193,587	14,931,057
18.1, 18.2	Products liability	33,080,316	10,144,537	97,202	10,241,739
5	Commercial multiple peril	476,698	9,358	1,401	10,759
	Total	$ 614,814,375	$ 263,454,082	$ 2,384,753	$ 265,838,835

2. Unsecured amounts of high deductibles:

a.	Total high deductibles and billed recoverables on paid claims	$ 265,838,835
b.	Collateral on balance sheet *	$ 34,144,016
c.	Collateral off balance sheet	$ 218,548,619
d.	Total unsecured deductibles and billed recoverables on paid claims	$ 13,146,200
e.	Percentage unsecured	4.95%

* This collateral is held by the TRV Reinsurance Pool.

3. High deductible recoverable amounts on paid claims:

a.	Amount of overdue nonadmitted (either due to aging or collateral)	$ 293,424
b.	Amount over 90 days overdue admitted	$ 73,391
c.	Total overdue (a+b)	$ 366,815

4. The deductible amounts for the highest ten unsecured high deductible policies:

Counterparty Ranking	Top Ten Unsecured High Deductibles Amounts
Counterparty 1	$ 2,700,741
Counterparty 2	2,142,858
Counterparty 3	2,084,488
Counterparty 4	2,001,662
Counterparty 5	1,657,572
Counterparty 6	1,393,757
Counterparty 7	958,317
Counterparty 8	870,786
Counterparty 9	863,760
Counterparty 10	759,790

NOTES TO FINANCIAL STATEMENTS

B. Unsecured High Deductible Recoverables for Individual Obligors Part of a Group under the Same Management or Control which are Greater than 1% of Capital and Surplus:

Not applicable.

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

A. The Company establishes and reports tabular workers' compensation case reserves consistent with statistical reporting requirements, as described below. The total reserve (case plus IBNR/Bulk) for these claims is consistent with the Company's own evaluation of the ultimate payout and a 5% discount rate for accident years 2018 and prior and a 3.5% discount rate for 2019 and subsequent accident years.

Except for certain third party administered claims, tabular workers' compensation case reserves have been discounted in accordance with state approved workers' compensation statistical plans. The tabular case reserves, as included in Schedule P, reflect a discount rate of 3.5% or as specified by state requirements, generally using the following United States Life Tables:

Non-Fatal Cases:	United States Life Tables Total Population 2007 – FL United States Life Tables Total Male or Total Female 2014 – MN United States Life Tables Total Male or Total Female 2011 – MA United States Life Tables Total Male or Total Female Population 1999 – MA(USL) United States Life Tables Total Male or Total Female 2007 – all other states
Fatal Cases:	New York Mandated Mortality & Remarriage Table – NY United States Life Tables Total Female 2014 – MN ** United States Life Tables Total Female 2011 – MA ** United States Life Tables Total Female 1999 – MA(USL) * United States Life Tables Total Female 2007 – all other states **

* and the 1980 Railroad Retirement Board Remarriage Table
** and the 1997 Railroad Retirement Board Remarriage Table

Other liability reserves related to annuity obligations from structured settlements are discounted using a discount rate of 5% and reflect the United States Life Tables Total Male or Total Female 2017.

The Company develops loss reserve estimates for workers' compensation tabular claims that are expectations of what the ultimate settlement costs for these claims will be upon final resolution in the future. These estimates are based on the Company's assessment of facts and circumstances currently known and, using Company experience, multiple actuarial estimation methods. This includes estimates of payment patterns reflecting actual mortality, morbidity and settlement history that relate both to claims currently identified as tabular as well as claims not yet identified as tabular ("IBNR" tabular).

The total reserves and the corresponding discount that the Company has established for these claims reflects these multiple estimation methods, payment patterns and a discount rate of 5% for accident years 2018 and prior and a 3.5% discount rate for 2019 and subsequent accident years. The liabilities and discount amounts shown below reflect estimates of the ultimate liability for tabular claims. Furthermore, the case vs. IBNR discount amounts shown below each reflects estimates of the ultimate resolution costs for these claims: case amounts for claims already identified as tabular; IBNR amounts for claims yet to be identified as tabular.

The December 31, 2020 liabilities of the Company included $115,688,639 and $6,819,018 of such discounted liabilities related to workers' compensation and other liability - occurrence reserves, respectively. The amount of discount for case and IBNR reserves at December 31, 2020 is as follows:

Tabular Discount

		Tabular Discount Included in Schedule P, Part 1 *	
	Schedule P Lines of Business	Case	IBNR
1.	Workers' compensation	$ 12,907,360	$ 32,277,847
2.	Other liability - occurrence	536,030	6,405,498
3.	Total	$ 13,443,390	$ 38,683,345

* Excludes medical loss reserves and all loss adjustment expense reserves

In 2020, the accretion of discount reported as part of losses incurred in the Statement of Income totaled $2,349,049.

B. Non-tabular reserves have not been discounted.

C. No changes in the rates or other key assumptions used to discount prior accident year reserves have been made.

33. ASBESTOS/ENVIRONMENTAL RESERVES

The following represents the Company's allocable share of the pooled property-casualty business of the TRV Reinsurance Pool, based on its pro rata participation percentage of 4.84%.

A. Does the Company have on the books or has it ever written an insured for which you have identified a potential for the existence of a liability due to asbestos losses? Yes (X) No ( )

Exposure for asbestos losses arises from liability coverage written many years ago.

Because each policyholder presents different liability and coverage issues, the Company generally reviews the exposure presented by each policyholder with open claims at least annually. Among the factors the Company may consider in the course of this review are: available insurance coverage, including the role of any umbrella or excess insurance the Company has issued to the policyholder; limits and deductibles; an analysis of the policyholder's potential liability; the jurisdictions involved; past and anticipated future claim activity and loss development on pending claims; past settlement values of similar claims; allocated claim adjustment expense; the potential role of other insurance; the role, if any, of non-asbestos claims or potential non-asbestos claims in any resolution process; and applicable coverage defenses or determinations, if any, including the determination as to whether or not an asbestos claim is a products/completed operation claim subject to an aggregate limit and the available coverage, if any, for that claim.

NOTES TO FINANCIAL STATEMENTS

The Company continues to be involved in disputes, including litigation, with a number of policyholders, some of whom are in bankruptcy, over coverage for asbestos-related claims. Many coverage disputes with policyholders are only resolved through settlement agreements. Because many policyholders make exaggerated demands, it is difficult to predict the outcome of settlement negotiations. Settlements involving bankrupt policyholders may include extensive releases which are favorable to the Company, but which could result in settlements for larger amounts than originally anticipated. Although the Company has seen a reduction in the overall risk associated with these disputes, it remains difficult to predict the ultimate cost of these claims. As in the past, the Company will continue to pursue settlement opportunities.

The Company's quarterly asbestos reserve reviews include an analysis of exposure and claim payment patterns by policyholder, as well as recent settlements, policyholder bankruptcies, judicial rulings and legislative actions. The Company also analyzes developing payment patterns among policyholders and the assumed reinsurance component of reserves, as well as projected reinsurance billings and recoveries. In addition, the Company reviews its historical gross and net loss and expense paid experience, year-by-year, to assess any emerging trends, fluctuations, or characteristics suggested by the aggregate paid activity. Conventional actuarial methods are not utilized to establish asbestos reserves, and the Company's evaluations have not resulted in a reliable method to determine a meaningful average asbestos defense or indemnity payment.

On January 29, 2009, TPC and PPG Industries, Inc. (PPG), along with approximately 30 other insurers of PPG, agreed in principle to settle asbestos-related coverage litigation under insurance policies issued to PPG (the Agreement). The Agreement was incorporated into the Modified Third Amended Plan of Reorganization (Amended Plan) proposed as part of the Pittsburgh Corning Corp. (which is 50% owned by PPG) bankruptcy proceeding. On April 27, 2016, the Amended Plan became effective and all the remaining conditions of the Agreement were satisfied. TPC fully satisfied its obligation under the Agreement by making a discounted payment in the second quarter of 2016. The payment totaled $524 million, of which $518 million was related to asbestos reserves. The Company's allocable share of the 2016 payments resulted in a $25.1 million direct payment and a $22.2 million net payment for asbestos.

1. Direct - Asbestos	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 87,661,390	$ 63,165,020	$ 65,431,460	$ 68,792,591	$ 68,613,737
b. Incurred losses and LAE:	13,953,914	15,071,760	15,536,400	12,245,200	16,649,600
c. Cal. year payments for losses and LAE:	38,450,284	12,805,320	12,175,269	12,424,054	13,332,982
d. Ending reserves:	$ 63,165,020	$ 65,431,460	$ 68,792,591	$ 68,613,737	$ 71,930,355

2. Assumed Reinsurance - Asbestos	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 8,013,857	$ 9,500,520	$ 8,464,275	$ 8,464,909	$ 7,486,840
b. Incurred losses and LAE:	3,208,920	1,355,200	987,360	—	871,200
c. Cal. year payments for losses and LAE:	1,722,257	2,391,445	986,726	978,069	936,046
d. Ending reserves:	$ 9,500,520	$ 8,464,275	$ 8,464,909	$ 7,486,840	$ 7,421,994

3. Net of Ceded Reinsurance - Asbestos	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 86,999,925	$ 63,651,578	$ 61,458,516	$ 61,445,004	$ 60,531,399
b. Incurred losses and LAE:	10,870,640	10,860,960	10,812,560	9,922,000	14,278,000
c. Cal. year payments for losses and LAE:	34,218,987	13,054,022	10,826,072	10,835,605	11,434,565
d. Ending reserves:	$ 63,651,578	$ 61,458,516	$ 61,445,004	$ 60,531,399	$ 63,374,834

B. Bulk and IBNR loss and LAE reserves at December 31, 2020 included in Part A above:

1. Direct Basis	$ 51,231,358
2. Assumed Reinsurance Basis	$ 2,435,757
3. Net of Ceded Reinsurance Basis:	$ 41,895,995

C. Case, bulk and IBNR LAE reserves at December 31, 2020 included in Part A above:

1. Direct Basis	$ 37,906,715
2. Assumed Reinsurance Basis	$ 428,222
3. Net of Ceded Reinsurance Basis:	$ 32,024,984

D. Does the Company have on the books or has it ever written an insured for which you have identified a potential for the existence of a liability due to environmental losses? Yes (X) No ( )

Exposure for environmental losses arises from liability coverage written many years ago. The exposures include bodily injury and property damage losses.

In establishing environmental reserves, the Company evaluates the exposure presented by each policyholder and the anticipated cost of resolution, if any. These claims are mainly brought pursuant to various state or federal statutes that require a liable party to undertake or pay for environmental remediation. Liability under these statutes may be joint and several with other responsible parties. In the course of its analysis, the Company generally considers the probable liability, available coverage and relevant judicial interpretations. In addition, the Company considers the many variables presented, such as: the nature of the alleged activities of the policyholder at each site; the number of sites; the total number of potentially responsible parties at each site; the nature of the alleged environmental harm and the corresponding remedy at each site; the nature of government enforcement activities at each site; the ownership and general use of each site; the overall nature of the insurance relationship between the Company and the policyholder, including the role of any umbrella or excess insurance the Company has issued to the policyholder; the involvement of other insurers; the potential for other available coverage, including the number of years of coverage; the role, if any, of non-environmental claims or potential non-environmental claims in any resolution process; and the applicable law in each jurisdiction. The evaluation of the exposure presented by a policyholder can change as information concerning that policyholder and the many variables presented is developed. Conventional actuarial methods are not used to estimate these reserves.

1. Direct - Environmental	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 14,757,141	$ 15,976,386	$ 15,619,578	$ 14,918,505	$ 14,721,343
b. Incurred losses and LAE:	4,201,120	3,387,780	3,216,029	3,995,813	3,028,348
c. Cal. year payments for losses and LAE:	2,981,875	3,744,588	3,917,102	4,192,975	3,458,925
d. Ending reserves:	$ 15,976,386	$ 15,619,578	$ 14,918,505	$ 14,721,343	$ 14,290,766

NOTES TO FINANCIAL STATEMENTS

2. Assumed Reinsurance - Environmental	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 2,746,737	$ 2,547,889	$ 2,008,061	$ 1,992,597	$ 1,828,711
b. Incurred losses and LAE:	9,680	193,600	220,220	48,400	49,042
c. Cal. year payments for losses and LAE:	208,528	733,428	235,684	212,286	158,322
d. Ending reserves:	$ 2,547,889	$ 2,008,061	$ 1,992,597	$ 1,828,711	$ 1,719,431

3. Net of Ceded Reinsurance - Environmental	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 16,900,385	$ 17,967,337	$ 17,070,874	$ 15,860,883	$ 15,224,211
b. Incurred losses and LAE:	3,968,800	3,145,780	2,661,849	3,678,400	3,000,883
c. Cal. year payments for losses and LAE:	2,901,848	4,042,243	3,871,840	4,315,072	3,477,628
d. Ending reserves:	$ 17,967,337	$ 17,070,874	$ 15,860,883	$ 15,224,211	$ 14,747,466

E. Bulk and IBNR loss and LAE reserves at December 31, 2020 included in Part D above:

1. Direct Basis	$ 14,164,626
2. Assumed Reinsurance Basis	$ 829,233
3. Net of Ceded Reinsurance Basis:	$ 13,820,379

F. Case, bulk and IBNR LAE reserves at December 31, 2020 included in Part D above:

1. Direct Basis	$ 5,318,018
2. Assumed Reinsurance Basis	$ (543)
3. Net of Ceded Reinsurance Basis:	$ 5,014,701

G. As a result of the processes and procedures discussed above, management believes that the reserves carried for asbestos and environmental claims are appropriately established based upon known facts, current law and management's judgment. However, the uncertainties surrounding the final resolution of these claims continue, and it is difficult to determine the ultimate exposure for asbestos and environmental claims and related litigation. As a result, these reserves are subject to revision as new information becomes available and as claims develop. Changes in the legal, regulatory and legislative environment may impact the future resolution of asbestos and environmental claims and result in adverse loss reserve development. The emergence of a greater number of asbestos or environmental claims beyond that which is anticipated may result in adverse loss reserve development. Changes in applicable legislation and future court and regulatory decisions and interpretations, including the outcome of legal challenges to legislative and/or judicial reforms establishing medical criteria for the pursuit of asbestos claims, could affect the settlement of asbestos and environmental claims. It is also difficult to predict the ultimate outcome of complex coverage disputes until settlement negotiations near completion and significant legal questions are resolved or, failing settlement, until the dispute is adjudicated. This is particularly the case with policyholders in bankruptcy where negotiations often involve a large number of claimants and other parties and require court approval to be effective. As part of its continuing analysis of asbestos and environmental reserves, the Company continues to study the implications of these and other developments.

Because of the uncertainties set forth above, additional liabilities may arise for amounts in excess of the Company's current reserves. In addition, the Company's estimate of claims and claim adjustment expenses may change. These additional liabilities or increases in estimates, or a range of either, cannot now be reasonably estimated and could result in income statement charges that could be material to the Company's operating results in future periods.

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). 04/26/2016

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 [X] No [ ]

4.12 renewals? Yes [X] No [ ]

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 [X] No [ ]

12.11 Name of real estate holding company Standard Fire Properties, LLC

12.12 Number of parcels involved 2

12.13 Total book/adjusted carrying value $ 2,733,383

12.2 If yes, provide explanation
Standard Fire Properties, LLC - Holds ground leases

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 [ ] No [X]

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
0			$ 0

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

21.22 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]

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 [ ]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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. $ 13,814,212

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:	$ 13,814,212
24.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	$ 13,814,212
24.093	Total payable for securities lending reported on the liability page:	$ 13,814,212

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	$ 166,977,904
25.29	On deposit with other regulatory bodies	$ 6,808,359
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:

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

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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	$ 2,870,241,316	$ 3,089,562,325	$ 219,321,009
30.2	Preferred Stocks	$ 0	$ 0	$ 0
30.3	Totals	$ 2,870,241,316	$ 3,089,562,325	$ 219,321,009

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 [ ] No [X]

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 [ ] 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 [ ]

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.

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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? $ 2,401,924

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
INSURANCE SERVICES OFFICE INC	$ 1,227,789

38.1 Amount of payments for legal expenses, if any? $ 3,693,770

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
SIMPSON, THACHER & BARTLETT	$ 1,047,801

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 86,328

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
	$ 0

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	$ 1,223,398,117	$ 1,192,238,861
2.3	Premium Ratio (2.1/2.2)	0.0%	0.0%
2.4	Reserve Numerator	$ 0	$ 0
2.5	Reserve Denominator	$ 2,679,167,345	$ 2,556,421,063
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	$	11,463,739
3.22	Non-participating policies	$	1,243,388,239
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's risk management practices include active monitoring of insured employee local-based concentrations. Although the Company currently has no significant workers' compensation treaty reinsurance, the Company reviews available treaty reinsurance coverages periodically and makes purchase decisions as it deems appropriate. Facultative reinsurance purchases are also made as deemed appropriate.

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 uses various analyses and methods, including proprietary and third-party computer modeling processes, to make underwriting and reinsurance decisions designed to manage its exposure to catastrophic events. The Company's hurricane loss estimates for U.S. and Canadian exposures include property exposures, property residual market exposures and an adjustment for certain non-property exposures. The Company's loss estimates are based on the Company's catastrophe risk model estimates and include losses from the hurricane hazards of wind and storm surge. The Company's loss estimates for earthquakes reflect U.S. and Canadian property and U.S. workers' compensation exposures. Property exposures are analyzed to determine locations of concentration. Spanning the U.S. and Canada, this includes California, Florida, New Madrid, the Northeast, the Gulf States, the Mid-Atlantic States, and Western Canada. Moreover, the Company is exposed to the risk of material losses from other than property and workers' compensation coverages arising out of hurricanes and earthquakes, and it is exposed to catastrophe losses from perils other than hurricanes and earthquakes, such as tornadoes and other windstorms, hail, wildfires, severe winter weather, floods, tsunamis, volcanic eruptions and other naturally-occurring events, such as solar flares, as well as acts of terrorism and cyber events. The Company's loss estimates for terrorism reflect U.S. property and workers' compensation exposures. The Company also develops conventional attack loss

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

estimates for combined property and workers' compensation exposures for comparison and adherence with aggregate enterprise guidelines. To best assess risk, the Company conducts site engineering analyses on buildings with large 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 purchases both excess of loss and proportional reinsurance to protect itself from an excessive catastrophe loss.

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's all region aggregate catastrophe treaty does not contain a reinstatement provision but does allow for recoveries under multiple event loss scenarios. The Company's northeast region catastrophe treaty applies per occurrence and provides for one reinstatement. Additionally, the Company buys a property catastrophe cat bond for designated perils covering the northeast region. This bond applies per occurrence but does not have a reinstatement provision. The Company believes that its reinsurance programs along with the Company's surplus is adequate to cover its exposures in a catastrophic event.

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 [ ]

7.2 If yes, indicate the number of reinsurance contracts containing such provisions. 5

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 [X] No [ ]

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	$ 3,077,979
12.12	Unpaid underwriting expenses (including loss adjustment expenses)	$ 543,173

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? $ 2,475,637

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 [ ]

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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 [X] No [ ]

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

12.61 Letters of Credit $ 253,938,781

12.62 Collateral and other funds $ 54,504,307

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): $ 1,742,400

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

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 and Pooling 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)	2,264,529,507	2,272,597,834	2,216,044,897	2,054,704,637	1,803,377,910
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	1,283,094,906	1,240,817,507	1,195,328,771	1,100,569,901	950,694,512
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	839,287,869	758,013,481	739,717,441	742,985,670	763,248,630
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	2,682,175	2,889,384	2,877,025	2,720,012	2,845,345
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	4,173,232	2,777,491	2,249,548	2,086,639	2,426,067
6.	Total (Line 35)	4,393,767,688	4,277,095,696	4,156,217,682	3,903,066,859	3,522,592,465
	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)	582,131,597	598,544,673	576,548,533	549,859,687	522,033,136
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	233,922,701	228,634,106	216,767,892	203,076,118	190,621,297
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	432,008,586	395,291,198	366,122,659	347,435,802	335,803,224
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	2,615,863	2,856,672	2,869,192	2,619,331	2,843,518
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	4,173,232	2,777,491	2,249,548	2,086,639	2,426,067
12.	Total (Line 35)	1,254,851,978	1,228,104,139	1,164,557,825	1,105,077,578	1,053,727,243
	Statement of Income (Page 4)					
13.	Net underwriting gain (loss) (Line 8)	48,405,079	26,125,574	14,658,065	6,682,949	61,165,551
14.	Net investment gain (loss) (Line 11)	133,414,712	121,075,044	171,180,777	145,787,866	184,229,947
15.	Total other income (Line 15)	576,344	2,314,635	1,378,760	(117,935)	240,688
16.	Dividends to policyholders (Line 17)	1,674,249	2,004,620	2,246,259	2,196,357	2,085,136
17.	Federal and foreign income taxes incurred (Line 19)	29,195,849	25,491,161	17,767,485	24,727,250	41,161,790
18.	Net income (Line 20)	151,526,038	122,019,473	167,203,858	125,429,273	202,389,260
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	4,250,851,752	4,007,757,646	3,935,183,141	3,766,363,844	3,679,128,192
20.	Premiums and considerations (Page 2, Col. 3):					
	20.1 In course of collection (Line 15.1)	79,629,390	72,473,279	67,524,719	62,216,337	59,539,164
	20.2 Deferred and not yet due (Line 15.2)	245,354,897	254,352,627	243,694,074	234,104,388	221,461,024
	20.3 Accrued retrospective premiums (Line 15.3)	3,364,025	3,975,986	4,033,628	4,175,544	3,093,969
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	2,940,048,942	2,795,352,226	2,713,698,163	2,576,884,269	2,477,306,490
22.	Losses (Page 3, Line 1)	1,658,583,146	1,565,160,540	1,518,937,876	1,469,385,087	1,415,616,384
23.	Loss adjustment expenses (Page 3, Line 3)	360,512,264	356,294,597	348,569,397	341,615,519	333,016,199
24.	Unearned premiums (Page 3, Line 9)	588,635,152	565,414,086	528,756,559	502,389,869	479,120,323
25.	Capital paid up (Page 3, Lines 30 & 31)	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000
26.	Surplus as regards policyholders (Page 3, Line 37)	1,310,802,811	1,212,405,420	1,221,484,978	1,189,479,575	1,201,821,702
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	307,972,780	215,208,138	250,021,174	207,429,462	238,837,710
	Risk-Based Capital Analysis					
28.	Total adjusted capital	1,310,802,811	1,212,405,420	1,221,484,978	1,189,479,575	1,201,821,702
29.	Authorized control level risk-based capital	284,092,079	271,150,188	252,287,746	243,197,084	221,166,295
	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)	73.4	74.6	73.3	68.8	68.8
31.	Stocks (Lines 2.1 & 2.2)	14.8	15.3	14.9	15.8	16.6
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)	6.5	4.0	4.0	6.2	4.8
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)	5.0	5.4	6.6	9.3	9.9
38	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
39.	Securities lending reinvested collateral assets (Line 10)	0.4	0.7	1.2	0.0	0.0
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)	535,200,374	516,992,323	501,520,067	505,849,587	518,854,654
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	2,849,235	3,493,866	3,723,410	47,749,438	49,221,536
48.	Total of above lines 42 to 47	538,049,609	520,486,189	505,243,477	553,599,025	568,076,190
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)	41.0	42.9	41.4	46.5	47.3

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)	28,325,016	6,039,410	(23,529,739)	(10,031,215)	(6,995,488)
52.	Dividends to stockholders (Line 35)	(87,000,000)	(160,000,000)	(105,000,000)	(111,000,000)	(184,000,000)
53.	Change in surplus as regards policyholders for the year (Line 38)	98,397,390	(9,079,558)	32,005,403	(12,342,128)	16,278,293
	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)	1,172,946,133	1,249,580,836	1,149,670,891	1,052,229,562	836,294,717
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	650,754,707	743,201,437	720,370,228	783,370,705	619,343,842
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	402,127,348	378,801,931	401,935,897	341,279,243	312,022,371
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	1,189,106	501,492	707,140	1,204,375	2,121,919
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	3,770,109	2,718,852	2,627,709	4,727,350	2,567,161
59.	Total (Line 35)	2,230,787,404	2,374,804,549	2,275,311,865	2,182,811,236	1,772,350,010
	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)	284,384,474	311,976,678	290,183,795	279,079,381	274,082,387
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	113,427,598	128,216,931	123,037,712	119,382,947	97,376,605
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	204,261,600	204,036,207	203,844,590	171,549,723	144,062,140
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	1,189,106	501,492	707,140	1,204,375	2,121,919
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	3,770,109	2,718,852	2,627,709	4,727,350	2,567,161
65.	Total (Line 35)	607,032,887	647,450,161	620,400,946	575,943,776	520,210,213
	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)	57.3	58.2	58.8	58.1	51.7
68.	Loss expenses incurred (Line 3)	9.6	10.5	10.6	11.4	11.7
69.	Other underwriting expenses incurred (Line 4)	29.2	29.2	29.4	29.9	30.7
70.	Net underwriting gain (loss) (Line 8)	4.0	2.2	1.3	0.6	5.9
	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)	28.4	28.1	28.6	29.3	30.1
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	66.9	68.7	69.4	69.5	63.4
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)	95.7	101.3	95.3	92.9	87.7
	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)	(16,365)	3,686	(13,784)	(24,073)	(21,330)
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)	(1.3)	0.3	(1.2)	(2.0)	(1.8)
	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)	(28,735)	(20,109)	(39,340)	(40,187)	(53,892)
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)	(2.4)	(1.7)	(3.3)	(3.4)	(4.4)

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....19070 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. Intercompany Pooling														
06-0566050..	25658.....	TRAVELERS INDEMNITY COMPANY	CT	1,254,851	71,437	802,820	874,257	11,733	328,348	588,635	0	0	0	0
0199999.		Affiliates - U. S. Intercompany Pooling		1,254,851	71,437	802,820	874,257	11,733	328,348	588,635	0	0	0	0
Affiliates - U.S. Non-Pool - Other														
06-0907370..	31194.....	TRAVELERS CASUALTY AND SURETY OF AMERICA	CT	1	0	0	0	0	0	0	0	0	0	0
0399999.		Affiliates - U.S. Non-Pool - Other		1	0	0	0	0	0	0	0	0	0	0
0499999.		Affiliates - U.S. Non-Pool - Total		1	0	0	0	0	0	0	0	0	0	0
0899999.		Total Affiliates		1,254,852	71,437	802,820	874,257	11,733	328,348	588,635	0	0	0	0
Other U. S. Unaffiliated Insurers														
75-0773333..	29246.....	CONSUMERS COUNTY MUTUAL INSURANCE CO	TX	489,474	0	84,647	84,647	0	152,203	227,851	0	0	0	0
0999999.		Other U. S. Unaffiliated Insurers		489,474	0	84,647	84,647	0	152,203	227,851	0	0	0	0
Pools and Associations - Mandatory Pools, Associations or Other Similar Facilities														
AA-9991300.	00000.....	ALABAMA INS UNDERWRITING ASSOC (AIUA)	AL	605	0	29	29	0	0	602	0	0	0	0
AA-9991202.	00000.....	CONNECTICUT FAIR PLAN	CT	109	0	21	21	0	0	57	0	0	0	0
AA-9991203.	00000.....	DELAWARE FAIR PLAN	DE	19	0	6	6	0	0	9	0	0	0	0
AA-9991204.	00000.....	DISTRICT OF COLUMBIA FAIR PLAN	DC	23	0	8	8	0	0	13	0	0	0	0
42-0941910..	15775.....	IOWA FAIR PLAN	IA	12	0	1	1	0	0	7	0	0	0	0
AA-9991209.	00000.....	KANSAS FAIR PLAN	KS	346	0	31	31	0	0	179	0	0	0	0
AA-9991212.	00000.....	MARYLAND FAIR PLAN	MD	50	0	8	8	0	0	50	0	0	0	0
AA-9991217.	00000.....	MISSOURI FAIR PLAN	MO	45	0	5	5	0	0	20	0	0	0	0
AA-9992055.	00000.....	MS RESIDENTIAL PROPERTY INS UND ASSOC	MS	74	0	15	15	0	0	40	0	0	0	0
AA-9991218.	00000.....	NEW JERSEY FAIR PLAN	NJ	261	0	38	38	0	0	135	0	0	0	0
AA-9991304.	00000.....	NORTH CAROLINA BEACH PLAN	NC	2,181	0	487	487	0	0	1,629	0	0	0	0
AA-9991304.	00000.....	NORTH CAROLINA COASTAL PLAN	NC	4,230	0	1,827	1,827	0	0	2,787	0	0	0	0
AA-9991221.	00000.....	NORTH CAROLINA FAIR PLAN	NC	2,870	0	187	187	0	0	1,633	0	0	0	0
AA-9991222.	00000.....	OHIO FAIR PLAN	OH	277	0	47	47	0	0	139	0	0	0	0
AA-9991223.	00000.....	OREGON FAIR PLAN	OR	0	0	5	5	0	0	13	0	0	0	0
AA-9991224.	00000.....	PENNSYLVANIA FAIR PLAN	PA	235	0	39	39	0	0	117	0	0	0	0
AA-9991225.	00000.....	RHODE ISLAND FAIR PLAN	RI	400	0	138	138	0	0	244	0	0	0	0
57-0629683..	34134.....	SOUTH CAROLINA WIND & HAIL UNDERWR ASSOC	SC	386	0	30	30	0	0	676	0	0	0	0
AA-9991227.	00000.....	WASHINGTON FAIR PLAN	WA	7	0	0	0	0	0	1	0	0	0	0
AA-9991228.	00000.....	WEST VIRGINIA FAIR PLAN	WV	5	0	0	0	0	0	2	0	0	0	0
1099999.		Pools and Associations - Mandatory Pools, Associations or Other Similar Facilities		12,133	0	2,921	2,921	0	0	8,355	0	0	0	0
1299999.		Total Pools and Associations		12,133	0	2,921	2,921	0	0	8,355	0	0	0	0
9999999.		Totals		1,756,459	71,437	890,388	961,825	11,733	480,552	824,841	0	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. Intercompany Pooling																			
06-0566050.	25658...	TRAVELERS INDEMNITY COMPANY	CT		3,138,850	169,455	0	863,762	75,727	800,557	214,089	1,491,833	42,523	3,657,945	0	150,599	0	3,507,346	0
0199999.		Total Authorized Affiliates - U.S. Intercompany Pooling			3,138,850	169,455	0	863,762	75,727	800,557	214,089	1,491,833	42,523	3,657,945	0	150,599	0	3,507,346	0
Authorized Affiliates-U.S. Non-Pool - Other																			
06-0907370.	31194...	TRAVELERS CASUALTY AND SURETY OF AMERICA	CT		66	0	0	0	0	3	1	42	1	47	0	13	0	34	0
0399999.		Total Authorized Affiliates - U.S. Non-Pool - Other			66	0	0	0	0	3	1	42	1	47	0	13	0	34	0
0499999.		Total Authorized Affiliates - U.S. Non-Pool - Total			66	0	0	0	0	3	1	42	1	47	0	13	0	34	0
0899999.		Total Authorized Affiliates			3,138,916	169,455	0	863,762	75,727	800,559	214,090	1,491,876	42,523	3,657,992	0	150,612	0	3,507,380	0
1499999.		Total Authorized Excluding Protected Cells			3,138,916	169,455	0	863,762	75,727	800,559	214,090	1,491,876	42,523	3,657,992	0	150,612	0	3,507,380	0
5799999.		Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells			3,138,916	169,455	0	863,762	75,727	800,559	214,090	1,491,876	42,523	3,657,992	0	150,612	0	3,507,380	0
9999999.		Totals (Sum of 5799999 and 5899999)			3,138,916	169,455	0	863,762	75,727	800,559	214,090	1,491,876	42,523	3,657,992	0	150,612	0	3,507,380	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. Intercompany Pooling																	
06-0566050.	TRAVELERS INDEMNITY COMPANY	0	0	0	0	150,599	3,507,346	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0199999.	Total Authorized Affiliates - U.S. Intercompany Pooling	0	0	XXX	0	150,599	3,507,346	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Affiliates-U.S. Non-Pool - Other																	
06-0907370.	TRAVELERS CASUALTY AND SURETY OF AMERICA	0	0	0	0	13	34	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999.	Total Authorized Affiliates - U.S. Non-Pool - Other	0	0	XXX	0	13	34	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999.	Total Authorized Affiliates - U.S. Non-Pool - Total	0	0	XXX	0	13	34	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0899999.	Total Authorized Affiliates	0	0	XXX	0	150,612	3,507,380	0	0	0	0	0	0	0	XXX	0	0
1499999.	Total Authorized Excluding Protected Cells	0	0	XXX	0	150,612	3,507,380	0	0	0	0	0	0	0	XXX	0	0
5799999.	Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells.	0	0	XXX	0	150,612	3,507,380	0	0	0	0	0	0	0	XXX	0	0
9999999.	Totals (Sum of 5799999 and 5899999)	0	0	XXX	0	150,612	3,507,380	0	0	0	0	0	0	0	XXX	0	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
Authorized Affiliates-U.S. Intercompany Pooling																		
06-0566050.	TRAVELERS INDEMNITY COMPANY	169,455	0	0	0	0	0	169,455	0	0	169,455	0	0	0.0	0.0	0.0	YES	0
0199999.	Total Authorized Affiliates - U.S. Intercompany Pooling	169,455	0	0	0	0	0	169,455	0	0	169,455	0	0	0.0	0.0	0.0	XXX.	0
Authorized Affiliates-U.S. Non-Pool - Other																		
06-0907370.	TRAVELERS CASUALTY AND SURETY 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	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX.	0
0499999.	Total Authorized Affiliates - U.S. Non-Pool - 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	169,455	0	0	0	0	0	169,455	0	0	169,455	0	0	0.0	0.0	0.0	XXX.	0
1499999.	Total Authorized Excluding Protected Cells	169,455	0	0	0	0	0	169,455	0	0	169,455	0	0	0.0	0.0	0.0	XXX.	0
5799999.	Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells.	169,455	0	0	0	0	0	169,455	0	0	169,455	0	0	0.0	0.0	0.0	XXX.	0
9999999.	Totals (Sum of 5799999 and 5899999)	169,455	0	0	0	0	0	169,455	0	0	169,455	0	0	0.0	0.0	0.0	XXX.	0

Sch. F - Pt. 3
NONE

Sch. F - Pt. 3
NONE

Sch. F - Pt. 4 Issuing or Confirming Banks for Letters of Credit from Scfpt3
NONE

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.	0.0	0
2.	0.0	0
3.	0.0	0
4.	0.0	0
5.	0.0	0

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	3,657,945	3,138,850	YES
7. TRAVELERS CASUALTY AND SURETY OF AMERICA	47	66	YES
8.	0	0	
9.	0	0	
10	0	0	

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)	3,595,530,858	0	3,595,530,858
2.	Premiums and considerations (Line 15)	328,348,312	0	328,348,312
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	169,455,151	(169,455,151)	0
4.	Funds held by or deposited with reinsured companies (Line 16.2)	0	0	0
5.	Other assets	157,517,432	0	157,517,432
6.	Net amount recoverable from reinsurers	0	3,507,380,484	3,507,380,484
7.	Protected cell assets (Line 27)	0	0	0
8.	Totals (Line 28)	4,250,851,752	3,337,925,333	7,588,777,085
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	2,090,532,192	1,954,138,152	4,044,670,344
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	83,805,857	42,523,306	126,329,163
11.	Unearned premiums (Line 9)	588,635,152	1,491,875,505	2,080,510,658
12.	Advance premiums (Line 10)	0	0	0
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	2,737,332	0	2,737,332
14.	Ceded reinsurance premiums payable (net of ceding commissions) (Line 12)	150,611,630	(150,611,630)	0
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)	1,838,559	0	1,838,559
17.	Provision for reinsurance (Line 16)	0	0	0
18.	Other liabilities	21,888,218	0	21,888,218
19.	Total liabilities excluding protected cell business (Line 26)	2,940,048,942	3,337,925,333	6,277,974,274
20.	Protected cell liabilities (Line 27)	0	0	0
21.	Surplus as regards policyholders (Line 37)	1,310,802,811	XXX	1,310,802,811
22.	Totals (Line 38)	4,250,851,752	3,337,925,333	7,588,777,085

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

If yes, give full explanation:

The Company participates in the Travelers Reinsurance Pool, an intercompany reinsurance pooling arrangement (see Note 26). Under the terms of the reinsurance agreement, the property-casualty underwriting risks of the participants are reinsured with The Travelers Indemnity Company. After the reinsurance from/to third parties and other affiliates, the business retained is reinsured from The Travelers Indemnity Company to the other participants on a pro rata basis. A significant portion of the reinsurance ceded balances of the Company are attributable to this pooling arrangement.

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	31,485	9,423	11,360	1,464	4,782	15	90	36,725	XXX
2. 2011	1,014,450	69,426	945,024	637,782	41,349	49,948	2,679	53,409	502	29,872	696,609	XXX
3. 2012	1,040,832	76,432	964,399	621,008	95,319	50,026	4,891	54,988	840	28,512	624,972	XXX
4. 2013	1,051,877	82,515	969,362	476,322	30,705	45,013	1,884	51,394	1,281	24,948	538,860	XXX
5. 2014	1,050,538	77,641	972,897	473,031	31,768	46,222	2,689	49,344	1,218	24,726	532,922	XXX
6. 2015	1,065,503	70,621	994,882	469,694	27,017	40,416	1,828	50,153	980	24,231	530,438	XXX
7. 2016	1,101,390	67,161	1,034,229	490,828	26,205	35,017	1,457	53,714	187	27,680	551,710	XXX
8. 2017	1,143,789	60,722	1,083,067	553,024	33,023	31,202	1,184	55,678	101	46,881	605,595	XXX
9. 2018	1,199,380	59,909	1,139,472	525,394	22,985	24,727	823	56,006	82	43,580	582,237	XXX
10. 2019	1,265,007	72,768	1,192,239	459,804	15,799	16,355	559	56,380	50	29,022	516,131	XXX
11. 2020	1,302,379	78,981	1,223,398	293,463	7,494	6,283	215	42,116	38	13,994	334,114	XXX
12. Totals	XXX	XXX	XXX	5,031,836	341,087	356,570	19,673	527,963	5,294	293,536	5,550,314	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	275,872	79,799	217,185	35,038	28,501	3,044	58,817	7,252	27,687	(24)	770	482,953	XXX
2. 2011	14,378	1,138	15,531	902	1,350	(34)	2,293	51	846	(1)	259	32,341	XXX
3. 2012	22,247	2,380	19,570	1,021	1,653	51	3,055	72	919	(2)	314	43,922	XXX
4. 2013	23,894	3,226	22,174	1,848	1,774	59	3,478	105	1,299	(2)	369	47,383	XXX
5. 2014	23,339	3,974	26,863	1,386	2,578	237	4,566	32	1,669	(2)	585	53,389	XXX
6. 2015	30,306	4,346	34,920	3,106	2,985	113	5,119	122	2,430	(3)	869	68,077	XXX
7. 2016	49,579	5,487	47,178	2,571	5,046	192	6,757	65	3,721	(4)	1,599	103,971	XXX
8. 2017	71,588	9,490	68,762	5,124	7,701	266	10,208	281	7,184	(5)	3,985	150,286	XXX
9. 2018	96,604	8,895	96,864	5,906	11,167	303	22,535	394	10,890	(7)	6,601	222,569	XXX
10. 2019	125,641	10,667	155,854	10,491	12,501	383	32,866	375	11,547	(7)	8,523	316,500	XXX
11. 2020	137,832	19,528	324,421	25,694	10,191	361	44,260	1,040	27,681	54	20,224	497,706	XXX
12. Totals	871,280	148,931	1,029,321	93,086	85,448	4,977	193,954	9,788	95,872	(3)	44,101	2,019,095	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	378,220	104,733
2. 2011	775,536	46,585	728,950	76.4	67.1	77.1	0	0	4.84	27,869	4,472
3. 2012	773,465	104,571	668,894	74.3	136.8	69.4	0	0	4.84	38,415	5,506
4. 2013	625,349	39,106	586,243	59.5	47.4	60.5	0	0	4.84	40,994	6,389
5. 2014	627,613	41,302	586,311	59.7	53.2	60.3	0	0	4.84	44,842	8,547
6. 2015	636,023	37,508	598,515	59.7	53.1	60.2	0	0	4.84	57,774	10,302
7. 2016	691,840	36,160	655,681	62.8	53.8	63.4	0	0	4.84	88,699	15,272
8. 2017	805,346	49,465	755,881	70.4	81.5	69.8	0	0	4.84	125,736	24,550
9. 2018	844,187	39,382	804,806	70.4	65.7	70.6	0	0	4.84	178,667	43,902
10. 2019	870,948	38,318	832,631	68.8	52.7	69.8	0	0	4.84	260,337	56,163
11. 2020	886,246	54,426	831,820	68.0	68.9	68.0	0	0	4.84	417,030	80,676
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,658,583	360,512

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	1,372,991	1,336,837	1,312,771	1,274,131	1,264,449	1,254,313	1,254,664	1,255,696	1,260,480	1,274,190	13,711	18,495
2. 2011	688,771	695,622	696,896	692,472	691,066	685,338	681,819	679,974	678,634	677,147	(1,487)	(2,827)
3. 2012	XXX	635,943	635,407	628,166	622,362	621,150	619,915	618,625	616,108	615,938	(170)	(2,688)
4. 2013	XXX	XXX	559,353	555,983	549,441	547,022	545,252	542,173	539,650	536,918	(2,733)	(5,255)
5. 2014	XXX	XXX	XXX	562,539	553,623	551,260	545,327	543,084	542,161	538,739	(3,422)	(4,344)
6. 2015	XXX	XXX	XXX	XXX	561,071	561,509	554,805	553,514	552,507	549,257	(3,250)	(4,257)
7. 2016	XXX	XXX	XXX	XXX	XXX	617,306	612,062	605,495	604,902	601,044	(3,858)	(4,451)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	713,902	715,404	713,194	695,807	(17,388)	(19,597)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	744,611	754,622	740,801	(13,821)	(3,810)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	751,007	767,061	16,053	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	764,401	XXX	XXX
12. Totals											(16,365)	(28,735)

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	201,337	344,631	449,124	528,229	611,067	665,042	712,333	758,310	790,269	XXX	XXX
2. 2011	318,033	458,213	525,695	570,904	602,399	620,046	630,432	637,277	641,483	643,702	XXX	XXX
3. 2012	XXX	262,013	396,728	457,035	503,670	532,009	550,125	559,547	567,231	570,825	XXX	XXX
4. 2013	XXX	XXX	212,315	321,661	382,594	425,126	454,542	472,463	483,743	488,747	XXX	XXX
5. 2014	XXX	XXX	XXX	213,050	320,119	381,645	428,429	458,204	476,581	484,796	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	210,158	324,732	389,362	436,522	467,265	481,266	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	228,566	353,943	420,128	470,374	498,183	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	282,122	435,037	509,985	550,018	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	295,167	457,961	526,313	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	295,457	459,801	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	292,036	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	760,701	614,445	522,790	430,483	380,957	318,920	289,943	269,594	252,450	250,932
2. 2011	225,871	132,950	91,800	62,320	46,082	34,444	27,073	23,747	20,760	18,608
3. 2012	XXX	233,180	139,513	91,114	62,615	49,130	39,496	33,277	27,702	23,494
4. 2013	XXX	XXX	221,032	136,962	90,433	66,087	51,899	38,409	31,134	25,538
5. 2014	XXX	XXX	XXX	233,794	137,817	94,356	62,543	46,653	37,483	32,150
6. 2015	XXX	XXX	XXX	XXX	229,830	140,031	92,336	64,709	48,969	38,776
7. 2016	XXX	XXX	XXX	XXX	XXX	XXX	253,793	151,007	100,260	70,571	53,571
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	281,769	165,557	113,106	75,894
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	293,896	176,529	115,826
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	302,313	180,064
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	344,232

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

($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	16	9	4	0	8	0	2	20	XXX
2. 2011	169,174	4,149	165,025	137,646	103	3,626	2	14,050	0	2,536	155,218	17,304
3. 2012	174,092	4,830	169,262	99,893	1,491	2,696	15	14,249	0	1,609	115,332	12,818
4. 2013	171,765	4,575	167,190	67,135	33	2,382	1	12,309	0	1,513	81,792	7,443
5. 2014	168,793	4,421	164,372	71,068	29	2,317	0	12,503	0	1,419	85,858	7,540
6. 2015	166,877	4,045	162,832	70,085	103	2,586	1	11,898	0	1,547	84,465	7,205
7. 2016	169,300	3,384	165,916	73,636	56	2,287	0	11,366	0	1,738	87,232	7,200
8. 2017	175,766	3,068	172,697	105,334	322	2,216	2	11,915	0	11,875	119,141	8,451
9. 2018	185,159	2,932	182,227	112,518	179	2,046	3	12,419	0	9,623	126,801	9,300
10. 2019	201,330	6,619	194,711	108,755	306	1,701	3	12,690	0	1,082	122,838	8,919
11. 2020	228,767	5,478	223,289	99,984	20	1,195	0	10,825	0	358	111,984	9,468
12. Totals	XXX	XXX	XXX	946,070	2,651	23,056	27	124,232	0	33,301	1,090,680	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	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		
1. Prior	89	0	15	(0)	28	0	4	(0)	83	0	6	220	5
2. 2011	35	0	2	0	10	0	2	0	16	0	4	64	1
3. 2012	74	0	37	0	11	0	7	0	23	0	4	151	1
4. 2013	94	0	12	0	14	0	5	0	49	0	12	174	2
5. 2014	181	0	51	0	26	0	10	0	46	0	20	315	2
6. 2015	220	0	88	1	48	0	28	0	76	0	37	459	5
7. 2016	631	0	196	2	76	0	75	1	125	0	74	1,100	7
8. 2017	2,646	44	1,331	19	318	0	87	1	1,004	0	660	5,322	84
9. 2018	4,573	28	1,353	35	585	1	263	3	1,219	0	1,310	7,927	86
10. 2019	5,850	582	3,013	1,089	518	2	1,320	3	944	0	926	9,969	138
11. 2020	17,506	4,158	37,907	3,443	716	4	2,057	(3)	3,209	0	2,111	53,794	636
12. Totals	31,899	4,811	44,006	4,589	2,351	8	3,857	5	6,794	0	5,163	79,494	967

	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	104	115
2. 2011	155,387	104	155,282	91.9	2.5	94.1	0	0	4.84	37	27
3. 2012	116,989	1,506	115,483	67.2	31.2	68.2	0	0	4.84	110	40
4. 2013	81,999	34	81,966	47.7	0.7	49.0	0	0	4.84	106	67
5. 2014	86,203	30	86,173	51.1	0.7	52.4	0	0	4.84	232	83
6. 2015	85,029	106	84,924	51.0	2.6	52.2	0	0	4.84	307	152
7. 2016	88,392	59	88,332	52.2	1.8	53.2	0	0	4.84	825	275
8. 2017	124,852	389	124,463	71.0	12.7	72.1	0	0	4.84	3,914	1,408
9. 2018	134,976	248	134,728	72.9	8.4	73.9	0	0	4.84	5,864	2,064
10. 2019	134,791	1,985	132,806	67.0	30.0	68.2	0	0	4.84	7,192	2,776
11. 2020	173,400	7,622	165,778	75.8	139.1	74.2	0	0	4.84	47,812	5,982
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	66,505	12,989

SCHEDULE P - PART 1B - PRIVATE PASSENGER AUTO 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	908	479	14	0	22	0	5	466	XXX
2. 2011	113,283	929	112,354	71,783	399	4,318	8	10,913	25	1,851	86,581	13,543
3. 2012	111,832	807	111,025	69,586	428	4,151	5	10,869	25	1,783	84,148	12,147
4. 2013	103,584	876	102,707	59,643	426	3,910	5	10,124	28	1,447	73,217	10,381
5. 2014	98,799	887	97,912	56,040	410	3,603	6	8,996	25	1,221	68,199	9,331
6. 2015	103,896	814	103,082	63,776	421	3,865	13	9,316	26	1,223	76,497	9,778
7. 2016	118,319	910	117,409	76,802	460	4,306	3	10,693	41	1,471	91,297	11,568
8. 2017	137,047	1,103	135,943	84,087	638	4,217	6	11,720	58	1,705	99,321	12,849
9. 2018	151,159	1,299	149,860	79,002	597	3,097	1	12,205	63	1,850	93,641	12,469
10. 2019	157,344	1,087	156,258	66,650	412	1,706	4	12,800	35	1,621	80,704	11,988
11. 2020	155,198	1,000	154,198	27,004	162	466	0	8,006	25	774	35,289	7,507
12. Totals	XXX	XXX	XXX	655,280	4,833	33,653	51	105,663	351	14,952	789,360	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	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		
1. Prior	25,019	17,496	4,291	2,816	205	1	11	2	178	(0)	19	9,389	53
2. 2011	28	0	0	0	14	0	0	0	22	(0)	8	65	9
3. 2012	80	0	15	3	21	0	4	1	26	(0)	11	143	12
4. 2013	105	0	16	5	28	0	10	1	38	(0)	15	192	17
5. 2014	233	0	76	9	52	0	22	1	54	(0)	21	427	27
6. 2015	717	0	165	11	150	0	25	1	117	(0)	34	1,163	60
7. 2016	1,807	0	547	18	357	0	128	2	252	(1)	63	3,072	129
8. 2017	4,369	260	2,598	32	812	0	189	4	559	(2)	139	8,233	294
9. 2018	8,064	0	6,560	73	1,423	0	980	15	1,091	(3)	288	18,032	574
10. 2019	15,229	0	14,225	122	1,233	0	3,549	6	1,214	(4)	587	35,327	1,202
11. 2020	19,333	0	33,058	240	577	0	4,482	6	5,075	11	1,138	62,269	2,542
12. Totals	74,985	17,755	61,550	3,329	4,873	1	9,400	40	8,626	0	2,322	138,309	4,919

	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	8,998	391
2. 2011	87,078	432	86,646	76.9	46.5	77.1	0	0	4.84	28	36
3. 2012	84,752	462	84,290	75.8	57.2	75.9	0	0	4.84	92	51
4. 2013	73,875	466	73,409	71.3	53.2	71.5	0	0	4.84	117	75
5. 2014	69,077	451	68,626	69.9	50.9	70.1	0	0	4.84	300	127
6. 2015	78,131	472	77,659	75.2	58.0	75.3	0	0	4.84	871	292
7. 2016	94,892	523	94,369	80.2	57.5	80.4	0	0	4.84	2,336	736
8. 2017	108,549	996	107,554	79.2	90.2	79.1	0	0	4.84	6,675	1,557
9. 2018	112,419	747	111,673	74.4	57.5	74.5	0	0	4.84	14,550	3,482
10. 2019	116,605	574	116,031	74.1	52.8	74.3	0	0	4.84	29,333	5,994
11. 2020	98,002	444	97,558	63.1	44.4	63.3	0	0	4.84	52,152	10,117
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	115,451	22,859

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	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	724	352	50	6	94	0	(13)	511	XXX
2. 2011	75,861	2,579	73,282	50,613	2,098	4,625	318	3,926	63	465	56,684	5,564
3. 2012	76,268	2,910	73,359	47,379	1,873	4,992	361	2,953	78	430	53,013	4,991
4. 2013	74,692	3,224	71,468	45,686	1,901	4,877	389	3,724	92	392	51,905	4,663
5. 2014	74,752	3,509	71,243	43,756	2,973	4,608	588	3,466	88	319	48,181	4,389
6. 2015	76,335	3,926	72,409	46,551	2,155	4,902	614	4,564	102	288	53,146	4,465
7. 2016	80,481	4,578	75,904	48,140	3,143	5,028	533	5,114	87	348	54,518	4,804
8. 2017	84,563	3,753	80,810	44,520	1,895	4,114	430	4,947	19	409	51,237	4,781
9. 2018	93,589	3,030	90,559	39,160	799	2,946	240	4,885	1	416	45,950	5,011
10. 2019	102,740	3,504	99,236	28,041	559	1,473	118	4,647	3	423	33,481	4,918
11. 2020	107,937	4,170	103,767	8,106	102	324	36	2,260	1	240	10,550	2,969
12. Totals	XXX	XXX	XXX	402,674	17,852	37,938	3,633	40,581	533	3,718	459,175	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	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		
1. Prior	6,056	4,688	791	(112)	58	1	92	41	58	1	2	2,436	23
2. 2011	113	0	452	98	13	(1)	48	6	12	0	2	535	0
3. 2012	373	24	496	25	71	(5)	47	7	3	(0)	2	940	0
4. 2013	432	19	643	37	50	9	78	19	(5)	0	2	1,113	0
5. 2014	2,286	1,254	797	92	106	13	76	16	17	0	3	1,908	4
6. 2015	1,648	119	1,229	68	219	30	120	12	4	(0)	5	2,991	16
7. 2016	4,709	263	2,425	131	597	81	128	4	30	(0)	10	7,410	55
8. 2017	9,452	1,158	5,301	246	997	78	261	52	116	(0)	18	14,592	124
9. 2018	15,760	531	11,112	400	1,598	140	1,351	73	364	1	42	29,042	316
10. 2019	22,629	888	24,009	835	1,769	78	3,330	157	613	1	92	50,391	446
11. 2020	13,946	318	45,206	2,313	959	35	4,345	340	4,028	2	268	65,475	818
12. Totals	77,405	9,263	92,460	4,133	6,437	459	9,877	727	5,240	4	445	176,833	1,802

	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	2,271	165
2. 2011	59,802	2,583	57,219	78.8	100.1	78.1	0	0	4.84	467	69
3. 2012	56,314	2,362	53,952	73.8	81.2	73.5	0	0	4.84	820	119
4. 2013	55,484	2,466	53,018	74.3	76.5	74.2	0	0	4.84	1,019	94
5. 2014	55,113	5,024	50,088	73.7	143.2	70.3	0	0	4.84	1,737	170
6. 2015	59,237	3,100	56,137	77.6	78.9	77.5	0	0	4.84	2,690	300
7. 2016	66,170	4,242	61,928	82.2	92.7	81.6	0	0	4.84	6,741	670
8. 2017	69,707	3,879	65,829	82.4	103.3	81.5	0	0	4.84	13,348	1,244
9. 2018	77,177	2,185	74,992	82.5	72.1	82.8	0	0	4.84	25,941	3,100
10. 2019	86,512	2,639	83,872	84.2	75.3	84.5	0	0	4.84	44,916	5,475
11. 2020	79,174	3,149	76,025	73.4	75.5	73.3	0	0	4.84	56,520	8,955
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	156,470	20,363

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	15,815	3,903	1,647	171	(255)	14	(13)	13,118	XXX
2. 2011	155,050	13,258	141,792	83,311	8,140	13,634	807	(2,647)	459	1,729	84,893	6,885
3. 2012	175,342	17,728	157,614	87,096	10,733	14,314	800	(2,868)	774	1,750	86,235	7,139
4. 2013	197,903	23,666	174,237	86,019	12,280	14,641	790	(3,498)	1,135	1,703	82,955	7,115
5. 2014	209,826	27,867	181,959	84,383	13,769	14,700	956	(2,746)	1,081	1,577	80,532	7,047
6. 2015	219,351	30,175	189,176	78,695	14,002	11,848	733	(1,471)	816	1,605	73,521	6,957
7. 2016	223,064	28,929	194,135	74,752	12,692	9,113	666	215	22	1,452	70,700	6,630
8. 2017	217,678	23,700	193,979	68,655	9,280	8,128	418	1,268	19	1,029	68,333	6,408
9. 2018	214,245	23,259	190,985	61,904	9,122	7,392	365	1,650	17	631	61,441	6,424
10. 2019	209,687	22,107	187,580	49,577	6,941	5,880	287	2,184	11	264	50,401	6,264
11. 2020	187,075	21,449	165,626	20,373	2,810	2,102	93	1,802	12	20	21,362	4,514
12. Totals	XXX	XXX	XXX	710,579	103,672	103,398	6,088	(6,364)	4,360	11,746	693,493	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	201,492	49,710	115,317	19,396	13,841	1,261	12,609	784	6,913	(40)	200	279,061	602
2. 2011	12,362	915	11,051	427	997	28	1,494	23	346	(1)	82	24,858	36
3. 2012	13,237	1,130	13,496	486	1,053	19	1,937	20	425	(2)	114	28,495	40
4. 2013	13,718	2,021	14,964	902	1,047	15	2,236	30	539	(2)	145	29,539	45
5. 2014	15,513	2,300	17,611	831	1,186	55	2,697	42	658	(2)	230	34,439	66
6. 2015	16,771	3,318	22,169	1,919	1,272	27	2,927	43	873	(3)	329	38,708	93
7. 2016	24,160	3,955	25,146	2,031	1,796	61	3,022	14	1,140	(3)	571	49,206	119
8. 2017	24,881	4,873	32,270	2,750	2,017	45	4,369	62	1,571	(3)	1,009	57,383	182
9. 2018	27,408	3,974	39,606	3,413	2,763	90	6,633	136	2,532	(5)	1,526	71,332	301
10. 2019	36,400	3,556	45,888	3,801	4,259	147	7,080	91	2,365	(4)	1,990	88,401	574
11. 2020	23,304	3,352	82,711	8,621	4,802	181	8,557	284	3,642	39	2,107	110,539	1,451
12. Totals	409,245	79,104	420,228	44,576	35,032	1,928	53,561	1,529	21,005	(26)	8,305	811,960	3,509

	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	247,704	31,357
2. 2011	120,549	10,798	109,751	77.7	81.4	77.4	0	0	4.84	22,070	2,788
3. 2012	128,690	13,960	114,730	73.4	78.7	72.8	0	0	4.84	25,117	3,378
4. 2013	129,665	17,171	112,494	65.5	72.6	64.6	0	0	4.84	25,759	3,780
5. 2014	134,002	19,031	114,971	63.9	68.3	63.2	0	0	4.84	29,993	4,446
6. 2015	133,083	20,854	112,229	60.7	69.1	59.3	0	0	4.84	33,703	5,005
7. 2016	139,344	19,437	119,907	62.5	67.2	61.8	0	0	4.84	43,320	5,886
8. 2017	143,159	17,443	125,716	65.8	73.6	64.8	0	0	4.84	49,528	7,855
9. 2018	149,887	17,114	132,773	70.0	73.6	69.5	0	0	4.84	59,626	11,706
10. 2019	153,633	14,830	138,802	73.3	67.1	74.0	0	0	4.84	74,932	13,469
11. 2020	147,294	15,393	131,901	78.7	71.8	79.6	0	0	4.84	94,042	16,496
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	705,793	106,166

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	872	4	1,236	7	434	0	25	2,532	XXX
2. 2011	154,493	10,492	144,001	100,532	9,022	12,111	203	5,770	0	2,674	109,188	5,523
3. 2012	155,372	10,457	144,915	77,537	3,201	10,583	221	5,784	1	2,464	90,482	4,667
4. 2013	154,808	10,503	144,305	67,456	5,218	9,730	138	5,845	0	2,434	77,675	3,698
5. 2014	153,746	10,372	143,374	65,134	3,382	10,953	607	6,042	0	2,605	78,141	3,469
6. 2015	156,031	9,750	146,281	64,302	4,417	8,113	112	5,571	0	2,118	73,456	3,205
7. 2016	156,308	9,415	146,893	59,084	2,481	6,686	50	5,375	0	1,856	68,614	3,033
8. 2017	157,761	9,225	148,536	65,911	3,276	6,002	90	5,164	0	4,626	73,711	3,126
9. 2018	164,234	9,530	154,705	68,818	4,642	4,316	73	4,923	0	3,045	73,342	3,055
10. 2019	173,597	13,188	160,408	52,742	2,191	2,454	41	4,257	0	1,155	57,222	2,858
11. 2020	179,242	14,249	164,993	35,461	1,685	939	35	4,258	0	373	38,938	2,699
12. Totals	XXX	XXX	XXX	657,850	39,519	73,123	1,577	53,424	1	23,375	743,300	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	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		
1. Prior	1,215	20	6,822	108	1,462	5	4,413	57	2,523	0	83	16,245	2,595
2. 2011	333	0	844	29	102	6	325	4	150	0	37	1,715	9
3. 2012	362	2	1,102	38	136	7	404	7	70	0	36	2,021	3
4. 2013	1,419	14	1,133	20	312	2	396	4	211	0	41	3,432	23
5. 2014	1,763	0	1,435	19	463	10	581	5	219	0	76	4,426	15
6. 2015	3,531	231	2,275	62	512	3	906	16	439	0	128	7,350	38
7. 2016	5,616	166	3,272	(139)	890	2	1,155	1	746	0	305	11,650	61
8. 2017	10,589	104	4,495	66	1,723	2	1,864	(8)	1,157	0	1,044	19,663	115
9. 2018	14,923	884	7,154	615	2,349	23	5,282	12	1,876	0	1,780	30,049	178
10. 2019	18,807	655	15,103	681	2,089	11	7,944	6	1,499	0	2,094	44,088	241
11. 2020	26,863	5,101	31,953	2,263	1,253	66	11,113	17	4,009	0	2,968	67,746	375
12. Totals	85,422	7,178	75,587	3,761	11,291	137	34,383	120	12,899	0	8,591	208,386	3,653

	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	7,909	8,336
2. 2011	120,167	9,264	110,904	77.8	88.3	77.0	0	0	4.84	1,147	568
3. 2012	95,979	3,476	92,503	61.8	33.2	63.8	0	0	4.84	1,424	598
4. 2013	86,502	5,395	81,107	55.9	51.4	56.2	0	0	4.84	2,518	914
5. 2014	86,591	4,024	82,567	56.3	38.8	57.6	0	0	4.84	3,178	1,248
6. 2015	85,649	4,843	80,806	54.9	49.7	55.2	0	0	4.84	5,513	1,838
7. 2016	82,825	2,561	80,264	53.0	27.2	54.6	0	0	4.84	8,862	2,788
8. 2017	96,905	3,531	93,374	61.4	38.3	62.9	0	0	4.84	14,915	4,748
9. 2018	109,640	6,249	103,391	66.8	65.6	66.8	0	0	4.84	20,578	9,472
10. 2019	104,895	3,585	101,310	60.4	27.2	63.2	0	0	4.84	32,574	11,514
11. 2020	115,850	9,167	106,683	64.6	64.3	64.7	0	0	4.84	51,453	16,293
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	150,070	58,316

SCHEDULE P - PART 1F - SECTION 1 - MEDICAL PROFESSIONAL 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	3	0	16	0	0	0	0	19	XXX
2. 2011	(0)	1	(1)	0	0	0	0	(0)	0	0	(0)	0
3. 2012	0	0	(0)	0	0	0	0	3	0	0	3	0
4. 2013	0	0	(0)	0	0	0	0	1	0	0	1	0
5. 2014	0	0	(0)	0	0	0	0	1	0	0	1	0
6. 2015	0	0	(0)	0	0	0	0	1	0	0	1	0
7. 2016	0	0	(0)	0	0	0	0	1	0	0	1	0
8. 2017	0	0	(0)	0	0	0	0	(4)	0	0	(4)	0
9. 2018	0	(0)	0	1	0	0	0	0	0	0	1	0
10. 2019	1	0	1	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	4	0	16	0	3	0	0	23	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	22	0	53	(5)	10	0	16	0	73	0	0	179	27
2. 2011	0	0	0	0	0	0	0	0	(5)	0	0	(5)	0
3. 2012	0	0	0	0	0	0	0	0	(5)	0	0	(5)	0
4. 2013	0	0	0	0	0	0	0	0	(5)	0	0	(5)	0
5. 2014	0	0	0	0	0	0	0	0	(5)	0	0	(5)	0
6. 2015	0	0	0	(0)	0	0	0	(0)	(5)	0	0	(5)	0
7. 2016	0	0	0	0	0	0	0	0	(5)	0	0	(5)	0
8. 2017	0	0	0	0	0	0	0	0	(5)	0	0	(5)	0
9. 2018	0	0	(1)	(0)	0	0	(0)	(0)	(5)	0	0	(6)	0
10. 2019	0	0	0	0	0	0	0	0	(5)	0	0	(5)	0
11. 2020	0	0	0	0	0	0	0	0	44	0	0	44	0
12. Totals	22	0	52	(4)	10	0	16	0	72	0	0	176	27

	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	80	99
2. 2011	(5)	0	(6)	110,314.3	56.1	921.1	0	0	4.84	(0)	(5)
3. 2012	(2)	0	(2)	(20,457.1)	30.7	2,070.6	0	0	4.84	(0)	(5)
4. 2013	(4)	0	(4)	0.0	12.9	5,743.4	0	0	4.84	(0)	(5)
5. 2014	(4)	0	(4)	0.0	30.3	20,888.2	0	0	4.84	(0)	(5)
6. 2015	(4)	(0)	(4)	0.0	(12.7)	7,371.0	0	0	4.84	0	(5)
7. 2016	(4)	0	(4)	0.0	0.0	272,486.7	0	0	4.84	0	(5)
8. 2017	(9)	0	(9)	0.0	54.5	797,818.2	0	0	4.84	(0)	(5)
9. 2018	(5)	(0)	(5)	0.0	56.0	(30,433.3)	0	0	4.84	(1)	(5)
10. 2019	(5)	0	(5)	(410.0)	80.5	(433.5)	0	0	4.84	(0)	(5)
11. 2020	44	0	44	0.0	85.9	(29,793.4)	0	0	4.84	(0)	44
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	79	98

SCHEDULE P - PART 1F - SECTION 2 - MEDICAL PROFESSIONAL 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	79	0	0	0	0	0	0	80	XXX
2. 2011	0	0	(0)	27	0	0	0	(1)	0	0	26	0
3. 2012	0	1	(0)	12	0	0	0	2	0	0	14	0
4. 2013	(0)	1	(1)	0	0	0	0	1	0	0	1	0
5. 2014	0	0	(0)	0	0	0	0	3	0	0	3	0
6. 2015	(7)	0	(7)	0	0	0	0	2	0	0	2	0
7. 2016	0	0	(0)	0	0	0	0	0	0	0	0	0
8. 2017	48	0	48	0	0	0	0	5	0	0	5	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	118	0	0	0	12	0	0	131	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	446	1	231	(31)	9	0	41	(15)	12	0	0	783	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	616	0	26	0	0	0	2	0	0	0	0	645	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	(2)	0	0	(2)	0
12. Totals	1,062	1	257	(30)	9	0	43	(15)	11	0	0	1,427	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	707	77
2. 2011	26	0	26	14,794.1	0.0	(22,325.0)	0	0	4.84	0	0
3. 2012	659	0	659	1,643,218.0	28.3	(138,925.5)	0	0	4.84	642	2
4. 2013	1	0	1	(49,950.0)	30.6	(210.1)	0	0	4.84	(0)	0
5. 2014	3	0	3	280,510.0	19.6	(697.8)	0	0	4.84	(0)	0
6. 2015	2	0	2	(34.1)	53.8	(29.1)	0	0	4.84	(0)	0
7. 2016	0	0	0	0.0	0.0	(111.5)	0	0	4.84	0	0
8. 2017	5	0	5	10.2	65.0	9.9	0	0	4.84	(0)	0
9. 2018	0	0	0	(5,178.9)	56.5	(55.2)	0	0	4.84	(0)	0
10. 2019	0	0	0	0.0	80.7	(397.2)	0	0	4.84	(0)	0
11. 2020	(2)	0	(2)	0.0	0.0	0.0	0	0	4.84	0	(2)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,348	78

SCHEDULE P - PART 1G - SPECIAL LIABILITY
(OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

($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	89	46	18	7	2	0	0	57	XXX
2. 2011	22,470	1,101	21,369	10,378	347	771	5	671	0	831	11,468	XXX
3. 2012	22,609	1,401	21,209	14,367	2,523	854	78	863	0	714	13,483	XXX
4. 2013	22,579	1,171	21,408	7,090	91	691	1	668	0	298	8,358	XXX
5. 2014	22,054	867	21,186	9,038	797	740	7	701	0	305	9,675	XXX
6. 2015	21,020	792	20,229	7,504	204	642	4	652	0	344	8,590	XXX
7. 2016	20,720	691	20,029	6,402	56	611	0	618	0	268	7,574	XXX
8. 2017	21,587	1,178	20,409	9,343	727	490	23	594	0	523	9,677	XXX
9. 2018	21,934	1,364	20,570	8,049	615	523	4	569	0	288	8,522	XXX
10. 2019	23,571	1,360	22,211	7,414	772	326	4	598	0	229	7,561	XXX
11. 2020	25,528	1,508	24,019	4,881	486	140	1	507	0	64	5,041	XXX
12. Totals	XXX	XXX	XXX	84,555	6,663	5,805	133	6,441	0	3,865	90,005	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	553	119	2,841	1,685	81	29	834	484	55	0	4	2,048	1
2. 2011	10	1	(36)	67	3	(1)	(1)	1	3	0	6	(89)	1
3. 2012	96	62	11	4	14	3	1	1	6	0	8	57	1
4. 2013	24	0	22	0	10	0	3	0	5	0	6	64	1
5. 2014	88	0	202	0	13	0	32	0	16	0	9	351	1
6. 2015	235	0	144	0	40	0	21	0	11	0	16	452	2
7. 2016	285	0	185	(0)	79	0	23	(0)	17	0	36	589	2
8. 2017	534	(36)	88	(25)	84	(1)	35	0	37	0	78	840	4
9. 2018	1,051	0	324	9	192	0	170	0	99	0	113	1,827	10
10. 2019	1,495	90	1,004	77	187	2	160	5	235	0	221	2,907	21
11. 2020	3,037	44	2,975	237	158	0	420	6	196	0	450	6,499	88
12. Totals	7,408	280	7,761	2,054	861	33	1,699	498	681	0	946	15,545	132

	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	1,590	458
2. 2011	11,799	419	11,379	52.5	38.1	53.3	0	0	4.84	(94)	5
3. 2012	16,212	2,672	13,540	71.7	190.7	63.8	0	0	4.84	40	17
4. 2013	8,514	92	8,422	37.7	7.8	39.3	0	0	4.84	47	18
5. 2014	10,830	804	10,026	49.1	92.7	47.3	0	0	4.84	291	61
6. 2015	9,250	208	9,042	44.0	26.3	44.7	0	0	4.84	379	73
7. 2016	8,220	56	8,164	39.7	8.1	40.8	0	0	4.84	470	119
8. 2017	11,205	688	10,517	51.9	58.4	51.5	0	0	4.84	683	157
9. 2018	10,977	629	10,348	50.0	46.1	50.3	0	0	4.84	1,365	461
10. 2019	11,418	950	10,468	48.4	69.9	47.1	0	0	4.84	2,332	575
11. 2020	12,313	774	11,539	48.2	51.3	48.0	0	0	4.84	5,731	768
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	12,834	2,711

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	8,661	2,876	5,275	1,029	3,488	0	(10)	13,519	XXX
2. 2011	86,990	6,919	80,071	32,820	2,579	5,331	398	4,661	(1)	80	39,836	1,101
3. 2012	87,739	7,594	80,145	36,097	3,823	4,738	144	4,499	0	88	41,367	943
4. 2013	89,163	7,526	81,637	35,786	3,017	5,042	193	4,865	1	68	42,483	924
5. 2014	90,267	6,815	83,452	34,576	2,591	5,085	101	4,428	0	192	41,396	933
6. 2015	92,438	6,158	86,280	38,000	2,915	5,068	208	4,697	0	15	44,641	920
7. 2016	94,613	4,048	90,565	36,095	3,044	3,997	47	4,976	0	83	41,976	866
8. 2017	97,529	3,790	93,738	24,667	819	3,144	12	4,309	0	49	31,290	801
9. 2018	103,560	3,490	100,070	20,106	340	2,008	4	3,874	0	15	25,644	804
10. 2019	113,328	5,074	108,254	10,797	188	852	4	3,792	0	17	15,248	719
11. 2020	119,584	7,205	112,379	2,418	9	171	0	1,968	0	7	4,548	377
12. Totals	XXX	XXX	XXX	280,023	22,201	40,710	2,140	45,557	1	604	341,949	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	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		
1. Prior	21,922	4,364	62,805	6,714	7,376	1,247	22,648	4,758	10,264	6	10	107,925	29,711
2. 2011	1,239	82	2,561	179	149	(64)	253	14	145	0	4	4,136	8
3. 2012	777	71	3,013	213	211	16	349	9	183	0	4	4,224	10
4. 2013	2,170	216	3,635	369	195	7	438	28	291	0	9	6,111	16
5. 2014	2,404	240	4,604	254	608	148	824	(62)	376	0	15	8,236	15
6. 2015	5,228	500	6,090	1,003	568	23	605	46	601	0	27	11,520	30
7. 2016	7,654	969	10,097	449	891	29	1,187	36	1,010	0	42	19,356	41
8. 2017	12,348	855	16,590	2,099	1,230	64	1,824	185	1,563	0	56	30,351	73
9. 2018	13,740	775	22,773	1,882	1,561	8	5,214	96	2,058	0	83	42,585	101
10. 2019	13,850	564	39,513	3,098	1,579	1	6,392	139	2,339	0	125	59,870	124
11. 2020	5,967	45	55,809	5,210	804	1	8,483	229	4,192	0	139	69,770	118
12. Totals	87,300	8,682	227,489	21,471	15,174	1,479	48,216	5,478	23,022	8	514	364,084	30,247

	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	73,649	34,276
2. 2011	47,160	3,188	43,972	54.2	46.1	54.9	0	0	4.84	3,538	598
3. 2012	49,867	4,277	45,591	56.8	56.3	56.9	0	0	4.84	3,506	718
4. 2013	52,423	3,829	48,595	58.8	50.9	59.5	0	0	4.84	5,221	890
5. 2014	52,905	3,272	49,632	58.6	48.0	59.5	0	0	4.84	6,514	1,722
6. 2015	60,856	4,695	56,161	65.8	76.2	65.1	0	0	4.84	9,814	1,706
7. 2016	65,907	4,575	61,332	69.7	113.0	67.7	0	0	4.84	16,332	3,024
8. 2017	65,675	4,033	61,641	67.3	106.4	65.8	0	0	4.84	25,983	4,368
9. 2018	71,335	3,106	68,229	68.9	89.0	68.2	0	0	4.84	33,857	8,728
10. 2019	79,113	3,995	75,118	69.8	78.7	69.4	0	0	4.84	49,701	10,169
11. 2020	79,813	5,494	74,318	66.7	76.3	66.1	0	0	4.84	56,522	13,249
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	284,637	79,448

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	1,033	295	(30)	37	122	0	0	794	XXX
2. 2011	30,998	3,609	27,389	16,686	9	1,333	7	1,044	(60)	41	19,107	105
3. 2012	30,409	3,412	26,997	11,857	208	1,137	10	1,330	(59)	28	14,166	94
4. 2013	30,143	2,865	27,278	13,507	13	902	6	1,183	0	38	15,573	87
5. 2014	29,186	235	28,951	11,540	11	1,782	148	1,083	0	8	14,246	87
6. 2015	28,055	379	27,676	8,948	27	1,079	7	1,048	0	5	11,041	82
7. 2016	27,422	619	26,804	10,193	303	900	8	1,092	0	(18)	11,875	88
8. 2017	27,286	708	26,578	7,326	50	777	5	1,033	0	(9)	9,080	86
9. 2018	27,716	711	27,005	5,963	139	703	6	897	0	48	7,419	93
10. 2019	29,372	904	28,468	3,280	19	497	7	800	1	1	4,551	93
11. 2020	33,185	1,523	31,662	1,341	9	85	1	474	0	0	1,889	65
12. Totals	XXX	XXX	XXX	91,675	1,082	9,166	244	10,107	(118)	142	109,740	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	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		
1. Prior	2,544	758	4,416	862	160	19	1,088	293	670	(0)	2	6,947	6
2. 2011	57	82	163	43	7	1	31	1	40	0	1	170	0
3. 2012	6,171	685	453	199	65	8	78	13	72	0	1	5,933	1
4. 2013	5,802	857	595	396	52	6	98	15	58	0	2	5,331	2
5. 2014	421	7	795	3	50	0	113	20	99	0	2	1,449	3
6. 2015	1,228	0	1,492	1	65	0	95	1	115	0	3	2,992	4
7. 2016	3,267	(13)	2,404	16	149	(0)	257	1	159	0	5	6,234	8
8. 2017	3,116	2	2,757	8	228	1	499	0	320	0	10	6,910	9
9. 2018	6,187	576	5,015	47	329	1	1,378	19	569	0	20	12,834	18
10. 2019	2,918	2	10,902	166	371	4	1,633	4	1,187	0	29	16,834	35
11. 2020	1,780	18	17,956	829	311	1	1,527	28	810	0	41	21,507	47
12. Totals	33,491	2,974	46,948	2,571	1,788	40	6,795	395	4,098	0	116	87,141	133

	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	5,340	1,607
2. 2011	19,361	83	19,277	62.5	2.3	70.4	0	0	4.84	95	76
3. 2012	21,163	1,064	20,099	69.6	31.2	74.4	0	0	4.84	5,740	194
4. 2013	22,196	1,292	20,904	73.6	45.1	76.6	0	0	4.84	5,144	187
5. 2014	15,883	189	15,694	54.4	80.5	54.2	0	0	4.84	1,206	243
6. 2015	14,069	36	14,033	50.1	9.5	50.7	0	0	4.84	2,719	274
7. 2016	18,422	314	18,108	67.2	50.7	67.6	0	0	4.84	5,669	565
8. 2017	16,056	66	15,990	58.8	9.3	60.2	0	0	4.84	5,864	1,046
9. 2018	21,041	789	20,253	75.9	110.9	75.0	0	0	4.84	10,578	2,255
10. 2019	21,587	203	21,384	73.5	22.5	75.1	0	0	4.84	13,652	3,182
11. 2020	24,283	887	23,397	73.2	58.2	73.9	0	0	4.84	18,890	2,618
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	74,895	12,246

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	2,069	(89)	241	82	92	0	5,999	2,410	XXX
2. 2019	110,850	17,638	93,212	51,429	3,740	1,131	75	3,182	0	1,229	51,927	XXX
3. 2020	119,509	21,091	98,417	31,654	1,947	660	42	2,912	0	398	33,236	XXX
4. Totals	XXX	XXX	XXX	85,151	5,597	2,031	198	6,186	0	7,626	87,573	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		Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	8,996	5,038	2,126	(643)	240	124	180	45	1,198	0	3,283	8,176	28
2. 2019	6,768	3,925	(1,084)	83	244	130	5	(46)	597	0	1,613	2,437	40
3. 2020	21,298	5,924	7,777	2,087	497	68	281	42	1,327	0	2,521	23,059	180
4. Totals	37,062	14,887	8,818	1,527	981	321	467	42	3,121	0	7,418	33,672	248

	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	6,726	1,449
2. 2019	62,271	7,907	54,364	56.2	44.8	58.3	0	0	4.84	1,675	762
3. 2020	66,405	10,110	56,296	55.6	47.9	57.2	0	0	4.84	21,064	1,995
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	29,466	4,206

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	(434)	18	28	10	196	0	731	(238)	XXX
2. 2019	129,419	1,208	128,211	77,136	421	200	13	11,091	0	22,988	87,993	42,669
3. 2020	131,932	1,226	130,705	61,659	257	172	6	8,902	0	11,760	70,471	31,585
4. Totals	XXX	XXX	XXX	138,362	697	400	29	20,190	0	35,480	158,226	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	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		
1. Prior	78	(8)	699	90	20	5	178	9	903	0	667	1,782	776
2. 2019	137	70	455	144	21	3	134	2	401	0	735	929	879
3. 2020	3,125	250	4,519	472	58	1	1,298	90	1,211	0	8,367	9,399	3,290
4. Totals	3,340	312	5,673	706	99	9	1,610	101	2,515	0	9,769	12,110	4,945

	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	695	1,087
2. 2019	89,575	652	88,923	69.2	54.0	69.4	0	0	4.84	379	551
3. 2020	80,946	1,076	79,869	61.4	87.8	61.1	0	0	4.84	6,923	2,476
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	7,996	4,114

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	183	(6)	42	(2)	20	1	122	252	XXX
2. 2019	2,618	20	2,597	934	0	2	0	60	0	12	995	XXX
3. 2020	2,730	48	2,682	196	0	0	0	45	0	0	241	XXX
4. Totals	XXX	XXX	XXX	1,313	(6)	44	(2)	124	1	134	1,488	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	1,753	34	796	(16)	123	1	65	2	210	(1)	284	2,926	0
2. 2019	154	0	314	0	3	0	26	0	12	(0)	111	508	0
3. 2020	1	0	956	2	0	0	27	0	12	1	116	992	0
4. Totals	1,908	34	2,066	(13)	126	1	117	2	234	0	511	4,426	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	2,530	395
2. 2019	1,504	0	1,504	57.5	1.2	57.9	0	0	4.84	467	41
3. 2020	1,237	4	1,233	45.3	8.2	46.0	0	0	4.84	955	37
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,953	473

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	2	0	0	3	XXX
2. 2019	0	0	0	0	0	0	0	1	0	0	1	XXX
3. 2020	0	0	0	0	0	0	0	0	0	0	0	XXX
4. Totals	XXX	XXX	XXX	0	0	0	0	3	0	0	4	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	51	0	42	0	0	0	8	0	(1)	0	0	100	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	2	0	0	2	0
4. Totals	51	0	42	0	0	0	8	0	1	0	0	102	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	94	6
2. 2019	1	0	1	920.7	0.0	920.7	0	0	4.84	0	(0)
3. 2020	3	0	3	3,895.8	0.0	3,895.8	0	0	4.84	0	2
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	94	9

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	1	0	0	0	2	0	0	3	XXX
2. 2011	221	0	221	453	0	0	0	52	0	0	505	XXX
3. 2012	182	0	182	85	0	0	0	103	0	0	188	XXX
4. 2013	200	0	200	64	0	0	0	53	0	0	117	XXX
5. 2014	95	0	95	0	0	0	0	47	0	0	47	XXX
6. 2015	111	0	111	24	0	0	0	45	0	0	69	XXX
7. 2016	120	0	120	39	0	0	0	31	0	0	70	XXX
8. 2017	164	0	164	0	0	0	0	16	0	0	16	XXX
9. 2018	272	0	272	134	0	0	0	12	0	0	146	XXX
10. 2019	129	0	129	29	0	0	0	5	0	0	34	XXX
11. 2020	0	0	0	0	0	0	0	2	0	0	2	XXX
12. Totals	XXX	XXX	XXX	829	0	0	0	368	0	0	1,197	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	8	0	30	4	0	0	4	0	1	0	0	39	0
2. 2011	0	0	0	0	0	0	0	0	1	0	0	1	0
3. 2012	0	0	0	0	0	0	0	0	1	0	0	1	0
4. 2013	0	0	0	0	0	0	0	0	1	0	0	1	0
5. 2014	0	0	0	0	0	0	0	0	1	0	0	1	0
6. 2015	0	0	0	0	0	0	0	0	1	0	0	1	0
7. 2016	0	0	0	0	0	0	0	0	1	0	0	1	0
8. 2017	0	0	0	0	0	0	0	0	1	0	0	1	0
9. 2018	0	0	0	0	0	0	0	0	1	0	0	1	0
10. 2019	0	0	0	0	0	0	0	0	1	0	0	1	0
11. 2020	0	0	0	0	0	0	0	0	18	0	0	18	0
12. Totals	8	0	30	4	0	0	4	0	27	0	0	65	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	34	5
2. 2011	506	0	506	229.1	0.0	229.1	0	0	4.84	0	1
3. 2012	189	0	189	103.4	0.0	103.4	0	0	4.84	0	1
4. 2013	118	0	118	59.2	0.0	59.2	0	0	4.84	0	1
5. 2014	48	0	48	50.1	0.0	50.1	0	0	4.84	0	1
6. 2015	70	0	70	63.1	0.0	63.1	0	0	4.84	0	1
7. 2016	71	0	71	59.1	0.0	59.1	0	0	4.84	0	1
8. 2017	17	0	17	10.3	0.0	10.3	0	0	4.84	0	1
9. 2018	147	0	147	54.0	0.0	54.0	0	0	4.84	0	1
10. 2019	35	0	35	27.1	0.0	27.1	0	0	4.84	0	1
11. 2020	20	0	20	61,449.1	0.0	61,449.1	0	0	4.84	0	18
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	34	31

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				
	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	94	0	6	0	2	0	0	102	XXX
2. 2011	852	72	780	584	105	11	5	10	0	0	497	XXX
3. 2012	1,415	79	1,337	1,098	507	13	7	10	0	0	607	XXX
4. 2013	1,970	60	1,910	1,330	721	16	11	10	0	30	625	XXX
5. 2014	2,061	25	2,036	767	213	13	10	10	0	0	566	XXX
6. 2015	1,864	(0)	1,865	500	1	7	0	10	0	2	516	XXX
7. 2016	1,724	0	1,724	751	133	12	4	10	0	15	636	XXX
8. 2017	1,366	2	1,364	723	189	3	1	8	0	0	545	XXX
9. 2018	1,415	0	1,415	174	28	1	0	6	0	0	153	XXX
10. 2019	1,957	0	1,957	1,329	241	12	2	4	0	0	1,102	XXX
11. 2020	3,303	0	3,303	332	8	0	0	2	0	0	327	XXX
12. Totals	XXX	XXX	XXX	7,682	2,147	94	39	85	0	46	5,675	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	170	3	634	64	0	0	57	3	5	0	0	796	XXX
2. 2011	65	0	44	2	0	0	(0)	0	5	0	0	112	XXX
3. 2012	0	0	9	6	0	0	3	2	5	0	0	9	XXX
4. 2013	14	14	4	4	5	5	0	0	5	0	0	5	XXX
5. 2014	0	4	26	5	0	0	2	1	5	0	0	22	XXX
6. 2015	0	0	1	0	0	0	0	0	5	0	0	6	XXX
7. 2016	51	0	(109)	5	2	0	(0)	0	5	0	0	(57)	XXX
8. 2017	15	2	3	(1)	0	0	0	(0)	5	0	0	23	XXX
9. 2018	0	0	88	(28)	0	0	0	(0)	5	0	0	122	XXX
10. 2019	883	329	57	368	21	5	0	5	5	0	0	259	XXX
11. 2020	658	267	475	15	8	2	10	(2)	(2)	0	0	868	XXX
12. Totals	1,856	619	1,234	441	36	12	72	9	47	0	0	2,166	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	738	58
2. 2011	720	111	609	84.5	155.6	78.0	0	0	4.84	107	5
3. 2012	1,138	522	616	80.4	663.1	46.1	0	0	4.84	3	6
4. 2013	1,386	756	630	70.3	1,261.9	33.0	0	0	4.84	0	5
5. 2014	822	234	588	39.9	934.5	28.9	0	0	4.84	17	6
6. 2015	523	1	522	28.1	(234.0)	28.0	0	0	4.84	1	5
7. 2016	722	142	580	41.9	517,466.2	33.6	0	0	4.84	(63)	6
8. 2017	758	190	568	55.5	10,980.2	41.7	0	0	4.84	18	5
9. 2018	274	0	274	19.4	181.3	19.4	0	0	4.84	116	5
10. 2019	2,312	951	1,361	118.1	1,692,123.1	69.5	0	0	4.84	242	17
11. 2020	1,484	289	1,195	44.9	0.0	36.2	0	0	4.84	852	16
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	2,031	134

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	1,210	100	149	4	3	0	0	1,258	XXX
2. 2011	1,057	132	925	756	30	3	3	35	0	0	761	XXX
3. 2012	1,319	192	1,127	152	152	71	71	32	0	0	32	XXX
4. 2013	946	146	800	14	14	2	2	40	0	0	40	XXX
5. 2014	958	112	846	520	41	5	5	29	0	0	508	XXX
6. 2015	825	5	820	1,731	0	1	0	34	0	0	1,766	XXX
7. 2016	613	8	605	179	0	0	0	27	0	0	205	XXX
8. 2017	801	10	791	0	0	0	0	19	0	0	19	XXX
9. 2018	697	9	688	0	0	0	0	14	0	0	14	XXX
10. 2019	656	10	646	1,210	0	0	0	14	0	0	1,224	XXX
11. 2020	594	7	588	0	0	0	0	13	0	0	13	XXX
12. Totals	XXX	XXX	XXX	5,772	337	231	85	260	0	0	5,841	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	10,447	1,783	5,460	1,353	44	42	119	76	68	0	0	12,881	XXX
2. 2011	42	49	39	33	1	1	1	0	48	0	0	49	XXX
3. 2012	53	77	561	25	2	4	42	9	48	0	0	591	XXX
4. 2013	4	34	509	17	19	6	56	(3)	45	0	0	579	XXX
5. 2014	124	124	34	25	5	5	3	2	48	0	0	58	XXX
6. 2015	0	0	63	0	0	0	2	0	48	0	0	113	XXX
7. 2016	354	0	13	0	0	0	0	0	46	0	0	413	XXX
8. 2017	0	0	396	0	0	0	29	0	48	0	0	474	XXX
9. 2018	0	0	420	0	0	0	55	0	48	0	0	524	XXX
10. 2019	0	0	23	0	4	0	35	0	46	0	0	107	XXX
11. 2020	726	0	142	1	2	0	28	0	4	0	0	902	XXX
12. Totals	11,751	2,068	7,659	1,455	77	59	370	84	500	0	0	16,691	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	12,770	111
2. 2011	926	117	809	87.7	88.7	87.5	0	0	4.84	(1)	49
3. 2012	960	337	622	72.8	175.5	55.2	0	0	4.84	512	79
4. 2013	690	71	620	73.0	48.3	77.5	0	0	4.84	462	117
5. 2014	769	202	567	80.3	180.8	67.0	0	0	4.84	8	50
6. 2015	1,879	0	1,879	227.7	0.0	229.2	0	0	4.84	63	50
7. 2016	618	0	618	100.7	0.0	102.1	0	0	4.84	366	46
8. 2017	493	0	493	61.5	0.0	62.4	0	0	4.84	396	78
9. 2018	538	0	538	77.2	0.0	78.2	0	0	4.84	420	104
10. 2019	1,331	0	1,331	203.1	0.0	206.1	0	0	4.84	23	85
11. 2020	916	1	915	154.2	10.8	155.8	0	0	4.84	868	34
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	15,887	804

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	13	1	0	0	0	0	0	13	XXX
2. 2011	71	0	71	0	0	0	0	0	0	0	0	XXX
3. 2012	110	0	110	0	0	0	0	0	0	0	0	XXX
4. 2013	88	0	88	0	0	0	0	0	0	0	0	XXX
5. 2014	78	0	78	0	0	0	0	0	0	0	0	XXX
6. 2015	85	0	85	0	0	0	0	0	0	0	0	XXX
7. 2016	82	0	82	0	0	0	0	0	0	0	0	XXX
8. 2017	78	0	78	0	0	0	0	0	0	0	0	XXX
9. 2018	77	0	77	0	0	0	0	0	0	0	0	XXX
10. 2019	74	0	74	0	0	0	0	0	0	0	0	XXX
11. 2020	71	0	71	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	13	1	0	0	3	0	0	16	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	53	0	195	20	0	0	6	0	2	0	0	237	XXX
2. 2011	0	0	0	0	0	0	0	0	2	0	0	2	XXX
3. 2012	0	0	0	0	0	0	0	0	2	0	0	2	XXX
4. 2013	0	0	0	0	0	0	0	0	2	0	0	2	XXX
5. 2014	0	0	21	0	0	0	2	0	2	0	0	25	XXX
6. 2015	0	0	0	0	0	0	0	0	2	0	0	2	XXX
7. 2016	0	0	8	0	0	0	2	0	2	0	0	12	XXX
8. 2017	0	0	8	0	0	0	1	0	2	0	0	12	XXX
9. 2018	0	0	30	0	0	0	1	0	2	0	0	34	XXX
10. 2019	0	0	31	0	0	0	1	0	2	0	0	34	XXX
11. 2020	0	0	29	0	0	0	1	0	(0)	0	0	30	XXX
12. Totals	53	0	323	20	0	0	13	0	24	0	0	393	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	229	8
2. 2011	3	0	3	3.7	0.0	3.7	0	0	4.84	0	2
3. 2012	3	0	3	2.5	0.0	2.5	0	0	4.84	0	2
4. 2013	3	0	3	3.1	0.0	3.1	0	0	4.84	0	2
5. 2014	25	0	25	32.6	0.0	32.6	0	0	4.84	21	4
6. 2015	3	0	3	3.2	0.0	3.2	0	0	4.84	0	2
7. 2016	13	0	13	15.5	0.0	15.5	0	0	4.84	8	4
8. 2017	12	0	12	15.6	0.0	15.6	0	0	4.84	8	3
9. 2018	34	0	34	44.4	0.0	44.4	0	0	4.84	30	4
10. 2019	34	0	34	45.9	0.0	45.9	0	0	4.84	31	3
11. 2020	30	0	30	41.9	0.0	41.9	0	0	4.84	29	1
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	356	37

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	2,076	1,359	2,934	199	826	1	0	4,278	XXX
2. 2011	5,701	4	5,697	5,007	735	1,489	47	767	0	0	6,480	96
3. 2012	6,439	46	6,392	3,854	416	1,820	41	791	0	0	6,008	120
4. 2013	6,110	59	6,052	4,021	620	1,098	61	792	0	14	5,230	43
5. 2014	6,962	49	6,913	2,774	347	752	41	764	1	0	3,900	38
6. 2015	6,881	46	6,835	1,284	78	784	47	687	1	0	2,628	33
7. 2016	6,296	54	6,242	983	32	534	29	354	0	(0)	1,810	35
8. 2017	6,498	15	6,482	927	24	400	3	322	0	2	1,623	32
9. 2018	6,817	14	6,803	481	1	270	1	256	0	0	1,005	26
10. 2019	7,109	22	7,087	418	7	96	1	244	0	0	749	26
11. 2020	6,413	17	6,395	50	0	28	0	135	0	0	213	15
12. Totals	XXX	XXX	XXX	21,875	3,619	10,206	472	5,938	4	17	33,923	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						
	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		Number of Claims Outstanding-Direct and Assumed
1. Prior	3,915	806	12,594	2,305	5,143	461	16,686	749	6,406	9	0	40,414	19,093
2. 2011	87	1	291	10	54	1	135	2	38	0	0	593	4
3. 2012	79	1	302	18	67	0	146	2	40	0	0	612	1
4. 2013	104	20	522	39	34	7	141	2	30	0	0	763	2
5. 2014	159	7	729	97	57	0	188	5	31	0	0	1,055	0
6. 2015	292	61	898	9	79	11	365	1	43	0	0	1,594	0
7. 2016	330	6	1,706	2	117	5	656	0	56	0	0	2,852	2
8. 2017	475	1	2,417	1	196	2	821	(1)	169	0	0	4,074	7
9. 2018	673	3	1,678	(0)	227	0	856	0	137	0	0	3,568	2
10. 2019	518	5	2,190	9	178	0	1,019	1	96	0	0	3,985	1
11. 2020	274	51	2,624	(46)	42	1	1,305	1	(107)	(0)	0	4,130	4
12. Totals	6,905	963	25,950	2,443	6,194	490	22,318	763	6,938	9	0	63,639	19,116

	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	13,398	27,016
2. 2011	7,869	796	7,073	138.0	22,108.3	124.2	0	0	4.84	368	225
3. 2012	7,098	477	6,620	110.2	1,027.5	103.6	0	0	4.84	363	250
4. 2013	6,742	750	5,992	110.3	1,279.4	99.0	0	0	4.84	567	196
5. 2014	5,453	498	4,955	78.3	1,008.9	71.7	0	0	4.84	784	271
6. 2015	4,431	209	4,222	64.4	450.6	61.8	0	0	4.84	1,119	475
7. 2016	4,736	74	4,661	75.2	137.9	74.7	0	0	4.84	2,029	823
8. 2017	5,727	31	5,696	88.1	204.1	87.9	0	0	4.84	2,889	1,185
9. 2018	4,579	6	4,573	67.2	44.9	67.2	0	0	4.84	2,348	1,220
10. 2019	4,759	24	4,734	66.9	112.3	66.8	0	0	4.84	2,694	1,291
11. 2020	4,351	9	4,342	67.8	49.6	67.9	0	0	4.84	2,892	1,237
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	29,450	34,188

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	1	0	0	1	XXX
2. 2011	1,096	113	982	804	195	192	23	18	0	0	795	0
3. 2012	1,187	196	991	57	0	62	0	20	0	0	139	0
4. 2013	1,270	125	1,145	180	0	131	0	22	0	0	332	0
5. 2014	1,264	66	1,198	293	62	95	19	21	0	0	328	0
6. 2015	1,303	78	1,225	327	0	122	0	16	0	0	465	0
7. 2016	1,322	67	1,255	96	0	63	0	18	0	0	178	0
8. 2017	1,297	45	1,252	31	0	71	0	11	0	0	113	0
9. 2018	1,240	38	1,202	66	0	53	0	7	0	0	126	0
10. 2019	1,225	27	1,198	62	0	26	0	11	0	0	98	0
11. 2020	1,312	10	1,303	4	0	1	0	5	0	0	9	0
12. Totals	XXX	XXX	XXX	1,920	257	816	42	150	0	0	2,586	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	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		
1. Prior	0	0	231	23	0	0	146	7	18	0	0	364	1
2. 2011	0	0	35	5	0	0	1	0	0	0	0	32	0
3. 2012	0	0	0	0	0	0	34	0	(0)	0	0	34	0
4. 2013	1	0	6	0	6	0	8	0	(1)	0	0	20	0
5. 2014	41	0	1	0	6	0	2	2	(0)	0	0	47	0
6. 2015	5	0	16	0	8	0	12	0	(2)	0	0	38	0
7. 2016	22	0	73	1	25	0	63	1	(2)	0	0	179	0
8. 2017	10	0	109	0	14	0	128	0	(1)	0	0	259	0
9. 2018	10	0	180	0	21	0	167	0	(2)	0	0	376	0
10. 2019	2	0	214	19	25	0	241	0	(3)	0	0	459	0
11. 2020	13	0	321	8	3	0	326	0	12	0	0	667	0
12. Totals	104	0	1,186	56	109	0	1,126	11	18	0	0	2,476	1

	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	207	157
2. 2011	1,050	223	827	95.9	197.1	84.2	0	0	4.84	31	1
3. 2012	173	0	173	14.6	0.0	17.4	0	0	4.84	0	34
4. 2013	353	0	352	27.8	0.3	30.7	0	0	4.84	8	13
5. 2014	458	83	376	36.3	125.8	31.3	0	0	4.84	42	5
6. 2015	504	0	504	38.7	0.0	41.1	0	0	4.84	21	18
7. 2016	359	2	357	27.2	2.8	28.5	0	0	4.84	94	85
8. 2017	372	0	372	28.7	0.0	29.7	0	0	4.84	118	141
9. 2018	503	0	503	40.5	0.0	41.8	0	0	4.84	190	186
10. 2019	577	19	557	47.1	71.7	46.5	0	0	4.84	196	263
11. 2020	684	8	676	52.1	80.0	51.9	0	0	4.84	326	340
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,234	1,242

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	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	4.84	0	0
3. 2020	0	0	0	0.0	0.0	0.0	0	0	4.84	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	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	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	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	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	4.84	0	0
3. 2020	0	0	0	0.0	0.0	0.0	0	0	4.84	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	16,997	13,892	12,477	12,410	12,434	12,283	12,313	11,959	11,908	11,869	(39)	(90)
2. 2011	148,025	145,278	142,194	141,583	140,911	140,856	140,902	140,931	141,190	141,216	26	286
3. 2012	XXX	107,313	103,315	101,975	101,411	101,463	101,542	101,243	101,171	101,211	40	(31)
4. 2013	XXX	XXX	75,786	71,116	69,351	69,805	69,797	69,749	69,634	69,608	(25)	(140)
5. 2014	XXX	XXX	XXX	77,342	73,887	74,065	74,244	73,944	73,534	73,624	90	(320)
6. 2015	XXX	XXX	XXX	XXX	72,901	73,404	73,712	73,370	72,947	72,950	2	(421)
7. 2016	XXX	XXX	XXX	XXX	XXX	79,076	78,844	77,816	77,071	76,841	(230)	(975)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	120,044	121,192	121,322	111,544	(9,779)	(9,649)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	131,701	130,616	121,090	(9,526)	(10,610)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116,891	119,172	2,281	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	151,745	XXX	XXX
										12. Totals	(17,160)	(21,951)

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

1. Prior	56,396	55,616	54,043	55,043	55,369	55,290	55,471	56,275	56,392	56,411	19	136
2. 2011	72,360	75,216	76,279	76,215	75,914	75,824	75,742	75,738	75,726	75,736	10	(2)
3. 2012	XXX	73,242	74,686	74,505	73,636	73,434	73,540	73,566	73,452	73,421	(31)	(145)
4. 2013	XXX	XXX	66,092	66,388	64,162	63,866	63,583	63,413	63,248	63,275	27	(138)
5. 2014	XXX	XXX	XXX	61,148	60,344	60,008	60,110	59,835	59,666	59,599	(67)	(236)
6. 2015	XXX	XXX	XXX	XXX	66,038	69,372	68,996	68,328	68,240	68,252	12	(76)
7. 2016	XXX	XXX	XXX	XXX	XXX	84,798	85,475	84,721	83,826	83,464	(362)	(1,257)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	99,685	97,565	95,963	95,331	(631)	(2,233)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	100,022	99,767	98,438	(1,329)	(1,585)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	101,649	102,048	399	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	84,513	XXX	XXX
										12. Totals	(1,953)	(5,535)

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

1. Prior	63,816	65,464	65,108	64,337	63,641	60,310	60,103	59,979	59,098	58,671	(427)	(1,307)
2. 2011	47,857	53,500	53,306	52,888	53,182	52,977	53,306	53,267	53,301	53,344	43	77
3. 2012	XXX	47,513	50,260	49,440	49,842	50,728	50,609	50,958	50,974	51,074	100	116
4. 2013	XXX	XXX	46,614	46,451	46,773	47,229	48,283	48,863	49,352	49,391	39	527
5. 2014	XXX	XXX	XXX	43,817	43,688	44,072	44,728	45,926	46,395	46,693	298	767
6. 2015	XXX	XXX	XXX	XXX	44,400	45,000	46,136	48,692	51,313	51,670	358	2,978
7. 2016	XXX	XXX	XXX	XXX	XXX	47,695	48,986	51,707	55,889	56,871	982	5,165
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	52,606	57,767	58,979	60,785	1,806	3,018
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	63,269	64,741	69,745	5,004	6,475
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	69,986	78,616	8,630	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	69,740	XXX	XXX
										12. Totals	16,833	17,817

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

1. Prior	581,457	568,748	561,862	560,978	550,759	540,504	533,087	523,872	521,574	521,820	246	(2,052)
2. 2011	113,930	114,802	117,126	117,305	118,716	118,957	118,001	117,126	115,711	114,434	(1,277)	(2,692)
3. 2012	XXX	123,005	123,409	123,693	123,899	123,333	123,808	122,040	120,523	120,032	(491)	(2,008)
4. 2013	XXX	XXX	130,067	129,583	129,252	127,645	125,513	123,589	120,358	118,636	(1,721)	(4,953)
5. 2014	XXX	XXX	XXX	131,491	131,196	130,592	127,009	124,709	122,461	120,306	(2,155)	(4,403)
6. 2015	XXX	XXX	XXX	XXX	135,835	132,725	128,300	125,015	120,661	115,936	(4,725)	(9,079)
7. 2016	XXX	XXX	XXX	XXX	XXX	141,335	137,647	131,624	126,195	121,138	(5,057)	(10,486)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	140,502	135,671	130,563	125,549	(5,014)	(10,122)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	138,621	135,311	131,392	(3,919)	(7,228)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	134,996	136,558	1,562	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	128,780	XXX	XXX
										12. Totals	(22,552)	(53,023)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	105,929	103,313	104,968	105,551	105,786	104,902	105,879	104,343	102,757	104,003	1,246	(340)
2. 2011	103,235	103,725	104,902	105,874	106,305	105,859	105,639	105,407	104,972	104,983	11	(424)
3. 2012	XXX	88,039	88,089	89,151	88,396	88,370	87,368	86,996	86,744	86,649	(96)	(347)
4. 2013	XXX	XXX	75,402	76,066	76,047	75,580	74,694	75,105	75,081	75,050	(31)	(55)
5. 2014	XXX	XXX	XXX	77,359	75,902	75,809	75,459	76,036	76,282	76,306	24	270
6. 2015	XXX	XXX	XXX	XXX	73,332	76,421	74,905	74,965	75,406	74,797	(608)	(168)
7. 2016	XXX	XXX	XXX	XXX	XXX	77,243	75,277	74,016	73,629	74,142	513	126
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	82,939	86,038	87,452	87,053	(398)	1,016
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	91,238	97,491	96,593	(898)	5,355
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	92,417	95,554	3,136	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	98,416	XXX	XXX
										12. Totals	2,899	5,433

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	1,818	1,790	1,640	1,933	1,842	1,842	1,430	1,626	1,612	1,390	(222)	(236)
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											(222)	(236)

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

1. Prior	4,851	4,195	4,287	3,898	3,705	3,478	2,984	3,194	3,078	2,235	(843)	(960)
2. 2011	0	11	11	11	11	0	0	27	27	27	(0)	(0)
3. 2012	XXX	3	3	3	3	15	15	14	14	657	642	642
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											(201)	(317)

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

1. Prior	7,175	7,209	7,932	7,658	7,439	7,672	7,842	7,260	7,128	6,560	(568)	(700)
2. 2011	10,108	10,550	10,471	10,388	10,593	10,643	10,873	10,994	10,853	10,705	(148)	(289)
3. 2012	XXX	14,428	13,814	13,523	13,337	13,435	13,087	12,728	12,675	12,671	(5)	(57)
4. 2013	XXX	XXX	8,866	8,000	7,865	7,927	7,890	7,878	7,776	7,749	(26)	(129)
5. 2014	XXX	XXX	XXX	8,465	8,631	8,756	8,977	9,268	9,128	9,310	182	42
6. 2015	XXX	XXX	XXX	XXX	8,260	7,705	8,097	7,969	8,308	8,379	71	411
7. 2016	XXX	XXX	XXX	XXX	XXX	8,212	7,468	7,415	7,374	7,529	154	114
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	9,804	9,736	9,795	9,886	91	150
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,502	9,881	9,680	(201)	178
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,370	9,635	265	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,836	XXX	XXX
12. Totals											(185)	(281)

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

1. Prior	266,227	258,078	248,239	242,660	250,533	255,990	258,546	269,452	280,831	294,081	13,250	24,629
2. 2011	47,297	48,564	47,255	43,940	40,983	39,097	38,272	38,493	39,367	39,192	(176)	698
3. 2012	XXX	45,839	45,138	42,202	38,793	38,166	39,012	40,031	40,419	40,933	514	902
4. 2013	XXX	XXX	44,699	45,153	42,498	41,882	41,405	41,422	43,454	43,478	23	2,056
5. 2014	XXX	XXX	XXX	45,051	44,316	43,547	42,003	42,586	45,793	44,885	(908)	2,299
6. 2015	XXX	XXX	XXX	XXX	45,634	42,266	41,637	44,127	48,868	50,915	2,047	6,788
7. 2016	XXX	XXX	XXX	XXX	XXX	49,479	48,130	49,648	54,236	55,393	1,157	5,746
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	51,493	51,827	54,149	55,805	1,656	3,978
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58,175	60,593	62,325	1,732	4,149
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67,662	69,004	1,342	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68,172	XXX	XXX
12. Totals											20,637	51,244

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

1. Prior	83,445	83,785	79,717	76,123	73,086	70,376	69,927	68,289	62,504	62,903	398	(5,387)
2. 2011	19,671	21,075	23,970	24,180	23,046	20,463	19,057	18,462	18,211	18,134	(78)	(328)
3. 2012	XXX	17,708	19,768	20,344	20,154	19,990	19,649	19,730	19,223	18,638	(585)	(1,092)
4. 2013	XXX	XXX	16,014	18,211	20,300	21,216	23,459	21,306	20,365	19,664	(701)	(1,643)
5. 2014	XXX	XXX	XXX	16,887	17,656	18,004	17,116	15,321	14,582	14,512	(70)	(809)
6. 2015	XXX	XXX	XXX	XXX	15,733	16,165	15,348	14,204	11,954	12,871	916	(1,333)
7. 2016	XXX	XXX	XXX	XXX	XXX	14,971	16,002	16,391	16,953	16,857	(96)	466
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	15,452	15,595	16,171	14,638	(1,533)	(958)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,091	16,910	18,787	1,876	2,695
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,814	19,398	2,584	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,113	XXX	XXX
12. Totals											2,712	(8,388)

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	37,233	34,831	31,596	(3,235)	(5,637)
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52,015	50,585	(1,430)	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52,057	XXX	XXX
4. Totals											(4,665)	(5,637)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,293	12,210	3,143	(9,068)	(11,151)
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	80,522	77,431	(3,092)	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	69,756	XXX	XXX
4. Totals											(12,159)	(11,151)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,745	4,366	3,106	(1,260)	(1,639)
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,117	1,432	315	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,178	XXX	XXX
4. Totals											(946)	(1,639)

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	247	247	102	(145)	(145)
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											(145)	(145)

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior	426	503	333	339	415	415	414	415	405	322	(83)	(93)
2. 2011	473	544	446	432	457	457	450	450	449	453	4	3
3. 2012	XXX	162	54	105	105	105	74	74	88	85	(3)	11
4. 2013	XXX	XXX	281	109	107	104	80	80	64	64	(0)	(16)
5. 2014	XXX	XXX	XXX	32	32	32	3	3	1	0	(1)	(3)
6. 2015	XXX	XXX	XXX	XXX	78	78	44	44	26	24	(2)	(20)
7. 2016	XXX	XXX	XXX	XXX	XXX	136	118	118	95	39	(56)	(79)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	74	50	17	0	(17)	(50)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	247	232	134	(98)	(113)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93	29	(64)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
12. Totals											(321)	(359)

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	1,969	2,062	2,015	1,810	1,808	1,856	1,857	1,534	1,397	1,406	8	(128)
2. 2011	708	739	707	598	597	520	519	517	555	593	38	77
3. 2012	XXX	517	537	440	650	650	652	652	602	600	(1)	(51)
4. 2013	XXX	XXX	537	526	631	673	679	665	665	615	(50)	(50)
5. 2014	XXX	XXX	XXX	311	477	666	673	673	621	573	(48)	(100)
6. 2015	XXX	XXX	XXX	XXX	972	707	611	611	611	507	(104)	(104)
7. 2016	XXX	XXX	XXX	XXX	XXX	773	648	647	638	564	(74)	(83)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	518	529	530	555	25	25
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	224	164	263	99	39
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,176	1,352	176	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,195	XXX	XXX
12. Totals											69	(375)

SCHEDULE P - PART 2O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	46,587	41,201	42,191	34,159	34,623	35,427	37,384	35,893	36,098	35,951	(147)	58
2. 2011	711	(5)	5	1	742	742	733	728	727	726	(1)	(2)
3. 2012	XXX	500	490	510	513	561	497	493	544	542	(2)	49
4. 2013	XXX	XXX	1,296	1,272	540	538	545	539	538	534	(4)	(4)
5. 2014	XXX	XXX	XXX	609	619	365	350	502	497	489	(8)	(13)
6. 2015	XXX	XXX	XXX	XXX	530	1,401	1,594	1,788	1,797	1,797	(0)	9
7. 2016	XXX	XXX	XXX	XXX	XXX	499	499	206	545	545	(0)	339
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	521	425	425	425	(0)	(0)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	475	475	475	(0)	(0)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,271	1,271	(0)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	898	XXX	XXX
12. Totals											(163)	435

SCHEDULE P - PART 2P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	785	767	912	1,009	1,009	971	971	882	800	725	(75)	(156)
2. 2011	66	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	70	70	70	70	0	0	0	0	0	0	0
4. 2013	XXX	XXX	68	68	68	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	64	64	64	52	23	23	23	(0)	(0)
6. 2015	XXX	XXX	XXX	XXX	47	47	23	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	39	39	10	10	10	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	34	10	10	10	(0)	(0)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32	32	32	(0)	(0)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31	31	(0)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30	XXX	XXX
12. Totals											(75)	(156)

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	95,740	99,545	101,448	85,966	83,354	84,399	88,264	93,056	98,020	100,629	2,609	7,573
2. 2011	3,557	4,820	5,600	5,256	7,063	7,141	6,815	6,589	6,395	6,268	(127)	(321)
3. 2012	XXX	3,782	4,254	4,425	6,425	6,239	5,954	5,994	5,954	5,790	(164)	(204)
4. 2013	XXX	XXX	3,948	4,170	4,871	4,967	4,606	5,043	5,168	5,171	3	127
5. 2014	XXX	XXX	XXX	3,904	4,343	4,762	4,555	4,938	4,508	4,161	(347)	(776)
6. 2015	XXX	XXX	XXX	XXX	4,487	4,213	4,105	4,097	3,987	3,493	(494)	(604)
7. 2016	XXX	XXX	XXX	XXX	XXX	3,637	4,368	3,983	4,524	4,252	(272)	269
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	4,563	4,589	5,178	5,206	28	617
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,131	4,107	4,181	74	49
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,427	4,395	(32)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,314	XXX	XXX
12. Totals											1,277	6,729

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

1. Prior	1,670	1,485	1,311	1,480	1,519	2,066	2,229	2,217	1,661	1,509	(152)	(708)
2. 2011	372	341	384	695	572	604	631	631	597	810	213	178
3. 2012	XXX	420	464	444	420	385	353	356	151	153	2	(203)
4. 2013	XXX	XXX	446	500	488	464	444	454	339	332	(7)	(122)
5. 2014	XXX	XXX	XXX	469	466	599	470	321	340	355	15	34
6. 2015	XXX	XXX	XXX	XXX	512	550	546	238	429	490	61	252
7. 2016	XXX	XXX	XXX	XXX	XXX	543	581	616	367	341	(26)	(275)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	593	644	430	362	(69)	(282)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	568	562	497	(64)	(71)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	568	550	(18)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	660	XXX	XXX
12. Totals											(45)	(1,197)

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

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 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

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	5,362	8,620	10,007	10,905	11,505	11,786	11,656	11,721	11,732	0	0
2. 2011	111,756	134,707	138,142	139,498	140,149	140,502	140,725	140,764	141,134	141,168	16,267	1,036
3. 2012	XXX	75,550	95,286	98,589	100,060	100,849	101,241	101,004	101,053	101,083	12,126	691
4. 2013	XXX	XXX	50,428	64,309	66,750	68,211	69,011	69,232	69,415	69,483	6,973	468
5. 2014	XXX	XXX	XXX	53,334	67,803	71,107	72,435	72,868	73,167	73,355	7,094	444
6. 2015	XXX	XXX	XXX	XXX	50,013	66,969	70,208	71,720	72,257	72,567	6,746	454
7. 2016	XXX	XXX	XXX	XXX	XXX	53,483	70,759	74,034	75,317	75,866	6,771	422
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	75,963	106,170	113,316	107,226	7,930	437
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	83,956	116,301	114,382	8,754	460
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81,726	110,147	8,330	451
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	101,159	8,402	430

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

1. Prior	000	23,313	35,378	40,325	42,901	44,410	45,313	46,348	46,757	47,200	0	0
2. 2011	29,528	53,017	64,596	70,217	73,276	74,735	75,219	75,507	75,616	75,693	10,896	2,638
3. 2012	XXX	29,781	52,190	62,051	67,911	70,984	72,469	73,024	73,239	73,304	10,117	2,018
4. 2013	XXX	XXX	26,371	43,996	52,932	58,683	61,415	62,471	62,879	63,121	8,671	1,693
5. 2014	XXX	XXX	XXX	22,776	39,984	49,594	55,141	57,815	58,946	59,227	7,801	1,503
6. 2015	XXX	XXX	XXX	XXX	25,911	46,612	57,073	63,005	66,101	67,207	8,601	1,117
7. 2016	XXX	XXX	XXX	XXX	XXX	30,072	57,319	70,145	77,334	80,645	9,962	1,477
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	34,211	64,904	79,986	87,659	10,772	1,783
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,079	66,958	81,500	10,208	1,687
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,422	67,940	9,078	1,708
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,308	4,186	779

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

1. Prior	000	26,349	41,309	48,238	51,669	53,725	54,612	55,295	55,876	56,292	0	0
2. 2011	10,488	24,309	35,448	43,123	48,334	50,833	51,978	52,421	52,769	52,821	3,209	2,355
3. 2012	XXX	9,907	22,675	32,728	41,280	46,191	48,232	49,403	49,919	50,138	2,879	2,112
4. 2013	XXX	XXX	9,534	20,312	30,626	38,231	43,862	46,509	48,033	48,273	2,673	1,990
5. 2014	XXX	XXX	XXX	8,044	17,733	27,750	35,955	41,475	44,155	44,802	2,446	1,939
6. 2015	XXX	XXX	XXX	XXX	8,755	19,879	31,536	40,146	46,228	48,684	2,417	2,032
7. 2016	XXX	XXX	XXX	XXX	XXX	8,403	20,882	32,966	44,199	49,491	2,497	2,252
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	9,156	22,516	36,420	46,309	2,389	2,268
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,620	25,682	41,066	2,410	2,285
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,857	28,837	2,209	2,263
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,291	996	1,155

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

1. Prior	000	46,071	84,328	113,918	138,610	160,148	180,260	198,374	214,250	227,636	0	0
2. 2011	20,953	45,673	59,450	68,479	74,572	79,350	82,783	84,976	86,766	87,999	6,214	635
3. 2012	XXX	22,325	47,792	62,009	70,981	78,148	82,798	85,879	88,217	89,877	6,422	677
4. 2013	XXX	XXX	23,390	49,249	63,767	72,910	78,641	82,631	85,483	87,589	6,381	689
5. 2014	XXX	XXX	XXX	23,328	48,791	63,323	72,338	77,790	81,714	84,358	6,298	683
6. 2015	XXX	XXX	XXX	XXX	22,052	46,171	59,633	67,635	72,799	75,808	6,176	688
7. 2016	XXX	XXX	XXX	XXX	XXX	21,553	45,064	57,643	65,587	70,507	5,834	677
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	21,930	45,502	58,933	67,084	5,547	679
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,335	46,980	59,808	5,414	709
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,596	48,229	5,001	689
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,572	2,266	797

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	28,847	50,183	63,709	72,178	76,713	80,284	83,603	88,182	90,280	0	0
2. 2011	47,668	71,696	82,753	91,065	96,196	99,483	101,276	102,706	103,177	103,419	3,190	2,324
3. 2012	XXX	36,083	57,559	66,021	74,011	79,263	81,847	83,184	84,360	84,698	2,689	1,975
4. 2013	XXX	XXX	29,240	45,569	54,284	60,852	65,958	69,038	71,060	71,830	2,014	1,661
5. 2014	XXX	XXX	XXX	28,402	43,850	53,348	61,618	67,418	70,553	72,098	1,875	1,579
6. 2015	XXX	XXX	XXX	XXX	27,218	45,055	53,280	61,093	65,762	67,885	1,685	1,482
7. 2016	XXX	XXX	XXX	XXX	XXX	25,900	43,069	51,775	58,693	63,238	1,551	1,421
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	30,216	51,941	60,730	68,547	1,539	1,472
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,177	58,830	68,419	1,497	1,380
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,736	52,965	1,313	1,304
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,680	896	1,428

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	405	749	800	1,015	1,027	1,083	1,135	1,265	1,284	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	1	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

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

1. Prior	000	518	906	1,055	1,049	1,109	1,261	1,284	1,384	1,463	0	0
2. 2011	0	0	0	0	0	0	27	27	27	27	0	0
3. 2012	XXX	0	0	0	0	12	12	12	12	12	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

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

1. Prior	000	1,660	2,801	3,493	3,806	3,929	4,338	4,416	4,512	4,567	XXX	XXX
2. 2011	5,075	8,755	9,516	9,899	10,252	10,540	10,714	10,801	10,815	10,797	XXX	XXX
3. 2012	XXX	4,588	11,012	11,760	12,318	12,532	12,594	12,622	12,611	12,621	XXX	XXX
4. 2013	XXX	XXX	3,835	5,926	6,633	7,239	7,580	7,643	7,672	7,690	XXX	XXX
5. 2014	XXX	XXX	XXX	3,658	6,196	7,605	8,347	8,879	8,982	8,974	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	3,764	5,903	6,900	7,234	7,866	7,938	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	3,551	5,681	6,364	6,845	6,956	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	4,752	7,526	8,531	9,083	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,663	7,094	7,953	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,285	6,963	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,534	XXX	XXX

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

1. Prior	000	34,595	60,882	81,490	99,613	136,804	151,639	167,324	179,778	189,809	0	0
2. 2011	2,329	9,105	16,705	24,680	28,426	31,136	32,793	34,338	34,890	35,174	379	714
3. 2012	XXX	1,504	7,199	13,909	22,027	26,224	31,134	33,752	36,079	36,868	339	594
4. 2013	XXX	XXX	1,868	8,239	17,174	23,032	29,038	33,404	36,779	37,619	327	581
5. 2014	XXX	XXX	XXX	1,844	7,331	14,683	23,515	29,195	34,613	36,968	301	617
6. 2015	XXX	XXX	XXX	XXX	1,968	6,752	16,423	27,115	35,750	39,944	299	591
7. 2016	XXX	XXX	XXX	XXX	XXX	1,806	9,784	20,909	31,555	37,001	273	552
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,048	9,136	18,978	26,981	239	489
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,955	9,776	21,770	220	483
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,338	11,456	198	397
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,580	89	170

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

1. Prior	000	13,354	24,983	34,172	43,579	48,955	51,521	53,573	55,955	56,626	0	0
2. 2011	860	3,704	7,691	10,757	14,731	15,986	17,214	17,720	17,845	18,003	92	13
3. 2012	XXX	874	3,116	5,380	8,441	9,980	11,331	11,724	12,486	12,776	79	14
4. 2013	XXX	XXX	630	3,576	5,783	9,649	11,763	13,161	13,893	14,390	74	11
5. 2014	XXX	XXX	XXX	649	3,050	5,567	8,563	10,899	12,676	13,162	76	8
6. 2015	XXX	XXX	XXX	XXX	879	3,045	5,836	8,658	9,560	9,993	65	13
7. 2016	XXX	XXX	XXX	XXX	XXX	445	2,981	5,157	8,137	10,782	66	14
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	570	2,521	5,141	8,048	60	17
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	793	3,438	6,522	56	19
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,016	3,751	44	14
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,416	13	5

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	22,301	24,618	XXX	XXX
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,254	48,745	XXX	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,325	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	2,698	2,264	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	73,327	76,902	37,282	4,508
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	61,568	26,199	2,096

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	158	391	XXX	XXX
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	158	936	XXX	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	197	XXX	XXX

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

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

1. Prior	000	49	53	107	264	275	279	281	283	284	XXX	XXX
2. 2011	45	264	358	413	443	447	454	441	453	453	XXX	XXX
3. 2012	XXX	36	36	50	64	69	78	81	85	85	XXX	XXX
4. 2013	XXX	XXX	0	14	17	64	64	64	64	64	XXX	XXX
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	0	0	19	24	24	24	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	9	14	24	39	39	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	134	134	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29	29	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

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	222	342	392	478	479	485	496	515	615	XXX	XXX
2. 2011	89	214	219	404	408	408	408	408	408	486	XXX	XXX
3. 2012	XXX	160	372	558	596	596	596	596	596	596	XXX	XXX
4. 2013	XXX	XXX	117	350	494	519	565	614	614	614	XXX	XXX
5. 2014	XXX	XXX	XXX	150	324	504	539	534	564	556	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	245	401	492	495	506	506	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	161	318	407	504	626	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	151	285	464	537	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21	110	146	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	566	1,098	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	324	XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	1,669	5,364	10,467	13,018	15,099	18,406	20,216	21,882	23,137	XXX	XXX
2. 2011	0	0	0	0	509	726	726	726	726	726	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	(2)	(5)	479	479	479	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	0	2	1,215	1,398	1,721	1,732	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	179	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	1,210	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	000	15	152	469	516	520	478	478	478	491	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

SCHEDULE P - PART 3R-SECTION 1 - PRODUCTS 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 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	000	13,080	22,683	31,084	38,356	44,647	50,832	55,236	63,159	66,612	0	0
2. 2011	125	701	1,574	2,321	4,418	4,987	5,150	5,452	5,638	5,714	29	63
3. 2012	XXX	146	613	1,549	2,914	3,797	4,295	4,690	5,018	5,217	32	87
4. 2013	XXX	XXX	69	584	1,307	2,499	3,211	4,025	4,226	4,438	6	35
5. 2014	XXX	XXX	XXX	51	722	1,469	2,453	3,059	2,895	3,137	7	31
6. 2015	XXX	XXX	XXX	XXX	83	398	863	1,525	1,772	1,942	4	29
7. 2016	XXX	XXX	XXX	XXX	XXX	109	367	678	1,297	1,456	9	24
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	52	308	583	1,301	3	22
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	70	372	750	5	19
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93	505	9	16
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	78	5	6

SCHEDULE P - PART 3R-SECTION 2 - PRODUCTS LIABILITY- CLAIMS-MADE

1. Prior	000	159	276	548	570	1,336	1,331	1,350	1,163	1,163	0	0
2. 2011	12	65	233	403	557	579	588	591	778	778	0	0
3. 2012	XXX	5	38	67	108	119	119	119	119	119	0	0
4. 2013	XXX	XXX	3	114	203	259	268	278	304	310	0	0
5. 2014	XXX	XXX	XXX	0	33	66	89	132	303	308	0	0
6. 2015	XXX	XXX	XXX	XXX	5	84	139	169	313	449	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	8	68	115	145	160	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	3	36	89	102	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	70	119	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	54	87	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	0	0

SCHEDULE P - PART 3S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

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 3T - WARRANTY

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 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	6,424	2,907	724	412	307	87	80	84	30	20
2. 2011	22,476	5,396	1,408	649	161	30	17	52	19	4
3. 2012	XXX	20,038	3,132	1,179	207	64	76	135	58	44
4. 2013	XXX	XXX	15,250	2,623	401	238	164	137	56	17
5. 2014	XXX	XXX	XXX	14,449	1,736	527	361	383	76	61
6. 2015	XXX	XXX	XXX	XXX	12,363	1,553	937	485	71	115
7. 2016	XXX	XXX	XXX	XXX	XXX	15,415	3,548	1,421	419	267
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	23,496	5,227	2,555	1,398
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,086	5,639	1,579
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,415	3,240
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,525

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

1. Prior	13,015	5,756	2,949	1,046	1,005	1,070	1,234	1,262	1,435	1,483
2. 2011	21,310	8,255	3,660	1,725	763	263	115	35	22	0
3. 2012	XXX	22,342	9,105	4,653	1,865	687	301	187	31	15
4. 2013	XXX	XXX	21,521	10,949	4,176	1,709	758	361	89	20
5. 2014	XXX	XXX	XXX	22,224	9,369	3,621	1,532	619	224	87
6. 2015	XXX	XXX	XXX	XXX	22,536	10,770	4,769	1,590	534	178
7. 2016	XXX	XXX	XXX	XXX	XXX	31,655	13,391	5,975	2,100	655
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	40,401	16,433	6,641	2,752
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,574	16,551	7,451
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,957	17,646
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37,294

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

1. Prior	25,961	16,487	12,028	9,730	8,779	3,748	3,281	2,932	1,656	954
2. 2011	19,969	13,250	6,013	3,060	1,543	686	705	506	381	395
3. 2012	XXX	21,403	12,003	5,416	2,408	1,274	635	587	497	512
4. 2013	XXX	XXX	22,032	11,790	5,487	2,171	852	743	694	665
5. 2014	XXX	XXX	XXX	22,132	11,980	5,665	2,186	1,066	752	765
6. 2015	XXX	XXX	XXX	XXX	21,389	9,888	3,478	1,499	1,671	1,269
7. 2016	XXX	XXX	XXX	XXX	XXX	23,150	11,980	6,310	3,874	2,418
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	27,522	17,617	8,663	5,263
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,472	17,951	11,990
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37,926	26,348
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,898

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

1. Prior	270,688	226,745	198,054	177,721	161,376	146,692	133,042	121,291	119,393	118,869
2. 2011	64,952	43,144	34,649	27,389	23,752	21,188	18,744	17,401	15,548	13,806
3. 2012	XXX	73,465	48,148	37,069	30,586	25,650	23,348	20,077	18,131	16,864
4. 2013	XXX	XXX	75,505	50,837	39,635	32,338	27,544	23,387	20,268	18,086
5. 2014	XXX	XXX	XXX	78,383	51,370	42,612	34,443	28,609	24,256	21,517
6. 2015	XXX	XXX	XXX	XXX	83,660	58,349	45,841	38,042	31,364	25,048
7. 2016	XXX	XXX	XXX	XXX	XXX	83,896	56,619	43,333	35,032	28,347
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	87,983	58,850	45,556	36,133
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	87,164	57,977	45,390
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81,017	51,268
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	84,635

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	55,384	39,161	31,154	25,807	22,888	20,691	20,797	17,173	11,517	11,070
2. 2011	25,649	13,850	7,850	5,239	4,149	3,186	2,577	1,850	1,199	1,136
3. 2012	XXX	25,964	14,996	10,142	6,008	4,183	2,765	2,011	1,615	1,462
4. 2013	XXX	XXX	25,457	15,653	9,418	5,874	3,291	2,445	1,843	1,504
5. 2014	XXX	XXX	XXX	28,635	15,894	9,290	4,754	3,452	2,402	1,992
6. 2015	XXX	XXX	XXX	XXX	24,568	16,953	9,188	5,291	4,386	3,103
7. 2016	XXX	XXX	XXX	XXX	XXX	31,396	17,239	9,829	5,927	4,564
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	28,425	16,985	12,641	6,301
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,541	19,925	11,809
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,926	22,360
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,787

SCHEDULE P - PART 4F - SECTION 1 - MEDICAL PROFESSIONAL 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	422	692	371	360	360	415	258	350	294	74
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	(1)
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 4F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior	2,115	1,568	1,450	1,356	1,447	1,094	692	781	647	317
2. 2011	0	0	11	11	11	0	(27)	0	0	0
3. 2012	XXX	(0)	1	1	3	3	3	2	2	29
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 4G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	3,052	2,411	3,216	2,726	2,587	2,570	2,776	2,191	2,090	1,507
2. 2011	2,045	728	344	(19)	12	(108)	30	132	21	(104)
3. 2012	XXX	2,924	1,456	918	497	681	375	28	11	6
4. 2013	XXX	XXX	2,682	765	336	199	156	124	53	26
5. 2014	XXX	XXX	XXX	2,702	614	315	183	128	30	234
6. 2015	XXX	XXX	XXX	XXX	2,266	440	413	65	172	165
7. 2016	XXX	XXX	XXX	XXX	XXX	2,657	824	330	61	208
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,311	762	414	148
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,739	1,136	485
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,248	1,082
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,152

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

1. Prior	204,661	168,946	145,202	124,282	116,345	87,541	77,702	75,932	76,402	80,077
2. 2011	38,682	29,535	20,370	12,729	7,504	5,372	3,149	2,942	2,957	2,648
3. 2012	XXX	37,495	28,066	16,828	8,600	6,938	3,849	3,498	3,022	3,164
4. 2013	XXX	XXX	34,263	25,734	15,446	10,580	6,819	4,041	4,161	3,698
5. 2014	XXX	XXX	XXX	36,677	26,842	18,358	10,691	7,166	6,624	5,292
6. 2015	XXX	XXX	XXX	XXX	37,235	24,699	14,659	8,402	6,074	5,698
7. 2016	XXX	XXX	XXX	XXX	XXX	41,118	28,151	18,260	14,166	10,845
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	43,281	31,140	21,752	16,155
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	49,700	37,866	26,036
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	57,184	42,683
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58,867

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

1. Prior	56,903	48,465	37,064	29,129	18,934	13,276	11,639	9,801	4,567	4,349
2. 2011	16,486	12,857	12,727	8,422	4,773	1,660	136	(349)	70	150
3. 2012	XXX	14,900	13,247	9,751	8,111	6,392	5,969	4,787	2,940	318
4. 2013	XXX	XXX	13,140	10,939	9,409	8,924	9,863	5,322	2,395	282
5. 2014	XXX	XXX	XXX	14,217	12,180	8,808	4,819	2,724	1,336	885
6. 2015	XXX	XXX	XXX	XXX	12,867	9,729	6,596	4,145	1,691	1,585
7. 2016	XXX	XXX	XXX	XXX	XXX	12,490	9,759	6,854	4,207	2,645
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	13,302	10,551	7,762	3,248
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,657	9,389	6,327
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,120	12,364
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,626

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	7,377	2,725	2,904
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,007	(1,117)
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,929

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,871	9,264	778
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,438	443
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,256

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,264	2,187	875
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	768	339
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	981

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	187	196	50
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

1. Prior	276	259	99	71	115	115	111	113	103	30
2. 2011	140	163	1	3	(3)	(4)	(16)	(2)	(6)	0
3. 2012	XXX	126	5	32	32	32	(4)	(7)	1	0
4. 2013	XXX	XXX	158	27	27	27	1	1	0	0
5. 2014	XXX	XXX	XXX	32	32	32	3	3	1	0
6. 2015	XXX	XXX	XXX	XXX	41	41	8	8	2	0
7. 2016	XXX	XXX	XXX	XXX	XXX	42	24	24	52	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	74	50	17	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	190	84	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55	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	538	657	642	427	467	535	558	483	392	624
2. 2011	(24)	50	85	11	85	12	5	6	80	42
3. 2012	XXX	(4)	8	(148)	54	54	57	56	5	4
4. 2013	XXX	XXX	81	(111)	5	47	57	51	51	0
5. 2014	XXX	XXX	XXX	(112)	(47)	43	68	73	27	22
6. 2015	XXX	XXX	XXX	XXX	307	144	65	65	105	1
7. 2016	XXX	XXX	XXX	XXX	XXX	143	65	34	64	(114)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	124	6	22	5
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	94	59	117
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(247)	(316)
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	472

SCHEDULE P - PART 4O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	21,310	16,844	15,224	9,253	7,681	7,460	6,383	5,413	5,059	4,149
2. 2011	711	(5)	5	1	10	15	6	1	1	7
3. 2012	XXX	572	490	510	513	561	497	493	544	568
4. 2013	XXX	XXX	570	546	540	538	540	534	537	551
5. 2014	XXX	XXX	XXX	609	619	387	372	23	18	10
6. 2015	XXX	XXX	XXX	XXX	530	169	72	84	39	65
7. 2016	XXX	XXX	XXX	XXX	XXX	499	499	206	13	13
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	521	425	425	425
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	475	475	475
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55	58
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	169

SCHEDULE P - PART 4P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	634	248	219	187	293	279	395	287	201	181
2. 2011	66	0	0	0	0	0	0	0	0	0
3. 2012	XXX	70	70	70	70	0	0	0	0	0
4. 2013	XXX	XXX	68	68	68	0	0	0	0	0
5. 2014	XXX	XXX	XXX	64	64	64	52	23	23	23
6. 2015	XXX	XXX	XXX	XXX	47	47	23	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	39	39	10	10	10
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	34	10	10	10
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32	32	32
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31	31
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30

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	77,158	69,711	63,882	41,746	33,269	29,250	27,208	28,065	26,248	26,226
2. 2011	2,719	1,922	2,058	1,068	2,012	1,604	1,298	924	564	416
3. 2012	XXX	2,798	2,225	1,157	2,255	1,640	1,126	925	683	427
4. 2013	XXX	XXX	3,246	2,701	2,524	1,572	923	601	720	622
5. 2014	XXX	XXX	XXX	3,322	2,662	2,500	1,371	1,287	1,075	815
6. 2015	XXX	XXX	XXX	XXX	4,129	3,266	2,679	2,099	1,887	1,253
7. 2016	XXX	XXX	XXX	XXX	XXX	3,259	3,542	2,643	2,747	2,360
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	4,140	3,461	3,652	3,238
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,705	3,034	2,535
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,946	3,199
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,973

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

1. Prior	1,383	997	811	680	696	737	899	867	498	346
2. 2011	254	78	40	134	10	16	41	41	(181)	32
3. 2012	XXX	349	330	340	305	266	234	237	33	34
4. 2013	XXX	XXX	350	312	191	163	147	146	16	14
5. 2014	XXX	XXX	XXX	386	340	439	286	53	8	0
6. 2015	XXX	XXX	XXX	XXX	491	208	202	(102)	0	28
7. 2016	XXX	XXX	XXX	XXX	XXX	354	400	422	167	135
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	561	528	317	236
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	527	440	347
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	465	435
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	639

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

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 4T - WARRANTY

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 5A - HOMEOWNERS/FARMOWNERS

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	1,746	197	63	31	16	10	5	2	3	2
2. 2011	14,370	16,069	16,192	16,230	16,255	16,261	16,264	16,265	16,266	16,267
3. 2012	XXX	10,400	11,927	12,053	12,099	12,112	12,118	12,121	12,123	12,126
4. 2013	XXX	XXX	5,986	6,833	6,917	6,943	6,955	6,959	6,962	6,973
5. 2014	XXX	XXX	XXX	6,089	6,960	7,038	7,066	7,078	7,084	7,094
6. 2015	XXX	XXX	XXX	XXX	5,649	6,609	6,685	6,713	6,725	6,746
7. 2016	XXX	XXX	XXX	XXX	XXX	5,668	6,628	6,708	6,735	6,771
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	6,739	7,786	7,864	7,930
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,369	8,615	8,754
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,980	8,330
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,402

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	255	116	65	41	30	17	13	9	6	5
2. 2011	778	127	60	38	16	7	4	2	2	1
3. 2012	XXX	640	125	61	32	13	5	4	2	1
4. 2013	XXX	XXX	424	96	45	25	14	8	5	2
5. 2014	XXX	XXX	XXX	445	98	45	21	11	4	2
6. 2015	XXX	XXX	XXX	XXX	440	99	45	22	10	5
7. 2016	XXX	XXX	XXX	XXX	XXX	465	92	40	16	7
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	489	153	103	84
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	525	151	86
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	531	138
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	636

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	1,153	64	15	7	5	1	2	(1)	0	2
2. 2011	16,047	17,224	17,284	17,301	17,305	17,304	17,304	17,303	17,304	17,304
3. 2012	XXX	11,604	12,727	12,796	12,815	12,816	12,814	12,816	12,816	12,818
4. 2013	XXX	XXX	6,788	7,388	7,428	7,435	7,437	7,435	7,435	7,443
5. 2014	XXX	XXX	XXX	6,887	7,498	7,526	7,531	7,533	7,532	7,540
6. 2015	XXX	XXX	XXX	XXX	6,455	7,157	7,183	7,189	7,190	7,205
7. 2016	XXX	XXX	XXX	XXX	XXX	6,470	7,139	7,170	7,174	7,200
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	7,584	8,373	8,405	8,451
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,262	9,222	9,300
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,867	8,919
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,468

SCHEDULE P - PART 5B - PRIVATE PASSENGER AUTO 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	4,481	1,292	570	235	109	57	32	30	23	10
2. 2011	6,739	9,828	10,443	10,669	10,781	10,833	10,857	10,882	10,891	10,896
3. 2012	XXX	6,419	9,179	9,684	9,913	10,024	10,068	10,098	10,113	10,117
4. 2013	XXX	XXX	5,580	7,815	8,267	8,494	8,595	8,636	8,660	8,671
5. 2014	XXX	XXX	XXX	4,804	7,000	7,448	7,653	7,750	7,784	7,801
6. 2015	XXX	XXX	XXX	XXX	5,228	7,713	8,237	8,461	8,569	8,601
7. 2016	XXX	XXX	XXX	XXX	XXX	5,742	8,944	9,586	9,849	9,962
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	6,390	9,797	10,490	10,772
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,320	9,531	10,208
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,919	9,078
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,186

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	2,517	1,193	603	352	243	172	127	88	65	53
2. 2011	3,792	1,081	478	260	144	84	55	27	15	9
3. 2012	XXX	3,228	936	461	237	116	69	36	21	12
4. 2013	XXX	XXX	2,681	864	437	208	102	57	32	17
5. 2014	XXX	XXX	XXX	2,522	826	392	183	82	45	27
6. 2015	XXX	XXX	XXX	XXX	2,769	935	424	207	92	60
7. 2016	XXX	XXX	XXX	XXX	XXX	3,613	1,129	510	248	129
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	3,866	1,228	571	294
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,622	1,227	574
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,620	1,202
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,542

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	1,201	134	56	17	18	(5)	(7)	(5)	6	0
2. 2011	12,434	13,461	13,522	13,547	13,552	13,550	13,547	13,546	13,544	13,543
3. 2012	XXX	11,114	12,065	12,131	12,151	12,151	12,150	12,150	12,151	12,147
4. 2013	XXX	XXX	9,488	10,309	10,371	10,384	10,384	10,383	10,384	10,381
5. 2014	XXX	XXX	XXX	8,387	9,280	9,326	9,332	9,333	9,332	9,331
6. 2015	XXX	XXX	XXX	XXX	8,655	9,703	9,756	9,775	9,777	9,778
7. 2016	XXX	XXX	XXX	XXX	XXX	10,167	11,483	11,548	11,565	11,568
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	11,334	12,752	12,827	12,849
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,001	12,392	12,469
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,616	11,988
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,507

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	1,156	399	144	72	73	7	2	28	9	7
2. 2011	2,040	2,871	3,062	3,149	3,190	3,206	3,209	3,209	3,209	3,209
3. 2012	XXX	1,854	2,595	2,748	2,821	2,857	2,873	2,878	2,879	2,879
4. 2013	XXX	XXX	1,717	2,381	2,531	2,606	2,649	2,667	2,673	2,673
5. 2014	XXX	XXX	XXX	1,530	2,169	2,316	2,390	2,428	2,444	2,446
6. 2015	XXX	XXX	XXX	XXX	1,488	2,122	2,282	2,357	2,399	2,417
7. 2016	XXX	XXX	XXX	XXX	XXX	1,442	2,199	2,373	2,456	2,497
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	1,452	2,151	2,308	2,389
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,531	2,241	2,410
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,475	2,209
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	996

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	805	358	163	79	39	29	24	23	23	23
2. 2011	1,370	429	213	103	37	10	2	0	0	0
3. 2012	XXX	1,187	386	191	95	39	12	3	0	0
4. 2013	XXX	XXX	1,126	377	192	92	37	9	4	0
5. 2014	XXX	XXX	XXX	1,082	368	188	97	31	12	4
6. 2015	XXX	XXX	XXX	XXX	1,123	377	183	91	41	16
7. 2016	XXX	XXX	XXX	XXX	XXX	1,356	488	260	110	55
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	1,279	489	233	124
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,307	512	316
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,131	446
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	818

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	479	569	64	80	51	1	(3)	40	11	7
2. 2011	5,156	5,559	5,582	5,592	5,575	5,569	5,566	5,564	5,564	5,564
3. 2012	XXX	4,623	5,009	5,017	5,012	5,002	4,995	4,993	4,991	4,991
4. 2013	XXX	XXX	4,313	4,675	4,687	4,679	4,673	4,666	4,667	4,663
5. 2014	XXX	XXX	XXX	4,061	4,410	4,414	4,415	4,394	4,395	4,389
6. 2015	XXX	XXX	XXX	XXX	4,098	4,447	4,462	4,468	4,470	4,465
7. 2016	XXX	XXX	XXX	XXX	XXX	4,347	4,796	4,811	4,811	4,804
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	4,369	4,766	4,775	4,781
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,548	4,966	5,011
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,997	4,918
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,969

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	2,771	1,066	510	449	321	208	130	213	1,745	224
2. 2011	3,353	5,379	5,688	5,837	5,926	6,084	6,163	6,185	6,194	6,214
3. 2012	XXX	3,423	5,571	5,888	6,031	6,133	6,305	6,385	6,402	6,422
4. 2013	XXX	XXX	3,317	5,496	5,822	5,975	6,070	6,262	6,354	6,381
5. 2014	XXX	XXX	XXX	3,407	5,387	5,713	5,849	5,937	6,187	6,298
6. 2015	XXX	XXX	XXX	XXX	3,388	5,350	5,659	5,798	5,884	6,176
7. 2016	XXX	XXX	XXX	XXX	XXX	3,433	5,354	5,639	5,763	5,834
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	3,270	5,138	5,432	5,547
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,193	5,146	5,414
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,218	5,001
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,266

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	2,512	1,950	1,606	1,346	1,151	987	883	760	675	602
2. 2011	1,987	647	375	232	146	105	78	59	43	36
3. 2012	XXX	2,143	664	364	230	153	104	71	53	40
4. 2013	XXX	XXX	2,202	670	369	220	133	95	69	45
5. 2014	XXX	XXX	XXX	2,001	634	341	199	123	92	66
6. 2015	XXX	XXX	XXX	XXX	1,982	604	328	190	117	93
7. 2016	XXX	XXX	XXX	XXX	XXX	1,913	582	312	181	119
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	1,864	556	296	182
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,990	564	301
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,881	574
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,451

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	1,209	556	564	420	149	161	(54)	159	1,661	154
2. 2011	5,831	6,621	6,664	6,701	6,707	6,824	6,876	6,879	6,872	6,885
3. 2012	XXX	6,077	6,868	6,922	6,934	6,960	7,084	7,133	7,132	7,139
4. 2013	XXX	XXX	6,034	6,837	6,870	6,881	6,890	7,046	7,112	7,115
5. 2014	XXX	XXX	XXX	5,957	6,686	6,730	6,728	6,741	6,962	7,047
6. 2015	XXX	XXX	XXX	XXX	5,938	6,628	6,669	6,674	6,688	6,957
7. 2016	XXX	XXX	XXX	XXX	XXX	5,911	6,608	6,628	6,621	6,630
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	5,716	6,371	6,407	6,408
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,783	6,416	6,424
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,685	6,264
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,514

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	1,115	396	249	145	140	198	110	109	76	38
2. 2011	2,146	2,824	2,984	3,077	3,135	3,159	3,175	3,183	3,187	3,190
3. 2012	XXX	1,780	2,404	2,522	2,602	2,647	2,673	2,684	2,687	2,689
4. 2013	XXX	XXX	1,297	1,756	1,870	1,939	1,981	2,004	2,011	2,014
5. 2014	XXX	XXX	XXX	1,195	1,624	1,731	1,803	1,847	1,869	1,875
6. 2015	XXX	XXX	XXX	XXX	1,036	1,456	1,561	1,631	1,668	1,685
7. 2016	XXX	XXX	XXX	XXX	XXX	954	1,361	1,454	1,515	1,551
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	980	1,385	1,482	1,539
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	989	1,395	1,497
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	945	1,313
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	896

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	7,706	7,527	6,905	6,501	6,106	5,416	4,604	4,357	3,186	2,595
2. 2011	746	296	193	129	73	45	23	15	11	9
3. 2012	XXX	636	244	167	104	54	26	12	6	3
4. 2013	XXX	XXX	512	251	167	106	66	38	27	23
5. 2014	XXX	XXX	XXX	505	236	170	102	50	28	15
6. 2015	XXX	XXX	XXX	XXX	478	237	165	101	58	38
7. 2016	XXX	XXX	XXX	XXX	XXX	439	202	151	97	61
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	453	220	164	115
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	474	238	178
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	614	241
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	375

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	1,395	1,064	538	453	459	400	188	155	149	121
2. 2011	4,795	5,354	5,457	5,506	5,516	5,519	5,517	5,521	5,521	5,523
3. 2012	XXX	4,013	4,557	4,632	4,662	4,666	4,670	4,670	4,668	4,667
4. 2013	XXX	XXX	3,165	3,608	3,675	3,697	3,703	3,700	3,698	3,698
5. 2014	XXX	XXX	XXX	2,985	3,386	3,457	3,475	3,472	3,474	3,469
6. 2015	XXX	XXX	XXX	XXX	2,716	3,121	3,187	3,208	3,206	3,205
7. 2016	XXX	XXX	XXX	XXX	XXX	2,526	2,941	3,014	3,030	3,033
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,634	3,042	3,111	3,126
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,616	3,024	3,055
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,204	2,858
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,699

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

NONE

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	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

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	0	0	0	0	0	0	0	0	0	27
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	(4)	0	0	0	0	0	0	0	0	27
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 5F - MEDICAL PROFESSIONAL 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	1	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

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	3	1	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

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	(3)	(2)	0	(1)	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 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	616	688	487	358	313	232	287	627	291	187
2. 2011	176	287	327	353	372	377	378	379	379	379
3. 2012	XXX	159	256	287	313	327	333	339	339	339
4. 2013	XXX	XXX	150	237	273	294	311	326	327	327
5. 2014	XXX	XXX	XXX	133	210	244	276	295	300	301
6. 2015	XXX	XXX	XXX	XXX	134	211	246	273	292	299
7. 2016	XXX	XXX	XXX	XXX	XXX	121	194	225	256	273
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	114	183	215	239
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	113	188	220
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	118	198
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89

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	37,823	37,344	36,003	34,227	33,381	31,597	28,946	30,520	29,927	29,711
2. 2011	184	120	91	63	32	21	13	11	7	8
3. 2012	XXX	154	104	88	61	41	27	16	10	10
4. 2013	XXX	XXX	157	112	99	76	48	25	17	16
5. 2014	XXX	XXX	XXX	143	110	88	59	41	23	15
6. 2015	XXX	XXX	XXX	XXX	149	108	89	69	42	30
7. 2016	XXX	XXX	XXX	XXX	XXX	151	111	85	66	41
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	141	117	96	73
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	144	114	101
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	147	124
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	118

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	5,073	2,626	2,103	1,785	2,723	2,596	2,834	5,607	1,563	954
2. 2011	862	1,054	1,099	1,113	1,111	1,109	1,104	1,103	1,100	1,101
3. 2012	XXX	727	885	929	946	950	946	945	942	943
4. 2013	XXX	XXX	701	862	915	929	926	926	924	924
5. 2014	XXX	XXX	XXX	729	880	919	936	946	938	933
6. 2015	XXX	XXX	XXX	XXX	705	850	897	920	920	920
7. 2016	XXX	XXX	XXX	XXX	XXX	649	801	841	868	866
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	591	748	783	801
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	608	754	804
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	559	719
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	377

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	98	54	28	14	13	4	3	0	0	0
2. 2011	16	48	67	78	84	87	90	91	92	92
3. 2012	XXX	14	42	60	69	74	77	78	79	79
4. 2013	XXX	XXX	13	42	58	66	70	72	73	74
5. 2014	XXX	XXX	XXX	12	43	59	67	72	75	76
6. 2015	XXX	XXX	XXX	XXX	11	39	53	61	64	65
7. 2016	XXX	XXX	XXX	XXX	XXX	13	41	55	62	66
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	14	40	53	60
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	42	56
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	44
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13

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	158	89	60	39	16	12	5	1	0	6
2. 2011	51	39	25	14	8	5	3	1	0	0
3. 2012	XXX	43	37	21	14	8	4	2	2	1
4. 2013	XXX	XXX	42	31	19	12	7	4	2	2
5. 2014	XXX	XXX	XXX	42	32	18	11	7	3	3
6. 2015	XXX	XXX	XXX	XXX	42	27	16	8	5	4
7. 2016	XXX	XXX	XXX	XXX	XXX	40	30	18	11	8
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	41	29	14	9
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46	30	18
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50	35
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	47

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	47	(3)	(1)	(7)	(7)	0	(4)	(4)	(1)	6
2. 2011	71	98	105	105	105	105	106	105	105	105
3. 2012	XXX	61	89	94	97	96	95	94	95	94
4. 2013	XXX	XXX	59	81	87	89	88	87	86	87
5. 2014	XXX	XXX	XXX	57	82	85	86	87	86	87
6. 2015	XXX	XXX	XXX	XXX	57	77	82	82	82	82
7. 2016	XXX	XXX	XXX	XXX	XXX	58	83	87	87	88
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	60	82	82	86
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	66	87	93
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	70	93
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65

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	368	458	232	213	224	351	132	457	332	132
2. 2011	12	23	25	26	27	27	28	28	28	29
3. 2012	XXX	17	26	26	28	29	29	31	32	32
4. 2013	XXX	XXX	4	6	6	6	6	6	6	6
5. 2014	XXX	XXX	XXX	4	7	7	7	7	7	7
6. 2015	XXX	XXX	XXX	XXX	2	4	4	4	4	4
7. 2016	XXX	XXX	XXX	XXX	XXX	6	8	9	9	9
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2	3	3	3
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	5	5
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	9
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5

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	40,163	38,143	38,609	37,107	34,176	30,062	28,080	22,428	20,069	19,093
2. 2011	19	18	16	15	11	6	5	4	3	4
3. 2012	XXX	16	40	35	21	9	6	4	2	1
4. 2013	XXX	XXX	5	5	5	4	2	1	1	2
5. 2014	XXX	XXX	XXX	9	4	3	3	2	0	0
6. 2015	XXX	XXX	XXX	XXX	4	2	3	1	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	2	3	4	2	2
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2	1	7	7
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	1	2
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	1
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4

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	(47)	2,351	1,937	1,567	369	2,003	1,025	1,447	461	769
2. 2011	69	92	96	99	99	96	96	95	94	96
3. 2012	XXX	72	118	120	125	124	123	123	122	120
4. 2013	XXX	XXX	26	36	40	43	43	42	42	43
5. 2014	XXX	XXX	XXX	33	37	39	40	40	38	38
6. 2015	XXX	XXX	XXX	XXX	25	32	35	34	33	33
7. 2016	XXX	XXX	XXX	XXX	XXX	22	31	35	35	35
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	21	25	32	32
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22	24	26
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21	26
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - CLAIMS-MADE

NONE

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	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

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	342	0	1	0	1	1	1	1	1	1
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	1	0	0	0	0	0	0	0
4. 2013	XXX	XXX	1	1	1	1	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 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	342	0	1	(1)	1	0	1	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	1	0	0	0	0	0	0	0
4. 2013	XXX	XXX	1	1	1	1	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 5T - WARRANTY

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	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

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	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

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	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

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	588	625	0	(55)	(8)	22	6,771	59	67	25	25
2. 2011	75,273	79,278	79,599	79,659	79,647	79,630	79,618	79,615	79,617	79,617	(0)
3. 2012	XXX	71,638	72,685	72,923	72,922	72,973	72,973	72,943	72,949	72,953	4
4. 2013	XXX	XXX	73,324	74,950	75,331	75,096	75,204	75,180	75,194	75,209	15
5. 2014	XXX	XXX	XXX	72,883	74,021	74,402	74,294	74,266	74,285	74,303	18
6. 2015	XXX	XXX	XXX	XXX	74,839	76,018	76,190	76,146	76,085	76,103	18
7. 2016	XXX	XXX	XXX	XXX	XXX	79,099	80,001	80,311	80,225	80,250	25
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	76,730	78,473	79,159	79,171	12
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	91,608	93,329	93,831	502
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	100,370	102,210	1,840
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	105,478	105,478
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	107,937
13. Earned Prems.(P-Pt 1)	75,861	76,268	74,692	74,752	76,335	80,481	84,563	93,589	102,740	107,937	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	248	(63)	(3)	(82)	0	(1)	0	(0)	(0)	0	0
2. 2011	2,331	2,330	2,332	2,253	2,244	2,251	2,251	2,245	2,254	2,254	1
3. 2012	XXX	2,974	2,986	2,953	2,953	2,952	2,952	2,952	2,952	2,952	0
4. 2013	XXX	XXX	3,213	2,802	2,795	2,786	2,785	2,785	2,785	2,785	(0)
5. 2014	XXX	XXX	XXX	4,115	4,177	4,177	4,174	4,172	4,168	4,167	(1)
6. 2015	XXX	XXX	XXX	XXX	3,880	4,044	4,055	4,057	4,051	4,043	(8)
7. 2016	XXX	XXX	XXX	XXX	XXX	4,417	4,512	4,523	4,523	4,500	(24)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	3,652	3,767	3,767	3,768	1
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,910	3,095	3,008	(86)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,320	3,440	121
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,167	4,167
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,170
13. Earned Prems.(P-Pt 1)	2,579	2,910	3,224	3,509	3,926	4,578	3,753	3,030	3,504	4,170	XXX

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	3,544	(1,876)	778	818	561	12	341	287	1,178	220	220
2. 2011	151,505	158,985	159,693	159,984	160,187	160,292	160,173	160,279	160,205	160,196	(9)
3. 2012	XXX	169,737	177,377	178,109	178,325	178,501	178,603	178,591	178,724	178,708	(16)
4. 2013	XXX	XXX	188,778	199,603	199,124	199,017	199,244	199,177	199,010	198,990	(20)
5. 2014	XXX	XXX	XXX	197,159	204,843	205,657	205,976	205,770	205,872	205,796	(76)
6. 2015	XXX	XXX	XXX	XXX	211,167	217,630	217,781	217,401	216,882	217,077	195
7. 2016	XXX	XXX	XXX	XXX	XXX	215,600	219,438	220,394	220,066	219,575	(492)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	212,820	216,052	217,452	216,783	(669)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	210,329	214,971	216,407	1,436
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	203,318	206,043	2,724
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	183,782	183,782
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	187,075
13. Earned Prems.(P-Pt 1)	155,050	175,342	197,903	209,826	219,351	223,064	217,678	214,245	209,687	187,075	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	167	91	61	(112)	(48)	7	140	23	62	(116)	(116)
2. 2011	13,091	14,291	14,330	14,328	14,336	14,325	14,324	14,330	14,322	14,321	(1)
3. 2012	XXX	16,436	18,613	18,763	18,793	18,787	18,783	18,782	18,783	18,782	(0)
4. 2013	XXX	XXX	21,390	23,656	23,842	23,823	23,818	23,807	23,806	23,802	(4)
5. 2014	XXX	XXX	XXX	25,564	27,190	27,375	27,400	27,375	27,356	27,348	(8)
6. 2015	XXX	XXX	XXX	XXX	28,374	30,173	30,308	30,256	30,246	30,228	(18)
7. 2016	XXX	XXX	XXX	XXX	XXX	26,974	28,097	28,241	28,245	28,248	3
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	22,287	23,454	23,704	23,779	76
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,008	23,314	23,933	619
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,523	22,656	2,133
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,767	18,767
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,449
13. Earned Prems.(P-Pt 1)	13,258	17,728	23,666	27,867	30,175	28,929	23,700	23,259	22,107	21,449	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	2,025	374	2	3	0	2	3	(2)	6	0	0
2. 2011	152,467	154,566	154,936	154,961	154,960	154,968	154,973	154,972	154,974	154,974	0
3. 2012	XXX	152,900	154,546	154,997	154,989	154,762	154,765	154,768	154,768	154,768	0
4. 2013	XXX	XXX	152,790	154,265	154,766	154,789	154,793	154,788	154,787	154,787	0
5. 2014	XXX	XXX	XXX	151,792	153,394	153,852	153,861	153,860	153,859	153,859	(0)
6. 2015	XXX	XXX	XXX	XXX	153,938	154,910	155,234	155,253	155,249	155,248	(1)
7. 2016	XXX	XXX	XXX	XXX	XXX	155,071	155,720	156,122	156,117	156,136	19
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	156,764	158,429	158,871	158,862	(9)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	162,154	164,328	164,968	640
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	170,983	171,109	126
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	178,466	178,466
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	179,242
13. Earned Prems.(P-Pt 1)	154,493	155,372	154,808	153,746	156,031	156,308	157,761	164,234	173,597	179,242	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	74	(47)	(37)	4	(1)	(1)	(1)	0	0	0	0
2. 2011	10,419	10,346	10,335	10,335	10,335	10,336	10,336	10,336	10,336	10,336	0
3. 2012	XXX	10,576	10,647	10,658	10,659	10,659	10,659	10,659	10,659	10,659	0
4. 2013	XXX	XXX	10,480	10,649	10,650	10,649	10,633	10,633	10,633	10,633	0
5. 2014	XXX	XXX	XXX	10,188	10,228	10,233	10,233	10,233	10,233	10,233	0
6. 2015	XXX	XXX	XXX	XXX	9,709	9,720	9,720	9,715	9,715	9,713	(2)
7. 2016	XXX	XXX	XXX	XXX	XXX	9,400	9,437	9,437	9,437	9,437	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	9,205	9,252	9,252	9,248	(5)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,487	9,607	9,607	(1)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,068	13,264	196
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,060	14,060
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,249
13. Earned Prems.(P-Pt 1)	10,492	10,457	10,503	10,372	9,750	9,415	9,225	9,530	13,188	14,249	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	(1,910)	341	163	(103)	89	(24)	3,421	(229)	(77)	(153)	(153)
2. 2011	88,901	90,002	90,294	90,325	90,320	90,309	90,298	90,295	90,309	90,310	0
3. 2012	XXX	86,297	87,329	87,658	87,633	87,629	87,611	87,603	87,634	87,633	(2)
4. 2013	XXX	XXX	87,675	88,754	89,143	89,218	89,177	89,189	89,182	89,180	(2)
5. 2014	XXX	XXX	XXX	88,932	89,719	90,268	90,312	90,299	90,300	90,306	6
6. 2015	XXX	XXX	XXX	XXX	91,202	92,177	92,718	92,716	92,734	92,758	24
7. 2016	XXX	XXX	XXX	XXX	XXX	93,054	93,786	94,285	94,283	94,293	9
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	92,862	93,673	94,164	94,127	(38)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	102,493	103,696	104,234	538
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	111,656	111,860	205
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	118,996	118,996
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	119,584
13. Earned Prems.(P-Pt 1)	86,990	87,739	89,163	90,267	92,438	94,613	97,529	103,560	113,328	119,584	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	(45)	198	121	(13)	41	(60)	(40)	(467)	(163)	(232)	(232)
2. 2011	6,964	7,274	7,279	7,279	7,280	7,312	7,312	7,315	7,317	7,331	14
3. 2012	XXX	7,087	7,391	7,396	7,396	7,353	7,361	7,361	7,361	7,361	0
4. 2013	XXX	XXX	7,095	7,422	7,429	7,421	7,368	7,368	7,368	7,368	0
5. 2014	XXX	XXX	XXX	6,496	6,592	6,575	6,520	6,515	6,501	6,511	10
6. 2015	XXX	XXX	XXX	XXX	6,014	6,042	6,044	6,067	5,999	5,999	0
7. 2016	XXX	XXX	XXX	XXX	XXX	4,116	4,159	4,186	4,232	4,245	13
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	3,886	4,001	4,033	4,140	107
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,795	3,905	3,841	(64)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,128	5,430	302
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,054	7,054
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,205
13. Earned Prems.(P-Pt 1)	6,919	7,594	7,526	6,815	6,158	4,048	3,790	3,490	5,074	7,205	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	19	(51)	(4)	3	11	2	22	0	(2)	3	3
2. 2011	30,979	30,906	30,900	30,889	30,886	30,886	30,886	30,886	30,886	30,886	0
3. 2012	XXX	30,533	30,542	30,542	30,539	30,549	30,549	30,549	30,549	30,549	0
4. 2013	XXX	XXX	30,144	30,154	30,150	30,159	30,180	30,180	30,180	30,180	0
5. 2014	XXX	XXX	XXX	29,184	29,151	29,135	29,135	29,135	29,135	29,135	0
6. 2015	XXX	XXX	XXX	XXX	28,086	28,050	28,054	28,057	28,057	28,057	0
7. 2016	XXX	XXX	XXX	XXX	XXX	27,456	27,447	27,447	27,447	27,447	(0)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	27,247	27,250	27,247	27,247	(0)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,709	27,709	27,710	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,377	29,385	9
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,174	33,174
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,185
13. Earned Prems.(P-Pt 1)	30,998	30,409	30,143	29,186	28,055	27,422	27,286	27,716	29,372	33,185	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	1,741	10	18	(0)	0	(1)	15	9	(0)	(0)	(0)
2. 2011	1,868	3,432	3,460	3,463	3,462	3,462	3,462	3,462	3,462	3,462	0
3. 2012	XXX	1,838	3,468	3,495	3,507	3,510	3,510	3,510	3,510	3,510	0
4. 2013	XXX	XXX	1,188	1,193	1,193	1,193	1,193	1,193	1,193	1,193	0
5. 2014	XXX	XXX	XXX	200	199	200	200	200	200	200	0
6. 2015	XXX	XXX	XXX	XXX	369	386	386	386	386	387	0
7. 2016	XXX	XXX	XXX	XXX	XXX	599	602	602	602	602	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	690	690	690	690	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	702	702	702	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	904	905	1
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,522	1,522
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,523
13. Earned Prems.(P-Pt 1)	3,609	3,412	2,865	235	379	619	708	711	904	1,523	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	8	0	0	0	0	(0)	0	0	0	0	0
2. 2011	212	217	217	217	217	217	217	217	217	217	0
3. 2012	XXX	178	232	232	232	232	232	232	232	232	0
4. 2013	XXX	XXX	146	150	150	150	150	150	150	150	0
5. 2014	XXX	XXX	XXX	92	92	92	92	92	92	92	0
6. 2015	XXX	XXX	XXX	XXX	110	110	110	110	110	110	0
7. 2016	XXX	XXX	XXX	XXX	XXX	120	120	120	120	120	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	164	164	164	164	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	271	272	272	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	129	129	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)	221	182	200	95	111	120	164	272	129	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 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	36	1	(1)	3	(12)	(7)	0	0	(0)	0	0
2. 2011	815	833	833	832	832	832	832	832	832	832	0
3. 2012	XXX	1,396	1,408	1,408	1,408	1,408	1,408	1,408	1,408	1,408	0
4. 2013	XXX	XXX	1,959	1,972	1,971	1,971	1,971	1,971	1,971	1,971	0
5. 2014	XXX	XXX	XXX	2,044	2,054	2,054	2,054	2,054	2,054	2,054	0
6. 2015	XXX	XXX	XXX	XXX	1,867	1,873	1,877	1,877	1,877	1,877	0
7. 2016	XXX	XXX	XXX	XXX	XXX	1,725	1,694	1,694	1,694	1,694	(0)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	1,393	1,399	1,399	1,399	(0)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,409	1,411	1,411	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,956	2,024	69
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,235	3,235
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,303
13. Earned Prems.(P-Pt.1)	852	1,415	1,970	2,061	1,864	1,724	1,366	1,415	1,957	3,303	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	(1)	0	(14)	0	0	2	0	0	0	0
2. 2011	72	84	84	84	84	84	84	84	84	84	0
3. 2012	XXX	67	67	67	67	67	67	67	67	67	0
4. 2013	XXX	XXX	60	60	60	60	60	60	60	60	0
5. 2014	XXX	XXX	XXX	39	39	39	39	39	39	39	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)	72	79	60	25	(0)	0	2	0	0	0	XXX

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	12	455	(35)	(27)	(9)	(186)	0	(39)	(0)	(102)	(102)
2. 2011	1,044	1,087	1,087	1,087	1,087	1,087	1,087	1,087	1,087	1,087	0
3. 2012	XXX	821	830	830	830	830	830	830	830	830	0
4. 2013	XXX	XXX	972	979	979	979	979	979	979	979	0
5. 2014	XXX	XXX	XXX	977	983	983	983	983	983	983	0
6. 2015	XXX	XXX	XXX	XXX	828	833	833	833	833	833	0
7. 2016	XXX	XXX	XXX	XXX	XXX	795	799	799	799	799	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	797	798	798	798	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	734	733	733	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	657	656	(1)
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	697	697
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	594
13. Earned Prems.(P-Pt.1)	1,057	1,319	946	958	825	613	801	697	656	594	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	(1)	2	1	8	5	8	12	9	10	6	6
2. 2011	133	176	176	176	176	176	176	176	176	176	0
3. 2012	XXX	148	148	148	148	148	148	148	148	148	0
4. 2013	XXX	XXX	145	145	145	145	145	145	145	145	0
5. 2014	XXX	XXX	XXX	104	104	104	104	104	104	104	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	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	1	1
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7
13. Earned Prems.(P-Pt.1)	132	192	146	112	5	8	10	9	10	7	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	202	82	(563)	45	47	50	744	69	74	0	0
2. 2011	5,498	5,692	5,740	5,731	5,730	5,730	5,732	5,731	5,734	5,735	0
3. 2012	XXX	6,162	6,229	6,285	6,294	6,301	6,300	6,297	6,297	6,297	(0)
4. 2013	XXX	XXX	6,559	6,721	6,784	6,793	6,788	6,787	6,789	6,790	1
5. 2014	XXX	XXX	XXX	6,709	6,857	6,910	6,919	6,909	6,915	6,918	3
6. 2015	XXX	XXX	XXX	XXX	6,614	6,750	6,818	6,819	6,819	6,826	7
7. 2016	XXX	XXX	XXX	XXX	XXX	6,041	6,159	6,211	6,216	6,202	(14)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	5,562	5,691	5,753	5,750	(3)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,581	6,797	6,890	93
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,740	6,770	30
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,296	6,296
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,413
13. Earned Prems.(P-Pt 1)	5,701	6,439	6,110	6,962	6,881	6,296	6,498	6,817	7,109	6,413	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	(62)	(23)	0	(9)	(12)	(18)	(2)	(0)	(0)	0	0
2. 2011	66	51	50	50	51	51	51	51	51	51	0
3. 2012	XXX	84	80	79	79	79	79	79	79	79	0
4. 2013	XXX	XXX	63	61	61	61	61	61	61	61	0
5. 2014	XXX	XXX	XXX	60	62	61	61	61	61	61	0
6. 2015	XXX	XXX	XXX	XXX	56	56	57	57	57	57	0
7. 2016	XXX	XXX	XXX	XXX	XXX	74	70	70	70	70	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	21	14	14	14	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21	9	9	(0)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33	11	(22)
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40	40
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17
13. Earned Prems.(P-Pt 1)	4	46	59	49	46	54	15	14	22	17	XXX

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	(9)	(5)	0	0	0	0	(3)	(1)	1	(1)	(1)
2. 2011	1,105	1,081	1,077	1,077	1,077	1,077	1,077	1,077	1,077	1,077	0
3. 2012	XXX	1,215	1,201	1,194	1,194	1,205	1,205	1,205	1,205	1,205	0
4. 2013	XXX	XXX	1,288	1,258	1,261	1,270	1,270	1,270	1,270	1,270	0
5. 2014	XXX	XXX	XXX	1,302	1,286	1,284	1,283	1,283	1,283	1,283	0
6. 2015	XXX	XXX	XXX	XXX	1,315	1,323	1,319	1,318	1,318	1,318	0
7. 2016	XXX	XXX	XXX	XXX	XXX	1,296	1,311	1,308	1,308	1,308	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	1,291	1,296	1,297	1,297	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,239	1,245	1,245	(0)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,217	1,218	2
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,312	1,312
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,312
13. Earned Prems.(P-Pt 1)	1,096	1,187	1,270	1,264	1,303	1,322	1,297	1,240	1,225	1,312	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	74	1	0	0	0	0	0	0	0	0	0
2. 2011	39	100	100	100	100	100	100	100	100	100	0
3. 2012	XXX	135	137	135	135	135	135	135	135	135	0
4. 2013	XXX	XXX	122	120	120	120	120	120	120	120	0
5. 2014	XXX	XXX	XXX	71	71	71	71	71	71	71	0
6. 2015	XXX	XXX	XXX	XXX	78	78	78	78	78	78	0
7. 2016	XXX	XXX	XXX	XXX	XXX	67	67	67	67	67	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	45	45	45	45	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38	38	38	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27	27	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	10
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10
13. Earned Prems.(P-Pt 1)	113	196	125	66	78	67	45	38	27	10	XXX

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	79,494	0	0.0	239,594	0	0.0
2. Private passenger auto liability/medical	138,309	0	0.0	156,239	0	0.0
3. Commercial auto/truck liability/medical	176,833	1,534	0.9	105,150	841	0.8
4. Workers' compensation	811,960	62,850	7.7	164,214	8,088	4.9
5. Commercial multiple peril	208,386	0	0.0	167,417	0	0.0
6. Medical professional liability - occurrence	176	0	0.0	(0)	0	0.0
7. Medical professional liability - claims-made	1,427	0	0.0	0	0	0.0
8. Special liability	15,545	0	0.0	24,997	0	0.0
9. Other liability - occurrence	364,084	2,117	0.6	114,911	282	0.2
10. Other liability - claims-made	87,141	0	0.0	33,983	0	0.0
11. Special property	33,672	0	0.0	100,888	0	0.0
12. Auto physical damage	12,110	89	0.7	133,034	62	0.0
13. Fidelity/surety	4,426	0	0.0	2,616	0	0.0
14. Other	102	0	0.0	0	0	0.0
15. International	65	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	63,639	309	0.5	6,231	94	1.5
20. Products liability - claims-made	2,476	0	0.0	1,404	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	1,999,846	66,898	3.3	1,250,679	9,368	0.7

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	897,793	894,312	893,887	893,850	893,609	894,219	889,368	890,636	892,181	893,999
2. 2011	4,060	9,038	8,890	8,748	8,645	8,787	8,699	8,523	8,413	8,396
3. 2012	XXX	3,925	10,033	10,040	9,922	9,805	9,670	9,289	9,297	9,198
4. 2013	XXX	XXX	5,067	11,521	10,825	10,897	10,693	10,037	9,790	9,442
5. 2014	XXX	XXX	XXX	4,244	10,584	10,506	10,636	10,557	10,259	9,303
6. 2015	XXX	XXX	XXX	XXX	5,984	13,601	12,556	12,065	11,840	10,625
7. 2016	XXX	XXX	XXX	XXX	XXX	4,941	11,991	11,491	10,610	9,502
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	5,242	11,523	11,305	10,212
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,521	12,319	11,348
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,515	12,305
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,168

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	48,503	41,630	32,752	29,990	28,667	25,949	20,291	19,018	17,648	16,788
2. 2011	2,426	4,349	2,951	2,156	1,713	1,690	1,510	1,249	1,119	1,048
3. 2012	XXX	2,251	5,042	3,573	2,832	2,455	2,179	1,681	1,499	1,335
4. 2013	XXX	XXX	3,076	5,931	4,162	3,614	3,131	2,304	2,051	1,646
5. 2014	XXX	XXX	XXX	2,587	5,672	4,425	3,966	3,490	3,065	1,972
6. 2015	XXX	XXX	XXX	XXX	3,945	7,124	5,113	4,319	3,616	2,269
7. 2016	XXX	XXX	XXX	XXX	XXX	2,756	6,538	5,111	4,067	2,767
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	3,609	6,899	5,680	4,167
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,699	7,275	5,311
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,696	7,376
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,788

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	1,179,001	1,176,291	1,175,969	1,176,592	1,177,215	1,177,373	1,177,817	1,178,142	1,178,465	1,178,715
2. 2011	5,115	9,482	9,969	9,723	9,591	9,616	9,644	9,605	9,720	9,705
3. 2012	XXX	5,111	10,424	10,324	10,208	10,174	10,033	10,093	10,083	10,094
4. 2013	XXX	XXX	5,873	11,402	11,345	11,044	11,148	11,091	11,028	10,976
5. 2014	XXX	XXX	XXX	6,202	11,791	11,382	10,983	11,000	10,936	10,942
6. 2015	XXX	XXX	XXX	XXX	6,001	11,522	11,477	11,149	10,469	10,536
7. 2016	XXX	XXX	XXX	XXX	XXX	6,208	11,992	11,791	11,402	10,823
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	5,673	10,854	10,994	10,319
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,676	10,850	10,991
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,355	10,462
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,079

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	6,248	3,045	1,888	1,691	1,152	778	723	666	608	505
2. 2011	0	97	1,129	473	284	215	203	50	138	108
3. 2012	XXX	0	(23)	925	501	340	123	148	121	101
4. 2013	XXX	XXX	0	(80)	923	430	225	250	149	133
5. 2014	XXX	XXX	XXX	0	(123)	444	443	292	128	120
6. 2015	XXX	XXX	XXX	XXX	0	(100)	1,560	950	196	121
7. 2016	XXX	XXX	XXX	XXX	XXX	0	37	1,488	924	158
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	(170)	1,429	794
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	970
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 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	79,494	0	0.0	239,594	0	0.0
2. Private passenger auto liability/medical	138,309	0	0.0	156,239	0	0.0
3. Commercial auto/truck liability/medical	176,833	0	0.0	105,150	0	0.0
4. Workers' compensation	811,960	0	0.0	164,214	0	0.0
5. Commercial multiple peril	208,386	0	0.0	167,417	0	0.0
6. Medical professional liability - occurrence	176	0	0.0	(0)	0	0.0
7. Medical professional liability - claims-made	1,427	0	0.0	0	0	0.0
8. Special liability	15,545	0	0.0	24,997	0	0.0
9. Other liability - occurrence	364,084	0	0.0	114,911	0	0.0
10. Other liability - claims-made	87,141	0	0.0	33,983	0	0.0
11. Special property	33,672	0	0.0	100,888	0	0.0
12. Auto physical damage	12,110	0	0.0	133,034	0	0.0
13. Fidelity/surety	4,426	0	0.0	2,616	0	0.0
14. Other	102	0	0.0	0	0	0.0
15. International	65	0	0.0	0	0	0.0
16. Reinsurance - nonproportional assumed property	2,166	0	0.0	3,509	0	0.0
17. Reinsurance - nonproportional assumed liability	16,691	0	0.0	592	0	0.0
18. Reinsurance - nonproportional assumed financial lines	393	0	0.0	72	0	0.0
19. Products liability - occurrence	63,639	0	0.0	6,231	0	0.0
20. Products liability - claims-made	2,476	0	0.0	1,404	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	2,019,095	0	0.0	1,254,852	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 $.....153

5.2 Surety $.....6,963

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.

The Schedule P for each member of the TRV Reinsurance Pool is recalculated whenever the pool changes such that Schedule P reflects each company's quota share percentage of the current combined pool's premiums, losses, and loss adjustment expenses, including historical amounts. This may distort analyses comparing the current Schedule P to previously filed Schedule Ps.

On January 1, 2018, The Premier Insurance Company of Massachusetts (Premier) was merged with and into The Travelers Indemnity Company and as a result, all of Premier's business is now included in the TRV Reinsurance Pool. This caused a restatement of the Schedule P history for all pool members, as mentioned above. Since Premier wrote only Private Passenger Auto, only Schedule P Parts B and J are affected. Additionally, Premier went into runoff in 2017 and reported $10M of Total Net Losses and Expenses Unpaid and $0 of Unearned Premiums as of 12/31/2017.

In the fourth quarter of 2015 the allocation of reserves between the Other Liability-Occurrence and Products Liability-Occurrence was reviewed with regard to Asbestos and Construction Defect. As a result of that review a shift of reserves from Products Liability to Other Liability occurred for the "all prior" line, and from the Other Liability to Products Liability for more recent accident years. These shifts may distort analyses that focus on solely the Products Liability line or the Other Liability line, but will have no impact on analyses for these lines on a combined basis.

In the third quarter of 2014, the TRV Reinsurance Pool reclassified its $502 million reserve for the asbestos-related Direct Action Settlement litigation from Loss to Adjusting & Other LAE as these settlement costs were associated with an extra contractual obligation. This change impacts the apparent development for the "Prior" accident year in Schedule P, Part 2R - Section 1, even though there was no impact on total Loss & LAE reserve development. As a result, reserves for Loss & total LAE did not change however, the reserves for Loss & DCC LAE did change by the amount of the reclass. (Note that $502 million is the total for the pool, not this company's share of the $502 million.)

On October 1, 2013, First Trenton Indemnity Company (First Trenton) was merged with and into The Travelers Indemnity Company and as a result, all of First Trenton's business is now included in the TRV Reinsurance Pool. This caused a restatement of the Schedule P history for all pool members, as mentioned above.

Significant catastrophe losses may distort analyses for certain lines of business.

SCHEDULE P INTERROGATORIES

For year end 2019, there was a reallocation of IBNR reserves from Products Liability-Claims Made to Products Liability-Occurrence totaling $17.9 million for the TRV Reinsurance Pool. This change caused a distortion in the Products Liability-Claims Made calendar year loss ratio due to small premium volume in that line.

In the fourth quarter of 2020, the allocation of reserves between Commercial Auto/Truck Liability/Medical and the commercial portion of Auto Physical Damage was reviewed. As a result of that review, a shift of reserves from Auto Physical Damage to Commercial Auto/Truck Liability/Medical occurred in several recent accident years.

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	70,531,648	68,108,546	1,122	34,475,806	37,452,195	37,089,389	576,415	0
2. Alaska AK	L	0	0	0	8,929	81,625	435,646	0	0
3. Arizona AZ	L	6,132,801	6,549,167	1,617	4,089,092	5,159,976	18,655,615	15,001	0
4. Arkansas AR	L	13,240,320	8,790,153	537	4,845,952	3,747,871	5,839,602	55,050	0
5. California CA	L	86,454,126	47,911,418	0	21,210,858	25,856,728	38,790,870	402,839	0
6. Colorado CO	L	175,963,200	174,154,986	1,331	84,741,104	88,197,103	77,934,977	968,083	0
7. Connecticut CT	L	170,591,785	166,838,211	51,675	88,578,391	87,590,126	130,760,931	1,290,479	0
8. Delaware DE	L	3,727,875	3,844,644	0	1,896,611	3,040,204	5,284,610	11,169	0
9. District of Columbia DC	L	25,460,012	25,342,847	1,981	12,009,838	11,137,764	13,687,991	64,220	0
10. Florida FL	L	350,116,193	348,079,131	4,146	203,890,216	187,000,740	164,066,406	1,922,397	0
11. Georgia GA	L	13,991,333	13,575,573	762	6,872,870	6,215,156	11,294,906	55,529	0
12. Hawaii HI	L	726,647	868,928	0	685,150	6,431,651	8,940,540	107	0
13. Idaho ID	L	22,770,806	21,075,506	0	9,307,225	10,222,701	7,505,218	237,889	0
14. Illinois IL	L	133,215,894	127,565,383	20,370	66,712,172	72,262,164	80,850,513	933,687	0
15. Indiana IN	L	63,533,639	62,301,730	0	30,432,225	32,478,963	36,481,918	544,799	0
16. Iowa IA	L	18,787,714	18,618,759	59,924	12,742,118	11,708,161	12,329,685	168,576	0
17. Kansas KS	L	65,294,427	63,936,957	0	33,633,500	33,964,454	26,701,915	558,478	0
18. Kentucky KY	L	65,951,557	64,117,739	4,419	28,930,600	32,056,073	36,795,522	492,867	0
19. Louisiana LA	L	13,726,929	14,367,828	5,198	11,086,790	22,367,560	27,957,439	66,661	0
20. Maine ME	L	24,467,021	23,092,316	0	10,434,322	10,010,357	17,213,034	301,830	0
21. Maryland MD	L	86,933,571	88,220,132	37,322	58,323,073	63,115,640	53,750,393	259,450	0
22. Massachusetts MA	L	226,103,235	215,995,588	0	94,038,775	99,105,400	83,746,188	2,289,845	0
23. Michigan MI	L	4,226,368	4,372,321	24	2,486,730	2,551,004	54,113,577	5,479	0
24. Minnesota MN	L	108,631,664	107,972,955	2,195	58,611,931	60,119,484	73,656,915	901,287	0
25. Mississippi MS	L	24,381,628	23,715,182	2,149	13,026,040	14,007,748	13,826,868	167,015	0
26. Missouri MO	L	102,075,309	100,226,837	19,480	58,747,842	57,193,152	53,444,031	788,282	0
27. Montana MT	L	35,206,811	33,071,126	3,317	16,604,903	17,893,183	12,101,034	303,054	0
28. Nebraska NE	L	28,129,932	27,650,382	4,390	13,958,117	14,553,355	11,112,407	267,417	0
29. Nevada NV	L	62,310,471	61,310,144	0	32,067,790	32,424,167	27,316,167	437,884	0
30. New Hampshire NH	L	20,252,454	18,970,732	(3,330)	8,947,119	8,520,355	7,376,698	175,880	0
31. New Jersey NJ	L	3,640,211	3,370,941	28,640	4,140,632	2,219,879	8,382,842	17,337	0
32. New Mexico NM	L	23,311,052	23,196,040	0	11,314,385	11,855,439	19,455,115	177,835	0
33. New York NY	L	34,136,580	22,061,119	223,991	11,477,556	15,954,590	29,916,863	123,756	0
34. North Carolina NC	L	73,456,145	71,837,045	0	42,117,556	44,409,381	42,792,985	401,362	0
35. North Dakota ND	L	85,079	89,480	0	11,108	9,392	30,167	782	0
36. Ohio OH	L	79,179,854	80,438,792	0	40,284,818	37,795,304	33,998,196	721,408	0
37. Oklahoma OK	L	37,506,530	37,309,036	20,846	20,692,423	22,409,136	25,963,087	232,316	0
38. Oregon OR	L	54,122,650	50,979,208	0	24,433,300	25,676,961	27,038,851	399,503	0
39. Pennsylvania PA	L	18,156,713	18,455,905	16,814	7,825,272	11,579,665	37,171,312	94,756	0
40. Rhode Island RI	L	4,457,863	4,074,151	609	1,725,080	1,342,764	2,214,389	25,044	0
41. South Carolina SC	L	19,183,261	19,074,312	0	11,389,351	10,418,822	15,604,446	165,713	0
42. South Dakota SD	L	839,696	1,070,588	33,068	407,226	395,700	1,851,263	798	0
43. Tennessee TN	L	15,449,835	16,332,212	55,361	11,239,231	11,347,577	5,529,417	61,980	0
44. Texas TX	L	17,577,121	16,373,940	2,391	9,603,650	10,921,877	66,823,746	63,395	0
45. Utah UT	L	53,138,923	47,963,649	46,275	25,646,422	27,438,958	28,146,655	437,655	0
46. Vermont VT	L	13,440,212	13,750,847	615	6,937,502	6,356,035	8,054,657	160,906	0
47. Virginia VA	L	33,799,381	33,044,771	719	16,721,490	16,399,178	18,066,765	132,660	0
48. Washington WA	L	104,385,366	98,110,383	0	47,517,980	50,441,721	42,231,420	835,188	0
49. West Virginia WV	L	2,262,843	2,220,471	444	903,647	1,366,494	4,602,066	2,250	0
50. Wisconsin WI	L	26,108,596	26,374,720	0	14,424,920	12,521,454	16,597,730	222,295	0
51. Wyoming WY	L	135,156	138,052	0	113,123	113,324	29,974	545	0
52. American Samoa AS	N	0	0	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0	0	0
54. Puerto Rico PR	N	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	L	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0
59. Totals	XXX	2,637,308,437	2,526,910,883	648,406	1,332,322,763	1,377,438,706	1,583,562,948	18,539,151	0
DETAILS OF WRITE-INS									
58001.	XXX	0	0	0	0	0	0	0	0
58002.	XXX	0	0	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	0	0	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 52

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..... 5

(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.....	UDP.....	Travelers Property Casualty Corp.	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...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company	CT.....	RE.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	IA.....	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.....	IA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	IA.....	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.....	NIA.....	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.....	IA.....	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.....	NIA.....	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.....	NIA.....	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.....	IA.....	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

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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?	NO
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?	NO
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.

2.

3.

4.

5.

6.

7.

8.

9.

10.

11.

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.



20.

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



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



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



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



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



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



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. State surcharges receivable	2,061,173	0	2,061,173	2,121,015
2505. Other assets tri-party/tax credit bonds	394,365	0	394,365	516,170
2506. Suspense, undistributed payments	(20,192)	0	(20,192)	(23,694)
2507. Assumed reinsurance receivable and payable	(49,386)	0	(49,386)	(8,317)
2597. Summary of remaining write-ins for Line 25	2,385,960	0	2,385,960	2,605,174

Additional Write-ins for Statement of Income:

	1 Current Year	2 Prior Year
1404. Profit and loss, miscellaneous	(1,006,888)	818,988
1497. Summary of remaining write-ins for Line 14	(1,006,888)	818,988

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	103,078,365	2.9	103,078,365	13,814,212	116,892,577	3.3
1.02 All Other Governments	5,000,000	0.1	5,000,000	0	5,000,000	0.1
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	47,992,068	1.3	47,992,068	0	47,992,068	1.3
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	799,286,779	22.2	799,286,779	0	799,286,779	22.2
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	497,349,440	13.8	497,349,440	0	497,349,440	13.8
1.06 Industrial and Miscellaneous	1,118,523,171	31.1	1,118,523,171	0	1,118,523,171	31.1
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	66,806,336	1.9	66,806,336	0	66,806,336	1.9
1.11 Total Long-Term Bonds	2,638,036,158	73.3	2,638,036,158	13,814,212	2,651,850,370	73.8
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	535,200,374	14.9	533,299,024	0	533,299,024	14.8
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	535,200,374	14.9	533,299,024	0	533,299,024	14.8
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)	0	0.0	0	0	0	0.0
6.02 Cash Equivalents (Schedule E, Part 2)	0	0.0	0	0	0	0.0
6.03 Short-Term Investments (Schedule DA)	232,205,158	6.4	232,205,158	0	232,205,158	6.5
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	232,205,158	6.4	232,205,158	0	232,205,158	6.5
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)	181,301,852	5.0	178,163,806	0	178,163,806	5.0
10. Receivables for Securities	12,500	0.0	12,500	0	12,500	0.0
11. Securities Lending (Schedule DL, Part 1)	13,814,212	0.4	13,814,212	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)	0	0.0	0	0	0	0.0
13. Total Invested Assets	3,600,570,253	100.0	3,595,530,858	13,814,212	3,595,530,858	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		187,443,290
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	2,858,170	2,858,170
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	13,101,420	
	5.2 Totals, Part 3, Column 9	100,199	13,201,619
6.	Total gain (loss) on disposals, Part 3, Column 19		(1,534,759)
7.	Deduct amounts received on disposals, Part 3, Column 16		19,772,897
8.	Deduct amortization of premium and depreciation		152,598
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	740,973	
	10.2 Totals, Part 3, Column 11	0	740,973
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		181,301,852
12.	Deduct total nonadmitted amounts		3,138,046
13.	Statement value at end of current period (Line 11 minus Line 12)		178,163,806

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,038,451,594
2.	Cost of bonds and stocks acquired, Part 3, Column 7		378,143,849
3.	Accrual of discount		1,662,329
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(504,618)	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	18,208,051	
	4.4 Part 4, Column 11	200,894	17,904,327
5.	Total gain (loss) on disposals, Part 4, Column 19		533,682
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		255,229,199
7.	Deduct amortization of premium		9,537,362
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	496,845	496,845
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		1,804,157
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		3,173,236,532
12.	Deduct total nonadmitted amounts		1,901,350
13.	Statement value at end of current period (Line 11 minus Line 12)		3,171,335,182

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	103,078,365	106,887,773	102,738,897	103,394,072
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	5,000,000	5,761,200	4,999,750	5,000,000
	4. Totals	108,078,365	112,648,973	107,738,647	108,394,072
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	47,992,068	51,693,021	49,689,637	46,120,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	799,286,779	867,250,761	814,450,496	774,000,000
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	497,349,440	534,713,576	517,694,698	475,088,249
Industrial and Miscellaneous,	8. United States	1,040,042,161	1,133,696,420	1,041,426,975	1,038,296,968
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	11,673,729	12,332,919	11,652,483	11,709,518
and Hybrid Securities (Unaffiliated)	10. Other Countries	133,613,617	145,021,497	133,435,497	135,875,000
	11. Totals	1,185,329,507	1,291,050,836	1,186,514,955	1,185,881,486
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	2,638,036,158	2,857,357,167	2,676,088,434	2,589,483,807
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	535,200,374	535,200,374	227,271,189	
	25. Total Common Stocks	535,200,374	535,200,374	227,271,189	
	26. Total Stocks	535,200,374	535,200,374	227,271,189	
	27. Total Bonds and Stocks	3,173,236,532	3,392,557,541	2,903,359,623	

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	59,629,173	34,596,846	6,706,393	2,129,986	15,967	XXX	103,078,365	3.6	121,915,753	4.6	103,078,365	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	59,629,173	34,596,846	6,706,393	2,129,986	15,967	XXX	103,078,365	3.6	121,915,753	4.6	103,078,365	0
2. **All Other Governments**												
2.1 NAIC 1	0	0	5,000,000	0	0	XXX	5,000,000	0.2	5,000,000	0.2	5,000,000	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	5,000,000	0	0	XXX	5,000,000	0.2	5,000,000	0.2	5,000,000	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	0	0	0	47,992,068	0	XXX	47,992,068	1.7	57,277,759	2.2	47,992,068	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	0	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	0	0	47,992,068	0	XXX	47,992,068	1.7	57,277,759	2.2	47,992,068	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	2,754,773	60,968,825	122,229,417	612,688,588	645,175	XXX	799,286,779	27.8	650,422,372	24.5	799,286,779	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	2,754,773	60,968,825	122,229,417	612,688,588	645,175	XXX	799,286,779	27.8	650,422,372	24.5	799,286,779	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	38,597,636	82,078,007	112,779,327	258,820,536	5,046,893	XXX	497,322,399	17.3	442,585,603	16.7	497,322,399	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	27,040	0	0	0	0	XXX	27,040	0.0	352,094	0.0	0	27,040
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	38,624,677	82,078,007	112,779,327	258,820,536	5,046,893	XXX	497,349,440	17.3	442,937,696	16.7	497,322,399	27,040

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	284,029,112	323,068,518	291,712,439	25,602,493	9,493,847	XXX	933,906,409	32.5	904,251,199	34.0	763,059,582	170,846,827
6.2 NAIC 2	31,037,250	157,993,486	190,288,067	18,057,748	3,052,057	XXX	400,428,608	14.0	390,053,851	14.7	324,793,203	75,635,405
6.3 NAIC 3	3,998,767	2,634,377	7,995,320	0	0	XXX	14,628,464	0.5	6,115,717	0.2	9,628,464	5,000,000
6.4 NAIC 4	0	556,605	1,208,243	0	0	XXX	1,764,848	0.1	0	0.0	1,764,848	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	544,000	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	1,994,802	0.1	0	0
6.7 Totals	319,065,130	484,252,986	491,204,069	43,660,241	12,545,904	XXX	1,350,728,329	47.1	1,302,959,569	49.0	1,099,246,096	251,482,233
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	3,424,142	1,948,216	0	0	XXX	5,372,358	0.2	5,456,677	0.2	5,372,358	0
10.3 NAIC 3	0	35,319,376	10,699,841	0	0	XXX	46,019,217	1.6	56,970,220	2.1	46,019,217	0
10.4 NAIC 4	0	8,695,906	6,718,854	0	0	XXX	15,414,760	0.5	14,424,240	0.5	15,414,760	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	47,439,424	19,366,912	0	0	XXX	66,806,336	2.3	76,851,136	2.9	66,806,336	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) 385,010,695	500,712,196	538,427,576	947,233,670	15,201,883	0	2,386,586,020	83.1	XXX	XXX	2,215,739,193	170,846,827
11.2 NAIC 2	(d) 31,037,250	161,417,628	192,236,283	18,057,748	3,052,057	0	405,800,966	14.1	XXX	XXX	330,165,561	75,635,405
11.3 NAIC 3	(d) 3,998,767	37,953,752	18,695,161	0	0	0	60,647,681	2.1	XXX	XXX	55,647,681	5,000,000
11.4 NAIC 4	(d) 0	9,252,511	7,927,097	0	0	0	17,179,608	0.6	XXX	XXX	17,179,608	0
11.5 NAIC 5	(d) 27,040	0	0	0	0	0	(c) 27,040	0.0	XXX	XXX	0	27,040
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	420,073,753	709,336,088	757,286,118	965,291,418	18,253,939	0	(b) 2,870,241,316	100.0	XXX	XXX	2,618,732,043	251,509,273
11.8 Line 11.7 as a % of Col. 7	14.6	24.7	26.4	33.6	0.6	0.0	100.0	XXX	XXX	XXX	91.2	8.8
12. **Total Bonds Prior Year**												
12.1 NAIC 1	245,754,331	535,473,920	494,549,579	880,772,939	24,901,917	0	XXX	XXX	2,181,452,685	82.1	1,983,709,643	197,743,043
12.2 NAIC 2	17,643,868	149,606,671	218,068,821	7,178,030	3,013,137	0	XXX	XXX	395,510,527	14.9	319,594,687	75,915,840
12.3 NAIC 3	19,700	41,354,887	21,711,350	0	0	0	XXX	XXX	63,085,936	2.4	62,079,516	1,006,421
12.4 NAIC 4	0	4,090,947	10,333,292	0	0	0	XXX	XXX	14,424,240	0.5	14,424,240	0
12.5 NAIC 5	37,633	858,460	0	0	0	0	XXX	XXX	(c) 896,094	0.0	831,419	64,674
12.6 NAIC 6	0	0	0	0	1,994,802	0	XXX	XXX	(c) 1,994,802	0.1	1,994,802	0
12.7 Totals	263,455,533	731,384,885	744,663,042	887,950,969	29,909,855	0	XXX	XXX	(b) 2,657,364,284	100.0	2,382,634,306	274,729,978
12.8 Line 12.7 as a % of Col. 9	9.9	27.5	28.0	33.4	1.1	0.0	XXX	XXX	100.0	XXX	89.7	10.3
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	361,675,830	423,179,950	479,852,500	935,829,030	15,201,883	0	2,215,739,193	77.2	1,983,709,643	74.6	2,215,739,193	XXX
13.2 NAIC 2	22,032,269	123,978,018	167,216,806	13,886,411	3,052,057	0	330,165,561	11.5	319,594,687	12.0	330,165,561	XXX
13.3 NAIC 3	3,998,767	37,953,752	13,695,161	0	0	0	55,647,681	1.9	62,079,516	2.3	55,647,681	XXX
13.4 NAIC 4	0	9,252,511	7,927,097	0	0	0	17,179,608	0.6	14,424,240	0.5	17,179,608	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	831,419	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	1,994,802	0.1	0	XXX
13.7 Totals	387,706,866	594,364,232	668,691,564	949,715,442	18,253,939	0	2,618,732,043	91.2	2,382,634,306	89.7	2,618,732,043	XXX
13.8 Line 13.7 as a % of Col. 7	14.8	22.7	25.5	36.3	0.7	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	13.5	20.7	23.3	33.1	0.6	0.0	91.2	XXX	XXX	XXX	91.2	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	23,334,865	77,532,246	58,575,077	11,404,640	0	0	170,846,827	6.0	197,743,043	7.4	XXX	170,846,827
14.2 NAIC 2	9,004,982	37,439,610	25,019,477	4,171,337	0	0	75,635,405	2.6	75,915,840	2.9	XXX	75,635,405
14.3 NAIC 3	0	0	5,000,000	0	0	0	5,000,000	0.2	1,006,421	0.0	XXX	5,000,000
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	27,040	0	0	0	0	0	27,040	0.0	64,674	0.0	XXX	27,040
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	32,366,887	114,971,856	88,594,553	15,575,977	0	0	251,509,273	8.8	274,729,978	10.3	XXX	251,509,273
14.8 Line 14.7 as a % of Col. 7	12.9	45.7	35.2	6.2	0.0	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	1.1	4.0	3.1	0.5	0.0	0.0	8.8	XXX	XXX	XXX	XXX	8.8

(a) Includes $.....118,882,760 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....31,133,468 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 $.....27,040 current year of bonds with 5GI designations, $.....352,094 prior year of bonds with 5GI designations and $.....0 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 $.....232,205,158; 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	49,996,488	15,764,651	0	0	0	XXX	65,761,139	2.3	70,706,460	2.7	65,761,139	0
1.02 Residential Mortgage-Backed Securities	7,906,107	12,753,407	2,880,027	667,727	15,967	XXX	24,223,234	0.8	31,102,401	1.2	24,223,234	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	5,250,303	0.2	0	0
1.04 Other Loan-Backed and Structured Securities	1,726,578	6,078,787	3,826,366	1,462,259	0	XXX	13,093,991	0.5	14,856,589	0.6	13,093,991	0
1.05 Totals	59,629,173	34,596,846	6,706,393	2,129,986	15,967	XXX	103,078,365	3.6	121,915,753	4.6	103,078,365	0
2. **All Other Governments**												
2.01 Issuer Obligations	0	0	5,000,000	0	0	XXX	5,000,000	0.2	5,000,000	0.2	5,000,000	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	5,000,000	0	0	XXX	5,000,000	0.2	5,000,000	0.2	5,000,000	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	0	0	0	47,992,068	0	XXX	47,992,068	1.7	57,277,759	2.2	47,992,068	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	0	0	47,992,068	0	XXX	47,992,068	1.7	57,277,759	2.2	47,992,068	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	2,754,773	60,968,825	122,229,417	612,688,588	645,175	XXX	799,286,779	27.8	650,422,372	24.5	799,286,779	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	2,754,773	60,968,825	122,229,417	612,688,588	645,175	XXX	799,286,779	27.8	650,422,372	24.5	799,286,779	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	23,399,210	45,911,978	101,462,095	257,435,785	5,038,131	XXX	433,247,199	15.1	380,369,786	14.3	433,220,158	27,040
5.02 Residential Mortgage-Backed Securities	15,225,467	36,166,029	11,317,231	1,384,750	8,763	XXX	64,102,241	2.2	62,567,910	2.4	64,102,241	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	38,624,677	82,078,007	112,779,327	258,820,536	5,046,893	XXX	497,349,440	17.3	442,937,696	16.7	497,322,399	27,040
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	314,839,292	462,748,316	469,906,757	36,338,767	12,545,904	XXX	1,296,379,035	45.2	1,242,253,026	46.7	1,080,346,161	216,032,874
6.02 Residential Mortgage-Backed Securities	1,937,421	2,432,859	14,974	1,490	0	XXX	4,386,744	0.2	14,105,995	0.5	70,854	4,315,890
6.03 Commercial Mortgage-Backed Securities	0	8,579,366	10,249,715	0	0	XXX	18,829,081	0.7	12,830,345	0.5	18,829,081	0
6.04 Other Loan-Backed and Structured Securities	2,288,417	10,492,446	11,032,622	7,319,984	0	XXX	31,133,468	1.1	33,770,203	1.3	0	31,133,468
6.05 Totals	319,065,130	484,252,986	491,204,069	43,660,241	12,545,904	XXX	1,350,728,329	47.1	1,302,959,569	49.0	1,099,246,096	251,482,233
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	47,439,424	19,366,912	0	0	XXX	66,806,336	2.3	76,851,136	2.9	66,806,336	0
10.03 Totals	0	47,439,424	19,366,912	0	0	XXX	66,806,336	2.3	76,851,136	2.9	66,806,336	0
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	390,989,763	585,393,770	698,598,270	954,455,208	18,229,209	XXX	2,647,666,220	92.2	XXX	XXX	2,431,606,305	216,059,915
11.02 Residential Mortgage-Backed Securities	25,068,995	51,352,295	14,212,233	2,053,967	24,730	XXX	92,712,219	3.2	XXX	XXX	88,396,329	4,315,890
11.03 Commercial Mortgage-Backed Securities	0	8,579,366	10,249,715	0	0	XXX	18,829,081	0.7	XXX	XXX	18,829,081	0
11.04 Other Loan-Backed and Structured Securities	4,014,995	16,571,233	14,858,988	8,782,243	0	XXX	44,227,460	1.5	XXX	XXX	13,093,991	31,133,468
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	47,439,424	19,366,912	0	0	XXX	66,806,336	2.3	XXX	XXX	66,806,336	0
11.08 Totals	420,073,753	709,336,088	757,286,118	965,291,418	18,253,939	0	2,870,241,316	100.0	XXX	XXX	2,618,732,043	251,509,273
11.09 Line 11.08 as a % of Col. 7	14.6	24.7	26.4	33.6	0.6	0.0	100.0	XXX	XXX	XXX	91.2	8.8
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	233,589,998	612,103,469	662,796,154	868,323,450	29,216,332	XXX	XXX	XXX	2,406,029,403	90.5	2,175,103,479	230,925,924
12.02 Residential Mortgage-Backed Securities	23,391,891	52,322,527	22,300,245	9,238,975	522,667	XXX	XXX	XXX	107,776,306	4.1	97,742,455	10,033,851
12.03 Commercial Mortgage-Backed Securities	2,751,606	10,059,468	5,269,574	0	0	XXX	XXX	XXX	18,080,648	0.7	18,080,648	0
12.04 Other Loan-Backed and Structured Securities	3,702,338	16,401,836	17,963,218	10,388,543	170,857	XXX	XXX	XXX	48,626,792	1.8	14,856,589	33,770,203
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	19,700	40,497,585	36,333,851	0	0	XXX	XXX	XXX	76,851,136	2.9	76,851,136	0
12.08 Totals	263,455,533	731,384,885	744,663,042	887,950,969	29,909,855	0	XXX	XXX	2,657,364,284	100.0	2,382,634,306	274,729,978
12.09 Line 12.08 as a % of Col. 9	9.9	27.5	28.0	33.4	1.1	0.0	XXX	XXX	100.0	XXX	89.7	10.3
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	362,836,380	483,305,162	621,036,338	946,199,216	18,229,209	XXX	2,431,606,305	84.7	2,175,103,479	81.9	2,431,606,305	XXX
13.02 Residential Mortgage-Backed Securities	23,143,907	48,961,492	14,212,233	2,053,967	24,730	XXX	88,396,329	3.1	97,742,455	3.7	88,396,329	XXX
13.03 Commercial Mortgage-Backed Securities	0	8,579,366	10,249,715	0	0	XXX	18,829,081	0.7	18,080,648	0.7	18,829,081	XXX
13.04 Other Loan-Backed and Structured Securities	1,726,578	6,078,787	3,826,366	1,462,259	0	XXX	13,093,991	0.5	14,856,589	0.6	13,093,991	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	47,439,424	19,366,912	0	0	XXX	66,806,336	2.3	76,851,136	2.9	66,806,336	XXX
13.08 Totals	387,706,866	594,364,232	668,691,564	949,715,442	18,253,939	0	2,618,732,043	91.2	2,382,634,306	89.7	2,618,732,043	XXX
13.09 Line 13.08 as a % of Col. 7	14.8	22.7	25.5	36.3	0.7	0.0	100.0	XXX	XXX	100.0	XXX	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	13.5	20.7	23.3	33.1	0.6	0.0	91.2	XXX	XXX	XXX	91.2	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	28,153,383	102,088,608	77,561,932	8,255,993	0	XXX	216,059,915	7.5	230,925,924	8.7	XXX	216,059,915
14.02 Residential Mortgage-Backed Securities	1,925,088	2,390,803	0	0	0	XXX	4,315,890	0.2	10,033,851	0.4	XXX	4,315,890
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	2,288,417	10,492,446	11,032,622	7,319,984	0	XXX	31,133,468	1.1	33,770,203	1.3	XXX	31,133,468
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	32,366,887	114,971,856	88,594,553	15,575,977	0	0	251,509,273	8.8	274,729,978	10.3	XXX	251,509,273
14.09 Line 14.08 as a % of Col. 7	12.9	45.7	35.2	6.2	0.0	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	1.1	4.0	3.1	0.5	0.0	0.0	8.8	XXX	XXX	XXX	XXX	8.8

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	135,905,013	135,905,013	0	0	0
2. Cost of short-term investments acquired	1,505,007,341	1,505,007,341	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	1,408,707,196	1,408,707,196	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)	232,205,158	232,205,158	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)	232,205,158	232,205,158	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 Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Archview Credit Opportunities Fund, L.P.		Stamford	CT	Archview Investment Group	0.	01/03/2011	11	5,777,471	2,712,755	2,712,755	(421,939)	0	0	0	0	0	0	10.900
	King Street Capital, L.P.		New York	NY	King Street Capital	0.	08/11/2000	11	16,000,000	60,286,486	60,286,486	4,679,252	0	0	0	0	0	0	0.920
1799999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Desig Not Assigned - Unaffiliated									21,777,471	62,999,241	62,999,241	4,257,313	0	0	0	0	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	AG Super Fund, LP		New York	NY	AG Super Fund International	0.	08/01/2005	13	32,195	22,258	22,258	(6,766)	0	0	0	0	0	0	0.002
	American Industrial Partners Capital Fund III, L.P.		San Francisco	CA	American Industrial Partners	0.	02/18/2000	3	172,402	171,891	171,891	(212)	0	0	0	0	0	124,327	0.670
	Asia Pacific Growth Fund III, L.P.		Palo Alto	CA	H&Q Asia	0.	08/17/1999	1	7,182	5,065	5,065	286	0	0	0	0	0	0	0.050
	BCP V-S L.P.		New York	NY	Blackstone Group	0.	12/07/2005	3	73,006	106,933	106,933	129,772	0	135,073	0	0	23,783	71,247	0.140
	Black Enterprise/Greenwich Street Corporate Growth Partners, L.P.		New York	NY	Black Enterprise/Greenwich Street Corporate Growth	0.	12/09/1998	3	708	708	708	6,630	0	13,130	0	0	0	0	13.680
	Blackstone Capital Partners V L.P.		New York	NY	Blackstone Group	0.	12/07/2005	3	754,560	612,491	612,491	(34,195)	0	0	0	0	0	896,351	0.110
	Bruckmann, Rosser, Sherrill & Co. II, L.P.		New York	NY	Bruckman, Rosser, Sherrill & Co.	0.	10/18/1999	3	91,289	234,131	234,131	53,853	0	0	0	0	0	10,216	0.140
	Chartwell Investors II, L.P.		New York	NY	Chartwell Managers	0.	02/03/1999	3	52,378	52,362	52,362	70,475	0	70,500	0	0	0	0	0.170
	Clayton, Dubilier & Rice Fund VI		New York	NY	Clayton, Dubilier & Rice, Inc.	0.	12/08/1998	3	236	227	227	241	0	289	0	0	0	86,303	0.020
	Cypress Merchant Banking Partners II L.P.		New York	NY	Cypress Group	0.	10/21/1998	3	786	699	699	(67)	0	0	0	0	0	73,158	0.050
	DFJ Element, L.P.		Radnor	PA	Element Venture Partners	0.	03/15/2006	1	20,218	10,575	10,575	642,162	0	513,273	0	0	0	41,000	0.730
	Excellere Capital Fund II, L.P.		Denver	CO	Excellere Partners	0.	12/15/2010	3	8,953,664	8,953,664	8,953,664	(1,256,273)	0	0	0	0	3,616,677	4,628,869	3.750
	Friedman Fleischer & Lowe Capital Partners, L.P.		San Francisco	CA	Friedman Fleischer & Lowe	0.	01/25/1999	3	3,405	1,599	1,599	(957)	0	0	0	0	0	26,086	0.150
	Gryphon Partners II, L.P.		San Francisco	CA	Gryphon Investors	0.	11/03/1999	3	459	820	820	(182)	0	0	0	0	0	0	0.140
	RRE Ventures V, L.P.		New York	NY	RRE Ventures	0.	08/02/2011	1	14,138,140	27,566,810	27,566,810	10,800,615	0	0	0	0	1,020,825	1,185,903	5.470
	Thompson Street Capital Partners III, L.P.		St. Louis	MO	Thompson Street Capital Partners	0.	08/04/2011	3	3,899,656	3,899,656	3,899,656	(245,528)	0	0	0	0	225,709	860,735	3.650
	VMG Partners II, L.P.		San Francisco	CA	VMG Equity Partners	0.	06/15/2011	3	666,047	666,047	666,047	308,761	0	0	0	0	1,377,522	798,989	4.550
	Warburg Pincus Equity Partners, L.P.		New York	NY	Warburg Pincus Private Equity	0.	06/26/1998	3	890	1,181	1,181	9	0	0	0	0	0	0	0.005
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated									28,867,220	42,307,117	42,307,117	10,468,625	0	732,266	0	0	6,264,516	8,803,185	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	AEW Partners V, L.P.		Boston	MA	AEW Capital Managment, L.P.	0.	07/31/2005	0	489	49,565	49,565	(4,318)	0	0	0	0	0	0	2.800
	EI Fund II, L.P.		New York	NY	EIP	0.	11/13/2006	0	40,416	40,416	40,416	1,996	0	8,250	0	0	0	422,078	2.600
	Tishman Speyer/Citigrp Alt Inv International RE V LP.		New York	NY	Tishman Speyer	0.	11/15/2001	0	75,454	972,855	972,855	(29,434)	0	0	0	0	0	0	8.100
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									116,359	1,062,836	1,062,836	(31,756)	0	8,250	0	0	0	422,078	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	Standard Fire Properties LLC		Wilmington	DE	The Standard Fire Insurance Company	0.	10/01/2010	0	429,968	2,733,383	2,733,383	(248,592)	0	0	0	0	1,000,000	0	100.000
2299999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated									429,968	2,733,383	2,733,383	(248,592)	0	0	0	0	1,000,000	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	CI Capital Investors II, L.P.		New York	NY	CI Capital Partners LLC	0.	11/23/2010	3	2,859,358	1,967,606	1,967,606	448,563	0	0	0	0	0	1,074,461	2.320
	Cohesive Capital Partners, L.P.		New York	NY	Cohesive Capital Partners	0.	11/15/2010	3	12,701,089	12,724,699	12,724,699	23,609	0	0	0	0	1,297,693	907,541	13.720
	EnerVest Energy Institutional Fund X-A, L.P.		Houston	TX	Enervest Management Partners, Ltd.	0.	04/13/2005	0	1	27,634	27,634	21,640	0	0	0	0	0	0	10.200
	Global Infrastructure Partners II-A, L.P.		New York	NY	Global Infrastructure Partners	0.	12/03/2011	0	24,146,305	24,679,780	24,679,780	(3,835,990)	0	0	0	0	1,541,812	2,298,663	1.100
	Gridiron Capital Fund II, L.P.		New Caanan	CT	Gridiron Capital	0.	05/23/2011	3	5,674,599	6,225,216	6,225,216	(64,249)	0	0	0	0	382,649	3,374,158	3.250
	Level Equity Growth Partners I, L.P.		New York	NY	Level Equity Management LLC	0.	04/06/2011	0	9,915,621	11,540,330	11,540,330	350,146	0	0	0	0	0	828,079	8.100
	Monomoy Capital Partners II, L.P.		New York	NY	Monomoy Capital Partners	0.	09/17/2010	0	5,546,185	6,401,479	6,401,479	1,415,890	0	0	0	0	283,902	3,324,759	3.420

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
	Reservoir Capital Partners, L.P.		New York	NY	Reservoir Capital	0.	10/01/1999	0	183	182	182	515	0	457	0	0	0	0	0.000
	Snow Phipps II, L.P.		New York	NY	Snow Phipps Group LLC	0.	03/04/2011	3	9,041,345	7,981,351	7,981,351	394,878	0	0	0	0	0	536,109	1.770
	Twin Securities, L.P.		New York	NY	Twin Securities	0.	07/01/2011	6	409,286	404,663	404,663	(3,134)	0	0	0	0	0	0	9.490
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									70,293,974	71,952,941	71,952,941	(1,248,131)	0	457	0	0	3,506,057	12,343,770	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
	Standard Fire UK Investments LLC		Hartford	CT	The Standard Fire Insurance Company	0.	09/01/1998	0	67,647	115,852	115,852	(96,039)	0	0	0	0	100,000	0	100.000
2699999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated									67,647	115,852	115,852	(96,039)	0	0	0	0	100,000	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Georgia Tax Credit Fund 2010, LP		Columbia	MO	Affordable Equity Partners	0.	09/16/2010	0	1,001,800	130,482	130,482	0	(55,816)	0	0	0	12,574	0	3.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									1,001,800	130,482	130,482	0	(55,816)	0	0	0	12,574	0	XXX
Any Other Class of Assets - Unaffiliated																			
	NC Solar Fund VIII LP		Charlotte	NC	Double Time Capital	0.	12/07/2016	0	360,086	0	0	0	(96,782)	0	0	0	(2,935)	6,241	2.060
4699999. Total - Any Other Class of Asset - Unaffiliated									360,086	0	0	0	(96,782)	0	0	0	(2,935)	6,241	XXX
4899999. Subtotal - Unaffiliated									122,416,910	178,452,617	178,452,617	13,446,051	(152,598)	740,973	0	0	9,780,212	21,575,274	XXX
4999999. Subtotal - Affiliated									497,615	2,849,235	2,849,235	(344,631)	0	0	0	0	1,100,000	0	XXX
5099999. Totals									122,914,525	181,301,852	181,301,852	13,101,420	(152,598)	740,973	0	0	10,880,212	21,575,274	XXX

Book/Adjusted Carring 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 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 Common Stocks - Unaffiliated										
	Blackstone Capital Partners V L.P.	New York	NY	Blackstone Group	12/07/2005.	3	0	(849)	0	0.110
	Excellere Capital Fund II, L.P.	Denver	CO	Excellere Partners	12/15/2010.	3	0	63,559	0	3.750
	RRE Ventures V, L.P.	New York	NY	RRE Ventures	08/02/2011.	1	0	179,770	0	5.470
	Thompson Street Capital Partners III, L.P.	St. Louis	MO	Thompson Street Capital Partners	08/04/2011.	3	0	385,060	0	3.650
	VMG Partners II, L.P.	San Francisco	CA	VMG Equity Partners	06/15/2011.	3	0	75,017	0	4.550
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							0	702,557	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated										
	CI Capital Investors II, L.P.	New York	NY	CI Capital Partners LLC	11/23/2010.	3	0	185,018	0	2.320
	Cohesive Capital Partners, L.P.	New York	NY	Cohesive Capital Partners	11/15/2010.	3	0	531,394	0	13.720
	Global Infrastructure Partners II-A, L.P.	New York	NY	Global Infrastructure Partners	12/03/2011.	0	0	334,030	0	1.100
	Gridiron Capital Fund II, L.P.	New Caanan	CT	Gridiron Capital	05/23/2011.	3	0	74,450	0	3.250
	Level Equity Growth Partners I, L.P.	New York	NY	Level Equity Management LLC	04/06/2011.	0	0	316,990	0	8.100
	Monomoy Capital Partners II, L.P.	New York	NY	Monomoy Capital Partners	09/17/2010.	0	0	555,812	0	3.420
	Snow Phipps II, L.P.	New York	NY	Snow Phipps Group LLC	03/04/2011.	3	0	138,962	0	1.770
	YTM3 Co Investment Partners, LP	New York	NY	Yorktown Partners	09/21/2010.	0	0	1,464	0	5.140
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							0	2,138,120	0	XXX
Any Other Class of Assets - Unaffiliated										
	NC Solar Fund VIII LP	Charlotte	NC	Double Time Capital	12/07/2016.	0	0	17,493	0	2.060
4699999. Total - Any Other Class of Assets - Unaffiliated							0	17,493	0	XXX
4899999. Subtotal - Unaffiliated							0	2,858,170	0	XXX
5099999. Totals							0	2,858,170	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
Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income - NAIC Desig Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Archview Credit Opportunities Fund, L.P.	Stamford	CT	Distribution	01/03/2011.	12/08/2020.	447,561	0	0	0	0	0	0	447,561	447,561	0	0	0	0
1799999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income -NAIC Desig Not Assigned - Unaffiliated							447,561	0	0	0	0	0	0	447,561	447,561	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	AG Super Fund, LP	New York	NY	Distribution	08/01/2005.	01/31/2020.	865	0	0	0	0	0	0	865	865	0	0	0	0
	Asia Pacific Growth Fund III, L.P.	Palo Alto	CA	Distribution	08/17/1999.	06/02/2020.	600	0	0	0	0	0	0	600	600	0	0	0	0
	Blackstone Capital Partners V L.P.	New York	NY	Distribution	12/07/2005.	02/07/2020.	132,992	0	0	0	0	0	0	132,992	132,992	0	0	0	0
	Chartwell Investors II, L.P.	New York	NY	Distribution	02/03/1999.	07/02/2020.	2,512	0	0	0	0	0	0	2,512	2,512	0	0	0	0
	DFJ Element, L.P.	Radnor	PA	Distribution	03/15/2006.	02/24/2020.	587,626	0	0	0	0	0	0	587,626	587,626	0	0	0	0
	Excellere Capital Fund II, L.P.	Denver	CO	Distribution	12/15/2010.	11/17/2020.	4,969	0	0	0	0	0	0	4,969	4,969	0	0	0	0
	RRE Ventures V, L.P.	New York	NY	Distribution	08/02/2011.	06/26/2020.	(121,970)	0	0	0	0	0	0	(121,970)	(121,970)	0	0	0	0
	Thompson Street Capital Partners III, L.P.	St. Louis	MO	Distribution	08/04/2011.	07/28/2020.	4,900,978	0	0	0	0	0	0	4,900,978	4,900,978	0	0	0	0
	VMG Partners II, L.P.	San Francisco	CA	Distribution	06/15/2011.	03/04/2020.	1,878,347	0	0	0	0	0	0	1,878,347	1,878,347	0	0	0	0
	Tullis-Dickerson Capital Focus II, L.P.	Greenwich	CT	Liquidation	06/01/1999.	09/30/2020.	6,444	3,556	0	0	0	3,556	0	10,000	721	0	(9,280)	(9,280)	0
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							7,393,363	3,556	0	0	0	3,556	0	7,396,919	7,387,640	0	(9,280)	(9,280)	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	AEW Partners V, L.P.	Boston	MA	Distribution	07/31/2005.	02/27/2020.	(489)	0	0	0	0	0	0	(489)	(489)	0	0	0	0
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							(489)	0	0	0	0	0	0	(489)	(489)	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	CI Capital Investors II, L.P.	New York	NY	Distribution	11/23/2010.	12/17/2020.	2,564,192	0	0	0	0	0	0	2,564,192	2,564,192	0	0	0	0
	Cohesive Capital Partners, L.P.	New York	NY	Distribution	11/15/2010.	03/23/2020.	949,907	0	0	0	0	0	0	949,907	949,907	0	0	0	0
	Global Infrastructure Partners II-A, L.P.	New York	NY	Distribution	12/03/2011.	01/31/2020.	24,262	0	0	0	0	0	0	24,262	24,262	0	0	0	0
	Gridiron Capital Fund II, L.P.	New Caanan	CT	Distribution	05/23/2011.	02/13/2020.	3,517,133	0	0	0	0	0	0	3,517,133	3,517,133	0	0	0	0
	Monomoy Capital Partners II, L.P.	New York	NY	Distribution	09/17/2010.	03/30/2020.	1,083,502	0	0	0	0	0	0	1,083,502	1,083,502	0	0	0	0
	Reservoir Capital Partners, L.P.	New York	NY	Distribution	10/01/1999.	02/28/2020.	1,675	0	0	0	0	0	0	1,675	1,675	0	0	0	0
	Snow Phipps II, L.P.	New York	NY	Distribution	03/04/2011.	02/26/2020.	3,092,449	0	0	0	0	0	0	3,092,449	3,092,449	0	0	0	0
	Sheridan Production Partners II-A, L.P.	Houston	TX	Liquidation	09/30/2010.	01/17/2020.	1,403,346	122,134	0	0	0	122,134	0	1,525,480	0	0	(1,525,480)	(1,525,480)	0
	YTM3 Co Investment Partners, LP	New York	NY	Liquidation	09/21/2010.	01/31/2020.	429,093	(25,491)	0	0	0	(25,491)	0	405,066	405,066	0	0	0	22,739
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							13,065,558	96,643	0	0	0	96,643	0	13,163,665	11,638,186	0	(1,525,480)	(1,525,480)	22,739
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
	Standard Fire UK Investments LLC	Hartford	CT	Return of Capital	09/01/1998.	12/31/2020.	300,000	0	0	0	0	0	0	300,000	300,000	0	0	0	0
2699999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated							300,000	0	0	0	0	0	0	300,000	300,000	0	0	0	0
4899999. Subtotal - Unaffiliated							20,905,993	100,199	0	0	0	100,199	0	21,007,656	19,472,897	0	(1,534,759)	(1,534,759)	22,739
4999999. Subtotal - Affiliated							300,000	0	0	0	0	0	0	300,000	300,000	0	0	0	0
5099999. Totals							21,205,993	100,199	0	0	0	100,199	0	21,307,656	19,772,897	0	(1,534,759)	(1,534,759)	22,739

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 R6 9	U S TREASURY NOTES				1.A	7,849,857	103.570	8,446,134	8,155,000	8,035,046	0	47,805	0	0	1.625	2.254	MN	11,286	132,519	12/29/2016.	05/31/2023.
912828 R6 9	U S TREASURY NOTES	SD			1.A	7,551,457	103.570	8,125,067	7,845,000	7,729,606	0	45,988	0	0	1.625	2.254	MN	10,857	127,481	12/29/2016.	05/31/2023.
912828 3X 6	U S TREASURY NOTES				1.A	15,091,457	100.240	15,036,000	15,000,000	15,008,097	0	(66,268)	0	0	2.250	1.802	FA	126,563	337,500	09/25/2019.	02/15/2021.
912828 3X 6	U S TREASURY NOTES				1.A	14,911,574	100.240	15,036,000	15,000,000	14,994,255	0	41,740	0	0	2.250	2.536	FA	126,563	337,500	12/28/2018.	02/15/2021.
912828 4G 2	U S TREASURY NOTES				1.A	5,047,673	100.643	5,032,150	5,000,000	5,008,915	0	(31,019)	0	0	2.375	1.745	AO	25,120	118,750	09/27/2019.	04/15/2021.
912828 5F 3	U S TREASURY NOTES				1.A	14,947,902	102.160	15,324,000	15,000,000	14,985,221	0	17,788	0	0	2.875	2.999	AO	91,226	431,250	11/06/2018.	10/15/2021.
0199999. U.S. Government - Issuer Obligations						65,399,919	XXX	66,999,350	66,000,000	65,761,139	0	56,032	0	0	XXX	XXX	XXX	391,614	1,485,000	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36181K E6 3	GNMA II PASS THRU CERT POOL #AF3757			4	1.A	6,113,091	110.541	6,765,955	6,120,742	6,112,933	0	(23)	0	0	3.500	3.515	MON	17,852	214,226	12/14/2018.	06/20/2045.
38380X S3 2	GNR 2018-115 GB CMO			4	1.A	5,657,813	104.813	5,968,165	5,694,068	5,670,467	0	4,721	0	0	3.500	3.642	MON	16,608	199,292	10/30/2018.	10/20/2046.
38381T TF 2	GNR 2019-44 EJ CMO			4	1.A	12,441,230	104.754	13,044,447	12,452,417	12,439,835	0	(832)	0	0	2.500	2.500	MON	25,943	311,310	06/28/2019.	04/20/2049.
0299999. U.S. Government - Residential Mortgage-Backed Securities						24,212,133	XXX	25,778,568	24,267,227	24,223,234	0	3,867	0	0	XXX	XXX	XXX	60,402	724,829	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
83162C ZK 2	SBAP 2018-10C 1			4	1.A	6,153,476	105.087	6,466,528	6,153,476	6,137,088	0	36	0	0	3.180	3.180	MN	32,613	198,773	05/10/2018.	05/01/2028.
83162C ZN 6	SBAP 2018-10D 1			4	1.A	2,109,585	106.583	2,248,467	2,109,585	2,105,722	0	(710)	0	0	3.190	3.190	JJ	33,648	69,102	07/05/2018.	07/01/2028.
83162C ZL 0	SBAP 2018-20E 1			4	1.A	4,863,784	110.919	5,394,860	4,863,784	4,851,182	0	(7,210)	0	0	3.500	3.500	MN	28,372	180,262	05/10/2018.	05/01/2038.
0499999. U.S. Government - Other Loan-Backed and Structured Securities						13,126,844	XXX	14,109,855	13,126,844	13,093,991	0	(7,885)	0	0	XXX	XXX	XXX	94,633	448,136	XXX	XXX
0599999. Total - U.S. Government						102,738,897	XXX	106,887,773	103,394,072	103,078,365	0	52,014	0	0	XXX	XXX	XXX	546,650	2,657,965	XXX	XXX
All Other Governments - Issuer Obligations																					
500769 HS 6	KFW		D		1.A FE	4,999,750	115.224	5,761,200	5,000,000	5,000,000	0	0	0	0	2.875	2.875	AO	34,740	143,750	01/24/2018.	04/03/2028.
0699999. All Other Governments - Issuer Obligations						4,999,750	XXX	5,761,200	5,000,000	5,000,000	0	0	0	0	XXX	XXX	XXX	34,740	143,750	XXX	XXX
1099999. Total - All Other Governments						4,999,750	XXX	5,761,200	5,000,000	5,000,000	0	0	0	0	XXX	XXX	XXX	34,740	143,750	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
644682 T3 0	NEW HAMPSHIRE GENERAL OBLIGATION S2012B			2	1.B FE	3,674,484	103.014	3,708,504	3,600,000	3,615,261	0	(8,050)	0	0	3.000	2.760	MN	18,000	108,000	11/14/2012.	11/01/2032.
658256 2U 5	NORTH CAROLINA GENERAL OBLIGATION S2016			2	1.A FE	3,971,000	109.638	4,166,244	3,800,000	3,899,531	0	(16,974)	0	0	3.000	2.480	JD	9,500	114,000	07/27/2016.	06/01/2033.
658256 2U 5	NORTH CAROLINA GENERAL OBLIGATION S2016	SD		2	1.A FE	6,479,000	109.638	6,797,556	6,200,000	6,362,393	0	(27,695)	0	0	3.000	2.480	JD	15,500	186,000	07/27/2016.	06/01/2033.
68608U 3U 8	OREGON GENERAL OBLIGATION REF S2015B			2	1.B FE	3,841,261	119.363	3,736,062	3,130,000	3,465,380	0	(68,230)	0	0	5.000	2.510	FA	65,208	156,500	02/03/2015.	08/01/2034.
68609B NK 9	OREGON GENERAL OBLIGATION S2015O			2	1.B FE	2,314,640	119.363	2,387,260	2,000,000	2,154,940	0	(30,949)	0	0	5.000	3.170	FA	41,667	100,000	06/03/2015.	08/01/2034.
880541 VV 6	TENNESSEE GENERAL OBLIGATION S2015A			2	1.A FE	2,083,253	119.015	2,082,763	1,750,000	1,918,433	0	(34,038)	0	0	5.000	2.750	FA	36,458	87,500	10/27/2015.	08/01/2034.
880541 XA 0	TENNESSEE GENERAL OBLIGATION S2016A			2	1.A FE	1,992,511	123.783	1,937,204	1,565,000	1,815,428	0	(42,048)	0	0	5.000	1.960	FA	32,604	78,250	07/26/2016.	08/01/2034.
917542 VK 5	UTAH GENERAL OBLIGATION S2018			2	1.A FE	349,691	114.559	399,811	349,000	349,510	0	(70)	0	0	3.125	3.100	JJ	5,453	10,906	02/07/2018.	07/01/2031.
917542 VK 5	UTAH GENERAL OBLIGATION S2018	SD		2	1.A FE	6,924,684	114.559	7,917,172	6,911,000	6,921,101	0	(1,382)	0	0	3.125	3.100	JJ	107,984	215,969	02/07/2018.	07/01/2031.
924258 W7 7	VERMONT GENERAL OBLIGATION S2015B			2	1.B FE	4,660,081	109.503	4,916,685	4,490,000	4,576,385	0	(17,173)	0	0	3.500	3.050	FA	59,368	157,150	10/07/2015.	08/15/2033.
928109 3W 5	VIRGINIA GENERAL OBLIGATION S2020A			2	1.A FE	6,703,492	101.811	6,933,329	6,810,000	6,704,405	0	914	0	0	1.750	1.860	JD	18,538	0	10/15/2020.	06/01/2037.
93974D D2 1	WASHINGTON GEN OBLIG S2016C			2	1.B FE	6,695,541	121.676	6,710,431	5,515,000	6,209,301	0	(118,292)	0	0	5.000	2.500	JD	22,979	275,750	09/15/2016.	06/01/2039.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						49,689,637	XXX	51,693,021	46,120,000	47,992,068	0	(363,987)	0	0	XXX	XXX	XXX	433,260	1,490,025	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						49,689,637	XXX	51,693,021	46,120,000	47,992,068	0	(363,987)	0	0	XXX	XXX	XXX	433,260	1,490,025	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
006449 GZ 9	ADAMS CO SD #12 GO REF S2016B			2	1.C FE	5,591,650	123.129	6,156,450	5,000,000	5,377,693	0	(55,968)	0	0	5.000	3.580	JD	11,111	250,000	12/01/2016.	12/15/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
011338 WC 0	ALAMO HEIGHTS ISD GO S2018A		..	2	1.A FE	2,288,080	122.375	2,447,500	2,000,000	2,210,322	0	(30,980)	0	0	5.000	3.090	FA	41,667	100,000	05/11/2018.	02/01/2039.
015302 3C 4	ALEXANDRIA GENERAL OBLIGATION S2016A		..	2	1.A FE	4,085,846	108.853	4,348,677	3,995,000	4,048,407	0	(8,890)	0	0	2.750	2.490	JJ	50,659	109,863	07/26/2016.	07/15/2032.
021087 UT 6	ALPINE SCH DIST GO S2014		..	2	1.A FE	3,984,220	108.379	4,156,335	3,835,000	3,890,719	0	(16,350)	0	0	3.500	3.020	MS	39,522	134,225	10/22/2014.	03/15/2030.
033161 P5 3	ANCHORAGE GENERAL OBLIGATION S2013A		..	2	1.B FE	2,720,791	109.826	2,959,811	2,695,000	2,702,805	0	(2,845)	0	0	4.000	3.880	FA	44,917	107,800	11/06/2013.	08/01/2031.
033161 P6 1	ANCHORAGE GENERAL OBLIGATION S2013A		..	2	1.B FE	2,811,564	109.826	3,080,619	2,805,000	2,806,970	0	(738)	0	0	4.000	3.970	FA	46,750	112,200	11/06/2013.	08/01/2032.
033161 W9 7	ANCHORAGE GENERAL OBLIGATION S2014C		..	2	1.B FE	2,015,860	117.474	1,997,058	1,700,000	1,828,175	0	(32,749)	0	0	5.000	2.820	MS	28,333	85,000	10/23/2014.	09/01/2033.
033161 X2 1	ANCHORAGE GENERAL OBLIGATION S2014C		..	2	1.B FE	2,007,870	117.474	1,997,058	1,700,000	1,825,106	0	(31,929)	0	0	5.000	2.870	MS	28,333	85,000	10/23/2014.	09/01/2034.
033161 2M 1	ANCHORAGE GENERAL OBLIGATION S2015A		..	2	1.B FE	3,214,156	112.708	3,522,125	3,125,000	3,171,417	0	(8,992)	0	0	4.000	3.650	MS	41,667	125,000	11/04/2015.	09/01/2035.
033162 AV 0	ANCHORAGE GENERAL OBLIGATION S2019A		..	2	1.B FE	2,430,676	109.261	2,567,634	2,350,000	2,421,101	0	(7,643)	0	0	3.000	2.590	AO	17,625	70,500	09/11/2019.	04/01/2039.
035339 3K 4	ANKENY GENERAL OBLIGATION REF S2014G		..	2	1.B FE	2,209,550	107.100	2,291,940	2,140,000	2,161,735	0	(8,553)	0	0	3.500	3.060	JD	6,242	74,900	11/17/2014.	06/01/2027.
038699 SN 5	ARAPAHOE CO SD #6 LITTLETON GO S2013		..	2	1.C FE	2,870,003	112.690	2,986,285	2,650,000	2,723,654	0	(23,394)	0	0	5.000	3.980	JD	11,042	132,500	12/04/2013.	12/01/2032.
038699 UA 0	ARAPAHOE CO SD #6 LITTLETON GO S2019A		..	2	1.C FE	1,864,095	133.189	1,997,835	1,500,000	1,799,897	0	(33,585)	0	0	5.500	2.680	JD	6,875	82,500	01/11/2019.	12/01/2034.
038699 UD 4	ARAPAHOE CO SD #6 LITTLETON GO S2019A		..	2	1.C FE	4,897,120	132.068	5,282,720	4,000,000	4,740,168	0	(82,181)	0	0	5.500	2.870	JD	18,333	220,000	01/11/2019.	12/01/2037.
070329 K4 8	BASTROP ISD GO REF S2015A (PSF)		..	2	1.A FE	1,276,628	117.518	1,286,822	1,095,000	1,182,376	0	(19,672)	0	0	5.000	2.930	FA	20,683	54,750	11/03/2015.	02/15/2033.
073900 C2 6	BEAUFORT CO SCHOOL DIST GO S2014B		..	2	1.C FE	1,729,816	110.132	1,811,671	1,645,000	1,675,325	0	(8,945)	0	0	4.000	3.380	MS	21,933	65,800	04/08/2014.	03/01/2031.
080401 SQ 6	BELMONT GENERAL OBLIGATION LTD S2020		..	2	1.A FE	3,422,736	104.993	3,590,761	3,420,000	3,422,580	0	(156)	0	0	2.250	2.240	JD	6,413	36,338	05/27/2020.	06/01/2037.
080401 SR 4	BELMONT GENERAL OBLIGATION LTD S2020		..	2	1.A FE	3,484,565	104.302	3,650,570	3,500,000	3,484,946	0	381	0	0	2.250	2.280	JD	6,563	37,188	05/27/2020.	06/01/2038.
082887 PU 8	BENTON CO SD #17 KENNEWICK GO S2019		..	2	1.A FE	2,796,687	112.610	3,017,948	2,680,000	2,783,173	0	(10,894)	0	0	3.000	2.490	JD	6,700	93,577	09/18/2019.	12/01/2034.
083774 JC 4	BERGEN CO IMPT AUTH CNTY GTD GO REF S14		..	2	1.A FE	1,222,379	111.776	1,251,891	1,120,000	1,162,131	0	(10,746)	0	0	4.000	2.910	MS	14,933	44,800	12/11/2014.	09/01/2029.
090874 NH 7	BIRDVILLE ISD GO S2019 (PSF)		..	2	1.A FE	2,127,156	119.119	2,418,116	2,030,000	2,109,014	0	(9,667)	0	0	4.000	3.380	FA	30,676	81,200	01/16/2019.	02/15/2038.
090874 PG 7	BIRDVILLE ISD GO S2020 (PSF)		..	2	1.A FE	1,479,645	105.346	1,569,655	1,490,000	1,479,986	0	342	0	0	2.625	2.670	FA	14,776	19,774	01/15/2020.	02/15/2040.
091212 DS 6	BIRMINGHAM PUBLIC SCHOOLS GO S2015		..	2	1.B FE	4,543,372	110.258	4,989,175	4,525,000	4,533,810	0	(1,878)	0	0	3.750	3.700	MN	28,281	169,688	06/09/2015.	05/01/2033.
097437 RU 3	BOISE CITY ISD GO S2017		..	2	1.C FE	1,635,266	123.194	1,712,397	1,390,000	1,551,687	0	(23,977)	0	0	5.000	2.900	FA	28,958	69,500	05/03/2017.	08/01/2034.
097437 SW 8	BOISE CITY ISD GO S2019		..	2	1.C FE	506,404	104.776	529,119	505,000	506,016	0	(267)	0	0	3.000	2.940	FA	6,313	16,034	06/26/2019.	08/01/2037.
101547 YE 1	BOULDER VALLEY SD #RE-2 GO REF S2019B	SD	..	2	1.B FE	9,854,000	110.622	11,062,200	10,000,000	9,867,378	0	7,351	0	0	3.250	3.370	JD	27,083	325,000	01/24/2019.	12/01/2034.
118601 JD 6	BUCKS CO CMNTY CLG AUTH CNTY GTD S2014		..	2	1.A FE	1,756,529	109.398	1,854,296	1,695,000	1,721,788	0	(6,243)	0	0	3.750	3.320	JD	2,825	63,563	11/25/2014.	06/15/2032.
118601 JE 4	BUCKS CO CMNTY CLG AUTH CNTY GTD S2014		..	2	1.A FE	1,808,787	109.077	1,919,755	1,760,000	1,781,295	0	(4,952)	0	0	3.750	3.420	JD	2,933	66,000	11/25/2014.	06/15/2033.
132285 4M 6	CAMBRIDGE GEN OBLIG LTD S2017B		..	2	1.A FE	989,267	112.767	1,116,393	990,000	989,363	0	28	0	0	3.375	3.380	FA	12,623	33,413	03/01/2017.	02/15/2037.
132285 5W 3	CAMBRIDGE GEN OBLIG LTD S2018B		..	2	1.A FE	2,903,790	112.782	3,332,708	2,955,000	2,909,078	0	1,951	0	0	3.250	3.370	FA	36,281	96,038	03/02/2018.	02/15/2038.
139015 PW 5	CANYON ISD GENERAL OBLIGATION REF S2016		..	2	1.A FE	1,213,107	123.576	1,297,548	1,050,000	1,154,902	0	(15,291)	0	0	5.000	3.190	FA	19,833	52,500	12/12/2016.	02/15/2035.
139078 DD 8	CANYONS SCHOOL DISTRICT GO S2015		..	2	1.A FE	2,979,765	110.318	3,171,643	2,875,000	2,924,884	0	(10,299)	0	0	3.500	3.080	JD	4,472	100,625	03/26/2015.	06/15/2031.
139078 ES 4	CANYONS SCHOOL DISTRICT GO S2018B		..	2	1.A FE	4,866,729	115.093	5,639,557	4,900,000	4,869,931	0	1,548	0	0	3.625	3.680	JD	7,894	177,625	10/24/2018.	06/15/2035.
142665 EX 2	CARLSBAD USD GO REF S2017		..	2	1.B FE	1,534,624	118.933	1,635,329	1,375,000	1,486,702	0	(16,031)	0	0	4.000	2.600	MN	9,167	55,000	11/09/2017.	05/01/2033.
145232 GQ 1	CARROLL ISD GENERAL OBLIGATION REF S19A		..	2	1.A FE	2,216,018	108.087	2,410,340	2,230,000	2,217,088	0	989	0	0	2.500	2.560	FA	21,061	37,786	11/13/2019.	02/15/2032.
145232 FH 2	CARROLL ISD GENERAL OBLIGATION S2018		..	2	1.A FE	2,112,368	111.092	2,477,352	2,230,000	2,121,951	0	4,369	0	0	3.500	3.890	FA	29,486	78,050	09/20/2018.	02/15/2038.
145610 MB 4	CARROLLTON GEN OBLIG LTD S2014		..	2	1.A FE	1,389,612	107.885	1,494,207	1,385,000	1,386,817	0	(472)	0	0	3.750	3.710	FA	19,621	51,938	04/29/2014.	08/15/2034.
147051 VU 7	CARY GENERAL OBLIGATION S2017A		..	2	1.A FE	1,551,482	111.231	1,735,204	1,560,000	1,552,736	0	395	0	0	3.000	3.040	JD	3,900	46,800	09/26/2017.	06/01/2035.
149843 U6 9	CECIL CO GENERAL OBLIGATION REF S2016		..	2	1.C FE	2,198,731	108.799	2,355,498	2,165,000	2,183,304	0	(3,310)	0	0	3.000	2.820	FA	27,063	64,950	01/21/2016.	02/01/2032.
150528 YJ 0	CEDAR RAPIDS GENERAL OBLIGATION REF S18A		..	2	1.B FE	448,623	109.959	494,816	450,000	448,732	0	45	0	0	3.500	3.520	JD	1,313	15,750	05/09/2018.	06/01/2040.
150528 ZW 0	CEDAR RAPIDS GENERAL OBLIGATION S19A		..	2	1.B FE	1,042,671	108.465	1,138,883	1,050,000	1,043,234	0	372	0	0	2.875	2.930	JD	2,516	30,188	05/15/2019.	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
157432 LR 4	CHAFFEY CCD GO TAXABLE REF S2020				1.C FE	8,655,000	102.346	8,858,046	8,655,000	8,655,000	0	0	0	0	1.853	1.853	JD	13,365	106,918	03/04/2020.	06/01/2030.
158843 WZ 1	CHANDLER LTGO REF S2016				1.A FE	2,012,382	114.666	2,063,988	1,800,000	1,923,349	0	(21,226)	0	0	3.000	1.690	JJ	27,000	54,000	08/25/2016.	07/01/2026.
159429 WY 1	CHAPEL HILL GENERAL OBLIGATION S2018			2	1.A FE	619,531	109.479	684,244	625,000	620,065	0	207	0	0	3.250	3.310	MN	3,385	20,313	04/03/2018.	05/01/2038.
159808 LG 7	CHARLES CO GENERAL OBLIGATION S2018			2	1.A FE	3,103,406	118.140	3,691,875	3,125,000	3,105,797	0	1,164	0	0	3.500	3.560	AO	27,344	109,375	10/30/2018.	10/01/2033.
161035 HF 0	CHARLOTTE GENERAL OBLIGATION REF S2016			2	1.A FE	2,234,280	116.400	2,328,000	2,000,000	2,140,516	0	(23,457)	0	0	4.000	2.620	JJ	40,000	80,000	10/06/2016.	07/01/2035.
162376 BR 7	CHATTANOOGA GEN OBLIG S2015A			2	1.B FE	2,919,875	121.135	2,931,467	2,420,000	2,673,608	0	(50,497)	0	0	5.000	2.600	MS	40,333	121,000	10/20/2015.	09/01/2030.
165573 M7 8	CHESTER CO GENERAL OBLIGATION REF S2017			2	1.A FE	2,353,395	118.392	2,515,830	2,125,000	2,290,246	0	(21,571)	0	0	4.000	2.750	MN	10,861	85,000	12/15/2017.	11/15/2033.
165573 P7 5	CHESTER CO GENERAL OBLIGATION REF S2018			2	1.A FE	678,758	127.123	743,670	585,000	654,731	0	(9,525)	0	0	5.000	2.980	JJ	13,488	29,250	04/27/2018.	07/15/2034.
166393 5T 1	CHESTERFIELD CO GENERAL OBLIG REF S2016			2	1.A FE	2,214,289	109.122	2,286,106	2,095,000	2,161,167	0	(12,294)	0	0	3.125	2.450	JJ	32,734	65,469	06/14/2016.	01/01/2033.
166394 BK 1	CHESTERFIELD CO GENERAL OBLIG S2020			2	1.A FE	3,039,208	104.312	3,113,713	2,985,000	3,036,893	0	(2,315)	0	0	2.000	1.790	JJ	26,368	0	07/08/2020.	01/01/2034.
167615 RH 8	CHICAGO PARK DISTRICT GO S2011C			2	1.D FE	3,314,797	103.201	3,132,150	3,035,000	3,067,433	0	(31,204)	0	0	5.000	3.900	JJ	75,875	151,750	09/22/2011.	01/01/2029.
179390 NF 2	CLACKAMAS CCD GO CABS S2015B	@		2	1.B FE	1,195,342	63.451	1,789,318	2,820,000	1,537,340	0	67,776	0	0	0.000	4.560	JD	0	0	05/07/2015.	06/15/2034.
181144 TF 3	CLARK CO SD#37 VANCOUVER GO S2018			2	1.A FE	2,616,255	129.853	2,921,693	2,250,000	2,546,327	0	(32,546)	0	0	5.000	3.110	JD	9,375	112,500	10/04/2018.	12/01/2034.
18347A JJ 1	CLAY CO PUB SCH DIST #53-LIBERTY GO S16			2	1.C FE	1,945,089	116.606	1,982,302	1,700,000	1,837,401	0	(24,754)	0	0	4.000	2.330	MS	22,667	68,000	05/10/2016.	03/01/2030.
194475 VQ 9	COLLEGE STATION ISD GO REF S2017 (PSF)			2	1.A FE	4,993,200	111.081	5,554,050	5,000,000	4,994,100	0	304	0	0	3.250	3.260	FA	61,389	162,500	12/21/2017.	08/15/2035.
19954V AK 3	COLUMBUS OH ST CCD TXBL GO S2020B				1.C FE	2,930,000	100.277	2,938,116	2,930,000	2,930,000	0	0	0	0	0.667	0.667	JD	4,506	0	09/11/2020.	12/01/2025.
19954V AL 1	COLUMBUS OH ST CCD TXBL GO S2020B				1.C FE	4,000,000	100.484	4,019,360	4,000,000	4,000,000	0	0	0	0	0.916	0.916	JD	8,448	0	09/11/2020.	12/01/2026.
19954V AM 9	COLUMBUS OH ST CCD TXBL GO S2020B				1.C FE	3,765,000	100.542	3,785,406	3,765,000	3,765,000	0	0	0	0	1.066	1.066	JD	9,253	0	09/11/2020.	12/01/2027.
19954V AN 7	COLUMBUS OH ST CCD TXBL GO S2020B				1.C FE	2,000,000	101.458	2,029,160	2,000,000	2,000,000	0	0	0	0	1.385	1.385	JD	6,386	0	09/11/2020.	12/01/2028.
19954V AP 2	COLUMBUS OH ST CCD TXBL GO S2020B				1.C FE	1,965,000	101.522	1,994,907	1,965,000	1,965,000	0	0	0	0	1.485	1.485	JD	6,728	0	09/11/2020.	12/01/2029.
19954V AQ 0	COLUMBUS OH ST CCD TXBL GO S2020B			2	1.C FE	3,515,000	101.198	3,557,110	3,515,000	3,515,000	0	0	0	0	1.535	1.535	JD	12,440	0	09/11/2020.	12/01/2030.
19954V AR 8	COLUMBUS OH ST CCD TXBL GO S2020B			2	1.C FE	2,160,000	101.845	2,199,852	2,160,000	2,160,000	0	0	0	0	1.685	1.685	JD	8,391	0	09/11/2020.	12/01/2031.
19954V AS 6	COLUMBUS OH ST CCD TXBL GO S2020B			2	1.C FE	1,950,000	102.027	1,989,527	1,950,000	1,950,000	0	0	0	0	1.785	1.785	JD	8,025	0	09/11/2020.	12/01/2032.
19954V AT 4	COLUMBUS OH ST CCD TXBL GO S2020B			2	1.C FE	1,955,000	101.996	1,994,022	1,955,000	1,955,000	0	0	0	0	1.885	1.885	JD	8,496	0	09/11/2020.	12/01/2033.
208418 ZJ 5	CONROE ISD GENERAL OBLIG REF S16 (PSF)			2	1.A FE	6,086,150	121.651	6,082,550	5,000,000	5,589,687	0	(106,551)	0	0	5.000	2.530	FA	94,444	250,000	01/14/2016.	02/15/2033.
208418 R7 0	CONROE ISD GO S2020 (PSF)			2	1.A FE	6,845,229	107.688	7,392,781	6,865,000	6,845,975	0	746	0	0	2.550	2.570	FA	66,133	91,905	01/10/2020.	02/15/2038.
232769 BP 3	CYPRESS-FAIRBANKS ISD GO REF S15A (PSF)			2	1.A FE	4,358,554	112.473	4,645,135	4,130,000	4,240,449	0	(24,649)	0	0	4.000	3.300	FA	62,409	165,200	10/20/2015.	02/15/2033.
232769 DW 6	CYPRESS-FAIRBANKS ISD GO REF S2018 (PSF)			2	1.A FE	2,536,675	119.996	2,999,900	2,500,000	2,529,299	0	(3,529)	0	0	4.000	3.810	FA	37,778	100,000	10/18/2018.	02/15/2037.
232769 ES 4	CYPRESS-FAIRBANKS ISD GO REF S2019 (PSF)			2	1.A FE	2,652,200	123.081	3,077,025	2,500,000	2,627,361	0	(13,487)	0	0	4.000	3.280	FA	37,778	100,000	01/18/2019.	02/15/2036.
236091 7A 6	DANE CO GENERAL OBLIGATION REF S2015B			2	1.B FE	1,460,477	110.399	1,589,746	1,440,000	1,450,211	0	(2,112)	0	0	3.625	3.450	JD	4,350	52,200	09/17/2015.	06/01/2035.
236092 CT 7	DANE CO GENERAL OBLIGATION REF S2018B			2	1.A FE	283,444	113.410	323,219	285,000	283,624	0	79	0	0	3.375	3.420	JD	802	9,619	09/07/2018.	06/01/2034.
248775 6Z 6	DENTON CO GO LTD REF S2019A			2	1.A FE	1,019,286	104.876	1,069,735	1,020,000	1,019,347	0	33	0	0	2.625	2.630	JJ	12,346	20,081	10/03/2019.	07/15/2036.
248775 7Z 5	DENTON CO GO LTD TXBL REF S2020A				1.A FE	705,000	102.436	722,174	705,000	705,000	0	0	0	0	1.307	1.307	JJ	3,532	0	07/23/2020.	07/15/2028.
248775 8A 9	DENTON CO GO LTD TXBL REF S2020A				1.A FE	2,245,000	102.155	2,293,380	2,245,000	2,245,000	0	0	0	0	1.437	1.437	JJ	12,367	0	07/23/2020.	07/15/2029.
248775 8B 7	DENTON CO GO LTD TXBL REF S2020A			2	1.A FE	1,620,000	101.966	1,651,849	1,620,000	1,620,000	0	0	0	0	1.517	1.517	JJ	9,421	0	07/23/2020.	07/15/2030.
248775 8C 5	DENTON CO GO LTD TXBL REF S2020A			2	1.A FE	1,775,000	102.576	1,820,724	1,775,000	1,775,000	0	0	0	0	1.637	1.637	JJ	11,138	0	07/23/2020.	07/15/2031.
248775 8D 3	DENTON CO GO LTD TXBL REF S2020A			2	1.A FE	2,370,000	102.410	2,427,117	2,370,000	2,370,000	0	0	0	0	1.737	1.737	JJ	15,781	0	07/23/2020.	07/15/2032.
248775 8E 1	DENTON CO GO LTD TXBL REF S2020A			2	1.A FE	1,700,000	101.966	1,733,422	1,700,000	1,700,000	0	0	0	0	1.797	1.797	JJ	11,710	0	07/23/2020.	07/15/2033.
25009X NL 5	DES MOINES GENERAL OBLIGATION S2018B			2	1.B FE	3,068,306	109.164	3,400,459	3,115,000	3,072,486	0	1,748	0	0	3.375	3.480	JD	8,761	105,131	07/11/2018.	06/01/2038.
259291 PU 0	DOUGLAS CO SD #1 GO S2018			2	1.C FE	4,934,750	117.987	5,899,350	5,000,000	4,939,344	0	2,277	0	0	3.875	3.970	JD	8,611	193,750	11/16/2018.	12/15/2038.

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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
262633 EY 2	DU PAGE CO GO REF S93		..		1.A FE	871,693	100.000	755,000	755,000	755,000	0	29	0	0	5.600	4.306	JJ	21,140	42,280	01/07/2004.	01/01/2021.
266778 FN 4	DURHAM CITY GENERAL OBLIGATION S2012C		..	2	1.A FE	1,825,968	104.854	1,756,305	1,675,000	1,700,622	0	(16,466)	0	0	4.000	2.950	JJ	33,500	67,000	06/19/2012.	07/01/2031.
266778 FP 9	DURHAM CITY GENERAL OBLIGATION S2012C		..	2	1.A FE	2,088,105	104.739	2,016,226	1,925,000	1,952,747	0	(17,819)	0	0	4.000	3.010	JJ	38,500	77,000	06/19/2012.	07/01/2032.
266705 N8 1	DURHAM CO GENERAL OBLIGATION REF S2016		..	2	1.A FE	466,296	117.466	469,864	400,000	439,814	0	(6,440)	0	0	4.000	2.150	AO	4,000	16,000	08/18/2016.	10/01/2033.
269408 PU 8	EAGAN GENERAL OBLIGATION S2018A		..	2	1.A FE	1,473,953	110.082	1,623,710	1,475,000	1,474,074	0	40	0	0	3.625	3.630	FA	22,279	53,469	09/18/2018.	02/01/2037.
276119 WA 8	EASTCHESTER UNION FREE SCH DIST GO S2018		..	2	1.C FE	1,689,766	107.648	1,830,016	1,700,000	1,690,705	0	438	0	0	3.375	3.420	MS	16,894	57,375	09/06/2018.	09/15/2036.
278444 JC 9	EAU CLAIRE GENERAL OBLIGATION S2019A		..	2	1.C FE	559,647	106.231	594,894	560,000	559,674	0	20	0	0	2.375	2.380	AO	3,325	14,519	08/14/2019.	04/01/2034.
289425 UJ 7	ELMHURST GENERAL OBLIGATION S2015		..	2	1.A FE	1,235,749	109.102	1,320,134	1,210,000	1,220,344	0	(3,039)	0	0	4.000	3.710	MS	16,133	48,400	06/15/2015.	03/01/2034.
30382A BQ 4	FAIRFAX CO GEN OBLIG REF S2014A		..	2	1.A FE	5,174,050	110.461	5,523,050	5,000,000	5,055,621	0	(18,996)	0	0	4.000	3.570	AO	50,000	200,000	01/23/2014.	10/01/2031.
304243 3H 9	FAIRFIELD GENERAL OBLIGATION S2017		..	2	1.A FE	665,368	108.201	730,357	675,000	667,223	0	554	0	0	3.000	3.120	JJ	10,125	20,250	06/29/2017.	07/01/2032.
306567 NZ 7	FALLS CHURCH GEN OBLIGATION S2013		..	2	1.A FE	747,366	110.155	798,624	725,000	731,677	0	(2,497)	0	0	4.250	3.860	JJ	15,406	30,813	12/03/2013.	07/01/2031.
306567 PA 0	FALLS CHURCH GEN OBLIGATION S2013		..	2	1.A FE	743,292	110.155	798,624	725,000	730,473	0	(2,044)	0	0	4.250	3.930	JJ	15,406	30,813	12/03/2013.	07/01/2032.
306567 PB 8	FALLS CHURCH GEN OBLIGATION S2013		..	2	1.A FE	739,819	110.155	798,624	725,000	729,443	0	(1,658)	0	0	4.250	3.990	JJ	15,406	30,813	12/03/2013.	07/01/2033.
343487 4Y 7	FLOWER MOUND GENERAL OBLIGATION S2017A		..	2	1.A FE	388,908	114.190	416,794	365,000	380,205	0	(2,674)	0	0	4.000	3.120	MS	4,867	14,600	07/19/2017.	03/01/2035.
345102 MQ 7	FOOTHILL-DE ANZA CCD GO REF S2016		..	2	1.A FE	1,327,986	117.353	1,349,560	1,150,000	1,256,285	0	(17,688)	0	0	4.000	2.230	FA	19,167	46,000	09/28/2016.	08/01/2032.
345766 NH 8	FOREST HILLS LOCAL SCH DIST GO S2015		..	2	1.C FE	3,575,011	107.372	3,800,969	3,540,000	3,555,390	0	(3,633)	0	0	3.500	3.380	JD	10,325	123,900	02/04/2015.	12/01/2035.
346766 TG 3	FORT BEND CO GENERAL OBLIGATION REF S16A		..	2	1.B FE	2,013,924	121.189	1,999,619	1,650,000	1,853,824	0	(36,594)	0	0	5.000	2.440	MS	27,500	82,500	05/09/2016.	03/01/2034.
346766 VM 7	FORT BEND CO GENERAL OBLIGATION REF S18		..	2	1.B FE	1,762,118	115.644	1,908,126	1,650,000	1,729,881	0	(11,580)	0	0	4.000	3.130	MS	22,000	66,000	01/23/2018.	03/01/2037.
35569P EX 7	FREDERICK CO GENERAL OBLIGATION S2019A		..	2	1.A FE	6,459,871	107.330	6,933,518	6,460,000	6,460,000	0	0	0	0	2.500	2.500	FA	67,292	137,724	09/10/2019.	08/01/2035.
355748 VC 5	FREDERICK GENERAL OBLIGATION S2018		..	2	1.B FE	1,529,158	114.351	1,761,005	1,540,000	1,530,144	0	497	0	0	3.375	3.430	JD	4,331	51,975	12/11/2018.	12/01/2035.
361050 GK 7	FUQUAY-VARINA GENERAL OBLIGATION S2018		..	2	1.B FE	839,894	114.313	971,661	850,000	840,750	0	422	0	0	3.500	3.590	JJ	14,875	29,750	12/04/2018.	01/01/2037.
363658 JM 8	GALLATIN CO HSD #7 BOZEMAN GO S2017A		..	2	1.C FE	1,676,616	115.794	1,812,176	1,565,000	1,641,706	0	(10,633)	0	0	4.000	3.150	JD	5,217	62,600	07/14/2017.	06/01/2037.
363700 KC 8	GALLATIN CO SD #7 BOZEMAN GO S2016		..	2	1.C FE	384,632	115.612	393,081	340,000	364,782	0	(4,216)	0	0	4.000	2.550	JD	1,133	13,600	01/07/2016.	12/01/2031.
366155 N9 6	GARLAND ISD GO S2016 (PSF)		..	2	1.A FE	3,301,680	111.957	3,358,710	3,000,000	3,158,298	0	(35,907)	0	0	4.000	2.640	FA	45,333	120,000	10/05/2016.	02/15/2035.
366155 R6 8	GARLAND ISD GO S2018 (PSF)		..	2	1.A FE	1,893,304	126.396	2,053,935	1,625,000	1,831,969	0	(25,709)	0	0	5.000	3.000	FA	30,694	81,250	06/21/2018.	02/15/2036.
378460 UQ 0	GLENDALE USD GO REF S2012		..	2	1.C FE	1,111,530	106.846	1,068,460	1,000,000	1,020,139	0	(11,632)	0	0	4.250	3.000	MS	14,167	42,500	02/15/2012.	09/01/2029.
382505 KU 8	GOODYEAR GENERAL OBLIGATION S2017		..	2	1.C FE	893,156	112.983	988,601	875,000	887,831	0	(1,763)	0	0	3.250	3.000	JJ	14,219	28,438	10/27/2017.	07/01/2031.
388640 3S 1	GRAPEVINE-COLLEYVILLE ISD GO S16 (PSF)		..	2	1.A FE	3,584,487	119.673	3,470,517	2,900,000	3,271,277	0	(75,772)	0	0	5.000	2.080	FA	54,778	145,000	08/18/2016.	08/15/2033.
390897 GB 6	GREAT NECK UNION FREE SCH DIST GO S2019		..	2	1.A FE	2,197,635	105.438	2,324,908	2,205,000	2,198,154	0	346	0	0	2.875	2.900	JD	2,818	92,978	06/18/2019.	06/15/2036.
395460 4A 3	GREENSBORO GENERAL OBLIGATION REF S2016		..	2	1.A FE	603,745	117.177	615,179	525,000	572,081	0	(7,822)	0	0	4.000	2.280	FA	8,750	21,000	09/22/2016.	02/01/2033.
395460 4A 3	GREENSBORO GENERAL OBLIGATION REF S2016	SD..	..	2	1.A FE	373,747	117.177	380,825	325,000	354,145	0	(4,842)	0	0	4.000	2.280	FA	5,417	13,000	09/22/2016.	02/01/2033.
395460 4Z 8	GREENSBORO GENERAL OBLIGATION REF S2018B		..	2	1.A FE	1,034,946	117.345	1,220,388	1,040,000	1,035,462	0	250	0	0	3.500	3.540	AO	9,100	36,400	09/25/2018.	10/01/2034.
395460 4Z 8	GREENSBORO GENERAL OBLIGATION REF S2018B	SD..	..	2	1.A FE	6,219,625	117.345	7,334,063	6,250,000	6,222,729	0	1,503	0	0	3.500	3.540	AO	54,688	218,750	09/25/2018.	10/01/2034.
401784 H6 3	GUILFORD CO GO PUB IMPT S2017B		..	2	1.A FE	5,320,229	111.416	5,988,610	5,375,000	5,327,698	0	2,144	0	0	3.250	3.320	MN	29,115	174,688	04/20/2017.	05/01/2037.
412487 GX 2	HARFORD CO GENERAL OBLIGATION S2019		..	2	1.A FE	1,981,560	114.816	2,296,320	2,000,000	1,983,358	0	947	0	0	3.125	3.200	AO	15,625	62,500	01/16/2019.	10/01/2034.
414005 UN 6	HARRIS CO ROAD GO REF S2015A		..	2	1.A FE	5,938,100	120.769	6,038,450	5,000,000	5,483,520	0	(93,923)	0	0	5.000	2.810	AO	62,500	250,000	10/21/2015.	10/01/2031.
421722 M3 0	HAZELWOOD SCHOOL DIST GO REF S2012		..	2	1.B FE	3,343,500	104.468	3,134,040	3,000,000	3,045,920	0	(38,146)	0	0	4.500	3.150	MS	45,000	135,000	03/06/2012.	03/01/2032.
425507 DM 9	HENNEPIN CO GENERAL OBLIGATION S2016A		..	2	1.A FE	3,983,836	124.964	3,892,629	3,115,000	3,632,066	0	(81,514)	0	0	5.000	2.010	JD	12,979	155,750	06/23/2016.	12/01/2033.
425507 ER 7	HENNEPIN CO GENERAL OBLIGATION S2016B		..	2	1.A FE	9,395,175	124.309	9,323,175	7,500,000	8,658,931	0	(181,500)	0	0	5.000	2.200	JD	31,250	375,000	09/27/2016.	12/01/2036.

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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
426056 W2 9	HENRICO CO GENERAL OBLIGATION S2020A			2	1.A FE	5,207,085	102.776	5,411,156	5,265,000	5,208,348	0	1,263	0	0	2.000	2.070	FA	52,358	0	06/16/2020.	08/01/2039.
431621 SS 1	HILLIARD SCHOOL DISTRICT GO S2017			2	1.B FE	625,304	116.369	674,940	580,000	608,969	0	(4,403)	0	0	4.000	3.070	JD	1,933	23,200	01/18/2017.	12/01/2032.
44256P DC 4	HOWARD CO GENERAL OBLIGATION S2015A			2	1.A FE	1,789,075	106.992	1,888,409	1,765,000	1,772,131	0	(3,213)	0	0	3.500	3.300	FA	23,337	61,775	04/08/2015.	02/15/2035.
44256P DC 4	HOWARD CO GENERAL OBLIGATION S2015A	SD		2	1.A FE	5,134,087	106.992	5,419,145	5,065,000	5,085,465	0	(9,221)	0	0	3.500	3.300	FA	66,971	177,275	04/08/2015.	02/15/2035.
445047 HL 0	HUMBLE ISD GO S2020 (PSF)			2	1.A FE	4,459,590	108.194	4,868,730	4,500,000	4,460,980	0	1,390	0	0	2.500	2.560	FA	42,500	54,688	01/23/2020.	02/15/2039.
446186 NV 6	HUNTINGTON BEACH CSD GO S2018B			2	1.C FE	1,276,965	115.608	1,427,759	1,235,000	1,267,860	0	(4,771)	0	0	4.000	3.510	FA	20,583	49,400	01/10/2019.	08/01/2040.
447819 FD 0	HURST EULESS BEDFORD ISD GO S2017B (PSF)			2	1.A FE	3,283,380	119.429	3,582,870	3,000,000	3,199,319	0	(26,952)	0	0	4.000	2.890	FA	45,333	120,000	09/12/2017.	08/15/2036.
447819 GV 9	HURST EULESS BEDFORD ISD GO S2018 (PSF)			2	1.A FE	2,126,160	121.982	2,439,640	2,000,000	2,099,116	0	(11,290)	0	0	4.000	3.260	FA	30,222	80,000	06/28/2018.	08/15/2035.
462668 HV 9	IREDELL CO GENERAL OBLIGATION S2016			2	1.B FE	878,618	104.440	919,072	880,000	878,833	0	55	0	0	2.750	2.760	AO	6,050	24,200	09/20/2016.	04/01/2037.
462668 KM 5	IREDELL CO GENERAL OBLIGATION S2018			2	1.B FE	2,168,814	115.783	2,541,437	2,195,000	2,170,807	0	945	0	0	3.625	3.710	AO	19,892	79,569	09/19/2018.	10/01/2038.
472736 S8 1	JEFFERSON CO SD R-001 GO S2012	SD		2	1.C FE	5,697,400	107.472	5,373,600	5,000,000	5,149,957	0	(74,024)	0	0	4.000	2.420	JD	8,889	200,000	12/03/2012.	12/15/2029.
472736 2L 0	JEFFERSON CO SD R-001 GO S2020			2	1.C FE	7,486,260	124.957	7,497,420	6,000,000	7,482,812	0	(3,448)	0	0	4.000	1.340	JD	6,000	0	12/10/2020.	12/15/2039.
472736 2M 8	JEFFERSON CO SD R-001 GO S2020			2	1.C FE	12,683,598	124.471	12,696,042	10,200,000	12,677,830	0	(5,768)	0	0	4.000	1.380	JD	10,200	0	12/10/2020.	12/15/2040.
478107 AR 6	JOHNS CREEK GENERAL OBLIGATION S2017			2	1.A FE	1,235,250	112.196	1,402,450	1,250,000	1,238,019	0	784	0	0	3.125	3.220	AO	9,766	39,063	03/27/2017.	04/01/2033.
47844P GM 1	JOHNSON CO GENERAL OBLIGATION S2015A			2	1.A FE	1,844,788	108.629	1,977,048	1,820,000	1,831,229	0	(2,864)	0	0	3.250	3.070	MS	19,717	59,150	11/18/2015.	09/01/2031.
47844P HS 7	JOHNSON CO GENERAL OBLIGATION S2016A			2	1.A FE	2,140,075	109.795	2,338,634	2,130,000	2,136,101	0	(994)	0	0	2.625	2.570	MS	18,638	55,913	09/28/2016.	09/01/2031.
47844P KC 8	JOHNSON CO GENERAL OBLIGATION S2017A			2	1.A FE	975,000	110.819	1,080,485	975,000	975,000	0	0	0	0	3.250	3.250	MS	10,563	31,688	10/05/2017.	09/01/2036.
478700 T5 6	JOHNSON CO USD #229 GO S2014A			2	1.B FE	2,934,191	104.978	3,044,362	2,900,000	2,907,682	0	(4,245)	0	0	3.750	3.590	AO	27,188	108,750	01/13/2014.	10/01/2030.
478700 T6 4	JOHNSON CO USD #229 GO S2014A			2	1.B FE	3,040,458	104.794	3,170,019	3,025,000	3,028,428	0	(1,933)	0	0	3.750	3.680	AO	28,359	113,438	01/13/2014.	10/01/2031.
478700 2P 1	JOHNSON CO USD #229 GO S2017A			2	1.B FE	2,511,729	109.562	2,777,397	2,535,000	2,514,646	0	978	0	0	3.125	3.190	AO	19,805	79,219	11/14/2017.	10/01/2036.
478718 U5 6	JOHNSON CO USD #233 GO S2017B			2	1.C FE	541,615	114.750	573,750	500,000	526,286	0	(5,207)	0	0	4.000	2.790	MS	6,667	20,000	11/10/2017.	09/01/2033.
478740 TJ 2	JOHNSON CO USD #512 GO REF S2016B			2	1.A FE	1,535,366	116.268	1,598,685	1,375,000	1,472,594	0	(15,518)	0	0	4.000	2.660	AO	13,750	55,000	09/20/2016.	10/01/2035.
479340 UJ 8	JOHNSTON CO GENERAL OBLIGATION S2016			2	1.B FE	1,728,353	108.525	1,899,188	1,750,000	1,732,689	0	967	0	0	3.000	3.087	FA	21,875	52,500	04/26/2016.	02/01/2035.
486063 MU 1	KATY ISD GO S2010C (PSF)			2	1.A FE	2,301,720	100.351	2,007,020	2,000,000	1,999,773	0	(4,736)	0	0	5.000	3.090	FA	37,778	100,000	12/02/2010.	02/15/2021.
494152 VX 6	KILLEEN ISD GENERAL OBLIG S2019 (PSF)			2	1.A FE	3,519,306	120.321	3,729,951	3,100,000	3,463,986	0	(40,139)	0	0	4.000	2.400	FA	46,844	124,000	07/26/2019.	02/15/2036.
495260 E8 0	KING CO SD #414 LAKE WASHINGTON GO S2016			2	1.B FE	2,007,338	116.356	2,036,230	1,750,000	1,899,743	0	(25,670)	0	0	4.000	2.310	JD	5,833	70,000	08/09/2016.	12/01/2031.
495260 J3 6	KING CO SD #414 LAKE WASHINGTON GO S2017			2	1.B FE	1,606,185	117.569	1,763,535	1,500,000	1,575,301	0	(10,446)	0	0	4.000	3.130	JD	5,000	60,000	11/30/2017.	12/01/2035.
495080 TK 9	KING CO SD#403 RENTON GO S2015			2	1.B FE	3,091,800	113.161	3,360,882	2,970,000	3,035,124	0	(11,949)	0	0	4.000	3.510	JD	9,900	118,800	11/06/2015.	12/01/2035.
495080 VH 3	KING CO SD#403 RENTON GO S2020			2	1.A FE	9,580,374	122.385	9,699,011	7,925,000	9,456,017	0	(124,357)	0	0	4.000	1.660	JD	26,417	222,781	02/27/2020.	12/01/2038.
495080 VJ 9	KING CO SD#403 RENTON GO S2020			2	1.A FE	2,409,800	121.758	2,435,160	2,000,000	2,379,079	0	(30,721)	0	0	4.000	1.700	JD	6,667	56,222	02/27/2020.	12/01/2039.
495260 L2 5	KING CO SD#414 LAKE WASHINGTON GO S2018			2	1.B FE	4,730,818	127.007	5,302,542	4,175,000	4,623,966	0	(52,520)	0	0	5.000	3.350	JD	17,396	208,750	11/16/2018.	12/01/2037.
498062 PU 6	KITSAP CO SD#303 BAINBRIDGE GO S2017A			2	1.A FE	1,331,125	116.921	1,461,513	1,250,000	1,307,566	0	(7,965)	0	0	4.000	3.200	JD	4,167	50,000	11/29/2017.	12/01/2036.
498062 QZ 4	KITSAP CO SD#303 BAINBRIDGE GO S2018			2	1.A FE	1,313,018	125.257	1,427,930	1,140,000	1,273,884	0	(17,110)	0	0	5.000	3.100	JD	4,750	57,000	08/17/2018.	12/01/2037.
498098 RF 1	KITSAP CO SD#401 CENTRAL KITSAP GO S2016			2	1.B FE	3,344,100	115.567	3,467,010	3,000,000	3,196,810	0	(33,330)	0	0	4.000	2.690	JD	10,000	120,000	04/21/2016.	12/01/2033.
498531 FR 8	KLEIN ISD GEN OBLIG REF S2015A (PSF)			2	1.A FE	2,061,733	114.870	2,291,657	1,995,000	2,028,391	0	(6,597)	0	0	4.000	3.600	FA	33,250	79,800	06/25/2015.	08/01/2034.
498531 EQ 1	KLEIN ISD GEN OBLIG S2015 (PSF)			2	1.A FE	3,050,640	109.491	3,268,306	2,985,000	3,014,403	0	(6,645)	0	0	3.500	3.240	FA	43,531	104,475	01/13/2015.	02/01/2035.
502769 CE 0	LA CROSSE GENERAL OBLIGATION S2017D			2	1.C FE	882,867	110.710	979,784	885,000	883,235	0	122	0	0	3.000	3.020	AO	6,638	26,550	10/13/2017.	10/01/2032.
508354 UV 7	LAKE CO FOREST PRES DIST GO S2015			2	1.A FE	2,205,077	107.305	2,296,327	2,140,000	2,165,788	0	(8,220)	0	0	3.500	3.070	JD	3,329	74,900	11/09/2015.	12/15/2028.
511074 SJ 6	LAKE TRAVIS ISD GO REF S2017 (PSF)			2	1.A FE	1,551,979	117.308	1,677,504	1,430,000	1,515,148	0	(12,529)	0	0	4.000	2.930	FA	21,609	57,200	12/06/2017.	02/15/2036.
512445 N6 0	LAKEVILLE GENERAL OBLIGATION S2016B			2	1.B FE	264,239	106.682	272,039	255,000	259,691	0	(1,072)	0	0	3.250	2.770	FA	3,453	8,288	06/20/2016.	02/01/2037.

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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
517138 XX 6	LARIMER CO SD #R-1 POUDRE GO S2018			2	1.C FE	2,496,076	122.569	2,880,372	2,350,000	2,467,606	0	(12,747)	0	0	4.000	3.280	JD	4,178	94,000	09/13/2018.	12/15/2033.
517210 XH 8	LARIMER CO SD#R-2J THOMPSON GO S2019			2	1.C FE	3,523,410	130.606	3,918,180	3,000,000	3,433,221	0	(47,662)	0	0	5.000	2.950	JD	6,667	150,000	01/17/2019.	12/15/2036.
517624 NY 4	LAS LOMITAS ELEM SCH DIST GO S2018A			2	1.A FE	1,475,040	119.875	1,678,250	1,400,000	1,459,911	0	(6,919)	0	0	4.000	3.350	JJ	28,000	56,000	09/13/2018.	07/01/2037.
520121 LD 4	LAWRENCE GENERAL OBLIGATION S2014A			2	1.B FE	1,475,912	108.171	1,568,480	1,450,000	1,460,451	0	(2,665)	0	0	3.250	3.040	MS	15,708	47,125	09/09/2014.	09/01/2029.
522364 4C 9	LEAWOOD GENERAL OBLIGATION S2017A			2	1.A FE	1,197,489	107.291	1,298,221	1,210,000	1,200,013	0	789	0	0	2.750	2.840	MS	11,092	33,275	08/08/2017.	09/01/2031.
526030 U8 2	LENEXA GENERAL OBLIGATION S2015A			2	1.A FE	1,003,853	109.276	1,070,905	980,000	990,404	0	(2,642)	0	0	3.500	3.190	MS	11,433	34,300	06/16/2015.	09/01/2030.
526030 X4 8	LENEXA GENERAL OBLIGATION S2015B			2	1.A FE	1,017,477	110.623	1,100,699	995,000	1,006,597	0	(2,289)	0	0	3.250	2.980	MS	10,779	32,338	11/17/2015.	09/01/2030.
526030 2V 2	LENEXA GENERAL OBLIGATION S2018C			2	1.A FE	923,927	112.214	1,043,590	930,000	924,679	0	360	0	0	3.500	3.560	MS	10,850	32,550	10/25/2018.	09/01/2032.
528828 4E 3	LEWISVILLE ISD GO S2013E (PSF)			2	1.A FE	3,558,625	106.612	3,731,420	3,500,000	3,512,384	0	(7,325)	0	0	4.250	4.020	FA	56,194	148,750	10/23/2013.	08/15/2030.
529063 RS 0	LEXINGTON CO SCH DIST #1 GO REF S15A			2	1.C FE	4,000,090	111.740	4,290,816	3,840,000	3,911,722	0	(16,286)	0	0	3.500	3.010	FA	56,000	134,400	02/18/2015.	02/01/2028.
529063 RS 0	LEXINGTON CO SCH DIST #1 GO REF S15A	SD		2	1.C FE	6,250,140	111.740	6,704,400	6,000,000	6,112,065	0	(25,448)	0	0	3.500	3.010	FA	87,500	210,000	02/18/2015.	02/01/2028.
52908E G8 0	LEXINGTON-FAYETTE URBAN CO GO S2016C			2	1.C FE	1,140,303	108.628	1,205,771	1,110,000	1,127,544	0	(3,131)	0	0	3.000	2.670	MS	11,100	33,300	09/08/2016.	09/01/2032.
542264 FQ 4	LONE STAR COLLEGE SYSTEM LTGO S2015A			2	1.A FE	3,050,398	117.652	3,058,952	2,600,000	2,805,371	0	(46,214)	0	0	5.000	2.950	FA	49,111	130,000	04/07/2015.	02/15/2034.
545540 EP 7	LOS GATOS-SARATOGA JOINT SD GO S2016B			2	1.B FE	1,264,538	117.532	1,292,852	1,100,000	1,198,043	0	(16,284)	0	0	4.000	2.290	FA	18,333	44,000	09/19/2016.	08/01/2032.
546585 LA 6	LOUISVILLE & JEFFERSON MET GOV GO S2015A			2	1.B FE	1,547,644	109.269	1,710,060	1,565,000	1,552,174	0	957	0	0	3.250	3.340	JD	4,239	50,863	11/10/2015.	12/01/2031.
546585 QN 3	LOUISVILLE & JEFFERSON MET GOV GO S2016A			2	1.B FE	978,424	108.531	1,031,045	950,000	966,841	0	(2,846)	0	0	3.125	2.647	JD	2,474	29,688	09/13/2016.	12/01/2032.
546585 SN 1	LOUISVILLE & JEFFERSON MET GOV GO S2018A			2	1.B FE	1,619,946	110.956	1,803,035	1,625,000	1,620,581	0	324	0	0	3.500	3.530	JD	4,740	56,875	11/01/2018.	12/01/2031.
546585 SR 2	LOUISVILLE & JEFFERSON MET GOV GO S2018A			2	1.B FE	1,797,059	110.581	2,001,516	1,810,000	1,798,309	0	624	0	0	3.750	3.810	JD	5,656	67,875	11/01/2018.	12/01/2034.
567137 K3 7	MARICOPA CO ELEM SD #28 KYRENE GO S2016D			2	1.C FE	818,813	115.637	867,278	750,000	791,663	0	(6,892)	0	0	4.000	2.900	JJ	15,000	30,000	10/27/2016.	07/01/2033.
567527 SQ 0	MARICOPA CO UHSD #214 TOLLESON GO S18A			2	1.C FE	1,922,145	117.235	2,139,539	1,825,000	1,895,938	0	(9,624)	0	0	4.000	3.330	JJ	36,500	73,000	02/28/2018.	07/01/2035.
567288 UA 1	MARICOPA CO USD #48 SCOTTSDALE GO S17B			2	1.C FE	3,987,750	126.206	4,101,695	3,250,000	3,770,600	0	(73,361)	0	0	5.000	2.330	JJ	81,250	162,500	12/08/2017.	07/01/2032.
567389 XQ 9	MARICOPA CO USD #80 CHANDLER GO S18C			2	1.C FE	1,402,349	119.589	1,644,349	1,375,000	1,397,293	0	(2,530)	0	0	4.000	3.750	JJ	27,500	55,000	11/15/2018.	07/01/2038.
567389 YF 2	MARICOPA CO USD #80 CHANDLER GO S2020C			2	1.B FE	885,998	123.183	923,873	750,000	878,220	0	(7,777)	0	0	4.000	1.820	JJ	16,833	0	05/20/2020.	07/01/2035.
567389 YJ 4	MARICOPA CO USD #80 CHANDLER GO S2020C			2	1.B FE	1,463,000	122.069	1,525,863	1,250,000	1,450,886	0	(12,114)	0	0	4.000	1.940	JJ	28,056	0	05/20/2020.	07/01/2038.
56781R FZ 5	MARIN CCD GO S2016A			2	1.A FE	969,866	116.530	1,089,556	935,000	956,594	0	(3,444)	0	0	4.000	3.540	FA	15,583	37,400	11/17/2016.	08/01/2034.
574157 2W 2	MARYLAND NATIONAL CAP PARK GO (PGC) S15A			2	1.A FE	1,289,750	109.403	1,367,538	1,250,000	1,268,833	0	(4,315)	0	0	3.500	3.100	JJ	20,174	43,750	10/15/2015.	01/15/2034.
574157 3U 5	MARYLAND NATIONAL CAP PARK GO (PGC) S17A			2	1.A FE	1,625,085	110.250	1,819,125	1,650,000	1,628,431	0	1,012	0	0	3.125	3.230	JJ	23,776	51,563	07/13/2017.	01/15/2037.
581664 CZ 0	MCKINNEY ISD GEN OBLIG REF S2014 (PSF)			2	1.A FE	2,753,915	108.463	2,830,884	2,610,000	2,663,170	0	(16,012)	0	0	3.750	3.060	FA	36,975	97,875	10/08/2014.	02/15/2030.
581664 DA 4	MCKINNEY ISD GEN OBLIG REF S2014 (PSF)			2	1.A FE	1,228,734	108.106	1,264,840	1,170,000	1,191,736	0	(6,538)	0	0	3.750	3.120	FA	16,575	43,875	10/08/2014.	02/15/2031.
581664 DB 2	MCKINNEY ISD GEN OBLIG REF S2014 (PSF)			2	1.A FE	1,270,027	107.732	1,308,944	1,215,000	1,235,397	0	(6,129)	0	0	3.750	3.180	FA	17,213	45,563	10/08/2014.	02/15/2032.
581664 DC 0	MCKINNEY ISD GEN OBLIG REF S2014 (PSF)			2	1.A FE	1,316,119	107.475	1,359,559	1,265,000	1,283,976	0	(5,697)	0	0	3.750	3.240	FA	17,921	47,438	10/08/2014.	02/15/2033.
581664 DD 8	MCKINNEY ISD GEN OBLIG REF S2014 (PSF)			2	1.A FE	1,357,632	107.324	1,405,944	1,310,000	1,327,705	0	(5,311)	0	0	3.750	3.290	FA	18,558	49,125	10/08/2014.	02/15/2034.
581664 DE 6	MCKINNEY ISD GEN OBLIG REF S2014 (PSF)			2	1.A FE	1,403,969	107.250	1,458,600	1,360,000	1,376,364	0	(4,905)	0	0	3.750	3.340	FA	19,267	51,000	10/08/2014.	02/15/2035.
581664 DF 3	MCKINNEY ISD GEN OBLIG REF S2014 (PSF)			2	1.A FE	1,455,059	107.107	1,515,564	1,415,000	1,429,931	0	(4,472)	0	0	3.750	3.390	FA	20,046	53,063	10/08/2014.	02/15/2036.
584002 UB 3	MECKLENBURG CO GEN OBLIG REF S2016A			2	1.A FE	2,067,420	110.270	2,205,400	2,000,000	2,040,350	0	(6,638)	0	0	2.500	2.120	MS	16,667	50,000	09/14/2016.	09/01/2028.
584002 VQ 9	MECKLENBURG CO GENERAL OBLIGATION S2017A			2	1.A FE	1,971,680	111.165	2,223,300	2,000,000	1,976,200	0	1,428	0	0	3.000	3.110	AO	15,000	60,000	08/15/2017.	04/01/2034.
590760 HU 1	MESQUITE ISD GO REF S2015D (PSF)			2	1.A FE	1,068,974	115.286	1,164,389	1,010,000	1,039,175	0	(5,755)	0	0	4.000	3.320	FA	15,262	40,400	05/04/2015.	08/15/2030.
591852 P8 5	MET COUNCIL MPS-ST PAUL MET AREA GO S19B			2	1.A FE	2,243,903	107.511	2,418,998	2,250,000	2,244,550	0	411	0	0	2.625	2.650	MS	19,688	70,875	05/22/2019.	03/01/2032.
592240 SU 0	MET PARK DIST OF TACOMA GO S2014A			2	1.C FE	3,392,087	108.442	3,584,008	3,305,000	3,342,380	0	(8,839)	0	0	3.500	3.190	JD	9,640	115,675	10/20/2014.	12/01/2032.
592240 SW 6	MET PARK DIST OF TACOMA GO S2014A			2	1.C FE	955,895	107.937	1,014,608	940,000	946,836	0	(1,614)	0	0	3.500	3.300	JD	2,742	32,900	10/20/2014.	12/01/2034.

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
598223 UG 8	MIDWAY ISD GEN OBLIG TXBL REF S20 (PSF)				1.A FE	775,743	126.810	779,882	615,000	769,558	0	(6,184)	0	0	5.000	1.060	FA	8,456	0	08/26/2020.	08/15/2027.
598223 UH 6	MIDWAY ISD GEN OBLIG TXBL REF S20 (PSF)				1.A FE	490,000	101.976	499,682	490,000	490,000	0	0	0	0	1.240	1.240	FA	1,671	0	08/26/2020.	08/15/2028.
598223 UJ 2	MIDWAY ISD GEN OBLIG TXBL REF S20 (PSF)				1.A FE	455,000	102.392	465,884	455,000	455,000	0	0	0	0	1.370	1.370	FA	1,714	0	08/26/2020.	08/15/2029.
600038 LW 1	MILL VALLEY SCH DIST GO REF S2017			2	1.A FE	1,250,000	110.714	1,383,925	1,250,000	1,250,000	0	0	0	0	3.000	3.000	FA	15,625	37,500	09/28/2017.	08/01/2033.
602245 A9 3	MILWAUKEE CO GENERAL OBLIG S2014A			2	1.C FE	2,641,935	107.998	2,824,148	2,615,000	2,624,408	0	(3,062)	0	0	3.000	2.870	JD	6,538	78,450	10/23/2014.	12/01/2025.
602245 B2 7	MILWAUKEE CO GENERAL OBLIG S2014A			2	1.C FE	1,309,098	107.835	1,407,247	1,305,000	1,306,428	0	(469)	0	0	3.000	2.960	JD	3,263	39,150	10/23/2014.	12/01/2026.
602245 B3 5	MILWAUKEE CO GENERAL OBLIG S2014A			2	1.C FE	2,382,667	107.679	2,546,608	2,365,000	2,371,188	0	(2,012)	0	0	3.125	3.030	JD	6,159	73,906	10/23/2014.	12/01/2027.
602245 B4 3	MILWAUKEE CO GENERAL OBLIG S2014A			2	1.C FE	2,649,884	107.583	2,813,295	2,615,000	2,627,265	0	(3,974)	0	0	3.250	3.080	JD	7,082	84,988	10/23/2014.	12/01/2028.
602245 B5 0	MILWAUKEE CO GENERAL OBLIG S2014A			2	1.C FE	2,639,555	107.127	2,801,371	2,615,000	2,623,637	0	(2,800)	0	0	3.250	3.130	JD	7,082	84,988	10/23/2014.	12/01/2029.
604195 B3 0	MINNETONKA ISD #276 GO REF S2016E			2	1.A FE	388,607	103.745	399,418	385,000	386,150	0	(529)	0	0	3.250	3.100	FA	5,214	12,513	01/05/2016.	02/01/2035.
604617 AV 2	MIRACOSTA CCD GO REF S2017A			2	1.A FE	2,098,313	111.493	2,358,077	2,115,000	2,100,949	0	821	0	0	3.000	3.060	FA	26,438	63,450	08/23/2017.	08/01/2034.
605792 QX 1	MISSOULA CO GENERAL OBLIGATION S2016			2	1.C FE	433,504	114.592	435,450	380,000	410,745	0	(5,166)	0	0	4.000	2.420	JJ	7,600	15,200	05/10/2016.	07/01/2032.
605792 SQ 4	MISSOULA CO GENERAL OBLIGATION S2018			2	1.C FE	738,045	127.516	803,351	630,000	715,421	0	(10,028)	0	0	5.000	2.970	JJ	15,750	31,500	08/29/2018.	07/01/2036.
60956P MT 6	MONMOUTH CO IMPT AUTH REF CO GTD REF S15			2	1.A FE	522,655	110.652	553,260	500,000	512,031	0	(2,242)	0	0	3.500	2.970	JD	1,458	17,500	12/08/2015.	12/01/2034.
60956P TE 2	MONMOUTH CO IMPT AUTH REV CO GTD S18B			2	1.A FE	1,586,150	115.704	1,729,775	1,495,000	1,560,656	0	(10,699)	0	0	4.000	3.130	JJ	27,574	59,800	07/11/2018.	07/15/2037.
613681 6Z 3	MONTGOMERY CO GEN OBLIG S2018B			2	1.B FE	3,088,991	117.349	3,608,482	3,075,000	3,086,289	0	(1,355)	0	0	4.000	3.940	MS	41,000	123,000	11/02/2018.	03/01/2038.
613580 CK 3	MONTGOMERY CO GO REF S2019C			2	1.A FE	1,492,760	111.001	1,681,665	1,515,000	1,494,418	0	1,004	0	0	3.000	3.110	MS	15,150	45,450	04/04/2019.	09/01/2036.
613580 CL 1	MONTGOMERY CO GO REF S2019C			2	1.A FE	1,543,823	111.667	1,742,005	1,560,000	1,544,934	0	673	0	0	3.125	3.200	MS	16,250	48,750	04/04/2019.	09/01/2037.
615683 LR 8	MOORE CO GENERAL OBLIGATION S2018			2	1.B FE	1,550,000	115.563	1,791,227	1,550,000	1,550,000	0	0	0	0	3.375	3.375	JD	4,359	52,313	08/21/2018.	12/01/2035.
622625 JV 4	MOUNT PLEASANT GENERAL OBLIGATION S2019			2	1.A FE	1,746,938	114.321	2,000,618	1,750,000	1,747,289	0	174	0	0	3.125	3.140	JD	4,557	54,688	01/22/2019.	06/01/2033.
627636 VP 5	MUSKEGO GENERAL OBLIGATION REF S2018A			2	1.C FE	1,458,710	117.253	1,623,954	1,385,000	1,440,622	0	(7,668)	0	0	4.000	3.300	JD	4,617	55,400	06/27/2018.	06/01/2034.
630412 XA 7	NAPERVILLE GENERAL OBLIGATION REF S2016			2	1.A FE	1,001,796	110.704	1,035,082	935,000	971,834	0	(6,931)	0	0	3.500	2.640	JD	2,727	32,725	06/08/2016.	12/01/2031.
639846 3Y 8	NEEDHAM GENERAL OBLIGATION S2019			2	1.A FE	1,162,961	108.291	1,261,590	1,165,000	1,163,125	0	123	0	0	2.625	2.640	FA	12,742	25,484	09/17/2019.	08/01/2033.
642543 VT 6	NEW BRAUNFELS ISD GO REF S2015			2	1.C FE	853,852	110.881	870,416	785,000	812,627	0	(8,468)	0	0	4.000	2.800	FA	13,083	31,400	10/07/2015.	02/01/2027.
642543 YL 0	NEW BRAUNFELS ISD GO REF S2019 (PSF)			2	1.A FE	1,061,660	116.813	1,168,130	1,000,000	1,048,396	0	(7,122)	0	0	4.000	3.120	FA	16,667	40,000	01/11/2019.	02/01/2034.
659154 3A 4	NORTH EAST ISD GO REF S2007 (PSF)				1.A FE	4,016,730	138.776	4,163,280	3,000,000	3,593,801	0	(56,768)	0	0	5.250	2.770	FA	65,625	157,500	10/10/2012.	02/01/2030.
659155 KW 4	NORTH EAST ISD GO REF S2018 (PSF)			2	1.A FE	3,480,015	111.778	3,912,230	3,500,000	3,481,716	0	736	0	0	3.500	3.540	FA	51,042	122,500	07/13/2018.	08/01/2038.
659155 JY 2	NORTH EAST ISD GO S2017 (PSF)			2	1.A FE	1,610,853	117.328	1,771,653	1,510,000	1,578,363	0	(11,053)	0	0	4.000	3.110	FA	25,167	60,400	12/01/2017.	08/01/2035.
659579 A8 9	NORTH HAVEN GENERAL OBLIG TXBL REF S20A			2	1.A FE	800,000	98.956	791,648	800,000	800,000	0	0	0	0	1.820	1.820	OCT	3,640	2,831	07/08/2020.	10/01/2032.
660266 JV 0	NORTH KANSAS CITY SD #74 GO S2020			2	1.B FE	6,514,707	100.278	6,593,279	6,575,000	6,515,871	0	1,163	0	0	1.875	1.940	MS	47,600	0	07/29/2020.	03/01/2037.
662055 KT 8	NORTH ROYALTON SCHOOL DISTRICT GO S2017			2	1.C FE	1,862,905	110.769	1,955,073	1,765,000	1,823,425	0	(12,140)	0	0	4.000	3.190	JD	5,883	70,600	07/26/2017.	12/01/2038.
663821 XE 1	NORTHBROOK GENERAL OBLIGATION S2016			2	1.A FE	1,147,269	108.217	1,228,263	1,135,000	1,141,704	0	(1,256)	0	0	3.000	2.870	JD	2,838	34,050	04/12/2016.	12/01/2032.
674736 BT 9	OCEAN CO GENERAL OBLIGATION S2016			2	1.A FE	1,892,717	107.440	1,998,384	1,860,000	1,878,166	0	(3,564)	0	0	2.750	2.530	AO	12,788	51,150	09/20/2016.	10/01/2031.
674736 JD 6	OCEAN CO GENERAL OBLIGATION S2020A			2	1.A FE	4,128,424	113.826	4,205,871	3,695,000	4,118,107	0	(10,316)	0	0	3.000	1.700	FA	28,328	0	09/15/2020.	08/01/2036.
674736 JF 1	OCEAN CO GENERAL OBLIGATION S2020A			2	1.A FE	4,342,341	113.094	4,433,285	3,920,000	4,332,327	0	(10,014)	0	0	3.000	1.800	FA	30,053	0	09/15/2020.	08/01/2038.
677765 EF 2	OHLONE CCD GO S2016C			2	1.B FE	1,136,240	118.231	1,182,310	1,000,000	1,078,781	0	(13,003)	0	0	4.000	2.480	FA	16,667	40,000	04/26/2016.	08/01/2031.
678519 PT 0	OKLAHOMA CITY GEN OBLIG S2013			2	1.A FE	1,000,000	104.926	1,049,260	1,000,000	1,000,000	0	0	0	0	3.000	3.000	MS	10,000	30,000	10/14/2014.	03/01/2030.
680616 B2 4	OLENTANGY LOCAL SCHOOL DIST GO REF S15B			2	1.B FE	3,577,340	113.157	3,779,444	3,340,000	3,451,953	0	(23,269)	0	0	4.000	3.180	JD	11,133	133,600	02/10/2015.	12/01/2031.
680616 F6 1	OLENTANGY LOCAL SCHOOL DIST GO S2016			2	1.B FE	842,828	114.346	857,595	750,000	803,504	0	(9,093)	0	0	4.000	2.580	JD	2,500	30,000	06/09/2016.	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
681181 UR 2	OLMSTED CO GENERAL OBLIGATION S2015A			2	1.A FE	2,970,911	111.075	3,137,869	2,825,000	2,893,386	0	(15,391)	0	0	4.000	3.360	FA	47,083	113,000	06/23/2015.	02/01/2036.
684609 WZ 9	ORANGE CO GENERAL OBLIGATION S2018			2	1.A FE	1,792,648	113.212	2,077,440	1,835,000	1,796,377	0	1,580	0	0	3.250	3.410	FA	24,849	59,638	07/23/2018.	08/01/2038.
685814 MZ 5	OREGON SCH DIST GO GREEN BONDS S2019			2	1.C FE	1,498,513	110.920	1,697,076	1,530,000	1,501,550	0	1,698	0	0	3.125	3.300	MS	15,938	47,813	01/23/2019.	03/01/2034.
687136 LM 1	ORONO ISD #278 GEN OBLIG REF S2016A			2	1.C FE	3,934,228	108.790	4,030,670	3,705,000	3,833,189	0	(23,711)	0	0	2.750	2.030	FA	42,453	101,888	07/07/2016.	02/01/2029.
688443 U2 4	OSSEO ISD #279 GENERAL OBLIGATION S2016A			2	1.B FE	6,347,970	109.412	6,975,015	6,375,000	6,354,164	0	1,540	0	0	3.125	3.160	FA	83,008	199,219	10/18/2016.	02/01/2032.
688443 V8 0	OSSEO ISD #279 GENERAL OBLIGATION S2018B			2	1.B FE	7,944,402	113.292	9,069,025	8,005,000	7,950,084	0	2,642	0	0	3.750	3.810	FA	125,078	300,188	10/24/2018.	02/01/2036.
690275 6A 5	OVERLAND PARK GENERAL OBLIGATION S2018A			2	1.A FE	909,591	130.875	1,040,456	795,000	888,136	0	(10,537)	0	0	5.000	3.260	MS	13,250	39,750	11/06/2018.	09/01/2034.
698873 ZS 8	PAPILLION-LA VISTA SD#27 GO S2019			2	1.C FE	1,745,103	116.077	2,008,132	1,730,000	1,742,547	0	(1,371)	0	0	3.375	3.270	JD	4,866	58,388	01/16/2019.	12/01/2034.
720362 CT 7	PIERCE CO FIRE PROTECTION DIST #6 GO S16			2	1.C FE	374,329	115.244	380,305	330,000	354,027	0	(4,550)	0	0	4.000	2.420	JD	1,100	13,200	04/07/2016.	12/01/2028.
720577 YE 9	PIERCE CO SCH #401 PENINSULA GO S2020			2	1.A FE	3,283,420	123.527	3,458,756	2,800,000	3,254,956	0	(28,464)	0	0	4.000	2.090	JD	9,333	64,089	04/16/2020.	12/01/2037.
720577 YF 6	PIERCE CO SCH #401 PENINSULA GO S2020			2	1.A FE	1,169,680	123.168	1,231,680	1,000,000	1,159,704	0	(9,976)	0	0	4.000	2.120	JD	3,333	22,889	04/16/2020.	12/01/2038.
727177 RJ 8	PLANO GEN OBLIG LTD REF S2016			2	1.A FE	732,479	123.238	727,104	590,000	669,321	0	(14,334)	0	0	5.000	2.230	MS	9,833	29,500	04/26/2016.	09/01/2030.
727177 QH 3	PLANO GENERAL OBLIGATION LTD REF S2015			2	1.A FE	2,052,191	120.724	2,136,815	1,770,000	1,910,206	0	(27,482)	0	0	5.000	3.160	MS	29,500	88,500	05/13/2015.	09/01/2032.
734260 5Q 1	PORT HOUSTON AUTH GO REF S2018A (AMT)			2	1.A FE	4,024,790	129.160	4,520,600	3,500,000	3,913,937	0	(46,266)	0	0	5.000	3.260	AO	43,750	175,000	06/20/2018.	10/01/2037.
737050 P8 1	PORTSMOUTH GENERAL OBLIGATION S2019			2	1.A FE	1,879,347	110.055	2,085,542	1,895,000	1,880,369	0	674	0	0	3.000	3.060	JD	2,527	56,850	06/14/2019.	06/15/2037.
742290 BF 5	PRINCETON BOARD OF EDU GO S2018			2	1.A FE	1,553,536	109.506	1,752,096	1,600,000	1,558,169	0	2,426	0	0	3.000	3.240	JJ	22,133	48,000	01/10/2019.	07/15/2034.
742633 VD 9	PRIOR LAKE SAVAGE ISD #719 GO S2016B			2	1.C FE	1,131,698	107.509	1,166,473	1,085,000	1,111,088	0	(4,830)	0	0	2.500	2.000	FA	11,302	27,125	07/11/2016.	02/01/2028.
751622 ME 8	RAMSEY CO GENERAL OBLIGATION S2015B			2	1.A FE	915,498	106.509	958,581	900,000	906,300	0	(1,926)	0	0	3.250	3.010	FA	12,188	29,250	11/02/2015.	02/01/2031.
752147 GQ 5	RANCHO SANTIAGO CCD GO REF S2012			2	1.C FE	3,269,892	107.999	2,932,173	2,715,000	2,814,199	0	(57,455)	0	0	5.000	2.740	MS	45,250	135,750	03/01/2012.	09/01/2027.
763227 XY 6	RICHARDSON GO LTD S2019			2	1.A FE	961,633	108.689	1,059,718	975,000	962,884	0	743	0	0	2.875	2.990	FA	10,590	36,596	03/26/2019.	02/15/2034.
763261 Z3 1	RICHARDSON ISD GEN OBLIG REF S2017 (PSF)			2	1.A FE	2,133,620	114.362	2,287,240	2,000,000	2,086,520	0	(15,377)	0	0	4.000	3.080	FA	30,222	80,000	09/29/2017.	02/15/2036.
763261 4Y 7	RICHARDSON ISD GO TAXABLE REF S2020A				1.A FE	1,344,663	107.658	1,345,725	1,250,000	1,340,599	0	(4,063)	0	0	3.000	0.651	FA	5,313	0	10/15/2020.	02/15/2024.
763261 4Z 4	RICHARDSON ISD GO TAXABLE REF S2020A				1.A FE	1,094,190	109.654	1,096,540	1,000,000	1,091,115	0	(3,075)	0	0	3.000	0.751	FA	4,250	0	10/15/2020.	02/15/2025.
763261 5A 8	RICHARDSON ISD GO TAXABLE REF S2020A				1.A FE	685,063	111.220	689,564	620,000	683,361	0	(1,702)	0	0	3.000	0.951	FA	2,635	0	10/15/2020.	02/15/2026.
763261 5B 6	RICHARDSON ISD GO TAXABLE REF S2020A				1.A FE	1,676,760	112.630	1,689,450	1,500,000	1,672,896	0	(3,864)	0	0	3.000	1.051	FA	6,375	0	10/15/2020.	02/15/2027.
763261 5C 4	RICHARDSON ISD GO TAXABLE REF S2020A				1.A FE	737,081	113.462	748,849	660,000	735,654	0	(1,428)	0	0	3.000	1.309	FA	2,805	0	10/15/2020.	02/15/2028.
763261 5E 0	RICHARDSON ISD GO TAXABLE REF S2020A				1.A FE	2,255,020	114.462	2,289,240	2,000,000	2,251,405	0	(3,615)	0	0	3.000	1.519	FA	8,500	0	10/15/2020.	02/15/2030.
766243 XX 2	RIDGEWOOD GENERAL OBLIGATION S2020			2	1.A FE	598,758	101.246	607,476	600,000	598,786	0	28	0	0	1.875	1.890	FA	4,531	0	07/24/2020.	08/01/2036.
766243 XY 0	RIDGEWOOD GENERAL OBLIGATION S2020			2	1.A FE	600,196	100.844	610,106	605,000	600,293	0	97	0	0	1.875	1.930	FA	4,569	0	07/24/2020.	08/01/2037.
766243 XZ 7	RIDGEWOOD GENERAL OBLIGATION S2020			2	1.A FE	611,109	100.557	623,453	620,000	611,279	0	169	0	0	1.875	1.970	FA	4,682	0	07/24/2020.	08/01/2038.
766243 YA 1	RIDGEWOOD GENERAL OBLIGATION S2020			2	1.A FE	629,005	101.704	640,735	630,000	629,023	0	18	0	0	2.000	2.010	FA	5,075	0	07/24/2020.	08/01/2039.
766243 YB 9	RIDGEWOOD GENERAL OBLIGATION S2020			2	1.A FE	639,730	101.447	654,333	645,000	639,815	0	85	0	0	2.000	2.050	FA	5,196	0	07/24/2020.	08/01/2040.
766243 YC 7	RIDGEWOOD GENERAL OBLIGATION S2020			2	1.A FE	645,024	101.106	662,244	655,000	645,175	0	151	0	0	2.000	2.090	FA	5,276	0	07/24/2020.	08/01/2041.
770570 V8 9	ROBERTSON CO GENERAL OBLIGATION REF S14B			2	1.C FE	3,567,485	109.479	3,853,661	3,520,000	3,541,715	0	(4,562)	0	0	3.000	2.850	JD	8,800	105,600	11/19/2014.	06/01/2027.
770570 Z4 4	ROBERTSON CO GENERAL OBLIGATION REF S15			2	1.C FE	2,647,317	109.384	2,833,046	2,590,000	2,618,697	0	(6,002)	0	0	3.250	2.980	JD	7,015	84,175	11/10/2015.	06/01/2029.
771588 TC 4	ROCHESTER GENERAL OBLIGATION S2015A			2	1.A FE	3,004,671	110.078	3,197,766	2,905,000	2,951,161	0	(10,401)	0	0	3.750	3.330	FA	45,391	108,938	05/18/2015.	02/01/2032.
771588 UH 1	ROCHESTER GENERAL OBLIGATION S2017B			2	1.A FE	1,254,531	107.907	1,370,419	1,270,000	1,256,980	0	802	0	0	2.875	2.970	FA	15,214	36,513	10/17/2017.	02/01/2034.
771614 RX 4	ROCHESTER ISD #535 GO S2017B			2	1.C FE	351,528	110.274	391,473	355,000	352,147	0	192	0	0	3.000	3.080	FA	4,438	10,650	08/01/2017.	02/01/2033.
779240 JG 6	ROUND ROCK ISD GO S2015 (PSF)			2	1.A FE	3,011,891	114.239	3,124,437	2,735,000	2,866,792	0	(26,549)	0	0	4.000	2.870	FA	45,583	109,400	02/03/2015.	08/01/2032.
779240 KH 2	ROUND ROCK ISD GO S2016 (PSF)			2	1.A FE	4,143,535	120.214	4,111,319	3,420,000	3,791,145	0	(75,569)	0	0	5.000	2.480	FA	71,250	171,000	01/13/2016.	08/01/2032.

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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
779240 NW 6	ROUND ROCK ISD GO S2019A (PSF)			2	1.A FE	6,020,296	108.530	6,473,815	5,965,000	6,015,026	0	(5,137)	0	0	2.750	2.640	FA	68,349	102,068	11/20/2019.	08/01/2034.
779240 NW 6	ROUND ROCK ISD GO S2019A (PSF)	SD		2	1.A FE	8,109,484	108.530	8,720,386	8,035,000	8,102,386	0	(6,920)	0	0	2.750	2.640	FA	92,068	137,488	11/20/2019.	08/01/2034.
783244 HF 6	RUTHERFORD CO GENERAL OBLIGATION S2017			2	1.B FE	5,386,270	109.635	6,013,480	5,485,000	5,397,551	0	3,770	0	0	3.000	3.120	AO	41,138	164,550	11/08/2017.	04/01/2038.
787758 XB 2	SAINT CHARLES GENERAL OBLIG REF S2016B			2	1.B FE	1,079,087	125.755	1,075,205	855,000	990,717	0	(21,306)	0	0	5.000	2.130	JD	3,563	42,750	08/30/2016.	12/01/2029.
795676 RC 1	SALT LAKE CO GEN OBLIG S2013			2	1.A FE	1,510,983	107.472	1,542,223	1,435,000	1,453,310	0	(8,927)	0	0	4.000	3.320	JD	2,551	57,400	10/30/2013.	06/15/2027.
795676 RD 9	SALT LAKE CO GEN OBLIG S2013			2	1.A FE	1,556,265	107.472	1,606,706	1,495,000	1,509,836	0	(7,220)	0	0	4.000	3.470	JD	2,658	59,800	10/30/2013.	06/15/2028.
795676 RE 7	SALT LAKE CO GEN OBLIG S2013			2	1.A FE	1,602,801	107.472	1,671,190	1,555,000	1,566,622	0	(5,648)	0	0	4.000	3.600	JD	2,764	62,200	10/30/2013.	06/15/2029.
795676 RF 4	SALT LAKE CO GEN OBLIG S2013			2	1.A FE	1,654,652	107.472	1,741,046	1,620,000	1,628,456	0	(4,106)	0	0	4.000	3.720	JD	2,880	64,800	10/30/2013.	06/15/2030.
797272 LW 9	SAN DIEGO CCD GO REF S2012			2	1.A FE	5,836,000	107.597	5,379,850	5,000,000	5,145,552	0	(88,423)	0	0	5.000	3.100	FA	104,167	250,000	03/07/2012.	08/01/2029.
797508 GK 8	SAN DIEGUITO UHSD GO S2016C-2			2	1.C FE	434,069	118.732	433,372	365,000	405,009	0	(6,727)	0	0	4.000	1.920	FA	6,083	14,600	06/28/2016.	08/01/2030.
799038 ND 2	SAN MATEO CO CCD GO S2018			2	1.A FE	8,747,356	120.247	10,160,872	8,450,000	8,691,495	0	(26,977)	0	0	4.000	3.570	MS	112,667	338,000	10/31/2018.	09/01/2037.
799289 LJ 0	SAN RAFAEL CITY HIGH SCH DIST GO S2018B			2	1.C FE	1,708,648	111.659	1,954,033	1,750,000	1,712,550	0	1,653	0	0	3.250	3.420	FA	23,698	56,875	07/12/2018.	08/01/2037.
801283 GA 4	SANTA BARBARA CO CCD GO REF S2016			2	1.B FE	2,043,735	123.810	2,030,484	1,640,000	1,867,053	0	(37,648)	0	0	5.000	2.340	FA	34,167	82,000	01/12/2016.	08/01/2032.
801315 KT 8	SANTA BARBARA USD GO REF TXBL S2020A				1.C FE	350,000	102.283	357,991	350,000	350,000	0	0	0	0	1.603	1.603	FA	2,494	0	07/01/2020.	08/01/2028.
801315 KU 5	SANTA BARBARA USD GO REF TXBL S2020A				1.C FE	385,000	102.162	393,324	385,000	385,000	0	0	0	0	1.653	1.653	FA	2,828	0	07/01/2020.	08/01/2029.
801315 KV 3	SANTA BARBARA USD GO REF TXBL S2020A				1.C FE	600,000	102.016	612,096	600,000	600,000	0	0	0	0	1.703	1.703	FA	4,541	0	07/01/2020.	08/01/2030.
801315 KW 1	SANTA BARBARA USD GO REF TXBL S2020A			2	1.C FE	1,105,000	102.598	1,133,708	1,105,000	1,105,000	0	0	0	0	1.853	1.853	FA	9,100	0	07/01/2020.	08/01/2031.
801315 LB 6	SANTA BARBARA USD GO REF TXBL S2020A			2	1.C FE	1,870,000	103.713	1,939,433	1,870,000	1,870,011	0	11	0	0	2.652	2.652	FA	22,041	0	07/01/2020.	08/01/2038.
801686 SC 1	SANTA CLARITA CCD GO S2019			2	1.C FE	911,916	110.711	968,721	875,000	906,881	0	(3,780)	0	0	3.000	2.470	FA	10,938	24,208	08/08/2019.	08/01/2037.
801889 QT 6	SANTA FE CO GENERAL OBLIGATION S2018			2	1.A FE	1,021,163	110.175	1,123,785	1,020,000	1,020,843	0	(170)	0	0	3.500	3.480	JJ	17,850	35,700	10/23/2018.	07/01/2031.
802498 NW 1	SANTA MONICA-MALIBU USD GO REF S2015			2	1.B FE	1,888,889	112.910	2,049,317	1,815,000	1,852,777	0	(7,584)	0	0	3.500	3.010	FA	26,469	63,525	11/10/2015.	08/01/2029.
817409 N9 2	SEQUOIA UHSD GO (TXBL) S2020			2	1.A FE	3,000,000	107.518	3,225,540	3,000,000	3,000,000	0	0	0	0	2.263	2.263	JJ	33,945	23,384	01/31/2020.	07/01/2031.
817409 P5 8	SEQUOIA UHSD GO (TXBL) S2020			2	1.A FE	3,000,000	106.918	3,207,540	3,000,000	3,000,000	0	0	0	0	2.613	2.613	JJ	39,195	27,001	01/31/2020.	07/01/2035.
819649 M2 7	SHARON GENERAL OBLIGATION LTD S2020			2	1.C FE	5,959,849	104.872	6,334,269	6,040,000	5,963,428	0	3,579	0	0	2.250	2.350	FA	51,340	66,063	02/04/2020.	02/15/2036.
833119 YV 6	SNOHOMISH CO SD#2 EVERETT GO S2016			2	1.B FE	893,869	115.879	984,972	850,000	876,717	0	(4,430)	0	0	4.000	3.360	JD	2,833	34,000	11/15/2016.	12/01/2032.
833119 YZ 7	SNOHOMISH CO SD#2 EVERETT GO S2016			2	1.B FE	1,824,163	114.367	2,018,578	1,765,000	1,801,164	0	(5,956)	0	0	4.000	3.580	JD	5,883	70,600	11/15/2016.	12/01/2036.
833119 ZE 3	SNOHOMISH CO SD#2 EVERETT GO S2018			2	1.B FE	1,150,750	125.537	1,255,370	1,000,000	1,117,442	0	(15,009)	0	0	5.000	3.100	JD	4,167	50,000	09/11/2018.	12/01/2036.
848712 QQ 1	SPOKANE CO SD #81 SPOKANE GO S2017C	SD		2	1.B FE	5,389,000	118.887	5,944,350	5,000,000	5,281,300	0	(35,969)	0	0	4.000	3.090	JD	16,667	200,000	11/27/2017.	12/01/2035.
849254 UM 7	SPOTSYLVANIA CO GEN OBLIG REF S2015			2	1.A FE	1,137,114	110.251	1,234,811	1,120,000	1,127,972	0	(1,818)	0	0	3.500	3.310	JJ	18,076	39,200	07/28/2015.	01/15/2032.
849254 VZ 7	SPOTSYLVANIA CO GEN OBLIG S2017A			2	1.A FE	597,192	112.041	672,246	600,000	597,628	0	132	0	0	3.125	3.160	JJ	8,646	18,750	08/02/2017.	01/15/2035.
849254 WA 1	SPOTSYLVANIA CO GEN OBLIG S2017A			2	1.A FE	593,760	111.452	668,712	600,000	594,656	0	273	0	0	3.125	3.200	JJ	8,646	18,750	08/02/2017.	01/15/2036.
849476 RL 2	SPRING BRANCH ISD GO REF S2015B (PSF)			2	1.A FE	5,187,700	111.426	5,571,300	5,000,000	5,090,423	0	(20,276)	0	0	4.000	3.520	FA	83,333	200,000	10/05/2015.	02/01/2038.
787642 5N 3	ST CHARLES CO FRANCIS HOWELL SD GO S2020			2	1.C FE	4,138,913	111.772	4,191,450	3,750,000	4,122,778	0	(16,134)	0	0	3.000	1.530	MS	36,875	0	08/21/2020.	03/01/2035.
787642 5Q 6	ST CHARLES CO FRANCIS HOWELL SD GO S2020			2	1.C FE	3,548,860	102.058	3,572,030	3,500,000	3,546,834	0	(2,026)	0	0	2.000	1.800	MS	22,944	0	08/21/2020.	03/01/2037.
787642 5R 4	ST CHARLES CO FRANCIS HOWELL SD GO S2020			2	1.C FE	3,741,255	101.745	3,764,565	3,700,000	3,739,541	0	(1,714)	0	0	2.000	1.840	MS	24,256	0	08/21/2020.	03/01/2038.
791319 KH 8	ST LOUIS CO SD C-2 PARKWAY GO S2016			2	1.A FE	5,721,188	107.961	6,072,806	5,625,000	5,680,590	0	(10,002)	0	0	2.625	2.420	MS	49,219	147,656	09/28/2016.	03/01/2031.
792881 6R 0	ST PAUL GENERAL OBLIGATION REF S2017B			2	1.A FE	999,330	110.668	1,106,680	1,000,000	999,461	0	32	0	0	3.375	3.380	JD	2,813	33,750	03/08/2017.	12/01/2033.
864813 Q8 6	SUFFOLK GENERAL OBLIGATION REF S2016A			2	1.A FE	3,668,687	109.682	3,849,838	3,510,000	3,598,922	0	(16,355)	0	0	2.750	2.220	FA	40,219	96,525	07/14/2016.	02/01/2030.
879709 2S 1	TEMPE GENERAL OBLIGATION S2015A			2	1.A FE	2,645,648	111.615	2,918,732	2,615,000	2,630,081	0	(3,034)	0	0	3.750	3.610	JJ	49,031	98,063	05/12/2015.	07/01/2032.

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
879709 5H 2	TEMPE GENERAL OBLIGATION S2017		..	2	1.A	296,493	129.659	324,148	250,000	281,529	0	(4,355)	0	0	5.000	2.860	JJ	6,250	12,500	05/24/2017.	07/01/2037.
879709 5N 9	TEMPE GENERAL OBLIGATION S2017		..	2	1.A FE	509,967	124.890	537,027	430,000	484,230	0	(7,490)	0	0	5.000	2.860	JJ	10,750	21,500	05/24/2017.	07/01/2037.
885718 JW 7	THREE RIVERS PARK DISTRICT GO S2015B		..	2	1.A FE	616,591	107.963	636,982	590,000	600,757	0	(3,309)	0	0	3.250	2.630	FA	7,990	19,175	11/19/2015.	02/01/2028.
886155 NL 0	THURSTON CO SD #33 TUMWATER GO S2016		..	2	1.A FE	930,181	117.098	971,913	830,000	889,645	0	(10,140)	0	0	4.000	2.570	JD	2,767	33,200	10/19/2016.	12/01/2029.
89453P VV 8	TRAVIS CO ROAD GENERAL OBLIGATION S2016		..	2	1.A FE	1,330,270	108.367	1,430,444	1,320,000	1,325,717	0	(1,031)	0	0	2.500	2.410	MS	11,000	33,000	04/19/2016.	03/01/2029.
915506 MJ 5	UPPER ARLINGTON CITY SCH DIST GO S2017A		..	2	1.B FE	1,864,993	117.797	2,061,448	1,750,000	1,835,104	0	(10,830)	0	0	4.000	3.210	JD	5,833	70,000	01/31/2018.	12/01/2035.
927734 ZM 8	VIRGINIA BEACH GENERAL OBLIG S2014A		..	2	1.A FE	2,455,443	111.850	2,566,958	2,295,000	2,353,995	0	(16,545)	0	0	4.000	3.180	MN	15,300	91,800	04/08/2014.	05/01/2029.
927734 B3 6	VIRGINIA BEACH GENERAL OBLIGATION S2015A		..	2	1.A FE	2,196,998	109.665	2,324,898	2,120,000	2,155,337	0	(7,848)	0	0	3.500	3.070	MS	24,733	74,200	04/07/2015.	03/01/2032.
927734 B3 6	VIRGINIA BEACH GENERAL OBLIGATION S2015A	SD	..	2	1.A FE	461,162	109.665	488,009	445,000	452,418	0	(1,647)	0	0	3.500	3.070	MS	5,192	15,575	04/07/2015.	03/01/2032.
930863 5S 0	WAKE CO GENERAL OBLIGATION S2014		..	2	1.A FE	1,359,313	108.391	1,441,600	1,330,000	1,341,823	0	(3,000)	0	0	3.500	3.240	MS	15,517	46,550	08/19/2014.	09/01/2034.
930863 5S 0	WAKE CO GENERAL OBLIGATION S2014	SD	..	2	1.A FE	6,990,754	108.391	7,413,944	6,840,000	6,900,805	0	(15,431)	0	0	3.500	3.240	MS	79,800	239,400	08/19/2014.	09/01/2034.
932712 QX 3	WALNUT CREEK SCHOOL DIST GO S2019B		..	2	1.C FE	1,242,398	108.016	1,361,002	1,260,000	1,243,348	0	606	0	0	3.000	3.090	MS	12,600	37,800	05/21/2019.	09/01/2040.
938718 D8 3	WASHINGTON CO SD SAINT GEORGE GO REF S16		..	2	1.A FE	3,035,550	109.523	3,230,929	2,950,000	2,996,627	0	(8,321)	0	0	3.000	2.670	MS	29,500	88,500	01/12/2016.	03/01/2031.
943198 GT 2	WAUPACA CO GENERAL OBLIGATION S2018A		..	2	1.C FE	1,160,000	111.849	1,297,448	1,160,000	1,160,000	0	0	0	0	3.750	3.750	MS	14,500	43,500	09/18/2018.	03/01/2037.
94766P HL 8	WEBER SCH DIST GENERAL OBLIG S2018		..	2	1.A FE	1,543,754	111.653	1,730,622	1,550,000	1,544,804	0	370	0	0	3.125	3.160	JD	2,153	48,438	02/22/2018.	06/15/2032.
94766P JJ 1	WEBER SCH DIST GENERAL OBLIG S2018B		..	2	1.A FE	1,978,060	114.277	2,285,540	2,000,000	1,979,739	0	802	0	0	3.750	3.830	JD	3,333	75,000	10/30/2018.	06/15/2038.
961165 5C 7	WESTON GENERAL OBLIGATION REF S2016		..	2	1.A FE	274,841	105.470	290,043	275,000	274,887	0	11	0	0	2.375	2.380	JD	544	6,531	10/11/2016.	12/01/2029.
961301 K6 4	WESTPORT GENERAL OBLIGATION S2020		..	2	1.A FE	1,707,804	103.080	1,783,284	1,730,000	1,708,345	0	541	0	0	2.375	2.460	MN	5,250	19,174	05/13/2020.	05/15/2039.
961301 K7 2	WESTPORT GENERAL OBLIGATION S2020		..	2	1.A FE	1,730,000	103.522	1,790,931	1,730,000	1,730,000	0	0	0	0	2.500	2.500	MN	5,526	20,183	05/13/2020.	05/15/2040.
969872 ER 7	WILLIAMSON CO GENERAL OBLIG S2015B		..	2	1.A FE	1,750,694	110.867	1,862,566	1,680,000	1,714,107	0	(7,478)	0	0	3.250	2.740	AO	13,650	54,600	10/20/2015.	04/01/2029.
969872 JL 5	WILLIAMSON CO GENERAL OBLIG S2016B		..	2	1.A FE	1,423,333	114.092	1,625,811	1,425,000	1,423,720	0	100	0	0	3.250	3.260	AO	11,578	46,313	11/15/2016.	04/01/2031.
969872 KJ 8	WILLIAMSON CO GENERAL OBLIG S2016C		..	2	1.A FE	2,114,391	113.700	2,438,865	2,145,000	2,120,504	0	1,573	0	0	3.375	3.490	AO	18,098	72,394	11/15/2016.	04/01/2033.
969887 R4 2	WILLIAMSON CO GO ROAD S2014		..	2	1.A FE	888,322	111.813	972,773	870,000	876,578	0	(1,960)	0	0	4.000	3.740	FA	13,147	34,800	04/10/2014.	02/15/2037.
969887 R4 2	WILLIAMSON CO GO ROAD S2014	SD	..	2	1.A FE	5,105,300	111.813	5,590,650	5,000,000	5,037,804	0	(11,263)	0	0	4.000	3.740	FA	75,556	200,000	04/10/2014.	02/15/2037.
97217P KK 4	WILSON CO GENERAL OBLIGATION S2016		..	2	1.B FE	3,642,939	110.513	3,923,212	3,550,000	3,601,716	0	(9,067)	0	0	3.000	2.700	AO	26,625	106,500	03/15/2016.	04/01/2030.
97217P PR 4	WILSON CO GENERAL OBLIGATION S2018		..	2	1.B FE	7,873,779	114.973	9,146,102	7,955,000	7,879,235	0	2,613	0	0	3.750	3.820	AO	74,578	298,313	09/19/2018.	04/01/2040.
973024 F3 1	WINCHESTER GENERAL OBLIGATION S2015		..	2	1.A FE	2,298,486	113.628	2,465,728	2,170,000	2,233,041	0	(12,792)	0	0	4.000	3.300	JJ	43,400	86,800	06/24/2015.	07/01/2034.
973126 SZ 9	WINCHESTER GENERAL OBLIGATION S2017		..	2	1.A FE	1,833,391	120.502	1,964,183	1,630,000	1,769,847	0	(18,990)	0	0	4.000	2.590	MS	21,733	65,200	06/29/2017.	09/01/2031.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations		XXX	XXX	XXX	XXX	814,450,496	XXX	867,250,761	774,000,000	799,286,779	0	(3,535,278)	0	0	XXX	XXX	XXX	7,316,800	23,651,218	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions		XXX	XXX	XXX	XXX	814,450,496	XXX	867,250,761	774,000,000	799,286,779	0	(3,535,278)	0	0	XXX	XXX	XXX	7,316,800	23,651,218	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																					
01354P FL 3	ALBUQUERQUE GROSS RECEIPTS TAX S2015A		..	2	1.B FE	1,309,857	119.464	1,367,863	1,145,000	1,225,288	0	(16,288)	0	0	5.000	3.310	JJ	28,625	57,250	05/07/2015.	07/01/2034.
05053* AA 3	AUBURN HSG DEV CORP S79		..		5.B GI	27,041	101.926	27,561	27,041	27,040	0	(0)	0	0	7.400	7.515	MON	89	2,001	12/29/1993.	04/15/2021.
079563 QD 7	BELLINGHAM WATER & SEWER REF REV S2020		..		1.C FE	536,036	136.839	547,356	400,000	536,036	0	0	0	0	5.000	1.420	FA	0	0	08/26/2020.	08/01/2031.
079563 QE 5	BELLINGHAM WATER & SEWER REF REV S2020		..	2	1.C FE	551,481	135.958	564,226	415,000	551,481	0	0	0	0	5.000	1.520	FA	0	0	08/26/2020.	08/01/2032.
079563 QF 2	BELLINGHAM WATER & SEWER REF REV S2020		..	2	1.C FE	686,390	135.209	703,087	520,000	686,390	0	0	0	0	5.000	1.600	FA	0	0	08/26/2020.	08/01/2033.
079563 QG 0	BELLINGHAM WATER & SEWER REF REV S2020		..	2	1.C FE	729,520	134.830	748,307	555,000	729,520	0	0	0	0	5.000	1.650	FA	0	0	08/26/2020.	08/01/2034.
079563 QH 8	BELLINGHAM WATER & SEWER REF REV S2020		..	2	1.C FE	680,659	134.437	699,072	520,000	680,659	0	0	0	0	5.000	1.700	FA	0	0	08/26/2020.	08/01/2035.
079563 QJ 4	BELLINGHAM WATER & SEWER REF REV S2020		..	2	1.C FE	796,459	133.920	816,912	610,000	796,459	0	0	0	0	5.000	1.730	FA	0	0	08/26/2020.	08/01/2036.
079563 QK 1	BELLINGHAM WATER & SEWER REF REV S2020		..	2	1.C FE	787,293	133.465	807,463	605,000	787,293	0	0	0	0	5.000	1.770	FA	0	0	08/26/2020.	08/01/2037.

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
079563	QL	9	BELLINGHAM WATER & SEWER REF REV S2020		..	2	1.C FE	661,450	133.060	678,606	510,000	661,450	0	0	0	0	5.000	1.810	FA	0	0	08/26/2020.	08/01/2038.
079563	QM	7	BELLINGHAM WATER & SEWER REF REV S2020		..	2	1.C FE	698,020	132.723	716,704	540,000	698,020	0	0	0	0	5.000	1.850	FA	0	0	08/26/2020.	08/01/2039.
079563	QN	5	BELLINGHAM WATER & SEWER REF REV S2020		..	2	1.C FE	708,576	132.365	728,008	550,000	708,576	0	0	0	0	5.000	1.890	FA	0	0	08/26/2020.	08/01/2040.
079563	QP	0	BELLINGHAM WATER & SEWER REF REV S2020		..	2	1.C FE	738,927	131.891	758,373	575,000	738,927	0	0	0	0	5.000	1.920	FA	0	0	08/26/2020.	08/01/2041.
10146H	LB	0	BOULDER CO WATER & SEWER REV S2016		..	2	1.B FE	2,003,606	106.394	2,074,683	1,950,000	1,976,077	0	(6,283)	0	0	2.750	2.390	JD	4,469	53,625	05/03/2016.	12/01/2031.
147056	GZ	2	CARY COMBINED ENTERPRISE SYS REF S2017B		..	2	1.A FE	2,559,697	119.621	2,793,150	2,335,000	2,497,903	0	(21,004)	0	0	4.000	2.880	JD	7,783	93,400	12/14/2017.	12/01/2035.
147056	EH	4	CARY COMBINED ENTERPRISE SYS REV REF S15		..	2	1.A FE	1,980,182	111.156	2,150,869	1,935,000	1,957,659	0	(4,193)	0	0	3.500	3.240	JD	5,644	67,725	02/25/2015.	12/01/2034.
160429	VU	7	CHARLESTON WATERWORKS & SEWER REF S2016B		..	2	1.A FE	787,542	108.033	821,051	760,000	776,920	0	(2,597)	0	0	2.750	2.350	JJ	10,450	20,900	08/24/2016.	01/01/2032.
160429	VU	7	CHARLESTON WATERWORKS & SEWER REF S2016B	SD	..	2	1.A FE	5,828,850	108.033	6,076,856	5,625,000	5,750,231	0	(19,218)	0	0	2.750	2.350	JJ	77,344	154,688	08/24/2016.	01/01/2032.
172311	PW	6	CINCINNATI WATER SYS REV TXBL REF S2020A		..		1.A FE	460,000	102.931	473,483	460,000	460,000	0	0	0	0	1.643	1.643	JD	630	3,170	06/18/2020.	12/01/2029.
172311	PX	4	CINCINNATI WATER SYS REV TXBL REF S2020A		..		1.A FE	825,000	103.251	851,821	825,000	825,000	0	0	0	0	1.693	1.693	JD	1,164	5,858	06/18/2020.	12/01/2030.
172311	PY	2	CINCINNATI WATER SYS REV TXBL REF S2020A		..	2	1.A FE	1,105,000	103.311	1,141,587	1,105,000	1,105,000	0	0	0	0	1.793	1.793	JD	1,651	8,310	06/18/2020.	12/01/2031.
172311	PZ	9	CINCINNATI WATER SYS REV TXBL REF S2020A		..	2	1.A FE	1,015,000	103.413	1,049,642	1,015,000	1,015,000	0	0	0	0	1.893	1.893	JD	1,601	8,059	06/18/2020.	12/01/2032.
172311	JV	5	CINCINNATI WATER SYSTEM REV S2012A		..	2	1.A FE	3,452,910	104.406	3,132,180	3,000,000	3,049,954	0	(52,978)	0	0	5.000	3.140	JD	12,500	150,000	06/06/2012.	12/01/2033.
196632	ZY	2	COLORADO SPRINGS UTILITIES REV REF S17A2		..	2	1.C FE	1,201,690	126.146	1,261,460	1,000,000	1,142,679	0	(18,653)	0	0	5.000	2.710	MN	6,389	50,000	09/14/2017.	11/15/2036.
196797	W5	9	COLORADO WTR RES PWR DEV AUTH REV S2018		..	2	1.A FE	434,284	116.331	511,856	440,000	434,996	0	338	0	0	3.500	3.620	MS	5,133	15,400	11/01/2018.	09/01/2032.
19679P	JX	3	COLORADO WTR RES PWR DEV AUTH S16B		..	2	1.A FE	531,124	109.552	580,626	530,000	530,684	0	(112)	0	0	2.625	2.600	MS	4,638	13,913	11/03/2016.	09/01/2029.
19679P	KE	3	COLORADO WTR RES PWR DEV AUTH S16B		..	2	1.A FE	439,086	107.834	479,861	445,000	439,918	0	210	0	0	3.125	3.210	MS	4,635	13,906	11/03/2016.	09/01/2038.
19679E	RX	9	COLORADO WTR RES PWR DEV AUTH S17A		..	2	1.A FE	538,177	109.636	597,516	545,000	539,383	0	396	0	0	2.875	2.980	MS	5,223	15,669	11/03/2017.	09/01/2032.
198504	WN	8	COLUMBIA WATERWORKS & SEWER SYS REF S16B		..	2	1.B FE	844,360	118.613	937,043	790,000	824,668	0	(5,088)	0	0	4.000	3.200	FA	13,167	31,600	11/16/2016.	02/01/2030.
20775Y	CQ	7	CONNECTICUT REVOLVING GREEN BONDS S15A	SD	..	2	1.A FE	8,928,975	118.879	8,915,925	7,500,000	8,153,614	0	(146,095)	0	0	5.000	2.770	MS	125,000	375,000	04/22/2015.	03/01/2030.
24916P	GM	3	DENVER CITY & CO WTR COMMRS REV S2017B		..	2	1.A FE	4,327,431	112.631	4,910,712	4,360,000	4,331,363	0	1,139	0	0	3.500	3.550	MS	44,932	152,600	05/12/2017.	09/15/2038.
24916T	DW	6	DENVER CITY & CO WTR COMMRS S2016A		..	2	1.A FE	2,578,511	110.776	2,719,551	2,455,000	2,526,593	0	(11,707)	0	0	2.625	2.080	MS	18,975	64,444	05/10/2016.	09/15/2028.
27149T	BE	0	EAST CENTRAL REGL WASTEWATER REV REF S17		..	2	1.B FE	5,364,893	124.568	5,537,048	4,445,000	5,104,333	0	(88,324)	0	0	5.000	2.590	AO	55,563	222,250	12/08/2017.	10/01/2037.
27149T	AK	7	EAST CENTRAL REGL WASTEWATER REV S2014		..	2	1.B FE	1,480,536	117.830	1,478,767	1,255,000	1,348,416	0	(23,273)	0	0	5.000	2.890	AO	15,688	62,750	10/28/2014.	10/01/2032.
27149T	AP	6	EAST CENTRAL REGL WASTEWATER REV S2014		..	2	1.B FE	1,490,613	118.760	1,484,500	1,250,000	1,349,913	0	(24,839)	0	0	5.250	2.980	AO	16,406	65,625	10/28/2014.	10/01/2036.
298245	JZ	5	EUGENE WATER REVENUE UTIL SYS REF S2016		..	2	1.C FE	445,700	114.861	459,444	400,000	426,562	0	(4,351)	0	0	4.000	2.710	FA	6,667	16,000	04/26/2016.	08/01/2035.
382512	ET	4	GOODYEAR PUB IMPT CORP FACS REF S2016B		..	2	1.C FE	1,996,656	123.822	1,981,152	1,600,000	1,835,350	0	(39,896)	0	0	5.000	2.150	JJ	40,000	80,000	09/29/2016.	07/01/2029.
395468	MD	0	GREENSBORO ENTERPRISE SYS REV REF S2020		..	2	1.A FE	1,362,921	115.289	1,429,584	1,240,000	1,357,089	0	(5,832)	0	0	3.000	1.900	JD	3,100	16,120	06/05/2020.	06/01/2036.
414005	VK	1	HARRIS CO SR LIEN TOLL REF S2015B		..	2	1.C FE	1,181,970	119.824	1,198,240	1,000,000	1,092,916	0	(18,564)	0	0	5.000	2.840	FA	18,889	50,000	10/29/2015.	08/15/2030.
426170	ND	4	HENRICO CO WTR & SWR REF S2016		..	2	1.A FE	1,968,214	122.512	1,954,066	1,595,000	1,807,372	0	(36,989)	0	0	5.000	2.330	MN	13,292	79,750	05/17/2016.	05/01/2038.
429749	FR	0	HIGH POINT COMB ENTERPRISE REV REF S16		..	2	1.B FE	1,668,798	119.384	1,737,037	1,455,000	1,585,948	0	(20,724)	0	0	4.000	2.340	MN	9,700	58,200	10/20/2016.	11/01/2029.
438689	JG	7	HONOLULU WATER SUPPLY WTR SYS REF S2014A		..	2	1.C FE	2,615,275	109.017	2,725,425	2,500,000	2,546,622	0	(12,333)	0	0	4.000	3.430	JJ	50,000	100,000	11/20/2014.	07/01/2034.
45203H	B6	8	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S14A		..	2	1.C FE	6,813,840	113.613	6,816,780	6,000,000	6,337,331	0	(83,077)	0	0	5.000	3.390	AO	75,000	300,000	09/24/2014.	10/01/2038.
45204E	JR	0	ILLINOIS FIN AUTH REV CLEAN WTR REV S16		..	2	1.A FE	2,526,525	114.167	2,568,758	2,250,000	2,406,613	0	(29,046)	0	0	4.000	2.510	JJ	45,000	90,000	08/30/2016.	07/01/2034.
45204E	KL	1	ILLINOIS FIN AUTH REV CLEAN WTR REV S16		..	2	1.A FE	3,559,593	114.219	3,620,742	3,170,000	3,390,650	0	(40,923)	0	0	4.000	2.510	JJ	63,400	126,800	08/30/2016.	01/01/2034.
759911	WE	6	ILLINOIS REGL TRANS AUTH S2003B (MBIA)		..		1.C FE	1,107,980	102.151	1,021,510	1,000,000	1,003,515	0	(8,390)	0	0	5.500	4.620	JD	4,583	55,000	01/08/2003.	06/01/2021.
759911	WF	3	ILLINOIS REGL TRANS AUTH S2003B (MBIA)		..		1.C FE	1,103,520	107.273	1,072,730	1,000,000	1,011,071	0	(7,418)	0	0	5.500	4.680	JD	4,583	55,000	01/08/2003.	06/01/2022.
45506D	J6	3	INDIANA FINANCE AUTH GREEN BOND REF S17C		..	2	1.A FE	2,914,529	129.702	3,060,967	2,360,000	2,757,464	0	(50,902)	0	0	5.000	2.400	FA	49,167	118,000	10/12/2017.	02/01/2031.
45506D	YS	8	INDIANA FINANCE AUTH REV GREEN BOND S16D		..	2	1.A FE	5,022,760	124.001	4,960,040	4,000,000	4,607,923	0	(101,600)	0	0	5.000	2.100	FA	83,333	200,000	09/22/2016.	08/01/2031.

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
455168 AR 5	INDIANA UNIV REV STUDENT FEE REF S15W-1		..	2	1.A FE	3,926,453	111.027	4,008,075	3,610,000	3,739,172	0	(33,721)	0	0	4.000	2.940	FA	60,167	144,400	12/10/2014.	08/01/2030.
46613P 7A 8	JEA WATER & SEWER SYS REF S2012A		..	2	1.A	3,450,696	101.163	3,120,879	3,085,000	3,096,367	0	(45,722)	0	0	5.000	3.470	AO	38,563	154,250	01/24/2012.	10/01/2032.
46613P 7G 5	JEA WATER & SEWER SYS REF S2012A		..	2	1.A	2,401,790	101.163	2,185,121	2,160,000	2,167,524	0	(30,323)	0	0	5.000	3.550	AO	27,000	108,000	01/24/2012.	10/01/2033.
46613P 7W 0	JEA WATER & SEWER SYS REF S2012A		..	2	1.C FE	2,142,004	101.031	1,934,744	1,915,000	1,922,056	0	(28,382)	0	0	5.000	3.470	AO	23,938	95,750	01/24/2012.	10/01/2032.
46613P 8C 3	JEA WATER & SEWER SYS REF S2012A		..	2	1.C FE	1,490,000	101.023	1,353,708	1,340,000	1,344,667	0	(18,812)	0	0	5.000	3.550	AO	16,750	67,000	01/24/2012.	10/01/2033.
485116 YZ 4	KANSAS CITY WATER REV S2020A		..	2	1.C FE	753,689	126.680	779,082	615,000	747,330	0	(6,359)	0	0	4.000	1.640	JD	2,050	10,728	06/11/2020.	12/01/2036.
485116 ZA 8	KANSAS CITY WATER REV S2020A		..	2	1.C FE	707,687	126.497	733,683	580,000	701,848	0	(5,839)	0	0	4.000	1.690	JD	1,933	10,118	06/11/2020.	12/01/2037.
485116 ZB 6	KANSAS CITY WATER REV S2020A		..	2	1.C FE	1,215,880	126.326	1,263,260	1,000,000	1,206,030	0	(9,850)	0	0	4.000	1.730	JD	3,333	17,444	06/11/2020.	12/01/2038.
485116 ZC 4	KANSAS CITY WATER REV S2020A		..	2	1.C FE	1,211,630	126.253	1,262,530	1,000,000	1,201,992	0	(9,638)	0	0	4.000	1.770	JD	3,333	17,444	06/11/2020.	12/01/2039.
485116 ZD 2	KANSAS CITY WATER REV S2020A		..	2	1.C FE	784,810	125.874	818,181	650,000	778,681	0	(6,129)	0	0	4.000	1.810	JD	2,167	11,339	06/11/2020.	12/01/2040.
485116 ZE 0	KANSAS CITY WATER REV S2020A		..	2	1.C FE	1,143,021	125.382	1,191,129	950,000	1,134,267	0	(8,754)	0	0	4.000	1.850	JD	3,167	16,572	06/11/2020.	12/01/2041.
485116 ZF 7	KANSAS CITY WATER REV S2020A		..	2	1.C FE	1,198,980	124.968	1,249,680	1,000,000	1,189,975	0	(9,005)	0	0	4.000	1.890	JD	3,333	17,444	06/11/2020.	12/01/2042.
485424 PM 1	KANSAS DEPT TRANS HWY S2012C	SD	..	2	1.C FE	2,841,025	105.753	2,643,825	2,500,000	2,564,325	0	(37,417)	0	0	4.000	2.414	MS	33,333	100,000	12/06/2012.	09/01/2032.
495289 8P 8	KING CO SEWER REV REF S2017		..	2	1.B FE	2,608,540	124.961	2,749,142	2,200,000	2,490,001	0	(40,190)	0	0	5.000	2.770	JJ	55,000	110,000	12/05/2017.	07/01/2037.
534272 H9 3	LINCOLN ELECTRIC SYSTEM REV REF S2012		..	2	1.C FE	339,651	107.860	323,580	300,000	308,388	0	(4,828)	0	0	5.000	3.260	MS	5,000	15,000	11/06/2013.	09/01/2026.
534272 H9 3	LINCOLN ELECTRIC SYSTEM REV REF S2012	SD	..	2	1.C FE	2,264,340	107.860	2,157,200	2,000,000	2,055,920	0	(32,185)	0	0	5.000	3.260	MS	33,333	100,000	11/06/2013.	09/01/2026.
56042R RS 3	MAINE HIGHER FAC AUTH (BOWDOIN CLG)S2018		..	2	1.C FE	1,014,253	127.420	1,134,038	890,000	990,424	0	(11,627)	0	0	5.000	3.290	JJ	22,250	44,500	10/26/2018.	07/01/2034.
560551 ME 0	MAINE TURNPIKE AUTH REV REF S2012B		..	2	1.D FE	1,171,709	105.845	1,063,742	1,005,000	1,033,075	0	(18,014)	0	0	5.000	3.080	JJ	25,125	50,250	05/11/2012.	07/01/2031.
560551 PZ 0	MAINE TURNPIKE AUTH REV S2018		..	2	1.D FE	2,379,180	125.720	2,514,400	2,000,000	2,284,172	0	(33,491)	0	0	5.000	2.880	JJ	50,000	100,000	01/25/2018.	07/01/2036.
561851 JP 2	MANATEE CO PUBLIC UTILITIES REF S2017		..	2	1.B FE	1,637,970	117.360	1,760,400	1,500,000	1,599,492	0	(13,165)	0	0	4.000	2.910	AO	15,000	60,000	12/15/2017.	10/01/2034.
561851 KJ 4	MANATEE CO PUBLIC UTILITIES REV S2018		..	2	1.B FE	3,063,746	114.847	3,531,545	3,075,000	3,064,502	0	380	0	0	3.625	3.650	AO	27,867	111,469	09/07/2018.	10/01/2039.
575579 ZE 0	MASSACHUSETTS BAY TRANS AUTH SR REF S15B		..	2	1.C FE	1,051,780	113.003	1,130,030	1,000,000	1,026,102	0	(5,286)	0	0	4.000	3.370	JJ	20,000	40,000	10/01/2015.	07/01/2035.
575579 ZE 0	MASSACHUSETTS BAY TRANS AUTH SR REF S15B	SD	..	2	1.C FE	4,207,120	113.003	4,520,120	4,000,000	4,104,408	0	(21,146)	0	0	4.000	3.370	JJ	80,000	160,000	10/01/2015.	07/01/2035.
575829 AT 3	MASSACHUSETTS CLEAN WATER TRUST S2015-18	SD	..	2	1.A FE	7,097,820	113.305	6,798,300	6,000,000	6,403,675	0	(123,932)	0	0	5.000	2.710	FA	125,000	300,000	12/10/2014.	02/01/2033.
575829 CC 8	MASSACHUSETTS CLEAN WATER TRUST S2016-19		..	2	1.A FE	5,763,472	115.668	6,014,736	5,200,000	5,506,304	0	(55,428)	0	0	4.000	2.750	FA	86,667	208,000	01/27/2016.	02/01/2033.
57583R 5Q 4	MASSACHUSETTS DEV FIN AGY (HARVARD) S10B		..	2	1.A FE	3,311,490	100.373	3,011,190	3,000,000	3,002,897	0	(36,368)	0	0	5.250	4.000	FA	65,625	157,500	11/09/2010.	02/01/2034.
57584X XY 2	MASSACHUSETTS DEV FIN AGY (HARVARD) S16A		..	2	1.A FE	1,894,740	124.651	1,869,765	1,500,000	1,733,967	0	(39,550)	0	0	5.000	2.010	JJ	34,583	75,000	10/05/2016.	07/15/2030.
57584X XY 2	MASSACHUSETTS DEV FIN AGY (HARVARD) S16A	SD	..	2	1.A FE	13,894,760	124.651	13,711,610	11,000,000	12,715,756	0	(290,032)	0	0	5.000	2.010	JJ	253,611	550,000	10/05/2016.	07/15/2030.
57584Y EM 7	MASSACHUSETTS DEV FIN AGY(WELLESLEY)S18L		..	2	1.B FE	4,324,585	118.861	4,855,472	4,085,000	4,268,088	0	(21,171)	0	0	4.000	3.320	JJ	81,700	163,400	03/09/2018.	07/01/2036.
57585K 3F 3	MASSACHUSETTS H/E INST TECH S2003L		..		1.A FE	5,973,550	112.181	5,609,050	5,000,000	5,218,263	0	(82,612)	0	0	5.000	3.170	JJ	125,000	250,000	05/26/2010.	07/01/2023.
576051 JY 3	MASSACHUSETTS WATER RES AUTH S2014D		..	2	1.B FE	2,097,303	116.264	2,069,499	1,780,000	1,907,563	0	(33,339)	0	0	5.000	2.880	FA	37,083	89,000	11/06/2014.	08/01/2030.
576051 JZ 0	MASSACHUSETTS WATER RES AUTH S2014D		..	2	1.B FE	2,576,118	116.020	2,546,639	2,195,000	2,348,439	0	(40,057)	0	0	5.000	2.930	FA	45,729	109,750	11/06/2014.	08/01/2031.
585395 2J 4	MELBOURNE WATER & SEWER REF S2016A		..	2	1.C FE	713,679	121.989	725,835	595,000	661,236	0	(11,594)	0	0	5.000	2.710	AO	7,438	29,750	03/15/2016.	10/01/2033.
641480 KS 6	NEVADA HIGHWAY IMPT REV S2020A		..	2	1.B FE	5,366,612	100.401	5,431,694	5,410,000	5,367,196	0	584	0	0	1.875	1.930	JD	25,923	0	09/10/2020.	12/01/2037.
641480 KT 4	NEVADA HIGHWAY IMPT REV S2020A		..	2	1.B FE	5,435,198	100.075	5,519,136	5,515,000	5,436,195	0	998	0	0	1.875	1.970	JD	26,426	0	09/10/2020.	12/01/2038.
641480 KU 1	NEVADA HIGHWAY IMPT REV S2020A		..	2	1.B FE	5,602,128	100.958	5,673,840	5,620,000	5,602,362	0	234	0	0	2.000	2.020	JD	28,724	0	09/10/2020.	12/01/2039.
64465P 5U 8	NEW HAMPSHIRE MUNI BOND BANK S2019A		..	2	1.B FE	478,301	112.925	542,040	480,000	478,463	0	92	0	0	3.250	3.280	FA	5,893	15,600	01/09/2019.	02/15/2034.
646065 Z2 1	NEW JERSEY EDL FACS (PRINCETON UNIV)S11B		..	2	1.A FE	2,005,140	101.555	2,031,100	2,000,000	2,000,402	0	(778)	0	0	4.375	4.334	JJ	43,750	87,500	12/10/2013.	07/01/2041.
646065 7Y 2	NEW JERSEY EDL FACS (PRINCETON UNIV)S14A		..	2	1.A FE	5,195,050	111.934	5,596,700	5,000,000	5,073,444	0	(19,375)	0	0	4.000	3.550	JJ	100,000	200,000	01/08/2014.	07/01/2029.
646066 HP 8	NEW JERSEY EDL FACS (PRINCETON UNIV)S15A		..	2	1.A FE	2,287,353	119.165	2,246,260	1,885,000	2,076,796	0	(39,688)	0	0	5.000	2.590	JJ	47,125	94,250	04/15/2015.	07/01/2033.

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
646066 RK 8	NEW JERSEY EDL FACS (PRINCETON UNIV)S16A			2	1.A FE	6,485,820	125.191	6,403,520	5,115,000	5,887,438	0	(131,240)	0	0	5.000	2.080	JJ	127,875	255,750	03/09/2016.	07/01/2028.
64580C GG 6	NEW JERSEY ENVR INFRA GREEN BOND S20A1			2	1.A FE	1,448,314	105.495	1,545,502	1,465,000	1,449,009	0	696	0	0	2.250	2.350	MS	10,988	9,889	04/23/2020.	09/01/2033.
64579S BG 9	NEW JERSEY ENVR INFRA TRUST REV S17 A-2			2	1.A FE	1,033,789	109.032	1,128,481	1,035,000	1,034,028	0	76	0	0	2.750	2.760	MS	9,488	28,463	11/08/2017.	09/01/2031.
64580C AT 4	NEW JERSEY ENVR INFRA TRUST REV S18 A-1			2	1.A FE	981,631	111.955	1,102,757	985,000	981,997	0	142	0	0	3.375	3.400	MS	11,081	33,244	05/08/2018.	09/01/2036.
64711N D4 4	NEW MEXICO FIN AUTH SR LIEN S2016A			2	1.B FE	754,225	108.831	789,025	725,000	739,878	0	(3,108)	0	0	3.500	3.000	JD	2,115	25,375	01/28/2016.	06/01/2035.
65887P UJ 2	NORTH DAKOTA PUB FIN AUTH REV S2018A			2	1.A FE	9,559,866	129.708	10,486,892	8,085,000	9,231,424	0	(129,963)	0	0	5.000	2.940	AO	101,063	404,250	05/15/2018.	10/01/2034.
662835 VW 4	NORTH TEXAS WATER REGL WSTWTR REF S2016			2	1.C FE	2,070,779	123.042	2,017,889	1,640,000	1,891,356	0	(43,518)	0	0	5.000	2.000	JD	6,833	82,000	08/25/2016.	06/01/2031.
662842 LV 3	NORTH TEXAS WATER UPPER EAST FORK REFS16			2	1.B FE	954,506	122.327	935,802	765,000	875,904	0	(19,109)	0	0	5.000	2.150	JD	3,188	38,250	08/25/2016.	06/01/2034.
662842 PK 3	NORTH TEXAS WATER UPPER EAST FORK S2018			2	1.B FE	4,069,611	116.576	4,773,787	4,095,000	4,072,334	0	987	0	0	3.625	3.670	JD	12,370	148,444	02/23/2018.	06/01/2037.
679111 ZJ 6	OKLAHOMA TURNPIKE AUTH REV S2018A			2	1.D FE	3,359,112	114.765	3,844,628	3,350,000	3,357,094	0	(1,028)	0	0	4.000	3.960	JJ	67,000	134,000	10/18/2018.	01/01/2039.
67919P JL 8	OKLAHOMA WATER RES BRD MASTER TR S2012B	SD		2	1.A FE	6,622,620	104.776	6,286,560	6,000,000	6,092,076	0	(71,597)	0	0	4.000	2.740	AO	60,000	240,000	10/23/2012.	04/01/2030.
682001 FR 8	OMAHA PUBLIC POWER DIST ELEC REF S17A			2	1.C FE	1,205,260	127.866	1,278,660	1,000,000	1,148,284	0	(19,302)	0	0	5.000	2.640	FA	20,833	50,000	12/05/2017.	02/01/2033.
681793 6U 4	OMAHA PUBLIC POWER DIST ELEC S2011C			2	1.C FE	9,562,454	100.355	8,063,524	8,035,000	8,050,673	0	(188,833)	0	0	5.000	2.600	FA	167,396	401,750	02/22/2012.	02/01/2027.
685349 GZ 9	ORANGE WATER & SEWER AUTH SYS REV S2019			2	1.B FE	307,980	112.964	338,892	300,000	307,187	0	(752)	0	0	3.000	2.680	JD	750	8,725	11/15/2019.	06/01/2037.
685349 HB 1	ORANGE WATER & SEWER AUTH SYS REV S2019			2	1.B FE	900,364	111.968	990,917	885,000	898,843	0	(1,442)	0	0	3.000	2.790	JD	2,213	25,739	11/15/2019.	06/01/2039.
685349 HC 9	ORANGE WATER & SEWER AUTH SYS REV S2019			2	1.B FE	923,523	111.713	1,016,588	910,000	922,183	0	(1,267)	0	0	3.000	2.820	JD	2,275	26,466	11/15/2019.	06/01/2040.
685349 HD 7	ORANGE WATER & SEWER AUTH SYS REV S2019			2	1.B FE	951,618	111.370	1,046,878	940,000	950,472	0	(1,088)	0	0	3.000	2.850	JD	2,350	27,338	11/15/2019.	06/01/2041.
68607D SK 2	OREGON DEPT OF TRANS HIGHWAY REF S2015A	SD		2	1.B FE	6,645,660	114.567	6,874,020	6,000,000	6,275,802	0	(66,666)	0	0	4.000	2.740	MN	30,667	240,000	01/14/2015.	11/15/2032.
68607D VB 8	OREGON DEPT OF TRANS HWY TXBL REV S2020B			1	1.B FE	3,000,000	100.823	3,024,690	3,000,000	3,000,000	0	0	0	0	0.686	0.686	MN	2,630	3,316	09/11/2020.	11/15/2025.
686507 GX 6	ORLANDO UTILITIES COMM UTIL SYS REF S15A			2	1.C FE	2,559,760	125.094	2,501,880	2,000,000	2,330,221	0	(53,772)	0	0	5.000	1.950	AO	25,000	100,000	06/22/2016.	10/01/2030.
696572 LT 1	PALM BEACH CO WTR & SWR REF S2019			2	1.A FE	2,619,225	110.118	2,890,598	2,625,000	2,619,638	0	384	0	0	2.500	2.520	AO	16,406	55,599	11/12/2019.	10/01/2032.
70917S PS 6	PENNSYLVANIA HIGHER ED (UNIV OF PA) S15A			2	1.B FE	6,658,279	122.151	6,816,026	5,580,000	6,109,207	0	(102,681)	0	0	5.000	2.850	AO	69,750	279,000	02/26/2015.	10/01/2032.
70917S PS 6	PENNSYLVANIA HIGHER ED (UNIV OF PA) S15A	SD		2	1.B FE	972,491	122.151	995,531	815,000	892,295	0	(14,997)	0	0	5.000	2.850	AO	10,188	40,750	02/26/2015.	10/01/2032.
709235 VH 5	PENNSYLVANIA STATE UNIVERSITY S2015A			2	1.C FE	3,566,237	118.491	3,685,070	3,110,000	3,336,799	0	(44,282)	0	0	5.000	3.300	MS	51,833	155,500	05/06/2015.	09/01/2033.
736754 NM 0	PORTLAND WATER SYS REV S2014A			2	1.B FE	5,035,921	109.402	5,229,416	4,780,000	4,880,080	0	(27,987)	0	0	4.000	3.330	MN	31,867	191,200	12/04/2014.	05/01/2037.
751100 GG 7	RALEIGH COMB ENTERPRISE SYS REV REF S10A				1.A FE	982,945	105.621	881,935	835,000	852,041	0	(14,143)	0	0	5.000	3.200	MS	13,917	41,750	03/18/2010.	03/01/2022.
751100 GG 7	RALEIGH COMB ENTERPRISE SYS REV REF S10A	SD			1.A FE	194,235	105.621	174,275	165,000	168,367	0	(2,795)	0	0	5.000	3.200	MS	2,750	8,250	03/18/2010.	03/01/2022.
76222F EG 9	RHODE ISLAND DRINKING WTR TXBL REF S19D			2	1.A FE	1,240,000	106.463	1,320,141	1,240,000	1,240,000	0	0	0	0	2.638	2.638	AO	8,178	25,715	12/05/2019.	10/01/2031.
76222F EH 7	RHODE ISLAND DRINKING WTR TXBL REF S19D			2	1.A FE	1,150,000	106.302	1,222,473	1,150,000	1,150,000	0	0	0	0	2.738	2.738	AO	7,872	24,752	12/05/2019.	10/01/2032.
771902 HC 0	ROCHESTER HLTH CARE FAC REF (MAYO)S2016B				1.C FE	2,689,100	149.793	2,995,860	2,000,000	2,555,952	0	(32,901)	0	0	5.000	2.600	MN	12,778	100,000	09/14/2016.	11/15/2034.
790420 NP 4	SAINT JOHNS CO WATER & SEWER REF S2016			2	1.C FE	910,056	114.982	919,856	800,000	865,063	0	(11,125)	0	0	4.000	2.390	JD	2,667	32,000	09/29/2016.	06/01/2032.
796253 4S 8	SAN ANTONIO ELEC & GAS REV S2015			2	1.B FE	5,975,000	111.808	6,680,528	5,975,000	5,975,000	0	0	0	0	3.200	3.200	FA	79,667	191,200	11/03/2015.	02/01/2030.
810489 RX 4	SCOTTSDALE PPTY CORP EXCISE TAX REF S15			2	1.B FE	2,101,730	118.828	2,121,080	1,785,000	1,935,800	0	(30,871)	0	0	5.000	2.980	JJ	44,625	89,250	02/18/2015.	07/01/2035.
812643 FZ 2	SEATTLE LIGHT & POWER REV REF S2011A			2	1.C FE	3,143,130	100.391	3,011,730	3,000,000	3,001,240	0	(17,704)	0	0	5.500	4.890	FA	68,750	165,000	01/12/2011.	02/01/2030.
837545 NB 4	SOUTH DAKOTA CONSERVANCY DIST S2018			2	1.A FE	2,029,335	128.445	2,247,788	1,750,000	1,976,908	0	(26,203)	0	0	5.000	3.070	FA	36,458	87,500	12/06/2018.	08/01/2036.
84059Q DV 5	SOUTH VALLEY SEWER DIST REV REF S2014			2	1.C FE	185,281	105.867	195,854	185,000	185,105	0	(33)	0	0	3.500	3.480	JJ	3,238	6,475	10/30/2014.	01/01/2034.
84059Q DV 5	SOUTH VALLEY SEWER DIST REV REF S2014	SD		2	1.C FE	4,121,255	105.867	4,356,427	4,115,000	4,117,325	0	(723)	0	0	3.500	3.480	JJ	72,013	144,025	10/30/2014.	01/01/2034.
870000 JX 5	SWARTHMORE BORO AUTH COLL REV S2015			2	1.A FE	1,964,505	121.879	2,035,379	1,670,000	1,817,783	0	(28,865)	0	0	5.000	2.970	MS	24,586	83,500	07/14/2015.	09/15/2030.
876443 SQ 6	TARRANT REGIONAL WATER DIST TXBL REFS20B				1.B FE	6,090,000	102.465	6,240,119	6,090,000	6,090,000	0	0	0	0	1.250	1.250	MAR	5,921	0	10/23/2020.	03/01/2027.

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
876443 SR 4	TARRANT REGIONAL WATER DIST TXBL REFS20B				1.B FE	5,928,051	103.476	6,125,779	5,920,000	5,928,004	0	(47)	0	0	1.450	1.430	MAR	6,676	0	10/23/2020.	03/01/2028.
876443 SS 2	TARRANT REGIONAL WATER DIST TXBL REFS20B				1.B FE	6,020,000	104.321	6,280,124	6,020,000	6,020,000	0	0	0	0	1.600	1.600	MAR	7,492	0	10/23/2020.	03/01/2029.
882117 Z2 3	TEXAS A & M PERM UNIV FUND S2013	SD		2	1.A FE	5,829,079	109.236	6,024,365	5,515,000	5,606,913	0	(34,710)	0	0	4.000	3.300	JJ	110,300	220,600	11/13/2013.	07/01/2026.
882117 Z3 1	TEXAS A & M PERM UNIV FUND S2013			2	1.A FE	2,349,968	108.946	2,451,285	2,250,000	2,279,399	0	(11,073)	0	0	4.000	3.450	JJ	45,000	90,000	11/13/2013.	07/01/2027.
882117 Z3 1	TEXAS A & M PERM UNIV FUND S2013	SD		2	1.A FE	3,639,839	108.946	3,796,768	3,485,000	3,530,535	0	(17,151)	0	0	4.000	3.450	JJ	69,700	139,400	11/13/2013.	07/01/2027.
882135 8A 7	TEXAS A & M UNIV FIN SYS S2013D			2	1.A FE	2,424,953	111.276	2,487,019	2,235,000	2,288,562	0	(21,179)	0	0	5.000	3.930	MN	14,279	111,750	09/04/2013.	05/15/2027.
882135 8B 5	TEXAS A & M UNIV FIN SYS S2013D			2	1.A FE	3,230,070	111.276	3,338,280	3,000,000	3,065,069	0	(25,693)	0	0	5.000	4.030	MN	19,167	150,000	09/04/2013.	05/15/2028.
890680 QD 6	TOPEKA UTILITY REVENUE REF S2018A			2	1.D FE	1,725,867	109.942	1,929,482	1,755,000	1,728,100	0	986	0	0	3.625	3.740	FA	26,508	63,619	08/15/2018.	08/01/2039.
896575 GA 9	TRINITY RIVER AUTH RED OAK CREEK REF S16			2	1.D FE	213,433	105.618	227,079	215,000	213,705	0	67	0	0	3.000	3.050	FA	2,688	6,450	08/31/2016.	02/01/2036.
89658H XA 3	TRINITY RIVER AUTH REG WSTWTR SYS REFS19			2	1.B FE	4,013,152	107.081	4,342,135	4,055,000	4,015,736	0	2,190	0	0	2.500	2.580	FA	42,240	74,905	10/02/2019.	08/01/2035.
896576 PV 1	TRINITY RIVER AUTH TEN MILE CREEK REFS16			2	1.D FE	1,122,690	113.241	1,132,410	1,000,000	1,073,381	0	(12,072)	0	0	4.000	2.580	FA	16,667	40,000	08/31/2016.	08/01/2034.
915115 Y3 7	UNIV OF TEXAS PERM FD REV S2006B				1.A FE	1,461,899	140.653	1,568,281	1,115,000	1,320,033	0	(18,388)	0	0	5.250	3.010	JJ	29,269	58,538	05/11/2012.	07/01/2030.
91514A CB 9	UNIV OF TEXAS REV REF S2014B			2	1.A FE	3,488,110	110.727	3,692,745	3,335,000	3,397,990	0	(16,089)	0	0	4.000	3.440	FA	50,396	133,400	11/12/2014.	08/15/2036.
91514A CB 9	UNIV OF TEXAS REV REF S2014B	SD		2	1.A FE	6,970,990	110.727	7,379,955	6,665,000	6,790,886	0	(32,154)	0	0	4.000	3.440	FA	100,716	266,600	11/12/2014.	08/15/2036.
914455 RW 2	UNIVERSITY OF MICHIGAN REV S2018A			2	1.A FE	5,107,881	119.615	5,663,770	4,735,000	5,012,780	0	(33,716)	0	0	4.000	3.090	AO	47,350	189,400	01/25/2018.	04/01/2037.
915217 WM 1	UNIVERSITY OF VIRGINIA REV REF S2017A			2	1.A FE	1,021,598	124.458	1,089,008	875,000	970,860	0	(13,725)	0	0	5.000	3.060	AO	10,938	43,750	01/24/2017.	04/01/2038.
915217 WM 1	UNIVERSITY OF VIRGINIA REV REF S2017A	SD		2	1.A FE	4,816,103	124.458	5,133,893	4,125,000	4,576,911	0	(64,702)	0	0	5.000	3.060	AO	51,563	206,250	01/24/2017.	04/01/2038.
91802R BN 8	UTILITY DEBT SECURITIZATION AUTH REF S15			2	1.A FE	11,870,700	121.911	12,191,100	10,000,000	10,982,226	0	(182,014)	0	0	5.000	2.860	JD	22,222	500,000	10/15/2015.	12/15/2033.
91802R AH 2	UTILITY DEBT SECURITIZATION AUTH REF13TE			2	1.A FE	5,499,300	113.802	5,690,100	5,000,000	5,167,578	0	(52,646)	0	0	5.000	3.790	JD	11,111	250,000	12/11/2013.	12/15/2029.
924214 WK 1	VERMONT MUNI BOND BANK REF S15-5			2	1.C FE	565,000	110.945	626,839	565,000	565,000	0	0	0	0	3.750	3.750	JD	1,766	21,188	11/10/2015.	12/01/2033.
924214 XH 7	VERMONT MUNI BOND BANK S2016-1			2	1.C FE	2,235,673	123.204	2,174,551	1,765,000	2,046,229	0	(44,166)	0	0	5.000	2.120	JD	7,354	88,250	06/29/2016.	12/01/2034.
927749 HJ 3	VIRGINIA BEACH WATER & SEWER S2013			2	1.A FE	1,963,114	109.491	2,063,905	1,885,000	1,909,425	0	(8,348)	0	0	4.000	3.500	AO	18,850	75,400	10/29/2013.	10/01/2028.
927749 HK 0	VIRGINIA BEACH WATER & SEWER S2013			2	1.A FE	2,026,505	109.342	2,148,570	1,965,000	1,984,291	0	(6,586)	0	0	4.000	3.620	AO	19,650	78,600	10/29/2013.	10/01/2029.
92818H BP 5	VIRGINIA PUBLIC SCH AUTH FING REF S2015	SD		2	1.B FE	11,222,852	109.865	11,629,210	10,585,000	10,887,667	0	(61,050)	0	0	3.500	2.830	FA	154,365	370,475	02/03/2015.	08/01/2031.
92817S Q8 4	VIRGINIA PUBLIC SCH AUTH FING REV S2013B			2	1.B FE	2,708,390	110.467	2,794,815	2,530,000	2,583,323	0	(19,452)	0	0	4.250	3.390	FA	44,802	107,525	11/05/2013.	08/01/2027.
92817S Q9 2	VIRGINIA PUBLIC SCH AUTH FING REV S2013B			2	1.B FE	1,787,665	110.467	1,866,892	1,690,000	1,719,331	0	(10,675)	0	0	4.250	3.540	FA	29,927	71,825	11/05/2013.	08/01/2028.
92817S Q9 2	VIRGINIA PUBLIC SCH AUTH FING REV S2013B	SD		2	1.B FE	1,073,657	110.467	1,121,240	1,015,000	1,032,616	0	(6,411)	0	0	4.250	3.540	FA	17,974	43,138	11/05/2013.	08/01/2028.
92818H AV 3	VIRGINIA PUBLIC SCH AUTH FING REV S2014C			2	1.B FE	1,685,463	107.192	1,784,747	1,665,000	1,673,334	0	(2,163)	0	0	3.500	3.350	FA	24,281	58,275	10/29/2014.	08/01/2034.
92818H AV 3	VIRGINIA PUBLIC SCH AUTH FING REV S2014C	SD		2	1.B FE	2,505,418	107.192	2,653,002	2,475,000	2,487,388	0	(3,215)	0	0	3.500	3.350	FA	36,094	86,625	10/29/2014.	08/01/2034.
92818H PN 5	VIRGINIA PUBLIC SCH AUTH FING S2019C			2	1.B FE	5,172,232	108.359	5,634,668	5,200,000	5,173,790	0	1,323	0	0	2.750	2.790	FA	59,583	102,881	10/22/2019.	08/01/2036.
92817L SE 4	VIRGINIA RES AUTH CLEAN WTR REV S2020			2	1.A FE	2,872,479	104.859	2,873,137	2,740,000	2,868,892	0	(3,587)	0	0	2.000	1.480	AO	15,983	0	09/02/2020.	10/01/2032.
92817L SJ 3	VIRGINIA RES AUTH CLEAN WTR REV S2020			2	1.A FE	2,055,043	114.365	2,121,471	1,855,000	2,049,714	0	(5,329)	0	0	3.000	1.820	AO	16,231	0	09/02/2020.	10/01/2036.
92817L SK 0	VIRGINIA RES AUTH CLEAN WTR REV S2020			2	1.A FE	2,053,384	113.986	2,120,140	1,860,000	2,048,247	0	(5,137)	0	0	3.000	1.860	AO	16,275	0	09/02/2020.	10/01/2037.
92817L SL 8	VIRGINIA RES AUTH CLEAN WTR REV S2020			2	1.A FE	2,992,326	113.635	3,090,872	2,720,000	2,985,101	0	(7,226)	0	0	3.000	1.900	AO	23,800	0	09/02/2020.	10/01/2038.
92817L SM 6	VIRGINIA RES AUTH CLEAN WTR REV S2020			2	1.A FE	2,748,586	113.358	2,839,618	2,505,000	2,742,135	0	(6,452)	0	0	3.000	1.930	AO	21,919	0	09/02/2020.	10/01/2039.
92817L SN 4	VIRGINIA RES AUTH CLEAN WTR REV S2020			2	1.A FE	1,798,676	113.030	1,859,344	1,645,000	1,794,605	0	(4,071)	0	0	3.000	1.970	AO	14,394	0	09/02/2020.	10/01/2040.
92818M NM 8	VIRGINIA RESOURCES AUTH INFRA REF S2014			2	1.A	556,643	114.215	605,340	530,000	541,319	0	(2,725)	0	0	4.000	3.400	MN	3,533	21,200	11/05/2014.	11/01/2034.
92818M PG 9	VIRGINIA RESOURCES AUTH INFRA REF S2014			2	1.A FE	2,699,194	112.495	2,891,122	2,570,000	2,624,888	0	(13,213)	0	0	4.000	3.400	MN	17,133	102,800	11/05/2014.	11/01/2034.
97709T AQ 9	WISCONSIN ENVIRONMENTAL IMPT FUND S2015A			2	1.A FE	2,843,496	115.601	2,814,884	2,435,000	2,610,801	0	(48,421)	0	0	5.000	2.770	JD	10,146	121,750	11/09/2015.	06/01/2030.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						453,725,798	XXX	466,160,073	410,707,041	433,247,199	0	(3,994,861)	0	0	XXX	XXX	XXX	5,095,245	14,843,527	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
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																					
31296L B2 6	FHLMC GOLD PASSTHRU #A11857			4	1.A	258,319	114.359	309,788	270,890	263,111	0	593	0	0	5.500	3.451	MON	1,242	14,899	06/17/2003.	08/15/2033.
31292H X4 1	FHLMC GOLD PASSTHRU #C01599			4	1.A	108,717	116.543	130,805	112,237	109,534	0	196	0	0	5.500	3.451	MON	514	6,173	06/17/2003.	08/15/2033.
31283H WY 7	FHLMC GOLD PASSTHRU #G01563			4	1.A	29,982	116.440	36,041	30,953	30,162	0	54	0	0	5.500	3.451	MON	142	1,702	06/17/2003.	06/15/2033.
31283H WZ 4	FHLMC GOLD PASSTHRU #G01564			4	1.A	337,989	118.235	388,848	328,874	338,871	0	(298)	0	0	6.000	5.790	MON	1,644	19,732	01/08/2004.	04/15/2033.
31335C G6 5	FHLMC GOLD PASSTHRU #G62021			4	1.A	4,888,353	105.267	5,092,551	4,837,709	4,881,537	0	(6,472)	0	0	3.000	2.840	MON	12,094	145,131	06/13/2019.	04/15/2047.
31283Y 4Y 1	FHLMC GOLD PASSTHRU #P20040			4	1.A	60,945	102.567	62,708	61,139	60,964	0	14	0	0	6.500	6.600	MON	331	3,974	03/25/1999.	05/15/2028.
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.
3132D5 4T 6	FHLMC PASS THRU CERT POOL #SB8034			4	1.A	8,230,836	104.520	8,623,133	8,250,172	8,231,522	0	686	0	0	2.000	2.029	MON	13,750	137,503	02/04/2020.	01/25/2035.
3132D5 4X 7	FHLMC PASS THRU CERT POOL #SB8038			4	1.A	8,601,124	104.517	9,064,724	8,672,947	8,601,835	0	711	0	0	2.000	2.152	MON	14,455	159,004	01/16/2020.	02/25/2035.
3133TE FV 1	FHR 2065 Z CMO			4	1.A	279,843	115.142	356,729	309,816	294,827	0	1,389	0	0	6.500	7.318	MON	1,678	20,138	11/02/2000.	06/15/2028.
3133TR MZ 5	FHR 2285 Z CMO			4	1.A	697,265	112.162	832,405	742,139	725,099	0	1,202	0	0	6.500	7.012	MON	4,020	48,239	02/12/2001.	02/15/2031.
3133TR ZA 6	FHR 2292 Z CMO			4	1.A	439,263	112.472	517,317	459,949	452,484	0	559	0	0	6.500	6.903	MON	2,491	29,897	03/22/2001.	03/15/2031.
3137FN RS 1	FHR 4909 GD CMO			4	1.A	5,451,009	103.414	5,616,090	5,430,644	5,446,274	0	(3,150)	0	0	2.500	2.376	MON	11,314	135,766	09/10/2019.	03/25/2049.
3140GV Z3 2	FNMA PASS THRU CERT POOL #BH7061			4	1.A	6,155,832	108.671	6,820,996	6,276,707	6,180,390	0	13,588	0	0	3.500	3.767	MON	18,307	219,685	11/27/2018.	12/25/2047.
3140J8 MW 0	FNMA PASS THRU CERT POOL #BM3972			4	1.A	3,002,078	106.250	3,241,904	3,051,183	3,004,901	0	1,919	0	0	2.500	2.777	MON	6,357	76,280	05/23/2019.	04/25/2038.
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.
3140JW PW 4	FNMA PASS THRU CERT POOL #B02236			4	1.A	8,375,601	105.472	8,760,371	8,305,845	8,359,934	0	(13,465)	0	0	2.500	2.300	MON	17,304	207,646	09/20/2019.	09/25/2034.
31418D FE 7	FNMA PASS THRU CERT POOL #MA3764			4	1.A	2,774,973	104.271	2,854,364	2,737,440	2,777,613	0	3,958	0	0	2.500	2.151	MON	5,703	68,436	09/05/2019.	09/25/2034.
31371H K2 3	FNMA PASS THRU CERT POOL #252413			4	1.A	3,686	112.996	4,130	3,655	3,674	0	(2)	0	0	6.500	6.332	MON	20	238	02/08/1999.	02/25/2029.
31371H K2 3	FNMA PASS THRU CERT POOL #252413			4	1.A	1,848	112.996	2,074	1,835	1,843	0	(1)	0	0	6.500	6.363	MON	10	119	02/04/1999.	02/25/2029.
31371K 5X 5	FNMA PASS THRU CERT POOL #254762			4	1.A	12,864	110.408	14,234	12,892	12,853	0	(1)	0	0	5.000	5.022	MON	54	645	10/09/2003.	05/25/2023.
31371L DM 8	FNMA PASS THRU CERT POOL #254908			4	1.A	86,038	110.408	94,375	85,477	85,394	0	(63)	0	0	5.000	8.547	MON	356	4,274	10/03/2003.	09/25/2023.
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.
313615 UQ 7	FNMA PASS THRU CERT POOL #50991			4	1.A	13,016	112.037	15,522	13,854	13,576	0	58	0	0	6.500	7.190	MON	75	901	05/13/1996.	02/25/2024.
31387W 2L 0	FNMA PASS THRU CERT POOL #596679			4	1.A	22,929	114.496	25,644	22,397	22,962	0	(332)	0	0	6.500	6.174	MON	121	1,456	10/04/2001.	09/25/2031.
31402D GN 4	FNMA PASS THRU CERT POOL #725705			4	1.A	292,067	116.079	352,869	303,990	295,437	0	664	0	0	5.000	5.691	MON	1,267	15,200	11/02/2005.	08/25/2034.
31402E S3 3	FNMA PASS THRU CERT POOL #726938			4	1.A	61,669	110.299	70,580	63,989	62,650	0	187	0	0	4.500	4.837	MON	240	2,880	02/05/2004.	08/25/2033.
31402J ZY 6	FNMA PASS THRU CERT POOL #730759			4	1.A	66,425	109.666	75,586	68,924	67,504	0	208	0	0	4.500	4.836	MON	258	3,102	02/05/2004.	08/25/2033.
31402Q LF 6	FNMA PASS THRU CERT POOL #734826			4	1.A	141,981	110.321	162,526	147,321	144,310	0	450	0	0	4.500	4.838	MON	552	6,629	02/05/2004.	08/25/2033.
31403C HG 9	FNMA PASS THRU CERT POOL #744631			4	1.A	447,569	115.913	521,645	450,031	447,979	0	53	0	0	5.000	5.070	MON	1,875	22,502	02/09/2004.	10/25/2033.
313921 B5 6	FNR 2001-59 Z CMO			4	1.A	847,868	117.949	1,003,830	851,069	847,347	0	(17)	0	0	7.000	7.120	MON	4,965	59,575	09/26/2001.	11/25/2031.
31392B PT 7	FNR 2001-81 QG CMO			4	1.A	723,063	117.422	848,772	722,837	721,346	0	(138)	0	0	6.500	6.543	MON	3,915	46,984	01/14/2002.	01/25/2032.
31392G EK 7	FNR 2002-90 A1 CMO			4	1.A	165,584	117.765	187,416	159,144	162,772	0	828	0	0	6.500	5.040	MON	862	10,344	10/18/2002.	06/25/2042.
31393U LU 5	FNR 2003-122 TG CMO			4	1.A	1,053,061	104.227	1,141,263	1,094,978	1,087,063	0	1,264	0	0	5.000	5.487	MON	4,562	54,749	02/04/2004.	12/25/2023.
35563P HF 9	SCRT 2018-4 MA CMO			4	1.A	7,020,265	108.563	7,801,503	7,186,152	7,050,455	0	21,150	0	0	3.500	4.022	MON	20,960	251,515	11/08/2018.	03/25/2058.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						63,968,900	XXX	68,553,503	64,381,209	64,102,241	0	25,117	0	0	XXX	XXX	XXX	159,752	1,875,066	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						517,694,698	XXX	534,713,576	475,088,249	497,349,440	0	(3,969,744)	0	0	XXX	XXX	XXX	5,254,996	16,718,594	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.

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
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 BA 7	ABBOTT LABORATORIES			1	1.G FE	998,340	102.725	1,027,250	1,000,000	999,674	0	247	0	0	2.550	2.576	MS	7,508	25,500	03/05/2015.	03/15/2022.
002824 BB 5	ABBOTT LABORATORIES			1	1.G FE	2,101,363	109.764	2,436,761	2,220,000	2,137,509	0	17,696	0	0	2.950	3.916	MS	19,283	65,490	11/28/2018.	03/15/2025.
002824 BF 6	ABBOTT LABORATORIES			1	1.G FE	2,048,140	117.206	2,344,120	2,000,000	2,037,273	0	(5,867)	0	0	3.750	3.386	MN	6,250	75,000	02/07/2019.	11/30/2026.
00507V AM 1	ACTIVISION BLIZZARD			1	2.A FE	1,000,700	113.499	1,134,990	1,000,000	1,000,517	0	(70)	0	0	3.400	3.391	JD	1,511	34,000	01/11/2018.	06/15/2027.
00724F AC 5	ADOBE SYSTEMS INC			1	1.F FE	1,024,130	110.204	1,102,040	1,000,000	1,013,820	0	(3,361)	0	0	3.250	2.867	FA	13,542	32,500	10/27/2017.	02/01/2025.
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	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.
00115A AE 9	AEP TRANSMISSION CO LLC			1	1.F FE	990,790	112.616	1,126,160	1,000,000	993,565	0	970	0	0	3.100	3.220	JD	2,583	31,000	01/18/2018.	12/01/2026.
00817Y AQ 1	AETNA INC			1	2.B FE	995,810	109.851	1,098,510	1,000,000	998,177	0	425	0	0	3.500	3.550	MN	4,472	35,000	11/03/2014.	11/15/2024.
00846U AL 5	AGILENT TECHNOLOGIES INC			1	2.A FE	999,740	109.246	1,092,460	1,000,000	999,746	0	23	0	0	2.750	2.753	MS	8,097	27,424	09/06/2019.	09/15/2029.
009158 AR 7	AIR PRODUCTS & CHEMICALS			1	1.F FE	999,400	102.287	1,022,870	1,000,000	999,918	0	67	0	0	3.000	3.007	MN	4,833	30,000	10/31/2011.	11/03/2021.
01748N AD 6	ALLEGION US HOLDING CO			1	2.C FE	999,440	106.897	1,068,970	1,000,000	999,653	0	78	0	0	3.200	3.209	AO	8,000	32,000	09/18/2017.	10/01/2024.
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 AC 1	ALPHABET INC			1	1.C FE	979,190	107.278	1,072,780	1,000,000	987,742	0	2,023	0	0	1.998	2.231	FA	7,548	19,980	08/02/2016.	08/15/2026.
02079K AC 1	ALPHABET INC			1	1.C FE	1,803,420	107.278	2,145,560	2,000,000	1,856,984	0	22,708	0	0	1.998	3.406	FA	15,096	39,960	07/27/2018.	08/15/2026.
02209S AL 7	ALTRIA GROUP INC				2.B FE	1,091,840	101.444	1,014,440	1,000,000	1,006,153	0	(17,712)	0	0	4.750	2.924	MN	7,389	47,500	11/06/2015.	05/05/2021.
02209S AS 2	ALTRIA GROUP INC				2.B FE	987,630	109.927	1,099,270	1,000,000	995,700	0	1,273	0	0	4.000	4.149	JJ	16,667	40,000	11/14/2013.	01/31/2024.
023135 AJ 5	AMAZON.COM INC			1	1.E FE	938,300	103.873	1,038,730	1,000,000	984,721	0	7,611	0	0	2.500	3.331	MN	2,222	25,000	04/21/2014.	11/29/2022.
023135 AJ 5	AMAZON.COM INC			1	1.E FE	911,880	103.873	1,038,730	1,000,000	978,579	0	10,621	0	0	2.500	3.670	MN	2,222	25,000	01/02/2014.	11/29/2022.
023135 BC 9	AMAZON.COM INC			1	1.E FE	998,210	113.995	1,139,950	1,000,000	998,726	0	166	0	0	3.150	3.171	FA	11,288	31,500	08/15/2017.	08/22/2027.
02361D AV 2	AMEREN ILLINOIS			1	1.F FE	9,957,700	100.781	10,078,100	10,000,000	9,958,100	0	400	0	0	1.550	1.596	MN	16,361	0	11/09/2020.	11/15/2030.
02665W BG 5	AMERICAN HONDA FINANCE		C	1	1.G FE	998,000	100.953	1,009,530	1,000,000	999,705	0	410	0	0	1.700	1.742	MS	5,289	17,000	09/06/2016.	09/09/2021.
02665W BP 5	AMERICAN HONDA FINANCE		C	1	1.G FE	993,730	107.027	1,070,270	1,000,000	997,018	0	891	0	0	2.900	3.000	FA	10,875	29,000	02/13/2017.	02/16/2024.
02665W CQ 2	AMERICAN HONDA FINANCE		C	1	1.G FE	1,998,360	108.894	2,177,880	2,000,000	1,998,977	0	317	0	0	3.625	3.643	AO	16,313	72,500	10/03/2018.	10/10/2023.
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.
03028P G# 7	AMERICAN TRANSMISSION COMPANY			1	1.F	4,000,000	108.450	4,338,000	4,000,000	4,000,000	0	0	0	0	3.190	3.190	AO	21,267	127,600	10/12/2017.	10/30/2027.
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 AN 5	AMERICAN WATER CAPITAL CORP			1	2.A FE	998,180	111.224	1,112,240	1,000,000	998,854	0	172	0	0	3.000	3.021	JD	2,500	30,000	11/14/2016.	12/01/2026.
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 AH 9	AMERIPRISE FINANCIAL			1	1.G FE	998,930	110.662	1,106,620	1,000,000	999,348	0	100	0	0	2.875	2.887	MS	8,465	28,750	08/08/2016.	09/15/2026.
03073E AP 0	AMERISOURCEBERGEN CORP			1	2.B FE	997,550	114.076	1,140,760	1,000,000	998,210	0	222	0	0	3.450	3.479	JD	1,533	34,500	11/29/2017.	12/15/2027.
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 CQ 1	AMGEN INC			1	2.A FE	996,010	112.367	1,123,670	1,000,000	997,111	0	368	0	0	3.200	3.247	MN	5,244	32,000	10/31/2017.	11/02/2027.
032095 AE 1	AMPHENOL CORP			1	2.A FE	999,120	101.617	1,016,170	1,000,000	999,874	0	134	0	0	3.125	3.139	MS	9,201	31,250	09/09/2014.	09/15/2021.
032095 AH 4	AMPHENOL CORP			1	2.A FE	2,013,180	122.531	2,450,620	2,000,000	2,010,952	0	(1,094)	0	0	4.350	4.270	JD	7,250	87,000	01/14/2019.	06/01/2029.
032654 AM 7	ANALOG DEVICES INC			1	2.A FE	1,014,630	107.644	1,076,440	1,000,000	1,007,129	0	(2,444)	0	0	3.125	2.855	JD	2,257	31,250	10/31/2017.	12/05/2023.
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.

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
03523T BX 5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2.A FE	3,026,100	113.905	3,417,150	3,000,000	3,018,160	0	(4,130)	0	0	4.150	3.984	JJ	54,642	124,500	01/11/2019.	01/23/2025.
036752 AB 9	ANTHEM INC			1	2.B FE	1,003,210	115.340	1,153,400	1,000,000	1,002,302	0	(298)	0	0	3.650	3.611	JD	3,042	36,500	11/15/2017.	12/01/2027.
037735 CW 5	APPALACHIAN POWER CO			1	2.A FE	994,900	111.766	1,117,660	1,000,000	996,543	0	473	0	0	3.300	3.360	JD	2,750	33,000	05/08/2017.	06/01/2027.
037833 AS 9	APPLE INC			1	1.B FE	1,998,320	110.155	2,203,100	2,000,000	1,999,310	0	174	0	0	3.450	3.460	MN	10,542	69,000	04/29/2014.	05/06/2024.
037833 AZ 3	APPLE INC			1	1.B FE	998,590	108.008	1,080,080	1,000,000	999,367	0	142	0	0	2.500	2.516	FA	9,861	25,000	02/02/2015.	02/09/2025.
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 DB 3	APPLE INC			1	1.B FE	998,880	111.863	1,118,630	1,000,000	999,189	0	105	0	0	2.900	2.913	MS	8,781	29,000	09/05/2017.	09/12/2027.
037833 DE 7	APPLE INC LS:1.9M	LS		1	1.B FE	1,999,740	104.285	2,085,700	2,000,000	1,999,912	0	37	0	0	2.400	2.402	JJ	22,400	48,000	11/06/2017.	01/13/2023.
037833 DE 7	APPLE INC LS:1.9M	LS		1	1.B FE	1,937,440	104.285	2,085,700	2,000,000	1,970,513	0	13,823	0	0	2.400	3.154	JJ	22,400	48,000	07/18/2018.	01/13/2023.
037833 DK 3	APPLE INC			1	1.B FE	997,090	112.854	1,128,540	1,000,000	997,885	0	270	0	0	3.000	3.034	MN	4,000	30,000	11/06/2017.	11/13/2027.
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.
00206R BN 1	AT&T INC			1	2.B FE	999,220	103.762	1,037,620	1,000,000	999,821	0	84	0	0	2.625	2.634	JD	2,188	26,250	12/06/2012.	12/01/2022.
00206R HV 7	AT&T INC			1	2.B FE	954,300	110.684	1,106,840	1,000,000	963,419	0	5,850	0	0	2.950	3.686	JJ	13,603	29,500	06/05/2019.	07/15/2026.
048303 CH 2	ATLANTIC CITY ELECTRIC			1	1.F FE	2,015,840	117.516	2,350,320	2,000,000	2,012,673	0	(1,420)	0	0	4.000	3.902	AO	16,889	80,000	10/12/2018.	10/15/2028.
049560 AN 5	ATMOS ENERGY CORP			1	1.E FE	2,887,408	110.768	3,305,317	2,984,000	2,907,020	0	10,473	0	0	3.000	3.449	JD	3,979	89,520	02/06/2019.	06/15/2027.
049560 AT 2	ATMOS ENERGY CORP			2	1.F FE	1,991,500	100.099	2,001,980	2,000,000	1,991,660	0	160	0	0	1.500	1.545	JJ	7,500	0	10/08/2020.	01/15/2031.
05279# AF 6	AUTOLIV ASP INC		C	1	2.B FE	3,000,000	100.873	3,026,190	3,000,000	3,000,000	0	0	0	0	4.010	3.510	AO	22,723	111,425	03/12/2014.	04/23/2021.
053332 AT 9	AUTOZONE INC			1	2.B FE	962,640	110.764	1,107,640	1,000,000	976,928	0	3,874	0	0	3.125	3.606	AO	6,076	31,250	02/09/2017.	04/21/2026.
053332 AV 4	AUTOZONE INC			1	2.B FE	999,950	114.918	1,149,180	1,000,000	1,000,000	0	0	0	0	3.750	3.750	JD	3,125	37,500	04/06/2017.	06/01/2027.
05723K AE 0	BAKER HUGHES INC			1	1.G FE	1,000,000	112.051	1,120,510	1,000,000	1,000,000	0	0	0	0	3.337	3.337	JD	1,483	33,370	12/06/2017.	12/15/2027.
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 GF 0	BANK OF AMERICA CORP			1	1.G FE	1,000,000	114.879	1,148,790	1,000,000	1,000,000	0	0	0	0	3.824	3.824	JJ	17,102	38,240	01/17/2017.	01/20/2028.
06051G GL 7	BANK OF AMERICA CORP			1	1.G FE	2,000,000	113.867	2,277,340	2,000,000	2,000,000	0	0	0	0	3.705	3.705	AO	13,791	74,100	04/19/2017.	04/24/2028.
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.
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.
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 BY 4	BANK OF NEW YORK MELLON			2	1.F FE	1,033,380	102.153	1,021,530	1,000,000	1,002,574	0	(3,916)	0	0	3.550	3.141	MS	9,664	35,500	02/13/2012.	09/23/2021.
06406H CQ 0	BANK OF NEW YORK MELLON			2	1.F FE	997,630	116.506	1,165,060	1,000,000	998,866	0	200	0	0	3.950	3.975	MN	4,718	39,500	11/13/2013.	11/18/2025.
06406R AB 3	BANK OF NEW YORK MELLON			2	1.F FE	1,000,000	114.270	1,142,700	1,000,000	1,000,000	0	0	0	0	3.442	3.442	FA	13,768	34,420	01/31/2017.	02/07/2028.
06406R AC 1	BANK OF NEW YORK MELLON			2	1.F FE	1,000,000	103.095	1,030,950	1,000,000	1,000,000	0	0	0	0	2.661	2.661	MN	3,326	26,610	05/09/2017.	05/16/2023.
06406R AF 4	BANK OF NEW YORK MELLON			2	1.E FE	1,999,000	114.595	2,291,900	2,000,000	1,999,213	0	92	0	0	3.400	3.406	JJ	28,711	68,000	01/22/2018.	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	2,000,000	111.347	2,226,958	2,000,000	2,000,000	0	0	0	0	3.557	3.557	FA	26,875	71,140	08/08/2017.	08/15/2027.
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.
071813 BW 8	BAXTER INTERNATIONAL (144A)			1	2.A FE	1,992,620	119.588	2,391,760	2,000,000	1,992,999	0	379	0	0	3.950	3.995	AO	19,750	40,597	03/24/2020.	04/01/2030.
07274E AG 8	BAYER US FINANCE (144A)		C	1	2.A FE	1,002,860	109.242	1,092,420	1,000,000	1,001,266	0	(319)	0	0	3.375	3.338	AO	7,781	33,750	08/25/2015.	10/08/2024.
07274N AJ 2	BAYER US FINANCE II LLC (144A)		C	1	2.A FE	1,996,220	114.434	2,288,680	2,000,000	1,997,310	0	471	0	0	4.250	4.280	JD	3,778	85,000	06/18/2018.	12/15/2025.
07274N AV 5	BAYER US FINANCE II LLC (144A) LS:100K	LS	C	1	2.A FE	934,010	101.945	1,019,450	1,000,000	973,414	0	16,423	0	0	2.200	3.998	JJ	10,144	22,000	07/12/2018.	07/15/2022.
075887 BA 6	BECTON DICKINSON			1	2.C FE	997,950	102.228	1,022,280	1,000,000	999,774	0	228	0	0	3.125	3.149	MN	4,601	31,250	11/03/2011.	11/08/2021.

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
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.
05565E G* 0	BMW US CAPITAL		C	1	1.F	10,000,000	100.329	10,032,900	10,000,000	10,000,000	0	0	0	0	3.120	3.120	FA	119,600	312,000	11/20/2013.	02/13/2021.
097023 BH 7	BOEING CO			1	2.C FE	984,740	105.773	1,057,730	1,000,000	993,580	0	1,551	0	0	2.850	3.028	AO	4,750	28,500	10/28/2014.	10/30/2024.
097023 BP 9	BOEING CO			1	2.C FE	975,990	104.661	1,046,610	1,000,000	987,519	0	2,370	0	0	2.600	2.878	AO	4,333	26,000	10/27/2015.	10/30/2025.
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.
100743 AK 9	BOSTON GAS COMPANY		C	1	1.G FE	1,022,330	111.146	1,111,460	1,000,000	1,015,363	0	(2,179)	0	0	3.150	2.883	FA	13,125	31,500	09/07/2017.	08/01/2027.
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 AW 7	BOSTON SCIENTIFIC			1	2.C FE	2,991,720	113.537	3,406,110	3,000,000	2,993,602	0	1,081	0	0	3.750	3.795	MS	37,500	112,500	02/21/2019.	03/01/2026.
10373Q AD 2	BP CAP MARKETS AMERICA		C	1	1.F FE	7,007,910	109.315	7,652,050	7,000,000	7,004,506	0	(1,393)	0	0	3.790	3.767	FA	106,857	265,300	11/02/2018.	02/06/2024.
110122 AT 5	BRISTOL-MYERS SQUIBB			1	1.F FE	962,360	102.695	1,026,950	1,000,000	993,321	0	4,083	0	0	2.000	2.432	FA	8,333	20,000	09/21/2012.	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.
110122 CM 8	BRISTOL-MYERS SQUIBB			1	1.F FE	996,120	108.620	1,086,200	1,000,000	997,297	0	716	0	0	2.900	2.980	JJ	12,486	34,639	05/07/2019.	07/26/2024.
115637 AM 2	BROWN-FORMAN			1	1.G FE	993,450	102.998	1,029,980	1,000,000	998,550	0	684	0	0	2.250	2.323	JJ	10,375	22,500	12/10/2012.	01/15/2023.
12189L AH 4	BURLINGTON NORTHERN SANTA FE			1	1.E FE	997,500	102.571	1,025,710	1,000,000	999,631	0	273	0	0	3.050	3.079	MS	8,981	30,500	02/28/2012.	03/15/2022.
134429 BF 5	CAMPBELL SOUP CO			1	2.C FE	1,994,920	112.812	2,256,240	2,000,000	1,996,683	0	691	0	0	3.950	3.992	MS	23,261	79,000	03/12/2018.	03/15/2025.
14149Y BJ 6	CARDINAL HEALTH			1	2.B FE	2,000,000	112.936	2,258,720	2,000,000	2,000,000	0	0	0	0	3.410	3.410	JD	3,031	68,200	06/01/2017.	06/15/2027.
15089Q AC 8	CELANESE US HOLDINGS			1	2.C FE	1,150,000	102.210	1,022,100	1,000,000	1,014,746	0	(31,824)	0	0	5.875	2.593	JD	2,611	58,750	07/19/2016.	06/15/2021.
15089Q AJ 3	CELANESE US HOLDINGS			2	2.C FE	2,007,400	108.325	2,166,500	2,000,000	2,005,008	0	(1,430)	0	0	3.500	3.418	MN	10,306	70,000	05/07/2019.	05/08/2024.
15189X AL 2	CENTERPOINT ENERGY HOUSTON			1	1.F FE	1,006,030	102.610	1,026,100	1,000,000	1,000,921	0	(669)	0	0	2.250	2.181	FA	9,375	22,500	09/26/2012.	08/01/2022.
15189X AQ 1	CENTERPOINT ENERGY HOUSTON			1	1.F FE	998,840	108.236	1,082,360	1,000,000	999,299	0	111	0	0	2.400	2.413	MS	8,000	24,000	08/08/2016.	09/01/2026.
15189X AR 9	CENTERPOINT ENERGY HOUSTON			1	1.F FE	993,460	110.203	1,102,030	1,000,000	995,797	0	617	0	0	3.000	3.076	FA	12,500	30,000	01/09/2017.	02/01/2027.
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.
153609 H@ 4	CENTRAL HUDSON GAS & ELECTRIC			1	1.G IF	7,000,000	98.651	6,905,570	7,000,000	7,000,000	0	0	0	0	2.030	2.030	MS	36,709	0	09/17/2020.	09/28/2030.
154051 E# 9	CENTRAL MAINE POWER COMPANY			1	1.F	5,000,000	103.611	5,180,550	5,000,000	5,000,000	0	0	0	0	3.070	3.070	JJ	70,781	153,500	05/24/2012.	06/15/2022.
154051 F@ 0	CENTRAL MAINE POWER COMPANY			1	1.F	3,910,080	108.323	4,332,920	4,000,000	3,957,459	0	9,651	0	0	3.150	3.434	JJ	58,100	126,000	09/30/2015.	01/15/2025.
166764 AB 6	CHEVRON CORP			1	1.C FE	1,000,000	103.611	1,036,110	1,000,000	1,000,000	0	0	0	0	2.355	2.355	JD	1,701	23,550	11/28/2012.	12/05/2022.
166764 AH 3	CHEVRON CORP			1	1.C FE	981,500	106.442	1,064,420	1,000,000	994,640	0	2,035	0	0	3.191	3.418	JD	620	31,910	11/06/2013.	06/24/2023.
166764 AH 3	CHEVRON CORP			1	1.C FE	970,230	106.442	1,064,420	1,000,000	991,261	0	3,310	0	0	3.191	3.562	JD	620	31,910	12/10/2013.	06/24/2023.
171340 AH 5	CHURCH & DWIGHT CO			1	2.A FE	1,204,199	104.315	1,330,016	1,275,000	1,259,332	0	8,501	0	0	2.875	3.604	AO	9,164	36,656	10/02/2013.	10/01/2022.
125523 AF 7	CIGNA HOLDING CO			1	2.B FE	664,648	108.107	718,912	665,000	664,784	0	76	0	0	3.750	3.763	JJ	11,499	24,938	09/06/2018.	07/15/2023.
17252M AN 0	CINTAS CORPORATE NO 2			1	1.G FE	2,058,320	115.270	2,305,400	2,000,000	2,041,025	0	(6,084)	0	0	3.700	3.320	AO	18,500	74,000	01/23/2018.	04/01/2027.
17275R AW 2	CISCO SYSTEMS			1	1.E FE	498,665	113.318	566,590	500,000	499,340	0	133	0	0	3.500	3.532	JD	778	17,500	06/10/2015.	06/15/2025.
17275R BC 5	CISCO SYSTEMS			1	1.E FE	1,723,610	111.551	1,952,143	1,750,000	1,732,343	0	3,097	0	0	2.950	3.163	FA	17,639	51,625	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 AS 7	CITIBANK NA			1	1.E FE	998,640	109.361	1,093,610	1,000,000	999,121	0	261	0	0	3.650	3.680	JJ	16,019	36,500	01/15/2019.	01/23/2024.
172967 KY 6	CITIGROUP INC			1	2.A FE	999,410	111.812	1,118,120	1,000,000	999,602	0	57	0	0	3.200	3.207	AO	6,222	32,000	10/17/2016.	10/21/2026.
172967 LD 1	CITIGROUP INC			1	2.A FE	1,000,000	114.923	1,149,230	1,000,000	1,000,000	0	0	0	0	3.887	3.887	JJ	18,463	38,870	01/04/2017.	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
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 LQ 2	CITIGROUP INC			1	1.G FE	996,660	104.035	1,040,350	1,000,000	998,708	0	671	0	0	2.700	2.772	AO	4,800	27,000	10/23/2017.	10/27/2022.
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.
17401Q AE 1	CITIZENS BANK NA			2	2.A FE	999,070	100.620	1,006,200	1,000,000	999,896	0	178	0	0	2.550	2.570	MN	3,400	25,500	05/10/2016.	05/13/2021.
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.
17401Q AU 5	CITIZENS BANK NA			2	2.A FE	1,999,260	113.679	2,273,580	2,000,000	1,999,377	0	96	0	0	3.750	3.756	FA	27,708	75,000	02/11/2019.	02/18/2026.
186108 CL 8	CLEVELAND ELECTRIC ILLUMINATING CO(144A)			1	2.B FE	1,998,500	115.366	2,307,320	2,000,000	1,998,642	0	99	0	0	4.550	4.558	MN	11,628	91,000	10/30/2018.	11/15/2030.
189054 AT 6	CLOROX CO			1	1.G FE	1,033,910	104.031	1,040,310	1,000,000	1,005,703	0	(3,793)	0	0	3.050	2.648	MS	8,981	30,500	10/31/2012.	09/15/2022.
189054 AV 1	CLOROX CO			1	1.G FE	999,660	112.593	1,125,930	1,000,000	999,728	0	32	0	0	3.100	3.104	AO	7,750	31,000	09/26/2017.	10/01/2027.
191216 BE 9	COCA-COLA CO			1	1.F FE	2,000,000	108.484	2,169,680	2,000,000	2,000,000	0	0	0	0	3.200	3.200	MN	10,667	64,000	10/29/2013.	11/01/2023.
191216 BW 9	COCA-COLA CO			1	1.F FE	930,280	109.604	1,096,040	1,000,000	951,195	0	8,035	0	0	2.550	3.548	JD	2,125	25,500	04/24/2018.	06/01/2026.
191216 CM 0	COCA-COLA CO			1	1.E FE	2,998,920	107.036	3,211,080	3,000,000	2,999,015	0	98	0	0	2.125	2.129	MS	20,365	63,750	09/04/2019.	09/06/2029.
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.
19416Q EC 0	COLGATE-PALMOLIVE			1	1.D FE	985,050	104.191	1,041,910	1,000,000	996,190	0	1,567	0	0	2.100	2.268	MN	3,500	21,000	04/29/2013.	05/01/2023.
19416Q EL 0	COLGATE-PALMOLIVE			1	1.D FE	1,993,660	103.747	2,074,940	2,000,000	1,997,534	0	1,261	0	0	2.250	2.317	MN	5,750	45,000	10/30/2017.	11/15/2022.
20030N BL 4	COMCAST CORP			1	1.G FE	1,019,970	110.672	1,106,720	1,000,000	1,010,769	0	(2,578)	0	0	3.375	3.078	FA	12,750	33,750	04/07/2017.	02/15/2025.
20030N BS 9	COMCAST CORP			1	1.G FE	1,000,900	111.713	1,117,130	1,000,000	1,000,542	0	(100)	0	0	3.150	3.138	MS	10,500	31,500	04/19/2017.	03/01/2026.
20030N BX 8	COMCAST CORP			1	1.G FE	921,303	107.694	969,246	900,000	910,376	0	(3,284)	0	0	3.000	2.598	FA	11,250	27,000	07/24/2017.	02/01/2024.
20030N BY 6	COMCAST CORP			1	1.G FE	1,011,730	113.021	1,130,210	1,000,000	1,007,626	0	(1,171)	0	0	3.300	3.156	FA	13,750	33,000	04/21/2017.	02/01/2027.
20030N BY 6	COMCAST CORP			1	1.G FE	998,030	113.021	1,130,210	1,000,000	998,724	0	184	0	0	3.300	3.323	FA	13,750	33,000	01/05/2017.	02/01/2027.
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 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 JE 1	COMMONWEALTH EDISON			1	1.F FE	999,150	108.677	1,086,770	1,000,000	999,615	0	87	0	0	3.100	3.110	MN	5,167	31,000	11/03/2014.	11/01/2024.
202795 JH 4	COMMONWEALTH EDISON			1	1.F FE	936,770	109.577	1,095,770	1,000,000	955,967	0	7,218	0	0	2.550	3.442	JD	1,133	25,500	04/04/2018.	06/15/2026.
202795 JN 1	COMMONWEALTH EDISON			1	1.F FE	1,252,945	118.053	1,501,634	1,272,000	1,256,644	0	1,696	0	0	3.700	3.884	FA	17,780	47,064	10/04/2018.	08/15/2028.
202795 JR 2	COMMONWEALTH EDISON LS:524K	LS		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 CF 7	CONAGRA BRANDS INC			1	2.C FE	1,982,680	100.964	2,019,280	2,000,000	1,983,159	0	479	0	0	1.375	1.505	MN	5,729	0	10/08/2020.	11/01/2027.
20605P AH 4	CONCHO RESOURCES INC			1	2.C FE	1,010,440	114.313	1,143,130	1,000,000	1,007,403	0	(993)	0	0	3.750	3.621	AO	9,375	37,500	10/27/2017.	10/01/2027.
20605P AH 4	CONCHO RESOURCES INC			1	2.C FE	969,480	114.313	1,143,130	1,000,000	977,362	0	2,847	0	0	3.750	4.137	AO	9,375	37,500	02/13/2018.	10/01/2027.
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 EM 3	CONNECTICUT LIGHT AND POWER			1	1.E FE	2,998,830	101.184	3,035,520	3,000,000	2,998,841	0	11	0	0	0.750	0.758	JD	1,875	0	11/16/2020.	12/01/2025.
20826F AQ 9	CONOCOPHILLIPS			1	1.F FE	1,089,940	120.096	1,200,960	1,000,000	1,060,813	0	(11,021)	0	0	4.950	3.599	MS	14,575	49,500	04/09/2018.	03/15/2026.
20826F AQ 9	CONOCOPHILLIPS			1	1.F FE	1,089,490	120.096	1,200,960	1,000,000	1,059,835	0	(10,837)	0	0	4.950	3.620	MS	14,575	49,500	03/01/2018.	03/15/2026.
209111 FM 0	CONSOLIDATED EDISON CO OF NY			1	2.A FE	1,005,470	111.922	1,119,220	1,000,000	1,003,871	0	(519)	0	0	3.125	3.060	MN	3,993	31,250	11/14/2017.	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.
21036P AQ 1	CONSTELLATION BRANDS INC			1	2.C FE	999,090	114.503	1,145,030	1,000,000	999,399	0	86	0	0	3.700	3.711	JD	2,569	37,000	11/29/2016.	12/06/2026.
21036P AS 7	CONSTELLATION BRANDS INC			1	2.C FE	1,009,920	112.930	1,129,300	1,000,000	1,006,900	0	(1,001)	0	0	3.500	3.374	MN	5,056	35,000	11/20/2017.	05/09/2027.
21036P AW 8	CONSTELLATION BRANDS INC			1	2.C FE	995,820	103.952	1,039,520	1,000,000	998,368	0	839	0	0	2.650	2.740	MN	3,975	26,500	10/31/2017.	11/07/2022.
210518 D# 0	CONSUMERS ENERGY COMPANY			1	1.E	4,000,000	107.953	4,318,120	4,000,000	4,000,000	0	0	0	0	3.180	3.180	MS	32,860	127,200	08/10/2017.	09/28/2032.
22160K AL 9	COSTCO WHOLESALE CORP			1	1.D FE	974,700	107.630	1,076,300	1,000,000	984,409	0	4,291	0	0	2.750	3.240	MN	3,285	27,500	09/06/2018.	05/18/2024.

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
22160K AL 9	COSTCO WHOLESALE CORP			1	1.D FE	1,935,120	107.630	2,152,600	2,000,000	1,959,648	0	11,073	0	0	2.750	3.386	MN	6,569	55,000	09/25/2018.	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 CE 5	COX COMMUNICATIONS INC (144A)			1	2.B FE	1,996,540	111.618	2,232,360	2,000,000	1,998,526	0	316	0	0	3.850	3.870	FA	32,083	77,000	12/01/2014.	02/01/2025.
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	999,920	109.687	1,096,870	1,000,000	999,953	0	9	0	0	4.450	4.450	JD	1,978	44,500	12/10/2013.	12/15/2023.
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.
228227 BD 5	CROWN CASTLE INTL CORP			1	2.C FE	1,136,090	109.451	1,094,510	1,000,000	1,046,875	0	(22,022)	0	0	5.250	2.866	JJ	24,208	52,500	09/29/2016.	01/15/2023.
126408 GV 9	CSX CORP			1	2.A FE	1,060,610	100.622	1,006,220	1,000,000	1,001,552	0	(9,229)	0	0	4.250	3.301	JD	3,542	42,500	12/03/2013.	06/01/2021.
126408 HE 6	CSX CORP			1	2.A FE	995,960	109.394	1,093,940	1,000,000	997,510	0	387	0	0	2.600	2.646	MN	4,333	26,000	10/13/2016.	11/01/2026.
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.
126408 HM 8	CSX CORP			1	2.A FE	998,060	121.256	1,212,560	1,000,000	998,299	0	164	0	0	4.250	4.274	MS	12,514	42,500	11/08/2018.	03/15/2029.
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 BZ 2	CVS CAREMARK			1	2.B FE	1,997,220	103.986	2,079,720	2,000,000	1,999,380	0	297	0	0	2.750	2.766	JD	4,583	55,000	11/26/2012.	12/01/2022.
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.
233851 CU 6	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	995,980	111.973	1,119,730	1,000,000	997,413	0	380	0	0	3.450	3.498	JJ	16,771	34,500	01/03/2017.	01/06/2027.
233851 DF 8	DAIMLER FINANCE NA LLC (144A) LS:950K	LS	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	423,573	112.000	456,960	408,000	416,925	0	(1,854)	0	0	3.350	2.824	MS	4,024	13,668	04/07/2017.	09/15/2025.
235851 AQ 5	DANAHER CORP			1	2.A FE	615,024	112.000	672,000	600,000	608,470	0	(1,751)	0	0	3.350	3.009	MS	5,918	20,100	02/01/2017.	09/15/2025.
235851 AQ 5	DANAHER CORP			1	2.A FE	1,308,411	112.000	1,456,000	1,300,000	1,305,348	0	(1,098)	0	0	3.350	3.250	MS	12,823	43,550	02/23/2018.	09/15/2025.
246688 AF 2	DELHAIZE AMERICA		C	1	2.A FE	75,600	160.796	144,716	90,000	79,975	0	511	0	0	9.000	10.820	AO	1,710	8,100	11/25/2002.	04/15/2031.
246688 AF 2	DELHAIZE AMERICA		C	1	2.A FE	68,200	160.796	141,500	88,000	73,771	0	685	0	0	9.000	11.748	AO	1,672	7,920	11/19/2002.	04/15/2031.
246688 AF 2	DELHAIZE AMERICA		C	1	2.A FE	24,820	160.796	54,671	34,000	27,248	0	311	0	0	9.000	12.478	AO	646	3,060	11/07/2002.	04/15/2031.
247109 BS 9	DELMARVA POWER & LIGHT			1	1.F FE	999,580	108.172	1,081,720	1,000,000	999,836	0	44	0	0	3.500	3.505	MN	4,472	35,000	11/07/2013.	11/15/2023.
25245B AB 3	DIAGEO INVESTMENT CORP		C	1	1.G FE	1,998,360	103.438	2,068,760	2,000,000	1,999,428	0	376	0	0	2.875	2.895	MN	7,986	57,500	02/07/2018.	05/11/2022.
25272K AG 8	DIAMOND 1 FIN/DIAMOND 2 (144A)			1	2.C FE	1,063,070	110.631	1,106,310	1,000,000	1,024,018	0	(9,758)	0	0	5.450	4.338	JD	2,422	54,500	09/09/2016.	06/15/2023.
25434* AB 9	DIMENSIONAL FUND ADVISORS			1	1.E PL	5,000,000	109.403	5,470,150	5,000,000	5,000,000	0	0	0	0	3.260	3.260	FA	61,578	163,000	11/21/2017.	02/15/2025.
25470D AM 1	DISCOVERY COMMUNICATIONS			1	2.C FE	998,110	109.157	1,091,570	1,000,000	999,031	0	267	0	0	3.800	3.831	MS	11,400	38,000	02/28/2017.	03/13/2024.
25470D AQ 2	DISCOVERY COMMUNICATIONS			1	2.C FE	1,580,957	105.417	1,671,914	1,586,000	1,582,983	0	1,276	0	0	2.950	3.038	MS	13,126	46,787	05/17/2019.	03/20/2023.
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.
260543 CJ 0	DOW CHEMICAL CO			1	2.C FE	987,300	109.594	1,095,940	1,000,000	994,678	0	1,292	0	0	3.500	3.652	AO	8,750	35,000	09/09/2014.	10/01/2024.
23331A BG 3	DR HORTON			1	2.B FE	1,090,000	107.654	1,076,540	1,000,000	1,029,430	0	(15,028)	0	0	4.750	3.120	FA	17,944	47,500	10/03/2016.	02/15/2023.
23357* AM 3	DTE GAS COMPANY			1	1.F	7,000,000	107.409	7,518,630	7,000,000	7,000,000	0	0	0	0	2.950	2.950	AO	51,625	205,353	06/26/2019.	05/15/2029.
26442C AK 0	DUKE ENERGY CAROLINAS			1	1.F FE	998,980	100.697	1,006,970	1,000,000	999,916	0	99	0	0	3.900	3.912	JD	1,733	39,000	05/16/2011.	06/15/2021.
26442C AS 3	DUKE ENERGY CAROLINAS			1	1.F FE	1,995,160	112.191	2,243,820	2,000,000	1,996,952	0	460	0	0	2.950	2.978	JD	4,917	59,000	11/14/2016.	12/01/2026.
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.
26442C BA 1	DUKE ENERGY CAROLINAS			1	1.F FE	3,987,200	107.708	4,308,320	4,000,000	3,988,314	0	1,114	0	0	2.450	2.486	FA	40,833	55,261	01/06/2020.	02/01/2030.
26444H AC 5	DUKE ENERGY FLORIDA			1	1.F FE	999,400	111.749	1,117,490	1,000,000	999,609	0	56	0	0	3.200	3.207	JJ	14,756	32,000	01/03/2017.	01/15/2027.
26444H AE 1	DUKE ENERGY FLORIDA			1	1.F FE	998,150	117.478	1,174,780	1,000,000	998,558	0	161	0	0	3.800	3.822	JJ	17,522	38,000	06/18/2018.	07/15/2028.

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
26444G AC 7	DUKE ENERGY FLORIDA PROJ FIN			1	1.A FE	999,960	108.214	1,082,140	1,000,000	999,984	0	0	0	0	2.538	2.538	MS	8,460	25,380	06/15/2016.	09/01/2031.
26442E AD 2	DUKE ENERGY OHIO			1	1.F FE	1,024,170	108.131	1,081,310	1,000,000	1,011,826	0	(4,626)	0	0	3.800	3.287	MS	12,667	38,000	04/02/2018.	09/01/2023.
26078J AC 4	DUPONT DE NEMOURS INC			1	2.A FE	5,000,000	116.786	5,839,300	5,000,000	5,000,000	0	0	0	0	4.493	4.493	MN	28,705	224,650	11/14/2018.	11/15/2025.
278062 AC 8	EATON CORP			1	2.A FE	996,640	104.378	1,043,780	1,000,000	999,286	0	363	0	0	2.750	2.789	MN	4,507	27,500	11/14/2012.	11/02/2022.
278865 BD 1	ECOLAB INC			1	1.G FE	1,981,280	113.545	2,270,900	2,000,000	1,986,241	0	1,735	0	0	3.250	3.362	JD	5,417	65,000	01/23/2018.	12/01/2027.
532457 BP 2	ELI LILLY			1	1.F FE	2,027,660	111.529	2,230,580	2,000,000	2,019,045	0	(2,799)	0	0	3.100	2.929	MN	7,922	62,000	11/01/2017.	05/15/2027.
532457 BP 2	ELI LILLY			1	1.F FE	999,650	111.529	1,115,290	1,000,000	999,748	0	32	0	0	3.100	3.104	MN	3,961	31,000	05/04/2017.	05/15/2027.
286857 A@ 6	ELIZABETHTOWN GAS COMPANY			1	1.G	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	4.020	4.020	JD	4,913	160,800	09/19/2018.	12/20/2028.
26867L AL 4	EMD FINANCE LLC (144A)		C	1	2.A FE	1,930,140	109.653	2,193,060	2,000,000	1,953,551	0	9,946	0	0	3.250	3.851	MS	18,417	65,000	07/26/2018.	03/19/2025.
29273R BC 2	ENERGY TRANSFER OPERATING			1	2.C FE	12,258,900	136.114	13,611,400	10,000,000	11,468,259	0	(126,488)	0	0	8.250	6.057	MN	105,417	825,000	06/21/2013.	11/15/2029.
29364D AQ 3	ENTERGY ARKANSAS			1	1.F FE	999,710	100.239	1,002,390	1,000,000	999,932	0	(3)	0	0	3.750	3.753	FA	14,167	37,500	11/09/2010.	02/15/2021.
29364D AS 9	ENTERGY ARKANSAS			1	1.F FE	999,280	109.844	1,098,440	1,000,000	999,722	0	69	0	0	3.700	3.708	JD	3,083	37,000	03/10/2014.	06/01/2024.
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.
29364W AW 8	ENTERGY LOUISIANA			1	1.F FE	999,900	112.300	1,123,000	1,000,000	999,903	0	8	0	0	3.250	3.251	AO	8,125	32,500	03/17/2016.	04/01/2028.
29364N AU 2	ENTERGY MISSISSIPPI			1	1.F FE	996,590	109.699	1,096,990	1,000,000	997,525	0	311	0	0	3.250	3.290	JD	2,708	32,500	11/09/2017.	12/01/2027.
29365T AG 9	ENTERGY TEXAS INC			1	2.A FE	1,996,280	116.810	2,336,200	2,000,000	1,996,698	0	321	0	0	4.000	4.023	MS	20,000	80,000	01/03/2019.	03/30/2029.
29379V BE 2	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	1,218,989	112.068	1,291,023	1,152,000	1,201,113	0	(11,907)	0	0	3.750	2.586	FA	16,320	43,200	06/25/2019.	02/15/2025.
29379V BH 5	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	2,661,464	113.322	2,987,168	2,636,000	2,652,738	0	(3,089)	0	0	3.700	3.557	FA	36,845	97,532	02/06/2018.	02/15/2026.
29379V BT 9	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	997,640	119.071	1,190,710	1,000,000	998,036	0	204	0	0	4.150	4.179	AO	8,646	41,500	10/03/2018.	10/16/2028.
29379V BX 0	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	997,820	108.495	1,084,950	1,000,000	997,996	0	176	0	0	2.800	2.825	JJ	11,667	15,244	01/07/2020.	01/31/2030.
26875P AK 7	EOG RESOURCES INC			1	1.G FE	993,810	104.410	1,044,100	1,000,000	998,532	0	628	0	0	2.625	2.693	MS	7,729	26,250	09/05/2012.	03/15/2023.
26875P AK 7	EOG RESOURCES INC			1	1.G FE	436,368	104.410	475,066	455,000	449,727	0	2,268	0	0	2.625	3.172	MS	3,517	11,944	07/31/2014.	03/15/2023.
26875P AK 7	EOG RESOURCES INC			1	1.G FE	451,677	104.410	514,741	493,000	481,819	0	4,773	0	0	2.625	3.704	MS	3,810	12,941	12/13/2013.	03/15/2023.
26884L AF 6	EQT CORP			1	3.C FE	999,180	99.532	995,320	1,000,000	995,320	(4,045)	75	0	0	3.900	3.910	AO	9,750	39,000	09/27/2017.	10/01/2027.
294429 AJ 4	EQUIFAX INC			1	2.B FE	517,865	104.743	523,715	500,000	506,312	0	(3,571)	0	0	3.300	2.540	JD	733	16,500	08/28/2017.	12/15/2022.
26884T AP 7	ERAC USA FINANCE LLC (144A)			1	2.A FE	998,110	112.601	1,126,010	1,000,000	998,954	0	186	0	0	3.800	3.823	MN	6,333	38,000	11/02/2015.	11/01/2025.
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.
29736R AE 0	ESTEE LAUDER CO			1	1.E FE	899,829	103.390	930,510	900,000	899,960	0	17	0	0	2.350	2.352	FA	7,990	21,150	08/06/2012.	08/15/2022.
29736R AE 0	ESTEE LAUDER CO			1	1.E FE	61,428	103.390	65,136	63,000	62,636	0	216	0	0	2.350	2.716	FA	559	1,481	01/08/2015.	08/15/2022.
29736R AE 0	ESTEE LAUDER CO			1	1.E FE	718,163	103.390	765,086	740,000	735,138	0	2,884	0	0	2.350	2.766	FA	6,570	17,390	08/28/2014.	08/15/2022.
29736R AJ 9	ESTEE LAUDER CO			1	1.E FE	999,630	112.533	1,125,330	1,000,000	999,746	0	32	0	0	3.150	3.154	MS	9,275	31,500	02/06/2017.	03/15/2027.
30231G AC 6	EXXON MOBIL CORP			1	1.C FE	2,000,000	107.950	2,159,000	2,000,000	2,000,000	0	0	0	0	3.176	3.176	MS	18,703	63,520	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 AF 9	EXXON MOBIL CORP			1	1.C FE	1,926,020	108.034	2,160,680	2,000,000	1,953,378	0	10,224	0	0	2.709	3.310	MS	17,308	54,180	03/27/2018.	03/06/2025.
31428X BP 0	FEDEX CORP			1	2.B FE	3,003,750	114.200	3,426,000	3,000,000	3,002,744	0	(346)	0	0	3.400	3.385	FA	38,533	102,000	01/29/2018.	02/15/2028.
31428X BP 0	FEDEX CORP			1	2.B FE	975,120	114.200	1,142,000	1,000,000	981,277	0	2,255	0	0	3.400	3.701	FA	12,844	34,000	03/05/2018.	02/15/2028.
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.
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.

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
31677Q BM 0	FIFTH THIRD BANK			2	1.G FE	1,000,000	114.330	1,143,300	1,000,000	1,000,000	0	0	0	0	3.950	3.950	JJ	16,788	39,500	07/23/2018.	07/28/2025.
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.
33738K AA 3	FIRST UNION FLORIDA				1.F FE	544,015	139.103	695,515	500,000	529,703	0	(1,225)	0	0	6.180	5.592	FA	11,673	30,900	12/11/2002.	02/15/2036.
33738M AA 9	FIRST UNION NORTH CAROLINA				2.A FE	3,808,105	135.688	4,749,080	3,500,000	3,707,918	0	(8,576)	0	0	6.180	5.592	FA	81,713	216,300	12/11/2002.	02/15/2036.
337738 AL 2	FISERV INC			1	2.B FE	1,085,750	102.057	1,020,570	1,000,000	1,010,234	0	(22,112)	0	0	4.750	2.473	JD	2,111	47,500	06/20/2017.	06/15/2021.
341081 FJ 1	FLORIDA POWER & LIGHT			1	1.E FE	492,985	104.685	523,425	500,000	497,631	0	930	0	0	2.750	2.954	JD	1,146	13,750	09/03/2015.	06/01/2023.
341081 FJ 1	FLORIDA POWER & LIGHT			1	1.E FE	477,545	104.685	523,425	500,000	493,677	0	2,470	0	0	2.750	3.298	JD	1,146	13,750	10/09/2013.	06/01/2023.
341081 FK 8	FLORIDA POWER & LIGHT			1	1.D FE	1,027,220	107.738	1,077,380	1,000,000	1,010,348	0	(3,359)	0	0	3.250	2.877	JD	2,708	32,500	08/24/2015.	06/01/2024.
34354P AD 7	FLOWSERVE CORP			1	2.C FE	995,320	105.962	1,059,620	1,000,000	998,431	0	493	0	0	4.000	4.057	MN	5,111	40,000	10/28/2013.	11/15/2023.
302491 AS 4	FMC CORP			1	2.C FE	998,400	108.939	1,089,390	1,000,000	999,426	0	163	0	0	4.100	4.119	FA	17,083	41,000	11/12/2013.	02/01/2024.
345397 XQ 1	FORD MOTOR CREDIT CO LLC				3.A FE	999,270	100.237	1,002,370	1,000,000	999,976	0	127	0	0	3.200	3.214	JJ	14,756	32,000	11/04/2015.	01/15/2021.
345397 YT 4	FORD MOTOR CREDIT CO LLC			2	3.A FE	2,000,000	102.937	2,058,740	2,000,000	2,000,000	0	0	0	0	3.815	3.815	MN	12,505	76,300	10/30/2017.	11/02/2027.
34959J AG 3	FORTIVE CORPORATION			1	2.B FE	1,000,730	111.303	1,113,030	1,000,000	1,000,493	0	(82)	0	0	3.150	3.140	JD	1,400	31,500	11/03/2017.	06/15/2026.
34959J AG 3	FORTIVE CORPORATION			1	2.B FE	1,850,520	111.303	2,226,060	2,000,000	1,888,527	0	17,764	0	0	3.150	4.307	JD	2,800	63,000	10/18/2018.	06/15/2026.
34964C AC 0	FORTUNE BRANDS HOME & SECURITY			1	2.B FE	1,999,380	109.003	2,180,060	2,000,000	1,999,544	0	122	0	0	4.000	4.007	MS	22,222	80,000	09/19/2018.	09/21/2023.
369550 AR 9	GENERAL DYNAMICS CORP			1	1.F FE	499,710	101.019	505,095	500,000	499,975	0	33	0	0	3.875	3.882	JJ	8,934	19,375	07/07/2011.	07/15/2021.
369550 AU 2	GENERAL DYNAMICS CORP			1	1.F FE	4,949,350	103.205	5,160,250	5,000,000	4,989,558	0	5,359	0	0	2.250	2.364	MN	14,375	112,500	11/01/2012.	11/15/2022.
36962G 6F 6	GENERAL ELECTRIC COMPANY				2.B FE	286,584	104.516	299,961	287,000	286,912	0	45	0	0	3.150	3.167	MS	2,863	9,041	09/04/2012.	09/07/2022.
370334 BZ 6	GENERAL MILLS INC			1	2.B FE	995,800	112.095	1,120,950	1,000,000	997,283	0	393	0	0	3.200	3.249	FA	12,533	32,000	01/09/2017.	02/10/2027.
370334 CG 7	GENERAL MILLS INC			1	2.B FE	1,005,850	119.922	1,199,220	1,000,000	1,004,412	0	(529)	0	0	4.200	4.127	AO	8,633	42,000	04/05/2018.	04/17/2028.
370334 CL 6	GENERAL MILLS INC			1	2.B FE	3,300,390	110.997	3,329,910	3,000,000	3,298,679	0	(1,711)	0	0	2.875	1.683	AO	18,208	0	12/09/2020.	04/15/2030.
37045X AQ 9	GENERAL MOTORS FINANCIAL			1	2.C FE	1,022,180	102.714	1,027,140	1,000,000	1,003,183	0	(4,267)	0	0	4.375	3.923	MS	11,667	43,750	03/21/2016.	09/25/2021.
37045X CD 6	GENERAL MOTORS FINANCIAL			1	2.C FE	998,520	108.160	1,081,600	1,000,000	999,111	0	204	0	0	3.500	3.524	MN	5,250	35,000	11/02/2017.	11/07/2024.
373334 KH 3	GEORGIA POWER CO LS:448K	LS		1	1.G FE	998,870	110.638	1,106,380	1,000,000	999,237	0	104	0	0	3.250	3.263	MS	8,125	32,500	02/28/2017.	03/30/2027.
37331N AH 4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	1,005,140	111.231	1,112,310	1,000,000	1,003,121	0	(730)	0	0	3.600	3.514	MS	12,000	36,000	03/07/2018.	03/01/2025.
37331N AH 4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	999,610	111.231	1,112,310	1,000,000	999,811	0	34	0	0	3.600	3.604	MS	12,000	36,000	11/03/2014.	03/01/2025.
377372 AH 0	GLAXOSMITHKLINE		C	1	1.F FE	1,900,635	105.417	2,047,198	1,942,000	1,922,646	0	8,274	0	0	2.800	3.269	MS	15,558	54,376	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.
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 WL 4	GOLDMAN SACHS GROUP			1	2.A FE	1,000,000	115.336	1,153,360	1,000,000	1,000,000	0	0	0	0	3.691	3.691	JD	2,666	36,910	05/31/2017.	06/05/2028.
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.
38148Y AC 2	GOLDMAN SACHS GROUP			1	1.G FE	1,000,000	102.040	1,020,400	1,000,000	1,000,000	0	0	0	0	2.876	2.876	AO	4,793	28,760	10/24/2017.	10/31/2022.
40139L AD 5	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	998,740	103.095	1,030,950	1,000,000	999,627	0	256	0	0	2.500	2.527	MN	3,681	25,000	05/03/2017.	05/08/2022.
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.
427866 AT 5	HERSHEY COMPANY			1	1.F FE	997,400	104.634	1,046,340	1,000,000	999,306	0	277	0	0	2.625	2.655	MN	4,375	26,250	05/14/2013.	05/01/2023.
427866 AX 6	HERSHEY COMPANY			1	1.F FE	996,710	108.504	1,085,040	1,000,000	998,049	0	319	0	0	2.300	2.337	FA	8,689	23,000	08/02/2016.	08/15/2026.
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 AM 4	HIGHWOODS REALTY LP			1	2.B FE	2,973,870	104.195	3,125,850	3,000,000	2,985,976	0	6,471	0	0	3.625	3.865	JJ	50,146	108,750	02/06/2019.	01/15/2023.
431282 AP 7	HIGHWOODS REALTY LP			1	2.B FE	1,449,315	110.680	1,660,200	1,500,000	1,461,199	0	5,366	0	0	3.875	4.357	MS	19,375	58,125	09/17/2018.	03/01/2027.

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
437076 BC 5	HOME DEPOT INC			1	1.F FE	1,055,290	109.713	1,097,130	1,000,000	1,018,952	0	(6,217)	0	0	3.750	3.056	FA	14,167	37,500	08/26/2014.	02/15/2024.
437076 BK 7	HOME DEPOT INC			1	1.F FE	1,022,060	112.658	1,126,580	1,000,000	1,011,033	0	(2,276)	0	0	3.350	3.083	MS	9,864	33,500	11/03/2015.	09/15/2025.
437076 BT 8	HOME DEPOT INC			1	1.F FE	944,780	111.394	1,113,940	1,000,000	959,396	0	5,288	0	0	2.800	3.484	MS	8,322	28,000	02/21/2018.	09/14/2027.
437076 BW 1	HOME DEPOT INC			1	1.F FE	1,986,260	120.347	2,406,940	2,000,000	1,988,626	0	1,193	0	0	3.900	3.984	JD	5,417	78,000	11/27/2018.	12/06/2028.
438516 BD 7	HONEYWELL INTERNATIONAL			1	1.F FE	990,850	108.988	1,089,880	1,000,000	996,981	0	961	0	0	3.350	3.459	JD	2,792	33,500	12/04/2013.	12/01/2023.
438516 BL 9	HONEYWELL INTERNATIONAL			1	1.F FE	5,978,400	110.446	6,626,760	6,000,000	5,986,636	0	2,083	0	0	2.500	2.541	MN	25,000	150,000	10/24/2016.	11/01/2026.
440452 AE 0	HORMEL FOODS CORP			1	1.E FE	1,096,410	100.253	1,002,530	1,000,000	1,000,727	0	(11,803)	0	0	4.125	2.924	AO	8,708	41,250	01/23/2012.	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.
443510 AJ 1	HUBBELL INC			1	2.A FE	996,220	108.926	1,089,260	1,000,000	997,161	0	341	0	0	3.500	3.545	FA	13,222	35,000	02/01/2018.	02/15/2028.
44932H AC 7	IBM CREDIT LLC			1	1.F FE	2,000,000	103.512	2,070,240	2,000,000	2,000,000	0	0	0	0	2.200	2.200	MS	13,811	44,000	09/05/2017.	09/08/2022.
452308 AT 6	ILLINOIS TOOL WORKS INC			1	1.F FE	1,562,727	108.837	1,665,206	1,530,000	1,547,369	0	(5,605)	0	0	3.500	3.090	MS	17,850	53,550	03/07/2018.	03/01/2024.
452308 AT 6	ILLINOIS TOOL WORKS INC			1	1.F FE	607,128	108.837	653,022	600,000	604,026	0	(1,295)	0	0	3.500	3.257	MS	7,000	21,000	07/17/2018.	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	963,290	105.242	1,052,420	1,000,000	990,177	0	4,186	0	0	3.200	3.666	MS	9,422	32,000	10/29/2013.	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 GB 4	INDIANA UNIVERSITY (TAXABLE) REF S2020B			1	1.A FE	1,675,000	107.935	1,807,911	1,675,000	1,675,000	0	0	0	0	2.366	2.366	JD	3,303	29,503	01/23/2020.	06/01/2031.
458140 AJ 9	INTEL CORP			1	1.E FE	523,830	102.233	511,165	500,000	502,054	0	(2,693)	0	0	3.300	2.739	AO	4,125	16,500	12/28/2011.	10/01/2021.
458140 AM 2	INTEL CORP			1	1.E FE	1,991,460	104.755	2,095,100	2,000,000	1,998,132	0	910	0	0	2.700	2.749	JD	2,400	54,000	12/04/2012.	12/15/2022.
458140 AS 9	INTEL CORP			1	1.E FE	1,064,440	113.199	1,131,990	1,000,000	1,038,027	0	(8,160)	0	0	3.700	2.762	JJ	15,622	37,000	08/23/2017.	07/29/2025.
458140 AU 4	INTEL CORP			1	1.E FE	979,120	109.251	1,092,510	1,000,000	986,063	0	2,358	0	0	2.600	2.881	MN	3,033	26,000	12/18/2017.	05/19/2026.
460146 CP 6	INTERNATIONAL PAPER CO			1	2.B FE	996,240	110.209	1,102,090	1,000,000	997,649	0	341	0	0	3.000	3.042	FA	11,333	30,000	08/02/2016.	02/15/2027.
460146 CP 6	INTERNATIONAL PAPER CO			1	2.B FE	957,120	110.209	1,102,090	1,000,000	969,466	0	4,387	0	0	3.000	3.559	FA	11,333	30,000	01/31/2018.	02/15/2027.
461070 AL 8	INTERSTATE POWER & LIGHT CO			1	2.A FE	992,550	109.646	1,096,460	1,000,000	996,775	0	754	0	0	3.250	3.338	JD	2,708	32,500	11/17/2014.	12/01/2024.
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.
82894* AZ 0	J.R. SIMPLOT COMPANY			1	2.C	2,000,000	113.518	2,270,360	2,000,000	2,000,000	0	0	0	0	4.630	4.630	MN	15,433	92,600	02/01/2019.	05/01/2029.
46849L SS 1	JACKSON NATIONAL LIFE (144A)		C		1.F FE	999,250	107.563	1,075,630	1,000,000	999,632	0	106	0	0	3.250	3.262	JJ	13,542	32,500	01/24/2017.	01/30/2024.
46849L SW 2	JACKSON NATIONAL LIFE (144A)		C		1.F FE	996,970	103.215	1,032,150	1,000,000	999,055	0	614	0	0	2.500	2.565	JD	278	25,000	06/20/2017.	06/27/2022.
46849L TC 5	JACKSON NATIONAL LIFE (144A)		C		1.F FE	1,980,960	112.833	2,256,660	2,000,000	1,986,659	0	2,681	0	0	3.875	4.040	JD	4,306	77,500	10/31/2018.	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.
469814 A* 8	JACOBS ENGINEERING GROUP INC			1	2.C	5,000,000	111.640	5,582,000	5,000,000	5,000,000	0	0	0	0	4.270	4.270	MN	31,432	213,500	02/09/2018.	05/08/2025.
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.
832696 AK 4	JM SMUCKER CO			1	2.B FE	1,006,470	111.568	1,115,680	1,000,000	1,002,956	0	(651)	0	0	3.500	3.423	MS	10,306	35,000	03/13/2015.	03/15/2025.
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	1,019,830	107.600	1,076,000	1,000,000	1,007,931	0	(2,113)	0	0	3.350	3.109	MS	8,375	33,500	11/25/2014.	09/30/2024.
478160 AZ 7	JOHNSON & JOHNSON			1	1.A FE	1,117,540	101.180	1,011,800	1,000,000	1,005,850	0	(15,585)	0	0	3.550	1.958	MN	4,536	35,500	05/07/2013.	05/15/2021.
478160 BH 6	JOHNSON & JOHNSON			1	1.A FE	1,998,820	109.376	2,187,520	2,000,000	1,999,578	0	124	0	0	3.375	3.382	JD	4,875	67,500	12/02/2013.	12/05/2023.
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.

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
478160 CK 8	JOHNSON & JOHNSON			1	1.A FE	998,810	112.852	1,128,520	1,000,000	999,171	0	104	0	0	2.900	2.913	JJ	13,372	29,000	11/08/2017.	01/15/2028.
46625H HZ 6	JP MORGAN CHASE			1	1.F FE	1,042,220	101.539	1,015,390	1,000,000	1,001,862	0	(5,340)	0	0	4.625	4.071	MN	6,552	46,250	02/14/2012.	05/10/2021.
46625H JE 1	JP MORGAN CHASE			1	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 JT 8	JP MORGAN CHASE				1.F FE	994,420	110.140	1,101,400	1,000,000	998,018	0	585	0	0	3.875	3.943	FA	16,146	38,750	01/21/2014.	02/01/2024.
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 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 RY 8	JP MORGAN CHASE			1	1.F FE	1,000,000	115.019	1,150,190	1,000,000	1,000,000	0	0	0	0	3.782	3.782	FA	15,758	37,820	01/25/2017.	02/01/2028.
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 AU 0	JP MORGAN CHASE			1	1.F FE	5,000,000	108.572	5,428,600	5,000,000	5,000,000	0	0	0	0	3.797	3.797	JJ	83,323	189,850	07/16/2018.	07/23/2024.
48128B AB 7	JP MORGAN CHASE			1	1.F FE	999,970	102.770	1,027,700	1,000,000	1,000,000	0	0	0	0	2.972	2.972	JJ	13,704	29,720	12/01/2016.	01/15/2023.
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 BU 9	JPMORGAN CHASE			1	1.F FE	10,000,000	101.050	10,105,000	10,000,000	10,000,000	0	0	0	0	1.764	1.764	MN	20,580	0	11/12/2020.	11/19/2031.
487836 BS 6	KELLOGG CO			1	2.B FE	833,249	106.804	890,745	834,000	833,664	0	106	0	0	2.650	2.664	JD	1,842	22,101	11/07/2016.	12/01/2023.
26138E AP 4	KEURIG DR PEPPER INC			1	2.B FE	997,200	101.762	1,017,620	1,000,000	999,694	0	313	0	0	3.200	3.233	MN	4,089	32,000	11/07/2011.	11/15/2021.
26138E AX 7	KEURIG DR PEPPER INC			1	2.B FE	999,560	114.320	1,143,200	1,000,000	999,701	0	39	0	0	3.430	3.435	JD	1,524	34,300	12/05/2016.	06/15/2027.
49327M 2X 1	KEY BANK NA				1.G FE	999,550	103.229	1,032,290	1,000,000	999,812	0	151	0	0	3.300	3.316	FA	13,750	33,000	01/24/2019.	02/01/2022.
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.
494368 BH 5	KIMBERLY-CLARK			1	1.F FE	984,740	102.506	1,025,060	1,000,000	998,007	0	1,647	0	0	2.400	2.573	MS	8,000	24,000	02/06/2012.	03/01/2022.
494368 BQ 5	KIMBERLY-CLARK			1	1.F FE	997,120	108.081	1,080,810	1,000,000	998,688	0	289	0	0	2.650	2.683	MS	8,833	26,500	02/24/2015.	03/01/2025.
494368 BQ 5	KIMBERLY-CLARK			1	1.F FE	1,179,764	108.081	1,327,235	1,228,000	1,198,210	0	6,563	0	0	2.650	3.277	MS	10,847	32,542	02/05/2018.	03/01/2025.
494368 BR 3	KIMBERLY-CLARK			1	1.F FE	1,916,420	111.241	2,224,820	2,000,000	1,940,873	0	11,499	0	0	3.050	3.752	FA	23,044	61,000	10/25/2018.	08/15/2025.
494368 BU 6	KIMBERLY-CLARK			1	1.F FE	950,830	110.854	1,108,540	1,000,000	966,957	0	5,797	0	0	2.750	3.459	FA	10,389	27,500	02/14/2018.	02/15/2026.
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 CQ 2	KROGER CO			1	2.A FE	2,980,650	103.156	3,094,680	3,000,000	2,997,006	0	2,153	0	0	3.400	3.477	AO	21,533	102,000	04/10/2012.	04/15/2022.
501044 CX 7	KROGER CO			1	2.A FE	1,995,100	100.080	2,001,600	2,000,000	1,999,930	0	740	0	0	3.300	3.339	JJ	30,433	66,000	12/16/2013.	01/15/2021.
50540R AN 2	LABORATORY CORP			1	2.B FE	989,360	108.940	1,089,400	1,000,000	996,486	0	1,132	0	0	4.000	4.131	MN	6,667	40,000	10/30/2013.	11/01/2023.
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.
526107 AD 9	LENNOX INTERNATIONAL INC			1	2.C FE	1,384,302	105.502	1,503,404	1,425,000	1,403,282	0	7,047	0	0	3.000	3.562	MN	5,463	42,750	03/19/2018.	11/15/2023.
53359# AA 0	LINCOLN ELECTRIC HOLDINGS INC			1	2.A	2,000,000	107.854	2,157,080	2,000,000	2,000,000	0	0	0	0	3.150	3.150	FA	22,925	63,000	02/20/2015.	08/20/2025.
53359# AA 0	LINCOLN ELECTRIC HOLDINGS INC			1	2.A	2,997,750	107.854	3,235,620	3,000,000	2,998,642	0	253	0	0	3.150	3.160	FA	34,388	94,500	02/28/2017.	08/20/2025.
74005P BA 1	LINDE INC/CT			1	1.F FE	1,991,880	101.881	2,037,620	2,000,000	1,998,960	0	878	0	0	2.450	2.496	FA	18,511	49,000	02/01/2012.	02/15/2022.
74005P BQ 6	LINDE INC/CT			1	1.F FE	2,000,420	112.126	2,242,520	2,000,000	2,000,286	0	(49)	0	0	3.200	3.197	JJ	26,667	64,000	02/05/2018.	01/30/2026.
539830 AY 5	LOCKHEED MARTIN CORP			1	1.G FE	251,633	102.114	246,605	241,500	242,384	0	(1,234)	0	0	3.350	2.818	MS	2,382	8,090	09/18/2012.	09/15/2021.
539830 AY 5	LOCKHEED MARTIN CORP			1	1.G FE	554,000	102.114	567,243	555,500	555,358	0	169	0	0	3.350	3.382	MS	5,479	18,609	09/06/2011.	09/15/2021.
539830 BH 1	LOCKHEED MARTIN CORP			1	1.G FE	992,280	113.641	1,136,410	1,000,000	995,834	0	738	0	0	3.550	3.641	JJ	16,369	35,500	11/16/2015.	01/15/2026.
548661 CT 2	LOWES COMPANIES			1	2.A FE	999,600	100.244	1,002,440	1,000,000	999,904	0	(4)	0	0	3.750	3.754	AO	7,917	37,500	11/17/2010.	04/15/2021.
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.

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
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.
548661 DP 9	LOWES COMPANIES			1	2.A FE	998,360	112.243	1,122,430	1,000,000	998,832	0	161	0	0	3.100	3.120	MN	4,994	31,000	12/21/2017.	05/03/2027.
55261F AJ 3	M&T BANK CORP			2	1.G FE	2,997,690	108.097	3,242,910	3,000,000	2,998,702	0	454	0	0	3.550	3.567	JJ	45,854	106,500	07/19/2018.	07/26/2023.
55616X AF 4	MACYS RETAIL HOLDINGS INC LS:530K	LS		1	4.A FE	555,483	99.750	556,605	558,000	556,605	(1,027)	333	0	0	3.875	3.939	JJ	9,970	21,623	10/17/2013.	01/15/2022.
55279H AK 6	MANUFACTURERS & TRADERS TRUST			2	1.F FE	998,880	108.879	1,088,790	1,000,000	999,485	0	113	0	0	2.900	2.913	FA	11,681	29,000	02/03/2015.	02/06/2025.
565849 AK 2	MARATHON OIL			1	2.C FE	339,174	102.815	349,571	340,000	339,824	0	89	0	0	2.800	2.828	MN	1,587	9,520	10/24/2012.	11/01/2022.
571903 AM 5	MARRIOTT INTERNATIONAL			1	2.C FE	993,140	101.357	1,013,570	1,000,000	999,119	0	1,047	0	0	3.125	3.235	AO	6,597	31,250	10/06/2014.	10/15/2021.
571903 AN 3	MARRIOTT INTERNATIONAL			1	2.C FE	997,550	100.154	1,001,540	1,000,000	999,872	0	453	0	0	2.875	2.924	MS	9,583	28,750	09/09/2015.	03/01/2021.
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.
571676 AA 3	MARS INC (144A)			1	1.F FE	2,001,220	108.330	2,166,600	2,000,000	2,000,839	0	(192)	0	0	2.700	2.689	AO	13,500	54,000	03/27/2019.	04/01/2025.
573284 AQ 9	MARTIN MARIETTA MATERIALS			1	2.B FE	997,980	112.103	1,121,030	1,000,000	998,610	0	188	0	0	3.450	3.474	JD	2,875	34,500	05/17/2017.	06/01/2027.
573284 AT 3	MARTIN MARIETTA MATERIALS			1	2.B FE	997,910	113.372	1,133,720	1,000,000	998,457	0	191	0	0	3.500	3.525	JD	1,556	35,000	12/07/2017.	12/15/2027.
573284 AT 3	MARTIN MARIETTA MATERIALS			1	2.B FE	997,500	113.372	1,133,720	1,000,000	998,152	0	229	0	0	3.500	3.530	JD	1,556	35,000	12/06/2017.	12/15/2027.
574599 BJ 4	MASCO CORP			1	2.C FE	1,066,840	115.099	1,150,990	1,000,000	1,036,984	0	(8,481)	0	0	4.450	3.452	AO	11,125	44,500	04/21/2017.	04/01/2025.
57629W BR 0	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	992,550	103.882	1,038,820	1,000,000	998,499	0	796	0	0	2.500	2.585	AO	5,139	25,000	10/10/2012.	10/17/2022.
57629W CE 8	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	999,680	107.480	1,074,800	1,000,000	999,831	0	45	0	0	2.750	2.755	JD	688	27,500	06/19/2017.	06/22/2024.
57629W CG 3	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	997,990	109.003	1,090,030	1,000,000	998,788	0	278	0	0	2.950	2.982	JJ	13,931	29,500	01/08/2018.	01/11/2025.
57636Q AB 0	MASTERCARD INC			1	1.E FE	1,904,188	109.630	2,043,503	1,864,000	1,886,069	0	(6,390)	0	0	3.375	2.989	AO	15,728	62,910	01/30/2018.	04/01/2024.
57636Q AB 0	MASTERCARD INC			1	1.E FE	1,029,735	109.630	1,107,263	1,010,000	1,018,087	0	(2,339)	0	0	3.375	3.113	AO	8,522	34,088	09/03/2015.	04/01/2024.
57636Q AG 9	MASTERCARD INC			1	1.E FE	998,190	111.889	1,118,890	1,000,000	998,854	0	173	0	0	2.950	2.971	MN	3,278	29,500	11/16/2016.	11/21/2026.
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 AB 7	MAXIM INTEGRATED PRODUCT			1	2.A FE	916,090	105.329	1,053,290	1,000,000	977,197	0	9,609	0	0	3.375	4.470	MS	9,938	33,750	09/17/2013.	03/15/2023.
579780 AQ 0	MCCORMICK & COMPANY INC			1	2.B FE	5,365,250	107.200	5,360,000	5,000,000	5,359,862	0	(5,388)	0	0	2.500	1.640	AO	26,389	0	11/05/2020.	04/15/2030.
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	1,025,310	102.425	1,024,250	1,000,000	1,002,923	0	(2,753)	0	0	2.625	2.338	JJ	12,104	26,250	02/02/2012.	01/15/2022.
581557 BJ 3	MCKESSON CORP			1	2.B FE	998,850	116.658	1,166,580	1,000,000	999,102	0	103	0	0	3.950	3.964	FA	14,813	39,500	02/08/2018.	02/16/2028.
585055 BS 4	MEDTRONIC INC			1	1.G FE	623,573	112.244	699,280	623,000	623,340	0	(79)	0	0	3.500	3.485	MS	6,420	21,805	03/05/2018.	03/15/2025.
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.
59217G AQ 2	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	1,097,800	104.545	1,045,450	1,000,000	1,014,692	0	(11,177)	0	0	3.875	2.695	AO	8,611	38,750	10/26/2012.	04/11/2022.
59217G BY 4	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	999,330	114.208	1,142,080	1,000,000	999,562	0	64	0	0	3.450	3.458	JD	1,246	34,500	12/12/2016.	12/18/2026.
59217G CK 3	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	998,030	111.726	1,117,260	1,000,000	998,584	0	184	0	0	3.000	3.023	MS	8,500	30,000	09/12/2017.	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	1,034,710	110.841	1,108,410	1,000,000	1,019,785	0	(6,844)	0	0	4.368	3.613	MJSD	1,941	43,680	10/04/2018.	09/15/2023.
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.
59156R BQ 0	METLIFE INC			1	1.G FE	999,920	113.307	1,133,070	1,000,000	999,924	0	8	0	0	3.600	3.601	MN	4,800	36,000	11/09/2015.	11/13/2025.
594918 AL 8	MICROSOFT CORP				1.A FE	997,470	100.315	1,003,150	1,000,000	999,903	0	266	0	0	4.000	4.031	FA	15,889	40,000	02/03/2011.	02/08/2021.
594918 AW 4	MICROSOFT CORP			1	1.A FE	1,075,370	109.257	1,092,570	1,000,000	1,024,812	0	(8,723)	0	0	3.625	2.668	JD	1,611	36,250	10/16/2014.	12/15/2023.
594918 AW 4	MICROSOFT CORP			1	1.A FE	995,080	109.257	1,092,570	1,000,000	998,349	0	515	0	0	3.625	3.684	JD	1,611	36,250	12/03/2013.	12/15/2023.

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
594918 BJ 2	MICROSOFT CORP			1	1.A FE	1,003,830	111.833	1,118,330	1,000,000	1,002,210	0	(441)	0	0	3.125	3.073	MN	5,035	31,250	02/23/2017.	11/03/2025.
594918 BJ 2	MICROSOFT CORP			1	1.A FE	999,740	111.833	1,118,330	1,000,000	999,840	0	25	0	0	3.125	3.128	MN	5,035	31,250	10/29/2015.	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	996,450	114.121	1,141,210	1,000,000	997,679	0	335	0	0	3.300	3.342	FA	13,292	33,000	01/30/2017.	02/06/2027.
595620 AT 2	MIDAMERICAN ENERGY CO			1	1.E FE	2,003,960	118.802	2,376,040	2,000,000	2,003,164	0	(333)	0	0	3.650	3.627	AO	15,411	73,000	01/11/2019.	04/15/2029.
595620 AT 2	MIDAMERICAN ENERGY CO			1	1.E FE	2,499,875	118.802	2,970,050	2,500,000	2,499,722	0	18	0	0	3.650	3.651	AO	19,264	91,250	01/08/2019.	04/15/2029.
608190 AJ 3	MOHAWK INDUSTRIES			1	2.A FE	1,003,210	106.269	1,062,690	1,000,000	1,000,930	0	(470)	0	0	3.850	3.798	FA	16,042	38,500	09/16/2015.	02/01/2023.
609207 AB 1	MONDELEZ INTERNATIONAL			1	2.B FE	998,920	109.553	1,095,530	1,000,000	999,599	0	112	0	0	4.000	4.013	FA	16,667	40,000	01/09/2014.	02/01/2024.
609207 AT 2	MONDELEZ INTERNATIONAL			1	2.B FE	4,361,520	109.910	4,396,400	4,000,000	4,355,222	0	(6,298)	0	0	2.750	1.686	AO	23,833	0	10/27/2020.	04/13/2030.
610202 BN 2	MONONGAHELA POWER (144A)			1	2.A FE	998,860	107.834	1,078,340	1,000,000	999,553	0	110	0	0	4.100	4.113	AO	8,656	41,000	11/19/2013.	04/15/2024.
61744Y AH 1	MORGAN STANLEY				2.A FE	997,910	103.290	1,032,900	1,000,000	999,376	0	424	0	0	2.750	2.795	MN	3,208	27,500	05/16/2017.	05/19/2022.
61744Y AK 4	MORGAN STANLEY			1	2.A FE	1,005,180	114.225	1,142,250	1,000,000	1,003,586	0	(480)	0	0	3.591	3.529	JJ	15,860	35,910	07/21/2017.	07/22/2028.
617446 8C 6	MORGAN STANLEY			1	2.A FE	499,590	114.513	572,565	500,000	499,783	0	41	0	0	4.000	4.010	JJ	8,778	20,000	07/20/2015.	07/23/2025.
61746B EF 9	MORGAN STANLEY			1	2.A FE	989,990	114.831	1,148,310	1,000,000	993,485	0	940	0	0	3.625	3.746	JJ	16,212	36,250	01/17/2017.	01/20/2027.
61945C AC 7	MOSAIC CO			1	2.C FE	997,900	109.275	1,092,750	1,000,000	999,262	0	223	0	0	4.250	4.276	MN	5,431	42,500	11/07/2013.	11/15/2023.
63636# AA 4	NATIONAL HOCKEY LEAGUE			1	2.A PL	2,000,000	107.412	2,148,240	2,000,000	2,000,000	0	0	0	0	3.330	3.330	JD	2,960	66,600	08/02/2017.	08/10/2024.
637071 AJ 0	NATIONAL OILWELL VARCO			1	2.A FE	273,988	102.499	293,147	286,000	283,040	0	1,473	0	0	2.600	3.160	JD	620	7,436	04/14/2014.	12/01/2022.
637417 AK 2	NATIONAL RETAIL PROPERTIES INC			1	2.A FE	995,930	110.416	1,104,160	1,000,000	997,089	0	368	0	0	3.500	3.548	AO	7,389	35,000	09/06/2017.	10/15/2027.
637432 MV 4	NATIONAL RURAL UTILITIES			1	1.E FE	999,230	107.947	1,079,470	1,000,000	999,728	0	80	0	0	3.400	3.409	MN	4,344	34,000	10/29/2013.	11/15/2023.
637432 NQ 4	NATIONAL RURAL UTILITIES			1	1.E FE	1,998,680	117.537	2,350,740	2,000,000	1,998,845	0	115	0	0	3.900	3.908	MN	13,000	78,000	10/24/2018.	11/01/2028.
637432 NV 3	NATIONAL RURAL UTILITIES			1	1.E FE	1,991,240	108.664	2,173,280	2,000,000	1,991,932	0	692	0	0	2.400	2.449	MS	14,133	29,333	01/22/2020.	03/15/2030.
63861Q BD 9	NATIONWIDE HEALTH				2.A FE	5,000,000	124.259	6,212,950	5,000,000	5,000,000	0	0	0	0	6.590	6.590	AO	82,375	329,500	06/29/1998.	07/07/2038.
641062 AE 4	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	2,991,690	112.401	3,372,030	3,000,000	2,994,053	0	1,114	0	0	3.500	3.545	MS	28,292	105,000	09/17/2018.	09/24/2025.
64952W CE 1	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,014,520	100.484	1,004,840	1,000,000	1,000,905	0	(3,233)	0	0	2.000	1.672	AO	4,333	20,000	08/24/2016.	04/13/2021.
64952W CH 4	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,838,040	106.891	2,137,820	2,000,000	1,887,556	0	18,119	0	0	2.350	3.475	JJ	21,803	47,000	03/05/2018.	07/14/2026.
64952W CJ 0	NEW YORK LIFE GLOBAL FUNDING (LS:100K	LS			1.A FE	998,090	101.011	1,010,110	1,000,000	999,713	0	390	0	0	1.700	1.740	MS	5,053	17,000	09/07/2016.	09/14/2021.
64952W CX 9	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	992,050	111.706	1,117,060	1,000,000	994,163	0	733	0	0	3.000	3.093	JJ	14,250	30,000	01/03/2018.	01/10/2028.
62927# AF 3	NFL VENTURES LP			1	1.E FE	1,504,449	109.889	1,653,224	1,504,449	1,504,273	0	11	0	0	3.480	3.480	AO	11,053	52,355	06/12/2015.	04/15/2031.
65364U AB 2	NIAGARA MOHAWK POWER (144A)		C	1	1.G FE	1,000,000	104.254	1,042,540	1,000,000	1,000,000	0	0	0	0	2.721	2.721	MN	2,494	27,210	11/20/2012.	11/28/2022.
65364U AL 0	NIAGARA MOHAWK POWER (144A)		C	1	1.G FE	999,990	119.258	1,192,580	1,000,000	1,000,000	0	0	0	0	4.278	4.278	JD	1,901	42,780	11/29/2018.	12/15/2028.
654106 AC 7	NIKE INC			1	1.E FE	1,660,380	104.188	1,772,238	1,701,000	1,688,455	0	5,140	0	0	2.250	2.577	MN	6,379	38,273	03/06/2015.	05/01/2023.
654106 AF 0	NIKE INC			1	1.E FE	998,580	109.484	1,094,840	1,000,000	999,118	0	137	0	0	2.375	2.391	MN	3,958	23,750	10/18/2016.	11/01/2026.
654106 AF 0	NIKE INC			1	1.E FE	905,020	109.484	1,094,840	1,000,000	927,237	0	10,952	0	0	2.375	3.776	MN	3,958	23,750	12/03/2018.	11/01/2026.
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.
655844 BL 1	NORFOLK SOUTHERN CORP			1	2.A FE	1,019,310	104.736	1,047,360	1,000,000	1,004,148	0	(2,037)	0	0	2.903	2.687	FA	10,967	29,030	10/23/2012.	02/15/2023.
655844 BP 2	NORFOLK SOUTHERN CORP			1	2.A FE	999,430	109.186	1,091,860	1,000,000	999,816	0	52	0	0	3.850	3.856	JJ	17,753	38,500	11/18/2013.	01/15/2024.
655844 BS 6	NORFOLK SOUTHERN CORP			1	2.A FE	978,560	110.710	1,107,100	1,000,000	985,476	0	2,399	0	0	2.900	3.192	JD	1,289	29,000	01/09/2018.	06/15/2026.
655844 BT 4	NORFOLK SOUTHERN CORP			1	2.A FE	998,470	111.465	1,114,650	1,000,000	998,945	0	144	0	0	3.150	3.168	JD	2,625	31,500	05/22/2017.	06/01/2027.
655844 BZ 0	NORFOLK SOUTHERN CORP			1	2.A FE	985,520	117.307	1,173,070	1,000,000	988,162	0	1,310	0	0	3.800	3.982	FA	15,833	38,000	12/12/2018.	08/01/2028.
655844 CA 4	NORFOLK SOUTHERN CORP			1	2.A FE	2,000,620	111.871	2,237,420	2,000,000	2,000,421	0	(81)	0	0	3.650	3.645	FA	30,417	73,000	07/31/2018.	08/01/2025.

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
665772 CH 0	NORTHERN STATES POWER - MN		..	1	1.F FE	1,002,850	102.128	1,036,599	1,015,000	1,012,674	0	1,385	0	0	2.150	2.294	FA	8,244	21,823	05/06/2013.	08/15/2022.
665772 CK 3	NORTHERN STATES POWER - MN		..	1	1.F FE	1,996,340	104.218	2,084,360	2,000,000	1,999,008	0	387	0	0	2.600	2.621	MN	6,644	52,000	05/13/2013.	05/15/2023.
665859 AN 4	NORTHERN TRUST CORP		..		1.F FE	963,298	103.395	1,057,731	1,023,000	1,010,892	0	7,324	0	0	2.375	3.145	FA	10,056	24,296	11/06/2013.	08/02/2022.
665859 AN 4	NORTHERN TRUST CORP		..		1.F FE	2,032,745	103.395	2,182,668	2,111,000	2,076,745	0	20,647	0	0	2.375	3.434	FA	20,751	50,136	10/25/2018.	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 BE 1	NORTHROP GRUMMAN CORP		..	1	2.B FE	996,680	100.620	1,006,200	1,000,000	999,848	0	330	0	0	3.500	3.538	MS	10,306	35,000	11/01/2010.	03/15/2021.
666807 BG 6	NORTHROP GRUMMAN CORP		..	1	2.B FE	943,410	107.569	1,075,690	1,000,000	982,729	0	6,222	0	0	3.250	3.959	FA	13,542	32,500	11/25/2013.	08/01/2023.
666807 BK 7	NORTHROP GRUMMAN CORP		..	1	2.B FE	998,390	112.629	1,126,290	1,000,000	998,995	0	145	0	0	3.200	3.218	FA	13,333	32,000	11/28/2016.	02/01/2027.
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.
66989H AN 8	NOVARTIS CAPITAL		C	1	1.D FE	204,380	112.482	224,964	200,000	203,008	0	(443)	0	0	3.100	2.831	MN	758	6,200	10/19/2017.	05/17/2027.
66989H AN 8	NOVARTIS CAPITAL		C	1	1.D FE	991,090	112.482	1,124,820	1,000,000	994,078	0	821	0	0	3.100	3.203	MN	3,789	31,000	02/14/2017.	05/17/2027.
67021C AG 2	NSTAR ELECTRIC CO		..	1	1.E FE	997,260	103.064	1,030,640	1,000,000	999,443	0	292	0	0	2.375	2.406	AO	5,014	23,750	10/09/2012.	10/15/2022.
67021C AK 3	NSTAR ELECTRIC CO		..	1	1.F FE	995,190	110.980	1,109,800	1,000,000	997,429	0	474	0	0	3.250	3.307	MN	4,153	32,500	11/13/2015.	11/15/2025.
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.
68233J BK 9	ONCOR ELECTRIC DELIVERY		..	1	1.F FE	5,886,500	131.876	6,593,832	5,000,000	5,739,357	0	(78,966)	0	0	5.750	3.596	MS	84,653	287,500	02/07/2019.	03/15/2029.
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 AP 0	ORACLE CORP		..	1	1.G FE	938,000	103.972	1,039,720	1,000,000	986,086	0	7,416	0	0	2.500	3.306	AO	5,278	25,000	10/30/2013.	10/15/2022.
68389X BB 0	ORACLE CORP		..	1	1.G FE	497,705	102.689	513,445	500,000	499,383	0	431	0	0	2.500	2.591	MN	1,597	12,500	12/07/2016.	05/15/2022.
68389X BM 6	ORACLE CORP		..	1	1.G FE	935,340	110.003	1,100,030	1,000,000	955,048	0	7,221	0	0	2.650	3.551	JJ	12,219	26,500	03/06/2018.	07/15/2026.
68389X BN 4	ORACLE CORP		..	1	1.G FE	998,890	114.061	1,140,610	1,000,000	999,180	0	102	0	0	3.250	3.263	MN	4,153	32,500	11/07/2017.	11/15/2027.
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	521,930	109.328	546,640	500,000	520,716	0	(1,214)	0	0	3.750	3.126	JJ	9,323	0	07/01/2020.	07/01/2028.
694308 JL 2	PACIFIC GAS & ELECTRIC		..	1	2.C FE	521,930	108.435	542,175	500,000	519,860	0	(2,070)	0	0	3.450	2.511	JJ	8,577	0	07/01/2020.	07/01/2025.
695114 CP 1	PACIFICORP		..	1	1.E FE	999,120	102.211	1,022,110	1,000,000	999,879	0	95	0	0	2.950	2.960	FA	12,292	29,500	01/03/2012.	02/01/2022.
695114 CR 7	PACIFICORP		..	1	1.E FE	1,023,640	109.042	1,090,420	1,000,000	1,012,726	0	(3,983)	0	0	3.600	3.152	AO	9,000	36,000	03/06/2018.	04/01/2024.
70109H AL 9	PARKER-HANNIFIN CORP		..	1	2.A FE	997,800	109.577	1,095,770	1,000,000	999,035	0	223	0	0	3.300	3.326	MN	3,667	33,000	11/18/2014.	11/21/2024.
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 AU 1	PECO ENERGY CO		..	1	1.E FE	999,720	100.912	1,009,120	1,000,000	999,949	0	59	0	0	1.700	1.706	MS	5,006	17,000	09/14/2016.	09/15/2021.
708696 BY 4	PENNSYLVANIA ELECTRIC CO (144A)		..	1	2.B FE	1,002,190	106.689	1,066,890	1,000,000	1,001,541	0	(195)	0	0	3.250	3.225	MS	9,569	32,500	09/07/2017.	03/15/2028.
713448 CT 3	PEPSICO INC		..	1	1.E FE	995,840	108.892	1,088,920	1,000,000	998,033	0	417	0	0	2.750	2.798	AO	4,583	27,500	04/27/2015.	04/30/2025.
713448 DN 5	PEPSICO INC		..	1	1.E FE	999,820	109.060	1,090,600	1,000,000	999,875	0	17	0	0	2.375	2.377	AO	5,608	23,750	10/03/2016.	10/06/2026.
713448 DN 5	PEPSICO INC		..	1	1.E FE	1,597,524	109.060	1,854,020	1,700,000	1,620,618	0	12,318	0	0	2.375	3.270	AO	9,533	40,375	02/04/2019.	10/06/2026.
717081 EA 7	PFIZER INC		..	1	1.F FE	1,982,960	113.051	2,261,020	2,000,000	1,989,289	0	1,611	0	0	3.000	3.099	JD	2,667	60,000	11/14/2016.	12/15/2026.
717081 ES 8	PFIZER INC		..	1	1.F FE	1,998,980	107.915	2,158,300	2,000,000	1,999,279	0	196	0	0	2.950	2.961	MS	17,372	59,000	03/04/2019.	03/15/2024.
718172 AV 1	PHILIP MORRIS INTERNATIONAL		..		1.F FE	916,310	105.038	1,050,380	1,000,000	977,629	0	9,664	0	0	2.625	3.701	MS	8,385	26,250	12/02/2013.	03/06/2023.
718172 BQ 1	PHILIP MORRIS INTERNATIONAL		..	1	1.F FE	990,280	111.306	1,113,060	1,000,000	995,073	0	964	0	0	3.375	3.491	FA	13,125	33,750	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.
718172 CE 7	PHILIP MORRIS INTERNATIONAL		..	1	1.F FE	992,950	112.246	1,122,460	1,000,000	994,821	0	630	0	0	3.125	3.206	MS	10,330	31,250	10/31/2017.	03/02/2028.

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
69349L AG 3	PNC BANK NA			2	1.G FE	999,910	104.212	1,042,120	1,000,000	999,962	0	9	0	0	2.700	2.701	MN	4,500	27,000	10/17/2012.	11/01/2022.
69353R EK 0	PNC BANK NA			2	1.F FE	997,680	109.587	1,095,870	1,000,000	998,932	0	234	0	0	2.950	2.977	FA	10,489	29,500	02/18/2015.	02/23/2025.
693475 AT 2	PNC FINANCIAL SERVICES LS: 70K	LS		2	1.G FE	1,995,920	111.820	2,236,400	2,000,000	1,997,202	0	383	0	0	3.150	3.174	MN	7,350	63,000	05/16/2017.	05/19/2027.
693506 BN 6	PPG INDUSTRIES			1	1.G FE	4,957,750	105.646	5,282,300	5,000,000	4,979,075	0	8,917	0	0	3.200	3.397	MS	47,111	160,000	07/17/2018.	03/15/2023.
693506 BP 1	PPG INDUSTRIES			1	1.G FE	1,997,140	120.062	2,401,240	2,000,000	1,997,787	0	253	0	0	3.750	3.767	MS	22,083	75,000	02/22/2018.	03/15/2028.
69351U AQ 6	PPL ELECTRIC UTILITIES			1	1.F FE	996,650	102.905	1,029,050	1,000,000	999,366	0	358	0	0	2.500	2.538	MS	8,333	25,000	08/21/2012.	09/01/2022.
740189 AG 0	PRECISION CAST			1	1.F FE	924,870	103.947	1,039,470	1,000,000	981,114	0	8,786	0	0	2.500	3.467	JJ	11,528	25,000	11/25/2013.	01/15/2023.
740189 AM 7	PRECISION CAST			1	1.F FE	998,490	110.584	1,105,840	1,000,000	999,043	0	194	0	0	3.250	3.273	JD	1,444	32,500	02/26/2018.	06/15/2025.
74256L AU 3	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	997,340	111.339	1,113,390	1,000,000	998,466	0	258	0	0	3.000	3.031	AO	6,083	30,000	04/11/2016.	04/18/2026.
742718 DY 2	PROCTER & GAMBLE CO			1	1.D FE	992,920	102.346	1,023,460	1,000,000	999,128	0	766	0	0	2.300	2.380	FA	9,264	23,000	02/01/2012.	02/06/2022.
742718 EB 1	PROCTER & GAMBLE CO			1	1.D FE	993,530	107.610	1,076,100	1,000,000	998,080	0	683	0	0	3.100	3.176	FA	11,711	31,000	08/08/2013.	08/15/2023.
742718 EP 0	PROCTER & GAMBLE CO			1	1.D FE	937,800	111.057	1,110,570	1,000,000	957,055	0	7,554	0	0	2.700	3.632	FA	11,175	27,000	05/15/2018.	02/02/2026.
742718 ER 6	PROCTER & GAMBLE CO			1	1.D FE	997,890	110.531	1,105,310	1,000,000	998,686	0	204	0	0	2.450	2.474	MN	3,947	24,500	11/01/2016.	11/03/2026.
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.
74340X BE 0	PROLOGIS LP			1	1.G FE	1,049,980	113.627	1,136,270	1,000,000	1,030,898	0	(6,194)	0	0	3.750	3.023	MN	6,250	37,500	10/25/2017.	11/01/2025.
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.
74456Q BC 9	PUBLIC SERVICE ELECTRIC & GAS			1	1.E FE	996,810	104.525	1,045,250	1,000,000	999,161	0	334	0	0	2.375	2.411	MN	3,035	23,750	05/07/2013.	05/15/2023.
74456Q BR 6	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	989,470	108.121	1,081,210	1,000,000	993,668	0	1,022	0	0	2.250	2.369	MS	6,625	22,500	09/14/2016.	09/15/2026.
74456Q BS 4	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	997,070	111.360	1,113,600	1,000,000	998,022	0	274	0	0	3.000	3.034	MN	3,833	30,000	05/02/2017.	05/15/2027.
747525 AT 0	QUALCOMM INC			1	1.G FE	997,120	107.724	1,077,240	1,000,000	998,509	0	408	0	0	2.900	2.946	MN	3,303	29,000	05/19/2017.	05/20/2024.
75513E BW 0	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,065,680	103.677	2,073,540	2,000,000	2,049,624	0	(16,056)	0	0	2.500	1.029	JD	2,222	50,000	06/10/2020.	12/15/2022.
75513E CF 6	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,076,700	108.796	1,087,960	1,000,000	1,063,804	0	(12,896)	0	0	3.700	1.293	JD	1,644	37,000	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 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.
760759 AQ 3	REPUBLIC SERVICES			1	2.B FE	995,840	109.759	1,097,590	1,000,000	998,057	0	418	0	0	3.200	3.249	MS	9,422	32,000	03/04/2015.	03/15/2025.
760759 AS 9	REPUBLIC SERVICES			1	2.B FE	1,010,210	113.426	1,134,260	1,000,000	1,007,336	0	(977)	0	0	3.375	3.251	MN	4,313	33,750	12/14/2017.	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.
760759 AZ 3	REPUBLIC SERVICES INC			1	2.B FE	4,997,500	100.272	5,013,600	5,000,000	4,997,500	0	(0)	0	0	1.750	1.755	FA	8,993	0	11/10/2020.	02/15/2032.
76169# AJ 2	REYES HOLDINGS LLC			1	2.A PL	5,000,000	111.802	5,590,100	5,000,000	5,000,000	0	0	0	0	3.710	3.710	AO	38,131	185,500	08/18/2017.	10/17/2028.
771196 BE 1	ROCHE HOLDINGS INC (144A) LS:1.9M	LS	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	1,047,973	110.351	1,224,896	1,110,000	1,067,585	0	7,076	0	0	2.625	3.409	MN	3,723	29,138	02/20/2018.	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	2,967,210	108.282	3,248,460	3,000,000	2,979,627	0	3,065	0	0	2.375	2.496	JJ	30,281	71,250	10/24/2016.	01/28/2027.
771196 BN 1	ROCHE HOLDINGS INC (144A) LS:1.6M	LS	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.
771367 CD 9	ROCHESTER GAS AND ELECTRIC CORP (144A)			1	1.F FE	980,000	110.668	1,106,680	1,000,000	985,598	0	1,978	0	0	3.100	3.351	JD	2,583	31,000	01/29/2018.	06/01/2027.
776743 AD 8	ROPER TECHNOLOGIES INC			1	2.A FE	1,038,650	115.643	1,156,430	1,000,000	1,025,568	0	(4,005)	0	0	3.800	3.305	JD	1,689	38,000	08/02/2017.	12/15/2026.
749685 AV 5	RPM INTERNATIONAL INC			1	2.C FE	998,580	111.026	1,110,260	1,000,000	999,025	0	131	0	0	3.750	3.767	MS	11,042	37,500	02/27/2017.	03/15/2027.
797440 BT 0	SAN DIEGO G & E			1	1.F FE	428,584	100.546	430,924	428,584	428,581	0	0	0	0	1.914	1.914	FA	3,418	8,203	03/09/2015.	02/01/2022.
80282K AP 1	SANTANDER HOLDINGS USA		C	2	2.A FE	1,024,070	114.306	1,143,060	1,000,000	1,017,373	0	(2,308)	0	0	4.400	4.087	JJ	20,533	44,000	12/11/2017.	07/13/2027.

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
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	993,330	113.522	1,135,220	1,000,000	995,194	0	654	0	0	3.450	3.534	JD	2,875	34,500	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.
832696 AB 4	SMUCKER (J.M.) COMPANY			1	2.B FE	998,080	102.478	1,024,780	1,000,000	999,785	0	218	0	0	3.500	3.523	AO	7,389	35,000	10/13/2011.	10/15/2021.
833034 AK 7	SNAP-ON INC			1	1.G FE	1,023,560	111.372	1,113,720	1,000,000	1,015,959	0	(2,434)	0	0	3.250	2.954	MS	10,833	32,500	10/05/2017.	03/01/2027.
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.
835495 AK 8	SONOCO PRODUCTS			1	2.B FE	995,430	102.057	1,020,570	1,000,000	999,485	0	532	0	0	4.375	4.432	MN	7,292	43,750	10/20/2011.	11/01/2021.
842400 GD 9	SOUTHERN CALIFORNIA EDISON			1	1.G FE	1,359,729	101.710	1,386,307	1,363,000	1,362,363	0	561	0	0	2.400	2.443	FA	13,630	32,712	01/15/2016.	02/01/2022.
842434 CM 2	SOUTHERN CALIFORNIA GAS			1	1.D FE	996,340	109.463	1,094,630	1,000,000	998,478	0	373	0	0	3.150	3.193	MS	9,275	31,500	09/08/2014.	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.
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	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.
854502 AK 7	STANLEY BLACK & DECKER			1	1.G FE	2,995,740	113.289	3,398,670	3,000,000	2,996,661	0	564	0	0	3.400	3.423	MS	34,000	102,000	02/27/2019.	03/01/2026.
855244 AK 5	STARBUCKS CORP			1	2.A FE	997,680	108.107	1,081,070	1,000,000	998,675	0	223	0	0	2.450	2.476	JD	1,089	24,500	05/11/2016.	06/15/2026.
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.
857477 AG 8	STATE STREET CORP				1.F FE	1,139,870	100.719	1,007,190	1,000,000	1,003,448	0	(18,815)	0	0	4.375	2.452	MS	13,854	43,750	02/12/2013.	03/07/2021.
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.
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.
86801F A@ 5	SUNSTONE HOTEL PARTNERSHIP LLC			1	3.A	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	6.040	4.790	JJ	143,450	249,500	10/18/2016.	01/10/2028.
871829 BF 3	SYSCO CORP			1	2.C FE	994,630	111.308	1,113,080	1,000,000	996,314	0	496	0	0	3.250	3.313	JJ	14,986	32,500	06/19/2017.	07/15/2027.
87264A BJ 3	T-MOBILE USA INC (144A)			1	2.C FE	2,088,840	105.132	2,102,640	2,000,000	2,086,761	0	(2,079)	0	0	2.550	2.062	FA	26,492	0	09/23/2020.	02/15/2031.
87264A BJ 3	T-MOBILE USA INC (144A)			1	2.C FE	2,086,360	105.132	2,102,640	2,000,000	2,084,576	0	(1,784)	0	0	2.550	2.074	FA	26,492	0	09/22/2020.	02/15/2031.
875127 BB 7	TAMPA ELECTRIC			1	1.G FE	998,780	103.123	1,031,230	1,000,000	999,748	0	131	0	0	2.600	2.614	MS	7,656	26,000	09/19/2012.	09/15/2022.
189754 AB 0	TAPESTRY INC			1	2.C FE	995,050	102.225	1,022,250	1,000,000	998,411	0	988	0	0	3.000	3.106	JJ	13,833	30,000	06/06/2017.	07/15/2022.
87612E AZ 9	TARGET CORP			1	1.G FE	208,125	102.777	209,665	204,000	204,739	0	(694)	0	0	2.900	2.544	JJ	2,728	5,916	11/05/2015.	01/15/2022.
87612E AZ 9	TARGET CORP			1	1.G FE	707,945	102.777	719,439	700,000	701,398	0	(1,314)	0	0	2.900	2.703	JJ	9,361	20,300	09/16/2015.	01/15/2022.
87612E AZ 9	TARGET CORP			1	1.G FE	993,630	102.777	1,027,770	1,000,000	999,241	0	702	0	0	2.900	2.974	JJ	13,372	29,000	01/09/2012.	01/15/2022.
87236Y AD 0	TD AMERITRADE			1	1.F FE	999,500	111.308	1,113,080	1,000,000	999,725	0	50	0	0	3.625	3.630	AO	9,063	36,250	10/17/2014.	04/01/2025.
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.
87236Y AH 1	TD AMERITRADE			1	1.F FE	1,995,580	109.886	2,197,720	2,000,000	1,997,124	0	792	0	0	3.750	3.796	AO	18,750	75,000	10/30/2018.	04/01/2024.
882508 BB 9	TEXAS INSTRUMENTS INC			1	1.E FE	496,155	106.855	534,275	500,000	498,056	0	541	0	0	2.625	2.746	MN	1,677	13,125	04/27/2017.	05/15/2024.
882508 BC 7	TEXAS INSTRUMENTS INC			1	1.E FE	988,430	111.903	1,119,030	1,000,000	991,695	0	1,074	0	0	2.900	3.035	MN	4,672	29,000	10/26/2017.	11/03/2027.
883203 BU 4	TEXTRON INC			1	2.B FE	998,010	109.920	1,099,200	1,000,000	999,246	0	203	0	0	4.300	4.324	MS	14,333	43,000	01/23/2014.	03/01/2024.
883203 BV 2	TEXTRON INC			1	2.B FE	1,792,076	109.972	1,984,995	1,805,000	1,796,274	0	1,872	0	0	3.875	4.001	MS	23,315	69,944	08/27/2018.	03/01/2025.
883556 BF 8	THERMO FISHER SCIENTIFIC			1	2.A FE	997,300	110.356	1,103,560	1,000,000	999,053	0	273	0	0	4.150	4.182	FA	17,292	41,500	12/04/2013.	02/01/2024.
872540 AP 4	TJX COS INC			1	1.F FE	981,920	104.629	1,046,290	1,000,000	992,736	0	2,914	0	0	2.500	2.818	MN	3,194	25,000	02/15/2017.	05/15/2023.
872540 AP 4	TJX COS INC			1	1.F FE	625,658	104.629	706,246	675,000	661,268	0	5,462	0	0	2.500	3.399	MN	2,156	16,875	10/08/2013.	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.

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
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.
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 AQ 8	TRUIST BANK			2	1.F FE	999,310	102.261	1,022,610	1,000,000	999,841	0	143	0	0	2.625	2.640	JJ	12,104	26,250	01/23/2017.	01/15/2022.
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.
86787E AV 9	TRUIST BANK			1	1.F FE	1,992,460	105.280	2,105,600	2,000,000	1,996,678	0	1,504	0	0	3.000	3.082	FA	24,833	60,000	01/29/2018.	02/02/2023.
05531F BB 8	TRUIST FINANCIAL CORP			2	1.G FE	999,180	108.310	1,083,100	1,000,000	999,509	0	114	0	0	2.850	2.863	AO	5,146	28,500	10/23/2017.	10/26/2024.
87305Q CD 1	TTX CO (144A)			1	1.F FE	996,670	104.779	1,047,790	1,000,000	999,274	0	360	0	0	3.050	3.089	MN	3,897	30,500	11/15/2012.	11/15/2022.
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.
904311 AA 5	UNDER ARMOUR INC LS: 43K	LS		1	4.A FE	506,130	100.812	504,060	500,000	503,588	17,767	(624)	0	0	3.250	3.100	JD	722	16,250	09/08/2016.	06/15/2026.
904311 AA 5	UNDER ARMOUR INC LS: 61K	LS		1	4.A FE	707,945	100.812	705,684	700,000	704,655	24,441	(809)	0	0	3.250	3.111	JD	1,011	22,750	09/08/2016.	06/15/2026.
904764 AU 1	UNILEVER CAPITAL		C	1	1.E FE	987,020	106.700	1,067,000	1,000,000	992,360	0	1,276	0	0	2.000	2.146	JJ	8,500	20,000	08/25/2016.	07/28/2026.
904764 AU 1	UNILEVER CAPITAL		C	1	1.E FE	922,070	106.700	1,067,000	1,000,000	947,223	0	8,563	0	0	2.000	3.036	JJ	8,500	20,000	12/19/2017.	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 CM 2	UNION ELECTRIC CO			1	1.F FE	996,740	110.561	1,105,610	1,000,000	997,775	0	307	0	0	2.950	2.988	JD	1,311	29,500	06/06/2017.	06/15/2027.
906548 CP 5	UNION ELECTRIC CO			1	1.F FE	1,998,300	115.440	2,308,800	2,000,000	1,998,511	0	146	0	0	3.500	3.510	MS	20,611	70,000	03/04/2019.	03/15/2029.
907818 EP 9	UNION PACIFIC CORP			1	2.A FE	986,080	110.713	1,107,130	1,000,000	990,741	0	1,307	0	0	3.000	3.163	AO	6,333	30,000	03/29/2017.	04/15/2027.
911312 AM 8	UNITED PARCEL SERVICE			1	1.G FE	1,039,010	100.082	1,000,820	1,000,000	1,000,172	0	(4,708)	0	0	3.125	2.645	JJ	14,410	31,250	10/24/2011.	01/15/2021.
911312 AQ 9	UNITED PARCEL SERVICE			1	1.G FE	1,997,340	103.784	2,075,680	2,000,000	1,999,452	0	282	0	0	2.450	2.465	AO	12,250	49,000	09/24/2012.	10/01/2022.
911312 AY 2	UNITED PARCEL SERVICE			1	1.G FE	999,640	109.263	1,092,630	1,000,000	999,769	0	34	0	0	2.400	2.404	MN	3,067	24,000	10/19/2016.	11/15/2026.
911312 BM 7	UNITED PARCEL SERVICE			1	1.G FE	995,640	114.598	1,145,980	1,000,000	996,843	0	403	0	0	3.050	3.101	MN	3,897	30,500	11/09/2017.	11/15/2027.
91324P BT 8	UNITEDHEALTH GROUP INC			1	1.G FE	994,530	101.867	1,018,670	1,000,000	999,419	0	615	0	0	3.375	3.440	MN	4,313	33,750	11/07/2011.	11/15/2021.
91324P CV 2	UNITEDHEALTH GROUP INC			1	1.G FE	999,210	112.170	1,121,700	1,000,000	999,542	0	75	0	0	3.100	3.109	MS	9,128	31,000	02/22/2016.	03/15/2026.
91324P CW 0	UNITEDHEALTH GROUP INC			1	1.G FE	1,995,700	114.532	2,290,640	2,000,000	1,996,952	0	443	0	0	3.450	3.478	JJ	31,817	69,000	02/12/2018.	01/15/2027.
91324P CY 6	UNITEDHEALTH GROUP INC			1	1.G FE	994,890	114.293	1,142,930	1,000,000	996,597	0	472	0	0	3.375	3.435	AO	7,125	33,750	03/08/2017.	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 Q2 1	UNIV OF NC CHAPEL HILL REF (TXBL) S2017			1	1.A FE	2,500,000	108.944	2,723,600	2,500,000	2,500,000	0	0	0	0	2.547	2.547	JD	5,306	63,675	09/15/2017.	12/01/2025.
914748 AA 6	UNIVERSITY OF NOTRE DAME (TAXABLE) S2017			2	1.A FE	9,487,488	124.285	11,931,360	9,600,000	9,493,847	0	2,327	0	0	3.394	3.457	FA	123,089	325,824	12/20/2017.	02/15/2048.
91159H HA 1	US BANCORP			1	1.E FE	1,106,420	101.162	1,011,620	1,000,000	1,004,019	0	(12,789)	0	0	4.125	2.810	MN	4,240	41,250	01/19/2012.	05/24/2021.
91159H HC 7	US BANCORP			2	1.E FE	1,048,010	103.088	1,030,880	1,000,000	1,006,318	0	(5,496)	0	0	3.000	2.425	MS	8,833	30,000	09/21/2012.	03/15/2022.
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 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 NL 3	US BANK NA CINCINNATI LS:899K	LS		2	1.D FE	999,400	105.248	1,052,480	1,000,000	999,731	0	120	0	0	2.850	2.863	JJ	12,508	28,500	01/18/2018.	01/23/2023.
92343V ER 1	VERIZON COMMUNICATIONS			1	2.A FE	4,249,000	120.422	5,116,772	4,249,000	4,249,000	0	0	0	0	4.329	4.329	MS	51,094	183,939	06/21/2018.	09/21/2028.
92343V FN 9	VERIZON COMMUNICATIONS (144A)			1	2.A FE	2,079,000	99.715	2,073,075	2,079,000	2,079,000	0	0	0	0	1.680	1.680	AO	8,247	0	10/06/2020.	10/30/2030.
92343V EN 0	VERIZON COMMUNICATIONS INC			1	2.A FE	1,993,000	111.086	2,213,944	1,993,000	1,993,000	0	0	0	0	3.376	3.376	FA	25,418	67,284	08/15/2017.	02/15/2025.
927804 FQ 2	VIRGINIA ELECTRIC & POWER			1	1.F FE	1,053,500	107.966	1,079,660	1,000,000	1,019,183	0	(6,331)	0	0	3.450	2.751	FA	13,033	34,500	03/17/2015.	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 FZ 2	VIRGINIA ELECTRIC & POWER			1	1.F FE	2,993,040	117.129	3,513,870	3,000,000	2,994,591	0	620	0	0	3.800	3.828	AO	28,500	114,000	03/20/2018.	04/01/2028.

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
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 AD 4	VISA INC			1	1.D FE	996,340	112.234	1,122,340	1,000,000	998,034	0	359	0	0	3.150	3.193	JD	1,488	31,500	12/09/2015.	12/14/2025.
92826C AH 5	VISA INC			1	1.D FE	946,510	111.512	1,115,120	1,000,000	960,649	0	5,137	0	0	2.750	3.411	MS	8,097	27,500	02/26/2018.	09/15/2027.
92826C AH 5	VISA INC			1	1.D FE	939,270	111.512	1,115,120	1,000,000	953,642	0	6,024	0	0	2.750	3.532	MS	8,097	27,500	07/18/2018.	09/15/2027.
929160 AS 8	VULCAN MATERIALS			1	2.B FE	1,633,801	114.472	1,793,776	1,567,000	1,607,924	0	(9,306)	0	0	4.500	3.790	AO	17,629	70,515	02/13/2018.	04/01/2025.
929160 AT 6	VULCAN MATERIALS			1	2.B FE	996,030	116.666	1,166,660	1,000,000	997,317	0	365	0	0	3.900	3.948	AO	9,750	39,000	03/09/2017.	04/01/2027.
960386 AH 3	WABTEC			1	2.C FE	1,008,750	105.623	1,056,230	1,000,000	1,002,556	0	(997)	0	0	4.375	4.263	FA	16,528	43,750	12/06/2013.	08/15/2023.
931427 AF 5	WALGREENS BOOTS ALLIANCE			1	2.B FE	997,270	102.089	1,020,890	1,000,000	999,596	0	417	0	0	3.300	3.344	MN	3,942	33,000	11/06/2014.	11/18/2021.
931142 DP 5	WALMART INC			1	1.C FE	1,020,690	109.054	1,090,540	1,000,000	1,007,509	0	(2,308)	0	0	3.300	3.041	AO	6,325	33,000	10/07/2014.	04/22/2024.
931142 EK 5	WALMART INC			1	1.C FE	1,999,460	107.422	2,148,440	2,000,000	1,999,709	0	108	0	0	3.400	3.406	JD	944	68,000	06/20/2018.	06/26/2023.
25468P CT 1	WALT DISNEY COMPANY			1	2.A FE	2,979,000	102.466	3,073,980	3,000,000	2,997,317	0	2,285	0	0	2.550	2.630	FA	28,900	76,500	02/09/2012.	02/15/2022.
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.
93884P CK 4	WASHINGTON GAS LIGHT CO				1.G FE	7,425,975	128.938	9,670,350	7,500,000	7,471,341	0	3,873	0	0	6.630	7.000	MS	146,413	497,250	10/19/2000.	10/23/2026.
C9716# AK 5	WASTE CONNECTIONS INC			1	2.A	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	3.490	3.490	AO	6,883	34,900	01/20/2017.	04/20/2027.
94106L AY 5	WASTE MANAGEMENT INC			1	2.A FE	1,022,790	103.676	1,036,760	1,000,000	1,007,025	0	(4,686)	0	0	2.900	2.406	MS	8,539	29,000	07/11/2017.	09/15/2022.
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.
94106L BE 8	WASTE MANAGEMENT INC			1	2.A FE	1,999,640	112.959	2,259,180	2,000,000	1,999,708	0	32	0	0	3.150	3.152	MN	8,050	63,000	10/30/2017.	11/15/2027.
94106L BE 8	WASTE MANAGEMENT INC			1	2.A FE	1,825,159	112.959	2,146,221	1,900,000	1,844,580	0	6,975	0	0	3.150	3.633	MN	7,648	59,850	02/14/2018.	11/15/2027.
94973V AX 5	WELLPOINT INC			1	2.B FE	994,880	103.777	1,037,770	1,000,000	999,177	0	561	0	0	3.125	3.185	MN	3,993	31,250	05/02/2012.	05/15/2022.
94974B FR 6	WELLS FARGO & CO				2.A FE	1,019,230	100.131	1,001,310	1,000,000	1,000,176	0	(3,318)	0	0	3.000	2.662	JJ	13,250	30,000	10/29/2014.	01/22/2021.
94974B GA 2	WELLS FARGO & CO				2.A FE	997,300	109.618	1,096,180	1,000,000	998,866	0	276	0	0	3.300	3.332	MS	10,267	33,000	09/02/2014.	09/09/2024.
949746 SK 8	WELLS FARGO & CO			2	2.A FE	1,002,340	102.867	1,028,670	1,000,000	1,000,528	0	(493)	0	0	3.069	3.017	JJ	13,384	30,690	02/22/2017.	01/24/2023.
95709T AL 4	WESTAR ENERGY			1	1.F FE	999,990	110.807	1,108,070	1,000,000	1,000,000	0	0	0	0	3.250	3.250	JD	2,708	32,500	11/05/2015.	12/01/2025.
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.
958254 AB 0	WESTERN GAS PARTNERS LP			1	3.B FE	1,044,900	102.937	1,029,370	1,000,000	1,008,189	0	(6,280)	0	0	4.000	3.328	JJ	20,000	40,000	08/13/2014.	07/01/2022.
960413 AF 9	WESTLAKE CHEMICAL			2	2.B FE	964,150	103.623	1,036,230	1,000,000	992,618	0	4,548	0	0	3.600	4.099	JJ	16,600	36,000	12/10/2013.	07/15/2022.
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.
96950F AJ 3	WILLIAMS COMPANIES INC			1	2.C FE	999,750	104.054	1,040,540	1,000,000	999,927	0	28	0	0	3.350	3.353	FA	12,656	33,500	08/09/2012.	08/15/2022.
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.
976843 BL 5	WISCONSIN PUBLIC SERVICE			1	1.F FE	999,350	102.613	1,026,130	1,000,000	999,776	0	218	0	0	3.350	3.373	MN	3,722	33,500	11/19/2018.	11/21/2021.
96145D AB 1	WRKCO INC			1	2.B FE	997,210	107.675	1,076,752	1,000,000	998,442	0	385	0	0	3.000	3.044	MS	8,833	30,000	08/21/2017.	09/15/2024.
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 CQ 4	XEROX CORP			1	3.B FE	999,200	105.187	1,051,870	1,000,000	999,610	0	136	0	0	4.375	3.641	MS	12,882	41,250	09/07/2017.	03/15/2023.
98956P AC 6	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	998,210	101.982	1,019,820	1,000,000	999,792	0	199	0	0	3.375	3.396	MN	2,813	33,750	11/07/2011.	11/30/2021.
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.
98978V AB 9	ZOETIS INC			1	2.B FE	1,664,985	105.249	1,841,858	1,750,000	1,723,390	0	11,993	0	0	3.250	4.017	FA	23,698	56,875	09/10/2015.	02/01/2023.
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 AL 7	ZOETIS INC			1	2.B FE	1,829,860	112.020	2,240,400	2,000,000	1,864,857	0	17,155	0	0	3.000	4.166	MS	18,167	60,000	11/28/2018.	09/12/2027.
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.

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 AR 2	3M COMPANY			1	1.E FE	980,130	111.084	1,110,840	1,000,000	987,147	0	2,543	0	0	3.000	3.303	FA	12,000	30,000	02/22/2018.	08/07/2025.
88579Y AV 3	3M COMPANY			1	1.E FE	921,540	107.720	1,077,200	1,000,000	944,479	0	8,678	0	0	2.250	3.324	MS	6,375	22,500	04/10/2018.	09/19/2026.
88579Y AY 7	3M COMPANY			1	1.E FE	625,788	111.523	697,019	625,000	625,553	0	(76)	0	0	2.875	2.860	AO	3,793	17,969	10/31/2017.	10/15/2027.
88579Y AY 7	3M COMPANY			1	1.E FE	999,810	111.523	1,115,230	1,000,000	999,852	0	16	0	0	2.875	2.877	AO	6,069	28,750	10/16/2017.	10/15/2027.
01626P AH 9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	1,004,280	112.716	1,127,160	1,000,000	1,003,051	0	(422)	0	0	3.550	3.496	JJ	15,285	35,500	12/07/2017.	07/26/2027.
01626P AJ 5	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	999,070	103.415	1,034,150	1,000,000	999,684	0	188	0	0	2.700	2.720	JJ	11,625	27,000	07/19/2017.	07/26/2022.
136375 BV 3	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,010,410	101.805	1,018,050	1,000,000	1,001,328	0	(1,818)	0	0	2.850	2.661	JD	1,267	28,500	09/11/2015.	12/15/2021.
13645R AS 3	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	999,570	108.358	1,083,580	1,000,000	999,794	0	44	0	0	2.900	2.905	FA	12,083	29,000	01/28/2015.	02/01/2025.
67077M AC 2	NUTRIEN LTD		A	1	2.B FE	997,280	108.557	1,085,570	1,000,000	998,431	0	442	0	0	3.625	3.676	MS	10,674	36,250	04/10/2018.	03/15/2024.
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.
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.
89153U AF 8	TOTAL CAPITAL CANADA INC		D	1	1.D FE	1,822,961	106.195	1,996,466	1,880,000	1,849,736	0	11,218	0	0	2.750	3.417	JJ	23,839	51,700	07/18/2018.	07/15/2023.
893526 DM 2	TRANSCANADA PIPELINES		A	1	2.A FE	999,210	103.398	1,033,980	1,000,000	999,850	0	85	0	0	2.500	2.509	FA	10,417	25,000	07/30/2012.	08/01/2022.
00913R AD 8	AIR LIQUIDE FINANCE (144A)		D	1	1.G FE	996,220	109.004	1,090,040	1,000,000	997,697	0	365	0	0	2.500	2.543	MS	6,458	25,000	09/22/2016.	09/27/2026.
26824K AA 2	AIRBUS GROUP FINANCE (144A)		D	1	1.F FE	998,260	105.038	1,050,380	1,000,000	999,536	0	184	0	0	2.700	2.720	AO	5,550	27,000	05/08/2013.	04/17/2023.
26824K AA 2	AIRBUS GROUP FINANCE (144A)		D	1	1.F FE	1,160,592	105.038	1,260,456	1,200,000	1,179,340	0	8,490	0	0	2.700	3.486	AO	6,660	32,400	09/26/2018.	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.
034863 AS 9	ANGLO AMERICAN CAPITAL (144A)		D	1	2.B FE	999,450	108.881	1,088,810	1,000,000	999,653	0	77	0	0	3.625	3.634	MS	11,076	36,250	09/06/2017.	09/11/2024.
00182E BA 6	ANZ NEW ZEALAND INTL/LDN (144A LS:140K	LS...	D		1.E FE	999,100	101.030	1,010,300	1,000,000	999,884	0	185	0	0	2.125	2.144	JJ	8,972	21,250	07/21/2016.	07/28/2021.
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.
05253J AS 0	AUST & NZ BANKING GROUP NY		D		1.D FE	1,929,840	103.303	2,066,060	2,000,000	1,971,591	0	19,592	0	0	2.625	3.684	MN	5,979	52,500	10/24/2018.	05/19/2022.
05253J AU 5	AUST & NZ BANKING GROUP NY		D		1.D FE	999,670	104.374	1,043,740	1,000,000	999,856	0	65	0	0	2.625	2.632	MN	3,792	26,250	11/06/2017.	11/09/2022.
06738E AL 9	BARCLAYS PLC		D		2.B FE	999,450	100.054	1,000,540	1,000,000	999,981	0	109	0	0	3.250	3.262	JJ	15,257	32,500	01/05/2016.	01/12/2021.
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 AL 2	BHP BILLITON FINANCE USA		D		1.F FE	1,021,970	102.665	1,026,650	1,000,000	1,002,287	0	(2,524)	0	0	3.250	2.985	MN	3,611	32,500	04/09/2012.	11/21/2021.
055451 AL 2	BHP BILLITON FINANCE USA		D		1.F FE	865,451	102.665	885,999	863,000	863,288	0	(336)	0	0	3.250	3.209	MN	3,116	28,048	12/10/2013.	11/21/2021.
055451 AQ 1	BHP BILLITON FINANCE USA		D		1.F FE	990,640	102.884	1,028,840	1,000,000	998,757	0	1,030	0	0	2.875	2.984	FA	10,142	28,750	02/21/2012.	02/24/2022.
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 CB 2	BP CAPITAL MARKETS PLC		D	1	1.G FE	993,080	103.976	1,039,760	1,000,000	998,585	0	730	0	0	2.500	2.579	MN	3,819	25,000	11/01/2012.	11/06/2022.
G1591# AS 1	BRITVIC PLC		D	1	2.C	2,000,000	108.258	2,165,160	2,000,000	2,000,000	0	0	0	0	4.090	4.090	FA	29,766	81,800	11/19/2013.	02/20/2024.
151191 BB 8	CELULOSA ARAUCO Y CONSTITUCION SA		D	1	2.C FE	984,680	110.606	1,106,060	1,000,000	988,830	0	1,386	0	0	3.875	4.063	MN	6,243	38,750	10/26/2017.	11/02/2027.
G1710# AB 4	CHRISTIES INTERNATIONAL PLC		D	1	2.B PL	2,152,220	101.000	2,020,000	2,000,000	2,005,630	0	(22,971)	0	0	5.220	4.030	AO	26,100	111,900	09/12/2013.	03/31/2021.
G1710# AB 4	CHRISTIES INTERNATIONAL PLC		D	1	2.B PL	3,000,000	101.000	3,030,000	3,000,000	3,000,000	0	0	0	0	5.220	5.220	AO	39,150	167,850	02/18/2011.	03/31/2021.
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 JX 8	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	998,630	106.891	1,068,910	1,000,000	999,331	0	271	0	0	3.450	3.480	MS	9,967	34,500	03/12/2018.	03/16/2023.

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
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.
G2044@ AX 3	COMPASS GROUP PLC		D	1	1.G	5,000,000	102.625	5,131,250	5,000,000	5,000,000	0	0	0	0	4.730	3.980	AO	59,125	213,167	08/04/2011.	10/01/2021.
23636T AA 8	DANONE SA (144A)		D	1	2.A FE	999,240	103.839	1,038,390	1,000,000	999,821	0	112	0	0	3.000	3.012	JD	1,333	30,000	08/17/2015.	06/15/2022.
23636T AD 2	DANONE SA (144A)		D	1	2.A FE	959,310	105.326	1,053,260	1,000,000	981,657	0	6,062	0	0	2.589	3.270	MN	4,171	25,890	02/15/2017.	11/02/2023.
23636T AE 0	DANONE SA (144A)		D	1	2.A FE	1,000,430	109.974	1,099,740	1,000,000	1,000,255	0	(41)	0	0	2.947	2.942	MN	4,830	29,470	11/03/2016.	11/02/2026.
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.
25156P BA 0	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	998,750	112.540	1,125,400	1,000,000	999,176	0	118	0	0	3.600	3.615	JJ	16,100	36,000	01/09/2017.	01/19/2027.
25243Y AU 3	DIAGEO CAPITAL PLC		D	1	1.G FE	986,420	104.776	1,047,760	1,000,000	996,464	0	1,442	0	0	2.625	2.782	AO	4,521	26,250	05/10/2013.	04/29/2023.
25243Y AZ 2	DIAGEO CAPITAL PLC		D	1	1.G FE	996,310	116.739	1,167,390	1,000,000	997,106	0	328	0	0	3.875	3.920	MN	4,521	38,750	05/15/2018.	05/18/2028.
25600W AF 7	DNB BOLIGKREDITT AS (144A)		D		1.A FE	997,200	102.677	1,026,770	1,000,000	999,250	0	570	0	0	2.500	2.560	MS	6,389	25,000	03/21/2017.	03/28/2022.
29081P AE 5	EMBOT ANDINA (144A)		D	1	2.B FE	514,994	110.891	572,198	516,000	515,632	0	108	0	0	5.000	5.025	AO	6,450	25,800	09/26/2013.	10/01/2023.
29446M AB 8	EQUINOR ASA		D	1	1.D FE	1,996,680	116.553	2,331,060	2,000,000	1,997,261	0	295	0	0	3.625	3.645	MS	22,354	72,500	09/05/2018.	09/10/2028.
85771P AG 7	EQUINOR ASA		D	1	1.D FE	974,600	104.418	1,044,180	1,000,000	994,187	0	2,724	0	0	2.450	2.744	JJ	11,161	24,500	02/05/2013.	01/17/2023.
85771P AN 2	EQUINOR ASA		D	1	1.D FE	999,270	109.982	1,099,820	1,000,000	999,725	0	69	0	0	3.700	3.708	MS	12,333	37,000	11/05/2013.	03/01/2024.
36164Q 6M 5	GE CAPITAL INTL FUNDING		D	1	2.B FE	1,032,810	111.349	1,113,490	1,000,000	1,019,590	0	(3,692)	0	0	3.373	2.938	MN	4,310	33,730	04/06/2017.	11/15/2025.
36164Q 6M 5	GE CAPITAL INTL FUNDING		D	1	2.B FE	747,000	111.349	831,777	747,000	747,000	0	0	0	0	3.373	3.373	MN	3,220	25,196	10/20/2015.	11/15/2025.
377373 AD 7	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	1,784,656	103.455	1,794,944	1,735,000	1,742,697	0	(5,548)	0	0	2.850	2.513	MN	7,280	49,448	09/20/2012.	05/08/2022.
40052V AB 0	GRUPO BIMBO SAB (144A)		D	1	2.B FE	1,003,120	104.036	1,040,360	1,000,000	1,000,446	0	(425)	0	0	4.500	4.454	JJ	19,375	45,000	09/20/2013.	01/25/2022.
423012 AD 5	HEINEKEN NV (144A)		D	1	2.A FE	1,005,910	104.969	1,049,690	1,000,000	1,001,387	0	(600)	0	0	2.750	2.685	AO	6,875	27,500	10/03/2012.	04/01/2023.
423012 AF 0	HEINEKEN NV (144A)		D	1	2.A FE	1,910,160	113.896	2,277,920	2,000,000	1,928,879	0	8,497	0	0	3.500	4.083	JJ	29,361	70,000	09/26/2018.	01/29/2028.
G4637E BF 1	HSBC BANK PLC PERPETUAL FRN		D	2	2.B FE	2,750,000	88.361	4,418,050	5,000,000	3,052,057	0	38,920	0	0	0.750	3.437	JD	19,167	119,880	05/14/1998.	12/31/2049.
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.
404280 BM 0	HSBC HOLDINGS PLC		D	2	1.F FE	1,004,620	105.130	1,051,300	1,000,000	1,001,808	0	(926)	0	0	3.033	2.933	MN	3,286	30,330	11/17/2017.	11/22/2023.
44987C AM 0	ING BANK NV (144A)		D		1.D FE	999,030	100.558	1,005,580	1,000,000	999,906	0	181	0	0	2.750	2.771	MS	7,563	27,500	03/15/2016.	03/22/2021.
45687A AP 7	INGERSOLL-RAND GL HLD CO		D	1	2.B FE	1,995,020	115.506	2,310,120	2,000,000	1,996,112	0	424	0	0	3.750	3.779	FA	27,083	75,000	02/13/2018.	08/21/2028.
G5147* AB 2	JOHNSON MATTHEY		D	1	1.G	10,000,000	105.712	10,571,200	10,000,000	10,000,000	0	0	0	0	2.990	2.990	JD	21,594	299,000	04/05/2013.	06/05/2023.
539439 AQ 2	LLOYDS BANKING GROUP PLC		D	2	1.G FE	1,000,000	112.947	1,129,470	1,000,000	1,000,000	0	0	0	0	3.574	3.574	MN	5,361	35,740	10/31/2017.	11/07/2028.
50247V AA 7	LYB INTERNATIONAL FINANCE		D	1	2.C FE	991,580	108.550	1,085,500	1,000,000	997,430	0	936	0	0	4.000	4.107	JJ	18,444	40,000	12/17/2013.	07/15/2023.
60920L AC 8	MONDELEZ INTERNATIONAL (144A)		D	1	2.B FE	996,310	101.243	1,012,430	1,000,000	999,351	0	755	0	0	2.000	2.078	AO	3,444	20,000	10/19/2016.	10/28/2021.
63254A AY 4	NATIONAL AUSTRALIA BANK NY LS:200K	LS	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 BB 3	NATIONAL AUSTRALIA BANK NY		D		1.D FE	2,996,700	102.875	3,086,250	3,000,000	2,998,879	0	1,160	0	0	3.700	3.741	MN	17,575	111,000	11/26/2018.	11/04/2021.
718337 AB 4	PHILIPS ELECTRONICS		D		2.A FE	2,484,650	123.362	3,084,050	2,500,000	2,495,174	0	854	0	0	7.125	7.175	MN	22,760	178,125	05/16/1995.	05/15/2025.
21688A AE 2	RABOBANK NEDERLAND NY		D		1.D FE	1,297,720	112.314	1,475,806	1,314,000	1,303,642	0	2,136	0	0	3.375	3.570	MN	4,928	44,348	02/20/2018.	05/21/2025.
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.
80105N AG 0	SANOFI		D	1	1.E FE	1,596,120	100.880	1,513,200	1,500,000	1,505,843	0	(23,866)	0	0	4.000	2.373	MS	15,333	60,000	01/27/2017.	03/29/2021.
80105N AG 0	SANOFI		D	1	1.E FE	1,111,960	100.880	1,008,800	1,000,000	1,003,307	0	(13,548)	0	0	4.000	2.612	MS	10,222	40,000	02/13/2012.	03/29/2021.
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.
80281L AG 0	SANTANDER UK GROUP HLDGS		D	2	2.A FE	2,000,000	112.814	2,256,280	2,000,000	2,000,000	0	0	0	0	3.823	3.823	MN	12,106	76,460	10/27/2017.	11/03/2028.

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
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.
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	1,991,340	103.512	2,070,240	2,000,000	1,998,406	0	925	0	0	2.375	2.424	FA	17,153	47,500	08/14/2012.	08/21/2022.
822582 BD 3	SHELL INTERNATIONAL FIN		D	1	1.D FE	2,017,520	110.889	2,217,780	2,000,000	2,010,962	0	(2,323)	0	0	3.250	3.114	MN	9,028	65,000	01/29/2018.	05/11/2025.
822582 BD 3	SHELL INTERNATIONAL FIN		D	1	1.D FE	996,950	110.889	1,108,890	1,000,000	998,522	0	305	0	0	3.250	3.286	MN	4,514	32,500	05/06/2015.	05/11/2025.
82620K AK 9	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	994,360	104.183	1,041,830	1,000,000	997,708	0	810	0	0	2.000	2.087	MS	5,833	20,000	09/06/2016.	09/15/2023.
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	2,019,580	112.955	2,259,100	2,000,000	2,013,880	0	(1,994)	0	0	3.400	3.275	MS	19,644	68,000	01/18/2018.	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.
83238P AD 6	SMITHS GROUP PLC (144A)		D	1	2.B FE	997,840	104.843	1,048,430	1,000,000	999,515	0	237	0	0	3.625	3.651	AO	7,955	36,250	10/04/2012.	10/12/2022.
85235X AF 2	STADSHYPOTEK AB (144A) LS:950K	LS	D		1.A FE	999,020	102.725	1,027,250	1,000,000	999,721	0	200	0	0	2.500	2.521	AO	5,903	25,000	03/29/2017.	04/05/2022.
86803U AC 5	SUNTORY HOLDINGS LTD (144A)		D	1	2.B FE	998,320	102.807	1,028,070	1,000,000	999,475	0	340	0	0	2.550	2.586	JD	142	25,500	06/21/2017.	06/28/2022.
874060 AT 3	TAKEDA PHARMACEUTICAL		D	1	2.B FE	4,998,000	110.737	5,536,877	5,000,000	4,998,602	0	384	0	0	4.400	4.409	MN	20,778	220,000	11/19/2018.	11/26/2023.
88165F AF 9	TEVA PHARMACEUTICALS FIN		D	1	3.C FE	1,494,525	101.531	1,522,965	1,500,000	1,499,395	27,273	622	0	0	3.650	3.694	MN	7,604	54,750	11/07/2011.	11/10/2021.
88166J AA 1	TEVA PHARMACEUTICALS FIN		D	1	3.C FE	1,494,525	101.477	1,522,155	1,500,000	1,499,395	27,918	622	0	0	3.650	3.694	MN	7,604	54,750	11/07/2011.	11/10/2021.
89153V AB 5	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	1,998,960	102.882	2,057,640	2,000,000	1,999,829	0	114	0	0	2.875	2.881	FA	21,403	57,500	02/14/2012.	02/17/2022.
89153V AE 9	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	997,870	104.911	1,049,110	1,000,000	999,510	0	222	0	0	2.700	2.724	JJ	11,700	27,000	09/18/2012.	01/25/2023.
89153V AL 3	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	992,490	111.042	1,110,420	1,000,000	997,241	0	764	0	0	3.750	3.839	AO	8,438	37,500	01/08/2014.	04/10/2024.
892331 AC 3	TOYOTA MOTOR CORP LS:246K	LS	D		1.E FE	2,000,000	107.863	2,157,260	2,000,000	2,000,000	0	0	0	0	3.419	3.419	JJ	30,581	68,380	07/10/2018.	07/20/2023.
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.
961214 DQ 3	WESTPAC BANKING CORP		D		1.D FE	499,185	103.466	517,330	500,000	499,745	0	165	0	0	2.500	2.535	JD	104	12,500	06/21/2017.	06/28/2022.
961214 DS 9	WESTPAC BANKING CORP		D		1.D FE	998,990	105.143	1,051,430	1,000,000	999,584	0	195	0	0	2.750	2.771	JJ	12,986	27,500	12/04/2017.	01/11/2023.
961214 DZ 3	WESTPAC BANKING CORP		D		1.D FE	1,000,000	108.032	1,080,320	1,000,000	1,000,000	0	0	0	0	3.650	3.650	MN	4,664	36,500	05/09/2018.	05/15/2023.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						1,064,643,093	XXX	1,166,587,437	1,064,954,033	1,064,173,878	92,327	28,791	0	0	XXX	XXX	XXX	9,124,875	34,272,447	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
161546 EF 9	CFAB 2003-1 2A2		..	4	1.A FM	58,023	98.959	57,374	57,977	55,348	0	(2,757)	0	0	0.808	1.463	MON	4	767	10/16/2003.	11/25/2032.
46651B AC 4	JPMMT 2019-6 A3 CMO (144A)		..	4	1.A FM	2,031,746	102.363	2,047,765	2,000,488	2,023,209	0	(11,049)	0	0	3.500	3.106	MON	5,835	68,513	08/16/2019.	12/25/2049.
66987X CD 5	NHEL 2003-1 A1		..	4	1.A FM	19,865	99.705	22,628	22,695	15,506	0	25	0	0	0.908	2.190	MON	2	323	06/04/2003.	05/25/2033.
81748A AD 6	SEMT 2020-3 A4 (144A)		..	4	1.A FM	2,298,669	101.766	2,289,201	2,249,462	2,292,681	0	(5,988)	0	0	3.000	2.120	MON	5,624	50,613	03/06/2020.	04/25/2050.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						4,408,303	XXX	4,416,969	4,330,623	4,386,744	0	(19,769)	0	0	XXX	XXX	XXX	11,465	120,216	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06540V BB 0	BANK 2019-BN24 A3		..	4	1.A FM	6,225,234	111.610	6,696,600	6,000,000	6,205,464	0	(19,770)	0	0	2.960	2.529	MON	14,800	162,800	01/17/2020.	11/15/2062.
12592R BF 5	COMM 2014-CR21 A3		..	4	1.A FM	7,407,884	108.122	7,907,314	7,313,325	7,381,164	0	(16,645)	0	0	3.528	3.284	MON	21,501	258,014	02/04/2019.	12/10/2047.
36252T AQ 8	GSMS 2016-GS2 A3		..	4	1.A FM	5,279,297	106.843	5,449,006	5,100,000	5,242,453	0	(27,122)	0	0	2.791	2.200	MON	11,862	142,341	08/16/2019.	05/10/2049.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						18,912,415	XXX	20,052,920	18,413,325	18,829,081	0	(63,537)	0	0	XXX	XXX	XXX	48,163	563,155	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
71680@ AA 4	SUBI 2018-1 CLASS A		..	4	1.F Z	31,140,692	108.533	33,233,647	30,620,776	31,133,468	0	44,579	0	0	4.542	4.155	MON	0	1,411,083	10/23/2018.	12/31/2047.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						31,140,692	XXX	33,233,647	30,620,776	31,133,468	0	44,579	0	0	XXX	XXX	XXX	0	1,411,083	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
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						1,119,104,504	XXX	1,224,290,974	1,118,318,757	1,118,523,171	92,327	(9,935)	0	0	XXX	XXX	XXX	9,184,503	36,366,902	XXX	XXX
Unaffiliated Bank Loans - Acquired																					
02208H AB 4	AIMC TL B 1L				3.C FE	1,533,470	98.458	1,513,608	1,537,313	1,513,608	(20,801)	637	0	0	2.146	4.447	FMAN.	89	41,029	09/26/2018.	10/01/2025.
03852J AR 2	ARAMARK CORP TL B 1L				3.B FE	1,486,889	99.000	1,473,863	1,488,750	1,473,863	(13,025)	(1)	0	0	1.895	3.505	MJSD.	157	33,413	12/10/2019.	01/27/2027.
03852J AK 7	ARAMARK CORP TL B 1L				3.B FE	714,035	98.750	705,109	714,035	705,109	(8,925)	0	0	0	1.895	4.141	FMAN.	75	17,203	05/18/2018.	03/28/2024.
90347B AH 1	AXTA TL B-3 1L				3.A FE	4,553,257	98.969	4,517,607	4,564,669	4,517,607	(39,623)	2,245	0	0	2.003	4.138	JAJO.	254	129,770	04/05/2018.	06/01/2024.
05508T AU 6	B&G FOODS TL B 1L				3.B FE	495,000	99.750	498,750	500,000	495,000	0	0	0	0	2.646	2.841	MJSD.	0	161	12/08/2020.	10/10/2026.
05508T AU 6	B&G FOODS TL B 1L				3.B FE	205,426	99.750	205,942	206,458	205,576	0	149	0	0	2.646	4.610	MJSD.	15	6,450	09/16/2019.	10/10/2026.
000000 00 0	BELRON TL B 1L		C		3.C FE	1,940,000	99.000	1,935,113	1,954,660	1,935,113	(9,404)	2,401	0	0	2.463	5.377	FMAN.	7,106	68,260	11/28/2018.	11/07/2024.
000000 00 0	BELRON TL B 1L		C		3.C FE	977,550	99.375	973,875	980,000	973,875	(4,088)	402	0	0	2.463	5.166	FMAN.	3,294	33,942	11/07/2018.	11/13/2025.
11823L AH 8	BUCKEYE PARTNERS TL 1L				3.A FE	997,463	99.875	991,259	992,500	991,259	(5,168)	(929)	0	0	2.896	3.987	JAJO.	80	37,616	10/16/2019.	11/01/2026.
11823L AH 8	BUCKEYE PARTNERS TL 1L				3.A FE	1,975,075	99.875	1,982,519	1,985,000	1,976,065	0	812	0	0	2.896	4.154	JAJO.	159	75,232	10/16/2019.	11/01/2026.
16384Y AF 4	CHEMOURS TL IL				3.B FE	1,945,000	98.000	1,910,877	1,949,875	1,910,877	(35,897)	721	0	0	1.900	3.907	MJSD.	103	47,165	07/17/2018.	04/03/2025.
16384Y AF 4	CHEMOURS TL IL				3.B FE	3,453,545	98.000	3,392,956	3,462,200	3,392,956	(63,457)	1,328	0	0	1.900	4.158	MJSD.	183	83,746	03/26/2018.	04/03/2025.
28414B AF 3	ELAN TL B 1L				2.C FE	1,948,216	99.125	1,931,169	1,948,216	1,948,216	0	0	0	0	1.904	3.434	MON...	3,203	22,042	02/04/2020.	02/04/2027.
000000 00 0	ENERGIZER HOLDINGS TL 1L				3.A FE	538,958	100.500	544,375	541,667	538,958	0	0	0	0	2.750	2.845	MON...	0	0	12/16/2020.	12/16/2027.
000000 00 0	ENERGIZER HOLDINGS TL 1L				3.A FE	456,042	100.125	458,906	458,333	456,042	0	0	0	0	2.750	2.845	MON...	0	0	12/16/2020.	12/16/2027.
38254B AZ 1	GOODYEAR TIRE 2ND LIEN TL				3.B FE	2,000,000	97.000	1,940,000	2,000,000	1,940,000	(42,500)	0	0	0	2.150	4.045	MJSD.	358	72,017	03/02/2018.	03/02/2025.
50048P AD 5	KONBRA TL B 1L				4.A FE	1,839,750	99.625	1,851,365	1,858,333	1,843,198	0	2,545	0	0	4.395	6.992	MJSD.	227	95,689	05/08/2019.	05/17/2026.
513076 BB 4	LAMAR MEDIA TL B 1L				3.A FE	498,750	97.750	488,750	500,000	488,750	(10,117)	117	0	0	1.638	3.206	JAJO.	523	7,759	01/30/2020.	01/30/2027.
000000 00 0	MESIND TL B 1L				4.A FE	2,940,131	99.250	2,925,394	2,947,500	2,925,394	(16,133)	1,153	0	0	2.753	4.963	JAJO.	20,769	83,697	10/01/2018.	03/01/2026.
000000 00 0	MESIND TL B 1L				4.A FE	1,947,806	99.250	1,950,263	1,965,000	1,950,263	(992)	2,277	0	0	2.753	5.080	JAJO.	13,846	55,798	03/22/2019.	03/01/2026.
74112C AT 0	PRESTIGE BRANDS TL B4 1L				3.C FE	1,853,735	100.000	1,853,735	1,853,735	1,853,735	0	0	0	0	2.146	4.270	JAJO.	111	49,666	04/01/2018.	01/26/2024.
76171J AB 7	REYNOL TL 1L				3.A FE	2,276,381	99.310	2,263,516	2,279,230	2,263,516	(12,799)	(66)	0	0	1.895	3.424	JAJO.	120	44,015	01/30/2020.	01/29/2027.
76171J AB 7	REYNOL TL 1L				3.A FE	1,816,546	99.310	1,810,813	1,823,384	1,810,813	(6,175)	441	0	0	1.895	3.578	JAJO.	96	36,719	02/27/2020.	01/29/2027.
74958N AG 1	RHP TL B 1L				3.C FE	1,906,250	97.750	1,863,359	1,906,250	1,863,359	(42,891)	0	0	0	2.150	3.939	JAJO.	114	50,967	06/21/2018.	05/11/2024.
78404X AH 8	SBA COMMUNICATIONS TL B 1L				3.C FE	5,701,081	98.875	5,658,912	5,723,299	5,658,912	(46,673)	3,964	0	0	1.900	3.883	JAJO.	302	138,439	11/13/2019.	04/11/2025.
79546K AF 7	SBH TL B2 1L USD				3.A FE	805,953	99.000	801,903	810,003	801,903	13,404	673	0	0	4.500	4.610	MJSD.	101	38,578	06/26/2017.	07/05/2024.
88078F BJ 6	TEREX TL B1 1L				3.B FE	1,466,381	99.000	1,459,013	1,473,750	1,459,013	(9,895)	1,637	0	0	3.500	5.708	MJSD.	143	62,296	03/05/2019.	01/31/2024.
88078F BH 0	TEREX TL 1L				3.B FE	4,331,250	98.750	4,277,109	4,331,250	4,277,109	(54,141)	0	0	0	2.750	3.898	FMAN.	330	153,938	02/23/2018.	01/31/2024.
89364M BS 2	TRANSDIGM TL G 1L				4.A FE	4,050,038	97.792	3,960,613	4,050,038	3,960,613	(89,425)	0	0	0	2.396	4.166	FMAN.	269	104,482	01/29/2020.	08/22/2024.
90351H AB 4	USFOOD TL B 1L				4.C FE	4,813,513	98.375	4,735,293	4,813,513	4,735,293	(78,220)	0	0	0	1.867	3.803	FMAN.	254	130,955	11/20/2019.	06/27/2023.
92940J AB 4	WR GRACE TL B1 1L				2.C FE	539,522	98.250	530,744	540,197	539,673	0	136	0	0	2.003	3.744	FMAN.	30	14,976	02/26/2018.	04/03/2025.
92940J AB 4	WR GRACE TL B1 1L				2.C FE	722,964	98.250	707,659	720,263	721,853	0	(343)	0	0	2.003	4.014	FMAN.	40	19,968	04/16/2018.	04/03/2025.
92940J AD 0	WR GRACE TL B2 1L				2.C FE	924,895	98.250	909,847	926,053	925,153	0	233	0	0	2.003	3.744	FMAN.	52	25,673	02/26/2018.	04/03/2025.
92940J AD 0	WR GRACE TL B2 1L				2.C FE	1,239,367	98.250	1,213,129	1,234,737	1,237,463	0	(588)	0	0	2.003	4.014	FMAN.	69	34,230	04/16/2018.	04/03/2025.
000000 00 0	GFLENV TL B 1L				3.C FE	2,516,212	100.000	2,522,518	2,522,518	2,516,199	0	(13)	0	0	4.000	4.082	FMAN.	7,099	6,306	12/15/2020.	05/31/2025.
6499999. Unaffiliated Bank Loans - Acquired						67,410,451	XXX	66,759,862	67,562,729	66,806,336	(596,945)	19,931	0	0	XXX	XXX	XXX	59,571	1,822,196	XXX	XXX
6599999. Total - Unaffiliated Bank Loans						67,410,451	XXX	66,759,862	67,562,729	66,806,336	(596,945)	19,931	0	0	XXX	XXX	XXX	59,571	1,822,196	XXX	XXX
Totals																					

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
7699999. Total - Issuer Obligations						2,452,908,694	XXX	2,624,451,843	2,366,781,073	2,415,461,062	92,327	(7,809,302)	0	0	XXX	XXX	XXX	22,396,534	75,885,967	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						92,589,337	XXX	98,749,039	92,979,059	92,712,219	0	9,215	0	0	XXX	XXX	XXX	231,619	2,720,111	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						18,912,415	XXX	20,052,920	18,413,325	18,829,081	0	(63,537)	0	0	XXX	XXX	XXX	48,163	563,155	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						44,267,537	XXX	47,343,503	43,747,621	44,227,460	0	36,694	0	0	XXX	XXX	XXX	94,633	1,859,219	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						67,410,451	XXX	66,759,862	67,562,729	66,806,336	(596,945)	19,931	0	0	XXX	XXX	XXX	59,571	1,822,196	XXX	XXX
8399999. Grand Total - Bonds						2,676,088,434	XXX	2,857,357,167	2,589,483,807	2,638,036,158	(504,618)	(7,806,999)	0	0	XXX	XXX	XXX	22,830,521	82,850,649	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	927,719,539	1B	320,104,389	1C	287,646,021	1D	74,332,183	1E	106,865,381	1F	283,014,975	1G	154,698,374
2A	175,630,892	2B	143,119,413	2C	87,050,661								
3A	22,471,467	3B	17,867,301	3C	20,308,912								
4A	12,444,315	4B	0	4C	4,735,293								
5A	0	5B	27,040	5C	0								
6	0												

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	For eign	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																	
05330@ 10 8	THE AUTOMOBILE INS CO OF HARTFORD CT			50,000.000	310,914,536	6,218.290	310,914,536	106,438,991	0	32,300,000	0	3,623,317	0	3,623,317	0	01/01/1991.	
89433* 10 0	TRAVELERS PROP CAS INSURANCE CO			1,500.000	86,605,469	57,736.900	86,605,469	38,605,931	0	0	0	7,536,180	0	7,536,180	0	01/01/1990.	
89433@ 10 8	TRAVELERS PERSONAL SECURITY INS CO			1,750.000	64,783,738	37,019.200	64,783,738	41,866,715	0	5,900,000	0	587,463	0	587,463	0	01/01/1990.	
89434# 10 5	TRAVELERS PERSONAL INS CO			1,750.000	70,995,281	40,568.700	70,995,281	40,359,553	0	0	0	6,075,914	0	6,075,914	0	01/01/1990.	
89440@ 10 9	TRAVELERS TEXAS MGA INC			100.000	1,901,350	19,013.400	1,901,350	0	0	0	0	385,176	0	385,176	0	06/24/2010.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					535,200,374	XXX	535,200,374	227,271,190	0	38,200,000	0	18,208,051	0	18,208,051	0	XXX	XXX
9899999. Total Common and Preferred Stock					535,200,374	XXX	535,200,374	227,271,190	0	38,200,000	0	18,208,051	0	18,208,051	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. States, Territories and Possessions								
928109 3W 5	VIRGINIA GENERAL OBLIGAT 1.750 2037 06		10/15/2020	MORGAN STANLEY		6,703,492	6,810,000	0
1799999.	Total - Bonds - U.S. States, Territories & Possessions					6,703,492	6,810,000	0
Bonds - U.S. Political Subdivisions of States								
080401 SQ 6	BELMONT GENERAL OBLIGATI 2.250 2037 06		05/27/2020	J P MORGAN CHASE SECURITIES INC		3,422,736	3,420,000	0
080401 SR 4	BELMONT GENERAL OBLIGATI 2.250 2038 06		05/27/2020	J P MORGAN CHASE SECURITIES INC		3,484,565	3,500,000	0
090874 PG 7	BIRDVILLE ISD GO S2020 (2.625 2040 02		01/15/2020	FHN FINANCIAL		1,479,645	1,490,000	0
157432 LR 4	CHAFFEY CCD GO TAXABLE R 1.853 2030 06		03/04/2020	RBC CAPITAL MARKETS		8,655,000	8,655,000	0
166394 BK 1	CHESTERFIELD CO GENERAL 2.000 2034 01		07/08/2020	MORGAN STANLEY		3,039,208	2,985,000	0
19954V AK 3	COLUMBUS OH ST CCD TXBL .667 2025 12		09/11/2020	MORGAN STANLEY		2,930,000	2,930,000	0
19954V AL 1	COLUMBUS OH ST CCD TXBL .916 2026 12		09/11/2020	MORGAN STANLEY		4,000,000	4,000,000	0
19954V AM 9	COLUMBUS OH ST CCD TXBL 1.066 2027 12		09/11/2020	MORGAN STANLEY		3,765,000	3,765,000	0
19954V AN 7	COLUMBUS OH ST CCD TXBL 1.385 2028 12		09/11/2020	MORGAN STANLEY		2,000,000	2,000,000	0
19954V AP 2	COLUMBUS OH ST CCD TXBL 1.485 2029 12		09/11/2020	MORGAN STANLEY		1,965,000	1,965,000	0
19954V AQ 0	COLUMBUS OH ST CCD TXBL 1.535 2030 12		09/11/2020	MORGAN STANLEY		3,515,000	3,515,000	0
19954V AR 8	COLUMBUS OH ST CCD TXBL 1.685 2031 12		09/11/2020	MORGAN STANLEY		2,160,000	2,160,000	0
19954V AS 6	COLUMBUS OH ST CCD TXBL 1.785 2032 12		09/11/2020	MORGAN STANLEY		1,950,000	1,950,000	0
19954V AT 4	COLUMBUS OH ST CCD TXBL 1.885 2033 12		09/11/2020	MORGAN STANLEY		1,955,000	1,955,000	0
208418 R7 0	CONROE ISD GO S2020 (PSF 2.550 2038 02		01/10/2020	CITIGROUP GLOBAL MARKETS		6,845,229	6,865,000	0
248775 7Z 5	DENTON CO GO LTD TXBL RE 1.307 2028 07		07/23/2020	RAYMOND JAMES & ASSOC		705,000	705,000	0
248775 8A 9	DENTON CO GO LTD TXBL RE 1.437 2029 07		07/23/2020	RAYMOND JAMES & ASSOC		2,245,000	2,245,000	0
248775 8B 7	DENTON CO GO LTD TXBL RE 1.517 2030 07		07/23/2020	RAYMOND JAMES & ASSOC		1,620,000	1,620,000	0
248775 8C 5	DENTON CO GO LTD TXBL RE 1.637 2031 07		07/23/2020	RAYMOND JAMES & ASSOC		1,775,000	1,775,000	0
248775 8D 3	DENTON CO GO LTD TXBL RE 1.737 2032 07		07/23/2020	RAYMOND JAMES & ASSOC		2,370,000	2,370,000	0
248775 8E 1	DENTON CO GO LTD TXBL RE 1.797 2033 07		07/23/2020	RAYMOND JAMES & ASSOC		1,700,000	1,700,000	0
426056 W2 9	HENRICO CO GENERAL OBLIG 2.000 2039 08		06/16/2020	J P MORGAN CHASE SECURITIES INC		5,207,085	5,265,000	0
445047 HL 0	HUMBLE ISD GO S2020 (PSF 2.500 2039 02		01/23/2020	PIPER JAFFRAY		4,459,590	4,500,000	0
472736 2L 0	JEFFERSON CO SD R-001 GO 4.000 2039 12		12/10/2020	ROBERT W BAIRD & CO		7,486,260	6,000,000	0
472736 2M 8	JEFFERSON CO SD R-001 GO 4.000 2040 12		12/10/2020	ROBERT W BAIRD & CO		12,683,598	10,200,000	0
495080 VH 3	KING CO SD#403 RENTON GO 4.000 2038 12		02/27/2020	PIPER JAFFRAY		9,580,374	7,925,000	0
495080 VJ 9	KING CO SD#403 RENTON GO 4.000 2039 12		02/27/2020	PIPER JAFFRAY		2,409,800	2,000,000	0
567389 YF 2	MARICOPA CO USD #80 CHAN 4.000 2035 07		05/20/2020	STIFEL NICOLAUS & CO INC		885,998	750,000	0
567389 YJ 4	MARICOPA CO USD #80 CHAN 4.000 2038 07		05/20/2020	STIFEL NICOLAUS & CO INC		1,463,000	1,250,000	0
598223 UG 8	MIDWAY ISD GEN OBLIG TXB 5.000 2027 08		08/26/2020	FHN FINANCIAL		775,743	615,000	0
598223 UH 6	MIDWAY ISD GEN OBLIG TXB 1.240 2028 08		08/26/2020	FHN FINANCIAL		490,000	490,000	0
598223 UJ 2	MIDWAY ISD GEN OBLIG TXB 1.370 2029 08		08/26/2020	FHN FINANCIAL		455,000	455,000	0
659579 A8 9	NORTH HAVEN GENERAL OBLI 1.820 2032 10		07/08/2020	PIPER JAFFRAY		800,000	800,000	0
660266 JV 0	NORTH KANSAS CITY SD #74 1.875 2037 03		07/29/2020	RAYMOND JAMES & ASSOC		6,514,707	6,575,000	0
674736 JD 6	OCEAN CO GENERAL OBLIGAT 3.000 2036 08		09/15/2020	MORGAN STANLEY		4,128,424	3,695,000	0
674736 JF 1	OCEAN CO GENERAL OBLIGAT 3.000 2038 08		09/15/2020	MORGAN STANLEY		4,342,341	3,920,000	0
720577 YE 9	PIERCE CO SCH #401 PENIN 4.000 2037 12		04/16/2020	PIPER JAFFRAY		3,283,420	2,800,000	0
720577 YF 6	PIERCE CO SCH #401 PENIN 4.000 2038 12		04/16/2020	PIPER JAFFRAY		1,169,680	1,000,000	0
763261 4Y 7	RICHARDSON ISD GO TAXABL 3.000 2024 02		10/15/2020	PIPER JAFFRAY		1,344,663	1,250,000	0
763261 4Z 4	RICHARDSON ISD GO TAXABL 3.000 2025 02		10/15/2020	PIPER JAFFRAY		1,094,190	1,000,000	0
763261 5A 8	RICHARDSON ISD GO TAXABL 3.000 2026 02		10/15/2020	PIPER JAFFRAY		685,063	620,000	0
763261 5B 6	RICHARDSON ISD GO TAXABL 3.000 2027 02		10/15/2020	PIPER JAFFRAY		1,676,760	1,500,000	0
763261 5C 4	RICHARDSON ISD GO TAXABL 3.000 2028 02		10/15/2020	PIPER JAFFRAY		737,081	660,000	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
763261 5E 0	RICHARDSON ISD GO TAXABL 3.000 2030 02		10/15/2020	PIPER JAFFRAY		2,255,020	2,000,000	0
766243 XX 2	RIDGEWOOD GENERAL OBLIGA 1.875 2036 08		07/24/2020	MORGAN STANLEY		598,758	600,000	0
766243 XY 0	RIDGEWOOD GENERAL OBLIGA 1.875 2037 08		07/24/2020	MORGAN STANLEY		600,196	605,000	0
766243 XZ 7	RIDGEWOOD GENERAL OBLIGA 1.875 2038 08		07/24/2020	MORGAN STANLEY		611,109	620,000	0
766243 YA 1	RIDGEWOOD GENERAL OBLIGA 2.000 2039 08		07/24/2020	MORGAN STANLEY		629,005	630,000	0
766243 YB 9	RIDGEWOOD GENERAL OBLIGA 2.000 2040 08		07/24/2020	MORGAN STANLEY		639,730	645,000	0
766243 YC 7	RIDGEWOOD GENERAL OBLIGA 2.000 2041 08		07/24/2020	MORGAN STANLEY		645,024	655,000	0
801315 KT 8	SANTA BARBARA USD GO REF 1.603 2028 08		07/01/2020	MORGAN STANLEY		350,000	350,000	0
801315 KU 5	SANTA BARBARA USD GO REF 1.653 2029 08		07/01/2020	MORGAN STANLEY		385,000	385,000	0
801315 KV 3	SANTA BARBARA USD GO REF 1.703 2030 08		07/01/2020	MORGAN STANLEY		600,000	600,000	0
801315 KW 1	SANTA BARBARA USD GO REF 1.853 2031 08		07/01/2020	MORGAN STANLEY		1,105,000	1,105,000	0
801315 LB 6	SANTA BARBARA USD GO REF 2.652 2038 08		07/01/2020	MORGAN STANLEY		1,870,000	1,870,000	0
817409 N9 2	SEQUOIA UHSD GO (TXBL) S 2.263 2031 07		01/31/2020	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000	0
817409 P5 8	SEQUOIA UHSD GO (TXBL) S 2.613 2035 07		01/31/2020	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000	0
819649 M2 7	SHARON GENERAL OBLIGATIO 2.250 2036 02		02/04/2020	RAYMOND JAMES & ASSOC		5,959,849	6,040,000	0
787642 5N 3	ST CHARLES CO FRANCIS HO 3.000 2035 03		08/21/2020	STIFEL NICOLAUS & CO INC		4,138,913	3,750,000	0
787642 5Q 6	ST CHARLES CO FRANCIS HO 2.000 2037 03		08/21/2020	STIFEL NICOLAUS & CO INC		3,548,860	3,500,000	0
787642 5R 4	ST CHARLES CO FRANCIS HO 2.000 2038 03		08/21/2020	STIFEL NICOLAUS & CO INC		3,741,255	3,700,000	0
961301 K6 4	WESTPORT GENERAL OBLIGAT 2.375 2039 05		05/13/2020	MORGAN STANLEY		1,707,804	1,730,000	0
961301 K7 2	WESTPORT GENERAL OBLIGAT 2.500 2040 05		05/13/2020	MORGAN STANLEY		1,730,000	1,730,000	0
2499999.	Total - Bonds - U.S. Political Subdivisions of States					170,369,681	161,355,000	0
Bonds - U.S. Special Revenue and Special Assessment								
079563 QD 7	BELLINGHAM WATER & SEWER 5.000 2031 08		08/26/2020	BAS-MERRILL LYNCH		536,036	400,000	0
079563 QE 5	BELLINGHAM WATER & SEWER 5.000 2032 08		08/26/2020	BAS-MERRILL LYNCH		551,481	415,000	0
079563 QF 2	BELLINGHAM WATER & SEWER 5.000 2033 08		08/26/2020	BAS-MERRILL LYNCH		686,390	520,000	0
079563 QG 0	BELLINGHAM WATER & SEWER 5.000 2034 08		08/26/2020	BAS-MERRILL LYNCH		729,520	555,000	0
079563 QH 8	BELLINGHAM WATER & SEWER 5.000 2035 08		08/26/2020	BAS-MERRILL LYNCH		680,659	520,000	0
079563 QJ 4	BELLINGHAM WATER & SEWER 5.000 2036 08		08/26/2020	BAS-MERRILL LYNCH		796,459	610,000	0
079563 QK 1	BELLINGHAM WATER & SEWER 5.000 2037 08		08/26/2020	BAS-MERRILL LYNCH		787,293	605,000	0
079563 QL 9	BELLINGHAM WATER & SEWER 5.000 2038 08		08/26/2020	BAS-MERRILL LYNCH		661,450	510,000	0
079563 QM 7	BELLINGHAM WATER & SEWER 5.000 2039 08		08/26/2020	BAS-MERRILL LYNCH		698,020	540,000	0
079563 QN 5	BELLINGHAM WATER & SEWER 5.000 2040 08		08/26/2020	BAS-MERRILL LYNCH		708,576	550,000	0
079563 QP 0	BELLINGHAM WATER & SEWER 5.000 2041 08		08/26/2020	BAS-MERRILL LYNCH		738,927	575,000	0
172311 PW 6	CINCINNATI WATER SYS REV 1.643 2029 12		06/18/2020	MORGAN STANLEY		460,000	460,000	0
172311 PX 4	CINCINNATI WATER SYS REV 1.693 2030 12		06/18/2020	MORGAN STANLEY		825,000	825,000	0
172311 PY 2	CINCINNATI WATER SYS REV 1.793 2031 12		06/18/2020	MORGAN STANLEY		1,105,000	1,105,000	0
172311 PZ 9	CINCINNATI WATER SYS REV 1.893 2032 12		06/18/2020	MORGAN STANLEY		1,015,000	1,015,000	0
395468 MD 0	GREENSBORO ENTERPRISE SY 3.000 2036 06		06/05/2020	PNC CAPITAL MARKETS		1,362,921	1,240,000	0
485116 YZ 4	KANSAS CITY WATER REV S2 4.000 2036 12		06/11/2020	J P MORGAN CHASE SECURITIES INC		753,689	615,000	0
485116 ZA 8	KANSAS CITY WATER REV S2 4.000 2037 12		06/11/2020	J P MORGAN CHASE SECURITIES INC		707,687	580,000	0
485116 ZB 6	KANSAS CITY WATER REV S2 4.000 2038 12		06/11/2020	J P MORGAN CHASE SECURITIES INC		1,215,880	1,000,000	0
485116 ZC 4	KANSAS CITY WATER REV S2 4.000 2039 12		06/11/2020	J P MORGAN CHASE SECURITIES INC		1,211,630	1,000,000	0
485116 ZD 2	KANSAS CITY WATER REV S2 4.000 2040 12		06/11/2020	J P MORGAN CHASE SECURITIES INC		784,810	650,000	0
485116 ZE 0	KANSAS CITY WATER REV S2 4.000 2041 12		06/11/2020	J P MORGAN CHASE SECURITIES INC		1,143,021	950,000	0
485116 ZF 7	KANSAS CITY WATER REV S2 4.000 2042 12		06/11/2020	J P MORGAN CHASE SECURITIES INC		1,198,980	1,000,000	0
641480 KS 6	NEVADA HIGHWAY IMPT REV 1.875 2037 12		09/10/2020	CITIGROUP GLOBAL MARKETS		5,366,612	5,410,000	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
641480 KT 4	NEVADA HIGHWAY IMPT REV 1.875 2038 12		09/10/2020	CITIGROUP GLOBAL MARKETS		5,435,198	5,515,000	0
641480 KU 1	NEVADA HIGHWAY IMPT REV 2.000 2039 12		09/10/2020	CITIGROUP GLOBAL MARKETS		5,602,128	5,620,000	0
64580C GG 6	NEW JERSEY ENVR INFRA GR 2.250 2033 09		04/23/2020	MORGAN STANLEY		1,448,314	1,465,000	0
68607D VB 8	OREGON DEPT OF TRANS HWY .686 2025 11		09/11/2020	MORGAN STANLEY		3,000,000	3,000,000	0
876443 SQ 6	TARRANT REGIONAL WATER D 1.250 2027 03		10/23/2020	CITIGROUP GLOBAL MARKETS		6,090,000	6,090,000	0
876443 SR 4	TARRANT REGIONAL WATER D 1.450 2028 03		10/23/2020	CITIGROUP GLOBAL MARKETS		5,928,051	5,920,000	0
876443 SS 2	TARRANT REGIONAL WATER D 1.600 2029 03		10/23/2020	CITIGROUP GLOBAL MARKETS		6,020,000	6,020,000	0
92817L SE 4	VIRGINIA RES AUTH CLEAN 2.000 2032 10		09/02/2020	BAS-MERRILL LYNCH		2,872,479	2,740,000	0
92817L SJ 3	VIRGINIA RES AUTH CLEAN 3.000 2036 10		09/02/2020	BAS-MERRILL LYNCH		2,055,043	1,855,000	0
92817L SK 0	VIRGINIA RES AUTH CLEAN 3.000 2037 10		09/02/2020	BAS-MERRILL LYNCH		2,053,384	1,860,000	0
92817L SL 8	VIRGINIA RES AUTH CLEAN 3.000 2038 10		09/02/2020	BAS-MERRILL LYNCH		2,992,326	2,720,000	0
92817L SM 6	VIRGINIA RES AUTH CLEAN 3.000 2039 10		09/02/2020	BAS-MERRILL LYNCH		2,748,586	2,505,000	0
92817L SN 4	VIRGINIA RES AUTH CLEAN 3.000 2040 10		09/02/2020	BAS-MERRILL LYNCH		1,798,676	1,645,000	0
3132D5 4T 6	FHLMC PASS THR #SB8034 2.000 2035 01		02/04/2020	BAS-MERRILL LYNCH		8,230,836	8,250,172	7,792
3132D5 4X 7	FHLMC PASS THR #SB8038 2.000 2035 02		01/16/2020	MUFG SECURITIES AMERICAS INC		8,601,124	8,672,947	9,637
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					89,601,186	85,528,120	17,428
Bonds - Industrial and Miscellaneous								
02361D AV 2	AMEREN ILLINOIS 1.550 2030 11		11/09/2020	SMBC NIKKO SEC		9,957,700	10,000,000	0
049560 AT 2	ATMOS ENERGY CORP 1.500 2031 01		10/08/2020	MARKET AXESS		1,991,500	2,000,000	1,000
071813 BW 8	BAXTER INTERNATIONAL (14 3.950 2030 04		03/24/2020	J P MORGAN CHASE SECURITIES INC		1,992,620	2,000,000	0
153609 H@ 4	CENTRAL HUDSON GAS & ELE 2.030 2030 09		09/17/2020	SCOTIA CAPITAL		7,000,000	7,000,000	0
202795 JR 2	COMMONWEALTH EDISON 2.200 2030 03		02/18/2020	BAS-MERRILL LYNCH		4,984,800	5,000,000	0
205887 CF 7	CONAGRA BRANDS INC 1.375 2027 11		10/08/2020	MIZUHO INTERNATIONAL PLC		1,982,680	2,000,000	0
207597 EM 3	CONNECTICUT LIGHT AND PO .750 2025 12		11/16/2020	MIZUHO INTERNATIONAL PLC		2,998,830	3,000,000	0
26442C BA 1	DUKE ENERGY CAROLINAS 2.450 2030 02		01/06/2020	BAS-MERRILL LYNCH		3,987,200	4,000,000	0
29379V BX 0	ENTERPRISE PRODUCTS OPER 2.800 2030 01		01/07/2020	WELLS FARGO SECURITIES		997,820	1,000,000	0
370334 CL 6	GENERAL MILLS INC 2.875 2030 04		12/09/2020	RBC CAPITAL MARKETS		3,300,390	3,000,000	13,417
455168 GB 4	INDIANA UNIVERSITY (TAXA 2.366 2031 06		01/23/2020	GOLDMAN SACHS & CO		1,675,000	1,675,000	0
46647P BU 9	JPMORGAN CHASE 1.764 2031 11		11/12/2020	J P MORGAN CHASE SECURITIES INC		10,000,000	10,000,000	0
579780 AQ 0	MCCORMICK & COMPANY INC 2.500 2030 04		11/05/2020	BAS-MERRILL LYNCH		5,365,250	5,000,000	8,333
609207 AT 2	MONDELEZ INTERNATIONAL 2.750 2030 04		10/27/2020	MUFG SECURITIES AMERICAS INC		4,361,520	4,000,000	4,889
637432 NV 3	NATIONAL RURAL UTILITIES 2.400 2030 03		01/22/2020	RBC CAPITAL MARKETS		1,991,240	2,000,000	0
694308 JK 4	PACIFIC GAS & ELECTRIC 3.750 2028 07		07/01/2020	EXCHANGED		521,930	500,000	0
694308 JL 2	PACIFIC GAS & ELECTRIC 3.450 2025 07		07/01/2020	EXCHANGED		521,930	500,000	0
75513E BW 0	RAYTHEON TECHNOLOGIES CO 2.500 2022 12		06/10/2020	EXCHANGED		2,065,680	2,000,000	24,306
75513E CF 6	RAYTHEON TECHNOLOGIES CO 3.700 2023 12		06/10/2020	EXCHANGED		1,076,700	1,000,000	17,986
75513E CH 2	RAYTHEON TECHNOLOGIES CO 3.500 2027 03		06/10/2020	EXCHANGED		1,085,200	1,000,000	8,264
760759 AZ 3	REPUBLIC SERVICES INC 1.750 2032 02		11/10/2020	CITIGROUP GLOBAL MARKETS		4,997,500	5,000,000	0
87264A BJ 3	T-MOBILE USA INC (144A) 2.550 2031 02		09/23/2020	VARIOUS		4,175,200	4,000,000	27,342
92343V FN 9	VERIZON COMMUNICATIONS (1.680 2030 10		10/06/2020	EXCHANGED		2,079,000	2,079,000	0
81748A AD 6	SEMT 2020-3 A4 (144A) 3.000 2050 04		03/06/2020	MORGAN STANLEY		2,298,669	2,249,462	3,374
06540V BB 0	BANK 2019-BN24 A3 2.960 2062 11		01/17/2020	BARCLAYS CAPITAL INC		6,225,234	6,000,000	10,360
3899999.	Total - Bonds - Industrial and Miscellaneous					87,633,594	86,003,462	119,270
Bonds - Unaffiliated Bank Loans								
05508T AU 6	B&G FOODS TL B 1L 2.646 2026 10		12/08/2020	BARCLAYS CAPITAL INC		495,000	500,000	0
28414B AF 3	ELAN TL B 1L 1.904 2027 02		02/04/2020	GOLDMAN SACHS & CO		1,948,216	1,948,216	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
000000 00 0	ENERGIZER HOLDINGS TL 1L 2.750 2027 12		12/16/2020	J P MORGAN CHASE SECURITIES INC		538,958	541,667	0
000000 00 0	ENERGIZER HOLDINGS TL 1L 2.750 2027 12		12/16/2020	J P MORGAN CHASE SECURITIES INC		456,042	458,333	0
513076 BB 4	LAMAR MEDIA TL B 1L 1.638 2027 01		01/30/2020	J P MORGAN CHASE SECURITIES INC		498,750	500,000	0
76171J AB 7	REYNOL TL 1L 1.895 2027 01		02/27/2020	CREDIT SUISSE FIRST BOSTON		4,092,927	4,102,614	0
89364M BS 2	TRANSDIGM TL G 1L 2.396 2024 08		01/29/2020	EXCHANGED		4,050,038	4,050,038	0
000000 00 0	GFLENV TL B 1L 4.000 2025 05		12/15/2020	EXCHANGED		2,516,212	2,522,518	0
8299999.	Total - Bonds - Unaffiliated Bank Loans					14,596,142	14,623,385	0
8399997.	Total - Bonds - Part 3					368,904,094	354,319,967	136,699
8399998.	Total - Bonds - Summary Item from Part 5					9,239,755	9,247,037	53,158
8399999.	Total - Bonds					378,143,849	363,567,004	189,856
9999999.	Total - Bonds, Preferred and Common Stocks					378,143,849	XXX	189,856

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 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.
36181K E6 3	GNMA II PASS #AF3757 3.500	..	12/20/2020.	PAID ON PRINCIPAL		2,622,027	2,622,027	2,618,749	2,618,691	0	3,336	0	3,336	0	2,622,027	0	0	0	54,503	06/20/2045.
38380X S3 2	GNR 2018-115 GB CMO 3.500	..	12/20/2020.	PAID ON PRINCIPAL		2,660,897	2,660,897	2,643,954	2,647,662	0	13,235	0	13,235	0	2,660,897	0	0	0	53,920	10/20/2046.
38381T TF 2	GNR 2019-44 EJ CMO 2.500	..	12/20/2020.	PAID ON PRINCIPAL		1,618,208	1,618,208	1,616,754	1,616,681	0	1,527	0	1,527	0	1,618,208	0	0	0	21,876	04/20/2049.
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.
83162C ZK 2	SBAP 2018-10C 1 3.180	..	11/01/2020.	PAID ON PRINCIPAL		861,993	861,993	861,993	859,692	0	2,301	0	2,301	0	861,993	0	0	0	19,875	05/01/2028.
83162C ZN 6	SBAP 2018-10D 1 3.190	..	07/01/2020.	PAID ON PRINCIPAL		313,824	313,824	313,824	313,355	0	469	0	469	0	313,824	0	0	0	8,308	07/01/2028.
83162C ZL 0	SBAP 2018-20E 1 3.500	..	11/01/2020.	PAID ON PRINCIPAL		582,311	582,311	582,311	581,666	0	646	0	646	0	582,311	0	0	0	16,228	05/01/2038.
0599999.	Total - Bonds - U.S. Government					18,918,029	18,918,029	18,876,891	18,889,402	0	28,627	0	28,627	0	18,918,029	0	0	0	396,421	XXX
Bonds - U.S. States, Territories and Possessions																				
246380 3T 4	DELAWARE GENERAL OBLIG 5.000	..	10/01/2020.	MATURED		4,680,000	4,680,000	5,581,181	4,751,136	0	(71,136)	0	(71,136)	0	4,680,000	0	0	0	234,000	10/01/2020.
677520 3R 7	OHIO COMMON SCHOOLS GO 5.000	..	09/15/2020.	MATURED		1,000,000	1,000,000	1,126,810	1,010,654	0	(10,654)	0	(10,654)	0	1,000,000	0	0	0	50,000	09/15/2020.
83710D 3P 1	SOUTH CAROLINA GENERAL 2.000	..	04/01/2020.	REDEEMED		10,000,000	10,000,000	7,537,300	9,863,405	0	136,595	0	136,595	0	10,000,000	0	0	0	100,000	04/01/2025.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					15,680,000	15,680,000	14,245,291	15,625,195	0	54,805	0	54,805	0	15,680,000	0	0	0	384,000	XXX
Bonds - U.S. Political Subdivisions of States																				
234685 KT 1	DALLAS CO CCD GO LTD R 5.000	..	02/15/2020.	REDEEMED		4,530,000	4,530,000	5,076,273	4,537,849	0	(7,849)	0	(7,849)	0	4,530,000	0	0	0	113,250	02/15/2024.
262633 EY 2	DU PAGE CO GO REF S93 5.600	..	01/01/2020.	REDEEMED		715,000	715,000	825,510	714,973	0	27	0	27	0	715,000	0	0	0	20,020	01/01/2021.
414004 5F 4	HARRIS CO ROAD GO REF 5.250	..	10/01/2020.	MATURED		2,500,000	2,500,000	2,864,975	2,526,772	0	(26,772)	0	(26,772)	0	2,500,000	0	0	0	131,250	10/01/2020.
602245 B2 7	MILWAUKEE CO GENERAL O 3.000	..	01/10/2020.	MUNI CENTER		1,403,165	1,310,000	1,314,113	1,311,904	0	(22)	0	(22)	0	1,311,882	0	91,282	91,282	4,632	12/01/2026.
720611 VB 5	PIERCE CO SD#403 BETHE 4.000	..	06/16/2020.	REDEEMED		1,000,000	1,000,000	1,044,990	1,002,129	0	(2,129)	0	(2,129)	0	1,000,000	0	0	0	21,667	12/01/2022.
791298 UZ 3	ST LOUIS CO GENERAL OB 3.000	..	08/01/2020.	REDEEMED		3,900,000	3,900,000	3,851,562	3,856,369	0	43,631	0	43,631	0	3,900,000	0	0	0	117,000	02/01/2031.
791298 VA 7	ST LOUIS CO GENERAL OB 3.000	..	08/01/2020.	REDEEMED		4,020,000	4,020,000	4,074,149	4,020,000	0	0	0	0	0	4,020,000	0	0	0	120,600	02/01/2032.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					18,068,165	17,975,000	19,051,573	17,969,996	0	6,887	0	6,887	0	17,976,882	0	91,282	91,282	528,418	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
05053* AA 3	AUBURN HSG DEV CORP S7 7.400	..	12/15/2020.	REDEEMED		30,373	30,373	30,373	30,373	0	0	0	0	0	30,373	0	0	0	1,231	04/15/2021.
455057 XA 2	INDIANA FINANCE AUTH R 5.000	..	02/01/2020.	REDEEMED		6,280,000	6,280,000	7,007,098	6,286,860	0	(6,860)	0	(6,860)	0	6,280,000	0	0	0	157,000	02/01/2024.
576051 JY 3	MASSACHUSETTS WATER RE 5.000	..	02/18/2020.	MUNI CENTER		298,790	250,000	294,565	272,599	0	(627)	0	(627)	0	271,971	0	26,819	26,819	6,910	08/01/2030.
592030 E4 8	MET GOVT NASHVILLE DAV 5.000	..	01/03/2020.	MUNI CENTER		1,193,110	1,000,000	1,195,350	1,111,627	0	(324)	0	(324)	0	1,111,303	0	81,807	81,807	7,222	05/15/2031.
60000* AA 2	MILL POND TWR NONPROFI 7.125	..	02/01/2020.	REDEEMED		7,262	7,262	7,262	7,261	0	1	0	1	0	7,262	0	0	0	44	07/15/2020.
60636P 3D 0	MISSOURI ENV IMP & ENE 5.000	..	07/01/2020.	MATURED		515,000	515,000	557,925	514,997	0	3	0	3	0	515,000	0	0	0	25,750	07/01/2020.
745291 UC 6	PUERTO RICO PUBLIC FIN ---	..	12/29/2020.	MATURED		1,000,000	1,000,000	1,079,780	1,010,874	0	(10,874)	0	(10,874)	0	1,000,000	0	0	0	0	12/29/2020.
810489 RX 4	SCOTTSDALE PPTY CORP E 5.000	..	01/07/2020.	MUNI CENTER		119,822	100,000	117,744	110,178	0	(39)	0	(39)	0	110,139	0	9,683	9,683	2,611	07/01/2035.
92817L LH 4	VIRGINIA RES AUTH CLEA 5.000	..	10/01/2020.	REDEEMED		6,475,000	6,475,000	7,397,623	6,552,184	0	(77,184)	0	(77,184)	0	6,475,000	0	0	0	323,750	10/01/2022.
31296L B2 6	FHLMC GOLD PASSTHRU 5.500	..	12/15/2020.	PAID ON PRINCIPAL		20,561	20,561	19,607	19,925	0	636	0	636	0	20,561	0	0	0	635	08/15/2033.
31292H X4 1	FHLMC GOLD PASSTHRU 5.500	..	12/15/2020.	PAID ON PRINCIPAL		26,688	26,688	25,851	25,999	0	689	0	689	0	26,688	0	0	0	843	08/15/2033.
31283H WY 7	FHLMC GOLD PASSTHRU 5.500	..	12/15/2020.	PAID ON PRINCIPAL		8,371	8,371	8,109	8,143	0	228	0	228	0	8,371	0	0	0	262	06/15/2033.
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000	..	12/15/2020.	PAID ON PRINCIPAL		74,499	74,499	76,563	76,831	0	(2,332)	0	(2,332)	0	74,499	0	0	0	2,464	04/15/2033.
31335C G6 5	FHLMC GOLD PASSTHRU 3.000	..	12/15/2020.	PAID ON PRINCIPAL		1,673,129	1,673,129	1,690,644	1,690,525	0	(17,397)	0	(17,397)	0	1,673,129	0	0	0	32,330	04/15/2047.
31283Y 4Y 1	FHLMC GOLD PASSTHRU 6.500	..	12/15/2020.	PAID ON PRINCIPAL		21,250	21,250	21,183	21,184	0	66	0	66	0	21,250	0	0	0	764	05/15/2028.
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.
3133TE FV 1	FHR 2065 Z CMO 6.500	..	12/15/2020.	PAID ON PRINCIPAL		118,529	118,529	107,062	112,263	0	6,266	0	6,266	0	118,529	0	0	0	3,970	06/15/2028.

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
3133TR MZ 5	FHR 2285 Z CMO 6.500	..	12/15/2020.	PAID ON PRINCIPAL		190,577	190,577	179,054	185,893	0	4,684	0	4,684	0	190,577	0	0	0	6,792	02/15/2031.
3133TR ZA 6	FHR 2292 Z CMO 6.500	..	12/15/2020.	PAID ON PRINCIPAL		78,693	78,693	75,154	77,321	0	1,373	0	1,373	0	78,693	0	0	0	2,673	03/15/2031.
3137FN RS 1	FHR 4909 GD CMO 2.500	..	12/25/2020.	PAID ON PRINCIPAL		2,449,629	2,449,629	2,458,815	2,458,100	0	(8,471)	0	(8,471)	0	2,449,629	0	0	0	46,078	03/25/2049.
3140GV Z3 2	FNMA PASS TH #BH7061 3.500	..	12/25/2020.	PAID ON PRINCIPAL		1,955,834	1,955,834	1,918,169	1,921,587	0	34,247	0	34,247	0	1,955,834	0	0	0	44,534	12/25/2047.
3140J8 MW 0	FNMA PASS TH #BM3972 2.500	..	12/25/2020.	PAID ON PRINCIPAL		1,172,645	1,172,645	1,153,773	1,154,120	0	18,525	0	18,525	0	1,172,645	0	0	0	19,097	04/25/2038.
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.
3140JW PW 4	FNMA PASS TH #B02236 2.500	..	12/25/2020.	PAID ON PRINCIPAL		1,425,500	1,425,500	1,437,471	1,437,093	0	(11,594)	0	(11,594)	0	1,425,500	0	0	0	22,436	09/25/2034.
31418D FE 7	FNMA PASS TH #MA3764 2.500	..	12/25/2020.	PAID ON PRINCIPAL		2,053,511	2,053,511	2,081,667	2,080,678	0	(27,167)	0	(27,167)	0	2,053,511	0	0	0	32,073	09/25/2034.
31371H K2 3	FNMA PASS TH #252413 6.500	..	12/25/2020.	PAID ON PRINCIPAL		4,167	4,167	4,200	4,190	0	(22)	0	(22)	0	4,167	0	0	0	96	02/25/2029.
31371K 5X 5	FNMA PASS TH #254762 5.000	..	12/25/2020.	PAID ON PRINCIPAL		10,380	10,380	10,358	10,349	0	31	0	31	0	10,380	0	0	0	274	05/25/2023.
31371L DM 8	FNMA PASS TH #254908 5.000	..	12/25/2020.	PAID ON PRINCIPAL		57,467	57,467	57,844	57,453	0	14	0	14	0	57,467	0	0	0	1,534	09/25/2023.
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.
313615 UQ 7	FNMA PASS TH #50991 6.500	..	12/25/2020.	PAID ON PRINCIPAL		7,997	7,997	7,514	7,803	0	194	0	194	0	7,997	0	0	0	268	02/25/2024.
31387W 2L 0	FNMA PASS TH #596679 6.500	..	12/25/2020.	PAID ON PRINCIPAL		9,901	9,901	10,136	10,297	0	(396)	0	(396)	0	9,901	0	0	0	294	09/25/2031.
31402D GN 4	FNMA PASS TH #725705 5.000	..	12/25/2020.	PAID ON PRINCIPAL		77,903	77,903	74,848	75,541	0	2,362	0	2,362	0	77,903	0	0	0	2,187	08/25/2034.
31402E S3 3	FNMA PASS TH #726938 4.500	..	12/25/2020.	PAID ON PRINCIPAL		28,204	28,204	27,182	27,532	0	673	0	673	0	28,204	0	0	0	824	08/25/2033.
31402J ZY 6	FNMA PASS TH #730759 4.500	..	12/25/2020.	PAID ON PRINCIPAL		49,152	49,152	47,370	47,991	0	1,161	0	1,161	0	49,152	0	0	0	1,563	08/25/2033.
31402Q LF 6	FNMA PASS TH #734826 4.500	..	12/25/2020.	PAID ON PRINCIPAL		58,537	58,537	56,415	57,162	0	1,375	0	1,375	0	58,537	0	0	0	1,658	08/25/2033.
31403C HG 9	FNMA PASS TH #744631 5.000	..	12/25/2020.	PAID ON PRINCIPAL		44,624	44,624	44,380	44,415	0	209	0	209	0	44,624	0	0	0	1,522	10/25/2033.
313921 B5 6	FNR 2001-59 Z CMO 7.000	..	12/25/2020.	PAID ON PRINCIPAL		173,429	173,429	172,777	172,674	0	755	0	755	0	173,429	0	0	0	6,861	11/25/2031.
31392B PT 7	FNR 2001-81 QG CMO 6.500	..	12/25/2020.	PAID ON PRINCIPAL		150,752	150,752	150,800	150,470	0	282	0	282	0	150,752	0	0	0	5,442	01/25/2032.
31392G EK 7	FNR 2002-90 A1 CMO 6.500	..	12/25/2020.	PAID ON PRINCIPAL		21,414	21,414	22,280	21,790	0	(377)	0	(377)	0	21,414	0	0	0	765	06/25/2042.
31393U LU 5	FNR 2003-122 TG CMO 5.000	..	12/25/2020.	PAID ON PRINCIPAL		665,077	665,077	639,617	659,502	0	5,575	0	5,575	0	665,077	0	0	0	17,922	12/25/2023.
35563P HF 9	SCRT 2018-4 MA CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		1,536,917	1,536,917	1,501,439	1,503,372	0	33,545	0	33,545	0	1,536,917	0	0	0	33,316	03/25/2058.
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						31,286,257	31,024,535	32,970,592	31,219,698	0	(51,750)	0	(51,750)	0	31,167,948	0	118,309	118,309	838,237	XXX
Bonds - Industrial and Miscellaneous																				
00287Y AT 6	ABBVIE INC 2.500	..	05/14/2020.	MATURED		1,000,000	1,000,000	995,900	999,647	0	353	0	353	0	1,000,000	0	0	0	12,500	05/14/2020.
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	1,000,690	1,000,347	0	(109)	0	(109)	0	1,000,238	0	(238)	(238)	57,791	06/15/2022.
00724F AB 7	ADOBE SYSTEMS INC 4.750	..	02/01/2020.	MATURED		1,202,000	1,202,000	1,321,154	1,204,361	0	(2,361)	0	(2,361)	0	1,202,000	0	0	0	28,548	02/01/2020.
009363 AM 4	AIRGAS INC 2.900	C	12/22/2020.	MAKE WHOLE CALL		1,048,410	1,000,000	998,890	999,624	0	120	0	120	0	999,745	0	255	255	80,391	11/15/2022.
013078 AA 8	ALBERTO-CULVER CO 5.150	C	06/01/2020.	MATURED		1,000,000	1,000,000	999,590	999,889	0	111	0	111	0	1,000,000	0	0	0	25,750	06/01/2020.
02209S AT 0	ALTRIA GROUP INC 2.625	..	01/14/2020.	MATURED		1,000,000	1,000,000	999,190	999,983	0	17	0	17	0	1,000,000	0	0	0	13,125	01/14/2020.
03073E AJ 4	AMERISOURCEBERGEN CORP 3.500	..	06/18/2020.	MAKE WHOLE CALL		2,372,589	2,275,000	2,456,545	2,311,214	0	(10,193)	0	(10,193)	0	2,301,021	0	(26,021)	(26,021)	144,700	11/15/2021.
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.
038222 AH 8	APPLIED MATERIALS 2.625	..	06/27/2020.	MAKE WHOLE CALL		1,509,029	1,500,000	1,507,105	1,501,431	0	(1,103)	0	(1,103)	0	1,500,328	0	(328)	(328)	38,123	10/01/2020.
040555 CR 3	ARIZONA PUBLIC SERVICE 2.200	..	01/15/2020.	MATURED		600,000	600,000	599,916	599,994	0	6	0	6	0	600,000	0	0	0	6,600	01/15/2020.
00206R BD 3	AT&T INC 3.000	..	07/23/2020.	MAKE WHOLE CALL		1,041,206	1,000,000	997,850	999,469	0	140	0	140	0	999,609	0	391	391	69,373	02/15/2022.
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.
06051G FT 1	BANK OF AMERICA CORP 2.625	..	10/19/2020.	MATURED		1,000,000	1,000,000	999,670	999,924	0	76	0	76	0	1,000,000	0	0	0	26,250	10/19/2020.
075887 AW 9	BECTON DICKINSON 3.250	..	09/29/2020.	MAKE WHOLE CALL		1,009,914	1,000,000	999,490	999,923	0	19	0	19	0	999,942	0	58	58	31,506	11/12/2020.
097023 AZ 8	BOEING CO 4.875	..	02/15/2020.	MATURED		1,000,000	1,000,000	989,580	999,733	0	267	0	267	0	1,000,000	0	0	0	24,375	02/15/2020.

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
11134L AD 1	BROADCOM CORP / CAYMAN 3.000	..	04/23/2020.	TENDERED		1,025,000	1,000,000	995,920	998,246	0	239	0	239	0	998,485	0	1,515	1,515	48,167	01/15/2022.
15189W AG 5	CENTERPOINT ENERGY RES 4.500	..	10/15/2020.	REDEEMED		1,000,000	1,000,000	996,410	999,530	0	232	0	232	0	999,762	0	238	238	56,250	01/15/2021.
125523 AN 0	CIGNA CORP (144A) 4.000	..	03/19/2020.	TENDERED		1,050,340	1,000,000	1,033,620	1,030,130	0	(3,415)	0	(3,415)	0	1,026,715	0	(26,715)	(26,715)	74,118	02/15/2022.
125523 AF 7	CIGNA HOLDING CO 3.750	..	03/19/2020.	TENDERED		362,021	335,000	334,822	334,853	0	(1)	0	(1)	0	334,852	0	148	148	35,536	07/15/2023.
17275R AH 5	CISCO SYSTEMS 4.450	..	01/15/2020.	MATURED		500,000	500,000	573,095	500,399	0	(399)	0	(399)	0	500,000	0	0	0	11,125	01/15/2020.
191216 AV 2	COCA-COLA CO 3.300	..	10/20/2020.	MAKE WHOLE CALL		1,026,567	1,000,000	1,026,440	1,005,009	0	(2,392)	0	(2,392)	0	1,002,617	0	(2,617)	(2,617)	64,058	09/01/2021.
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.
209111 EZ 2	CONSOLIDATED EDISON CO 4.450	..	06/15/2020.	MATURED		1,893,000	1,893,000	2,075,069	1,907,054	0	(14,054)	0	(14,054)	0	1,893,000	0	0	0	42,119	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		1,093,570	1,000,000	999,240	999,643	0	79	0	79	0	999,722	0	278	278	136,634	11/01/2023.
25271C AM 4	DIAMOND OFFSHORE DRILL 3.450	..	11/23/2020.	R W PRESPRICH		49,600	640,000	60,934	544,000	0	17,545	496,845	(479,299)	0	64,701	0	(15,101)	(15,101)	0	11/01/2023.
25470D AQ 2	DISCOVERY COMMUNICATIO 2.950	..	05/22/2020.	TENDERED		1,498,154	1,435,000	1,430,437	1,431,115	0	451	0	451	0	1,431,567	0	3,433	3,433	91,611	03/20/2023.
25470D AY 5	DISCOVERY COMMUNICATIO 2.800	..	06/15/2020.	MATURED		1,150,000	1,150,000	1,133,590	1,146,481	0	3,519	0	3,519	0	1,150,000	0	0	0	16,100	06/15/2020.
23331A BL 2	DR HORTON 2.550	..	12/01/2020.	MATURED		1,000,000	1,000,000	999,660	999,881	0	119	0	119	0	1,000,000	0	0	0	25,500	12/01/2020.
263901 AC 4	DUKE ENERGY INDIANA 3.750	..	07/15/2020.	MATURED		1,000,000	1,000,000	1,003,390	1,000,204	0	(204)	0	(204)	0	1,000,000	0	0	0	37,500	07/15/2020.
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.
337738 AN 8	FISERV INC 2.700	..	06/01/2020.	MATURED		1,000,000	1,000,000	998,320	999,826	0	174	0	174	0	1,000,000	0	0	0	13,500	06/01/2020.
345397 XL 2	FORD MOTOR CREDIT CO L 4.134	..	02/25/2020.	BAS-MERRILL LYNCH		1,017,380	1,000,000	1,013,970	1,008,671	0	(209)	0	(209)	0	1,008,462	0	8,918	8,918	23,311	08/04/2025.
34959J AF 5	FORTIVE CORPORATION 2.350	..	11/13/2020.	MAKE WHOLE CALL		1,010,346	1,000,000	1,020,110	1,006,016	0	(3,783)	0	(3,783)	0	1,002,233	0	(2,233)	(2,233)	31,757	06/15/2021.
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.
37045X AY 2	GENERAL MOTORS FINANCI 3.200	..	07/13/2020.	MATURED		1,000,000	1,000,000	999,720	999,961	0	39	0	39	0	1,000,000	0	0	0	32,000	07/13/2020.
38141G WG 5	GOLDMAN SACHS GROUP 2.600	..	12/27/2020.	MATURED		1,000,000	1,000,000	999,310	999,804	0	196	0	196	0	1,000,000	0	0	0	26,000	12/27/2020.
382388 AW 6	GOODRICH CORP 4.875	..	03/01/2020.	MATURED		1,000,000	1,000,000	1,007,510	1,000,029	0	(29)	0	(29)	0	1,000,000	0	0	0	24,375	03/01/2020.
406216 BD 2	HALLIBURTON COMPANY 3.500	..	06/01/2020.	SUSQUEHANNA INTL GROUP		54,609	53,000	52,876	52,949	0	5	0	5	0	52,954	0	1,654	1,654	1,556	08/01/2023.
406216 BD 2	HALLIBURTON COMPANY 3.500	..	03/05/2020.	TENDERED		1,022,419	947,000	944,784	946,095	0	39	0	39	0	946,134	0	866	866	95,122	08/01/2023.
41283L AN 5	HARLEY-DAVIDSON FINANC 2.400	..	06/15/2020.	MATURED		500,000	500,000	499,860	499,978	0	22	0	22	0	500,000	0	0	0	6,000	06/15/2020.
427866 AR 9	HERSHEY COMPANY 4.125	..	12/01/2020.	MATURED		1,000,000	1,000,000	1,098,140	1,014,518	0	(14,518)	0	(14,518)	0	1,000,000	0	0	0	41,250	12/01/2020.
46623E KG 3	JP MORGAN CHASE 2.295	..	08/15/2020.	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,950	08/15/2021.
48125L RK 0	JP MORGAN CHASE BANK N 2.604	..	02/01/2020.	REDEEMED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	26,040	02/01/2021.
487836 BD 9	KELLOGG CO 4.000	..	12/15/2020.	MATURED		1,000,000	1,000,000	991,370	999,000	0	1,000	0	1,000	0	1,000,000	0	0	0	40,000	12/15/2020.
491674 BE 6	KENTUCKY UTILITIES 3.250	..	08/01/2020.	REDEEMED		1,000,000	1,000,000	996,220	999,604	0	218	0	218	0	999,822	0	178	178	24,375	11/01/2020.
49326E EF 6	KEYCORP 2.900	..	09/15/2020.	MATURED		1,000,000	1,000,000	999,820	999,947	0	53	0	53	0	1,000,000	0	0	0	29,000	09/15/2020.
48250N AA 3	KFC HOLDINGS PIZZA HUT 5.000	..	10/09/2020.	REDEEMED		1,025,000	1,000,000	1,013,750	1,006,421	0	(2,006)	0	(2,006)	0	1,004,415	0	20,585	20,585	42,778	06/01/2024.
50075N BA 1	KRAFT FOODS INC 5.375	..	02/10/2020.	MATURED		477,000	477,000	473,070	476,885	0	115	0	115	0	477,000	0	0	0	12,819	02/10/2020.
50076Q AU 0	KRAFT HEINZ FOODS CO 5.375	..	02/10/2020.	MATURED		523,000	523,000	619,697	524,503	0	(1,503)	0	(1,503)	0	523,000	0	0	0	14,056	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	997,490	999,920	0	80	0	80	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		660,981	638,000	644,919	639,448	0	(389)	0	(389)	0	639,059	0	(1,059)	(1,059)	39,070	09/15/2021.
565849 AK 2	MARATHON OIL 2.800	..	10/01/2020.	TENDERED		693,805	660,000	658,396	659,486	0	134	0	134	0	659,620	0	380	380	50,745	11/01/2022.
585055 BS 4	MEDTRONIC INC 3.500	..	10/29/2020.	MAKE WHOLE CALL		301,021	267,000	267,246	267,179	0	(26)	0	(26)	0	267,154	0	(154)	(154)	44,508	03/15/2025.
64952W CV 3	NEW YORK LIFE GLOBAL F 1.950	..	09/28/2020.	MATURED		1,000,000	1,000,000	999,160	999,776	0	224	0	224	0	1,000,000	0	0	0	19,500	09/28/2020.
62927# AF 3	NFL VENTURES LP 3.480	..	10/15/2020.	REDEEMED		116,865	116,865	116,865	116,850	0	15	0	15	0	116,865	0	0	0	3,059	04/15/2031.

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
69371R M7 8	PACCAR FINANCIAL CORP 2.500		08/14/2020.	MATURED		1,000,000	1,000,000	999,070	999,864	0	136	0	136	0	1,000,000	0	0	0	25,000	08/14/2020.
694308 GT 8	PACIFIC GAS & ELECTRIC 3.500		07/01/2020.	EXCHANGED		1,043,860	1,000,000	972,640	997,505	0	1,583	0	1,583	0	999,087	0	44,773	44,773	48,637	10/01/2020.
713448 BR 8	PEPSICO INC 3.125		11/01/2020.	MATURED		1,000,000	1,000,000	995,570	999,548	0	452	0	452	0	1,000,000	0	0	0	31,250	11/01/2020.
74005P BP 8	PRAXAIR INC 2.250		09/24/2020.	MATURED		1,000,000	1,000,000	999,060	999,840	0	160	0	160	0	1,000,000	0	0	0	22,500	09/24/2020.
74256L AS 8	PRINCIPAL LIFE GLOBAL 2.625		11/19/2020.	MATURED		1,000,000	1,000,000	998,790	999,759	0	241	0	241	0	1,000,000	0	0	0	26,250	11/19/2020.
74340X AW 1	PROLOGIS LP 4.250		09/08/2020.	MAKE WHOLE CALL		1,411,402	1,270,000	1,379,537	1,333,149	0	(12,377)	0	(12,377)	0	1,320,772	0	(50,772)	(50,772)	198,825	08/15/2023.
744448 CD 1	PUBLIC SERVICE CO OF C 3.200		07/10/2020.	REDEEMED		1,000,000	1,000,000	995,930	999,566	0	215	0	215	0	999,781	0	219	219	20,889	11/15/2020.
747525 AD 5	QUALCOMM INC 2.250		05/20/2020.	MATURED		1,000,000	1,000,000	999,200	999,913	0	87	0	87	0	1,000,000	0	0	0	11,250	05/20/2020.
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 BX 8	RAYTHEON CO 2.500		06/10/2020.	EXCHANGED		2,065,680	2,000,000	1,993,820	1,998,006	0	295	0	295	0	1,998,301	0	67,379	67,379	26,307	12/15/2022.
7591EP AM 2	REGIONS FINANCIAL CORP 2.750		12/17/2020.	MAKE WHOLE CALL		1,038,902	1,000,000	999,490	999,707	0	96	0	96	0	999,802	0	198	198	75,798	08/14/2022.
773903 AF 6	ROCKWELL AUTOMATION 2.050		03/01/2020.	MATURED		1,000,000	1,000,000	997,900	999,903	0	97	0	97	0	1,000,000	0	0	0	10,250	03/01/2020.
774341 AE 1	ROCKWELL COLLINS 3.700		06/10/2020.	EXCHANGED		1,076,700	1,000,000	997,100	998,710	0	143	0	143	0	998,853	0	77,847	77,847	18,986	12/15/2023.
774341 AK 7	ROCKWELL COLLINS 3.500		06/10/2020.	EXCHANGED		1,085,200	1,000,000	1,013,750	1,010,347	0	(590)	0	(590)	0	1,009,758	0	75,442	75,442	26,764	03/15/2027.
797440 BT 0	SAN DIEGO G & E 1.914		08/01/2020.	REDEEMED		285,712	285,712	285,712	285,710	0	2	0	2	0	285,712	0	0	0	4,101	02/01/2022.
83379# AB 1	SODEXO INC SER B 3.440	C	08/14/2020.	MAKE WHOLE CALL		3,046,855	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	144,321	03/04/2021.
854502 AC 5	STANLEY BLACK & DECKER 3.400		12/02/2020.	MAKE WHOLE CALL		1,030,214	1,000,000	994,840	998,637	0	652	0	652	0	999,290	0	710	710	64,308	12/01/2021.
854502 AD 3	STANLEY BLACK & DECKER 2.900		12/02/2020.	MAKE WHOLE CALL		1,048,532	1,000,000	999,140	999,707	0	94	0	94	0	999,800	0	200	200	80,029	11/01/2022.
871829 AX 5	SYSCO CORP 2.600		09/01/2020.	REDEEMED		1,000,000	1,000,000	998,090	999,676	0	266	0	266	0	999,942	0	58	58	23,833	10/01/2020.
871829 BG 1	SYSCO CORP 3.550		05/15/2020.	WELLS FARGO SECURITIES		1,039,930	1,000,000	994,800	995,963	0	272	0	272	0	996,235	0	43,695	43,695	24,061	03/15/2025.
88732J AW 8	TIME WARNER CABLE 5.000		02/01/2020.	MATURED		1,000,000	1,000,000	979,200	999,687	0	313	0	313	0	1,000,000	0	0	0	25,000	02/01/2020.
88732J AX 6	TIME WARNER CABLE 4.125		12/20/2020.	REDEEMED		1,340,000	1,340,000	1,407,643	1,357,139	0	(17,139)	0	(17,139)	0	1,340,000	0	0	0	74,468	02/15/2021.
89236T EC 5	TOYOTA MOTOR CREDIT 2.150	C	02/11/2020.	BARCLAYS CAPITAL INC		1,012,420	1,000,000	997,970	998,871	0	54	0	54	0	998,924	0	13,496	13,496	9,257	09/08/2022.
90261X HK 1	UBS AG STAMFORD 2.350	C	03/26/2020.	MATURED		1,000,000	1,000,000	999,770	999,954	0	46	0	46	0	1,000,000	0	0	0	11,750	03/26/2020.
913017 BV 0	UNITED TECHNOLOGIES CO 3.100		02/28/2020.	TENDERED		2,502,967	2,407,000	2,494,520	2,431,715	0	(1,607)	0	(1,607)	0	2,430,108	0	(23,108)	(23,108)	114,000	06/01/2022.
91324P BM 3	UNITEDHEALTH GROUP INC 3.875		10/15/2020.	MATURED		2,395,000	2,395,000	2,609,951	2,411,263	0	(16,263)	0	(16,263)	0	2,395,000	0	0	0	92,806	10/15/2020.
92343V DQ 4	VERIZON COMMUNICATIONS 2.946		10/06/2020.	EXCHANGED		2,079,280	2,000,000	1,969,580	1,980,299	0	6,672	0	6,672	0	1,986,971	0	92,309	92,309	62,357	03/15/2022.
918204 AV 0	VF CORP 3.500		03/04/2020.	MAKE WHOLE CALL		1,033,900	1,000,000	1,075,480	1,017,756	0	(2,143)	0	(2,143)	0	1,015,613	0	(15,613)	(15,613)	51,692	09/01/2021.
931142 CZ 4	WALMART INC 3.250		10/25/2020.	MATURED		2,000,000	2,000,000	1,992,380	1,999,219	0	781	0	781	0	2,000,000	0	0	0	65,000	10/25/2020.
94106L BF 5	WASTE MANAGEMENT INC 2.950		07/20/2020.	MAKE WHOLE CALL		1,010,000	1,000,000	1,005,910	1,005,235	0	(634)	0	(634)	0	1,004,601	0	(4,601)	(4,601)	27,618	06/15/2024.
94974B GF 1	WELLS FARGO & CO 2.150		01/30/2020.	MATURED		1,000,000	1,000,000	998,640	999,960	0	40	0	40	0	1,000,000	0	0	0	10,750	01/30/2020.
958254 AH 7	WESTERN GAS PARTNERS L 4.500		01/10/2020.	J P MORGAN CHASE SECURITI		1,014,650	1,000,000	1,002,860	1,002,367	0	(2)	0	(2)	0	1,002,366	0	12,284	12,284	16,625	03/01/2028.
982526 AQ 8	WM WRIGLEY JR CO (144A 3.375		10/21/2020.	MATURED		1,000,000	1,000,000	1,018,560	1,002,128	0	(2,128)	0	(2,128)	0	1,000,000	0	0	0	33,750	10/21/2020.
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		1,000,000	1,000,000	994,910	999,819	0	181	0	181	0	1,000,000	0	0	0	23,125	02/15/2020.
191241 AE 8	COCA-COLA FEMSA SAB CV 3.875	D	01/22/2020.	TENDERED		1,075,870	1,000,000	985,160	993,457	0	82	0	82	0	993,540	0	6,460	6,460	81,898	11/26/2023.
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.
404280 BF 5	HSBC HOLDINGS PLC 2.650	D	08/21/2020.	TENDERED		1,031,400	1,000,000	999,060	999,648	0	94	0	94	0	999,742	0	258	258	61,286	01/05/2022.
453140 AD 7	IMPERIAL BRANDS FINANC 2.950	D	07/21/2020.	MATURED		1,000,000	1,000,000	989,170	998,699	0	1,301	0	1,301	0	1,000,000	0	0	0	29,500	07/21/2020.
45672B B# 3	INFORMA PLC 3.930	D	11/06/2020.	MAKE WHOLE CALL		3,389,927	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	544,507	01/14/2025.
456873 AA 6	INGERSOLL-RAND 2.625	D	04/13/2020.	REDEEMED		1,000,000	1,000,000	999,340	999,919	0	59	0	59	0	999,978	0	22	22	11,813	05/01/2020.

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
65557C AR 4	NORDEA BANK ABP (144A) 2.500	D	09/17/2020.	MATURED		1,000,000	1,000,000	997,620	999,624	0	376	0	376	0	1,000,000	0	0	0	25,000	09/17/2020.
714264 AD 0	PERNOD-RICARD SA (144A 4.450	D	11/06/2020.	MAKE WHOLE CALL		1,046,980	1,000,000	997,460	999,404	0	193	0	193	0	999,597	0	403	403	105,201	01/15/2022.
G7815@ AF 8	SAP IRELAND US FINANCI 2.820	D	11/15/2020.	MATURED		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	282,783	11/15/2020.
83051G AD 0	SKANDINAVISKA ENSKILDA 2.450	D	05/27/2020.	MATURED		1,000,000	1,000,000	998,460	999,844	0	156	0	156	0	1,000,000	0	0	0	12,250	05/27/2020.
902674 XK 1	UBS AG LONDON (144A) 2.450	D	11/02/2020.	REDEEMED		1,000,000	1,000,000	999,080	999,701	0	253	0	253	0	999,954	0	46	46	22,526	12/01/2020.
96122W AK 6	WESTPAC BANKING CORP (2.250	D	11/09/2020.	MATURED		500,000	500,000	498,265	499,682	0	318	0	318	0	500,000	0	0	0	11,250	11/09/2020.
161546 EF 9	CFAB 2003-1 2A2 .808	..	12/28/2020.	PAID ON PRINCIPAL		14,098	14,098	14,109	14,129	0	(31)	0	(31)	0	14,098	0	0	0	132	11/25/2032.
46651B AC 4	JPMMT 2019-6 A3 CMO (1 3.500	..	12/25/2020.	PAID ON PRINCIPAL		2,561,942	2,561,942	2,601,973	2,605,190	0	(43,248)	0	(43,248)	0	2,561,942	0	0	0	42,357	12/25/2049.
66987X CD 5	NHEL 2003-1 A1 .908	..	12/28/2020.	PAID ON PRINCIPAL		5,349	5,349	4,682	3,649	0	1,700	0	1,700	0	5,349	0	0	0	48	05/25/2033.
69374K AC 2	PSMC 2018-4 A3 (CMO) 4.000	..	08/25/2020.	PAID ON PRINCIPAL		3,985,774	3,985,774	3,987,954	3,980,781	0	4,994	0	4,994	0	3,985,774	0	0	0	60,728	11/25/2048.
88632A AK 4	TBMLT 2018-3 A10 CMO (4.000	..	12/25/2020.	PAID ON PRINCIPAL		5,399,140	5,399,140	5,400,827	5,394,403	0	4,737	0	4,737	0	5,399,140	0	0	0	118,953	11/25/2048.
12592R BF 5	COMM 2014-CR21 A3 3.528	..	12/10/2020.	PAID ON PRINCIPAL		161,100	161,100	163,183	162,961	0	(1,861)	0	(1,861)	0	161,100	0	0	0	3,282	12/10/2047.
71680@ AA 4	SUBI 2018-1 CLASS A 4.542	..	12/31/2020.	PAID ON PRINCIPAL		2,640,941	2,640,941	2,685,782	2,681,314	0	(40,373)	0	(40,373)	0	2,640,941	0	0	0	92,159	12/31/2047.
71680@ AA 4	SUBI 2018-1 CLASS A 4.542	..	12/31/2019.	PAID ON PRINCIPAL		0	0	0	0	0	0	0	0	0	0	0	0	0	163	12/31/2047.
3899999.	Total - Bonds - Industrial and Miscellaneous					137,726,387	136,050,921	136,771,572	136,247,371	0	(139,924)	496,845	(636,769)	0	135,610,602	0	311,628	311,628	5,258,444	XXX
Bonds - Unaffiliated Bank Loans																				
00100U AG 7	ADS WASTE TL B 1L 3.000	..	10/30/2020.	PAID ON PRINCIPAL		4,670,025	4,670,025	4,678,209	4,673,533	1,900	(5,407)	0	(3,507)	0	4,670,025	0	0	0	126,213	11/10/2023.
02208H AB 4	AIMC TL B 1L 2.146	..	12/31/2020.	PAID ON PRINCIPAL		238,806	238,806	238,209	238,256	0	550	0	550	0	238,806	0	0	0	5,003	10/01/2025.
03852J AR 2	ARAMARK CORP TL B 1L 1.895	..	12/30/2020.	PAID ON PRINCIPAL		11,250	11,250	11,236	11,236	0	14	0	14	0	11,250	0	0	0	198	01/27/2027.
90347B AH 1	AXTA TL B-3 1L 2.003	..	12/31/2020.	PAID ON PRINCIPAL		717,497	717,497	715,703	715,975	0	1,522	0	1,522	0	717,497	0	0	0	1,192	06/01/2024.
05508T AU 6	B&G FOODS TL B 1L 2.661	..	08/20/2020.	PAID ON PRINCIPAL		42,917	42,917	42,702	42,702	0	214	0	214	0	42,917	0	0	0	883	10/10/2026.
000000 00 0	BELRON TL B 1L 2.463	C	12/31/2020.	PAID ON PRINCIPAL		10,000	10,000	9,975	9,975	0	25	0	25	0	10,000	0	0	0	235	11/13/2025.
000000 00 0	BELRON TL B 1L 2.463	C	12/31/2020.	PAID ON PRINCIPAL		20,151	20,151	20,000	20,022	0	129	0	129	0	20,151	0	0	0	476	11/07/2024.
11823L AH 8	BUCKEYE PARTNERS TL 1L 2.896	..	12/31/2020.	PAID ON PRINCIPAL		22,500	22,500	22,463	22,463	0	37	0	37	0	22,500	0	0	0	668	11/01/2026.
16384Y AF 4	CHEMOURS TL IL 1.900	..	12/31/2020.	PAID ON PRINCIPAL		55,651	55,651	55,512	55,539	0	112	0	112	0	55,651	0	0	0	927	04/03/2025.
28470Y AB 3	ELDORADO RESORTS TL B 3.250	..	07/20/2020.	PAID ON PRINCIPAL		1,377,536	1,377,536	1,375,815	1,375,815	454	1,268	0	1,722	0	1,377,536	0	0	0	29,128	04/17/2024.
000000 00 0	MESIND TL B 1L 2.753	..	12/31/2020.	PAID ON PRINCIPAL		50,000	50,000	49,750	49,764	0	236	0	236	0	50,000	0	0	0	1,116	03/01/2026.
594088 AQ 9	MICHAELS STORES TL B1 3.500	..	10/01/2020.	PAID ON PRINCIPAL		4,665,021	4,665,021	4,665,021	4,501,746	163,276	0	0	163,276	0	4,665,021	0	0	0	133,846	01/28/2023.
74112C AT 0	PRESTIGE BRANDS TL B4 2.146	..	09/30/2020.	PAID ON PRINCIPAL		519,708	519,708	519,708	519,708	0	0	0	0	0	519,708	0	0	0	7,926	01/26/2024.
74958N AG 1	RHP TL B 1L 2.150	..	12/31/2020.	PAID ON PRINCIPAL		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	444	05/11/2024.
78404X AH 8	SBA COMMUNICATIONS TL 1.900	..	12/31/2020.	PAID ON PRINCIPAL		58,701	58,701	58,473	58,478	0	222	0	222	0	58,701	0	0	0	978	04/11/2025.
79546K AF 7	SBH TL B2 1L USD 4.500	..	09/02/2020.	PAID ON PRINCIPAL		189,997	189,997	189,047	184,795	4,523	678	0	5,202	0	189,997	0	0	0	4,322	07/05/2024.
85208E AB 6	SPRINT COMMUNICATIONS 3.500	..	04/01/2020.	PAID ON PRINCIPAL		1,945,000	1,945,000	1,947,431	1,915,825	30,741	(1,566)	0	29,175	0	1,945,000	0	0	0	20,878	02/02/2024.
000000 00 0	STARFRUIT TL B 1L 4.949	C	01/31/2020.	PAID ON PRINCIPAL		483,577	483,577	481,159	481,462	0	2,115	0	2,115	0	483,577	0	0	0	3,532	10/01/2025.
88078F BJ 6	TEREX TL B1 1L 3.500	..	12/31/2020.	PAID ON PRINCIPAL		15,000	15,000	14,925	14,934	0	66	0	66	0	15,000	0	0	0	421	01/31/2024.
88078F BH 0	TEREX TL 1L 2.750	..	12/31/2020.	PAID ON PRINCIPAL		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,106	01/31/2024.
89364M BM 5	TRANSDIGM TL G 1L 4.145	..	01/29/2020.	EXCHANGED		4,090,947	4,090,947	4,090,947	4,090,947	0	0	0	0	0	4,090,947	0	0	0	15,146	08/22/2024.
90351H AB 4	USFOOD TL B 1L 1.867	..	12/31/2020.	PAID ON PRINCIPAL		63,004	63,004	63,004	63,004	0	0	0	0	0	63,004	0	0	0	1,031	06/27/2023.
92940J AB 4	WR GRACE TL B1 1L 2.003	..	12/31/2020.	PAID ON PRINCIPAL		12,895	12,895	12,915	12,908	0	(13)	0	(13)	0	12,895	0	0	0	249	04/03/2025.
92940J AD 0	WR GRACE TL B2 1L 2.003	..	12/31/2020.	PAID ON PRINCIPAL		22,105	22,105	22,141	22,128	0	(22)	0	(22)	0	22,105	0	0	0	427	04/03/2025.
000000 00 0	GFLENV TL B 1L 4.000	..	12/21/2020.	PAID ON PRINCIPAL		2,434,825	2,434,825	2,410,513	2,412,906	0	21,919	0	21,919	0	2,434,825	0	0	0	64,863	05/31/2025.
000000 00 0	GFLENV TL B 1L 4.000	..	12/15/2020.	EXCHANGED		2,516,212	2,522,518	2,497,331	2,499,809	0	3,940	0	3,940	0	2,503,749	0	12,462	12,462	100,688	05/31/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
8299999.	Total - Bonds - Unaffiliated Bank Loans					24,303,325	24,309,631	24,262,189	24,063,929	200,894	26,040	0	226,934	0	24,290,863	0	12,462	12,462	521,894	XXX
8399997.	Total - Bonds - Part 4					245,982,162	243,958,117	246,178,108	244,015,591	200,894	(75,317)	496,845	(371,267)	0	243,644,324	0	533,682	533,682	7,927,415	XXX
8399998.	Total - Bonds - Summary Item from Part 5					9,247,037	9,247,037	9,239,755	9,239,755	0	7,282	0	7,282	0	9,247,037	0	0	0	159,042	XXX
8399999.	Total - Bonds					255,229,199	253,205,153	255,417,863	253,255,346	200,894	(68,035)	496,845	(363,985)	0	252,891,361	0	533,682	533,682	8,086,457	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					255,229,199	XXX	255,417,863	253,255,346	200,894	(68,035)	496,845	(363,985)	0	252,891,361	0	533,682	533,682	8,086,457	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. Political Subdivisions of States																				
52908E SD 6	LEXINGTON-FAYETTE URBAN CO GO TXBLE S	..	03/17/2020	PIPER JAFFRAY	06/01/2020	REDEEMED	3,085,000	3,106,965	3,085,000	3,085,000	0	(21,965)	0	(21,965)	0	0	0	0	81,753	49,052
2499999.	Total - Bonds - U.S. Political Subdivisions of States						3,085,000	3,106,965	3,085,000	3,085,000	0	(21,965)	0	(21,965)	0	0	0	0	81,753	49,052
Bonds - U.S. Special Revenue and Special Assessment																				
3132D5 4T 6	FHLMC PASS THRU CERT POOL #SB803	..	02/04/2020	BAS-MERRILL LYNCH	12/25/2020	PAID ON PRINCIPAL	1,594,367	1,590,630	1,594,367	1,594,367	0	3,737	0	3,737	0	0	0	0	17,762	1,506
3132D5 4X 7	FHLMC PASS THRU CERT POOL #SB803	..	01/16/2020	MUFG SECURITIES AMERI	12/25/2020	PAID ON PRINCIPAL	1,327,053	1,316,063	1,327,053	1,327,053	0	10,990	0	10,990	0	0	0	0	15,596	1,475
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						2,921,419	2,906,693	2,921,419	2,921,419	0	14,726	0	14,726	0	0	0	0	33,358	2,980
Bonds - Industrial and Miscellaneous																				
81748A AD 6	SEMT 2020-3 A4 (144A)	..	03/06/2020	MORGAN STANLEY	12/25/2020	PAID ON PRINCIPAL	750,538	766,956	750,538	750,538	0	(16,418)	0	(16,418)	0	0	0	0	11,277	1,126
3899999.	Total - Bonds - Industrial and Miscellaneous						750,538	766,956	750,538	750,538	0	(16,418)	0	(16,418)	0	0	0	0	11,277	1,126
Bonds - Unaffiliated Bank Loans																				
28414B AF 3	ELAN TL B 1L	..	02/04/2020	GOLDMAN SACHS & CO	12/31/2020	PAID ON PRINCIPAL	51,784	51,784	51,784	51,784	0	0	0	0	0	0	0	0	361	0
76171J AB 7	REYNOL TL 1L	..	02/27/2020	CREDIT SUISSE FIRST B	12/31/2020	PAID ON PRINCIPAL	397,386	396,448	397,386	397,386	0	938	0	938	0	0	0	0	5,588	0
87265V AF 5	TMUS TL B 1L	..	04/28/2020	CREDIT SUISSE FIRST B	10/09/2020	PAID ON PRINCIPAL	2,000,000	1,970,000	2,000,000	2,000,000	0	30,000	0	30,000	0	0	0	0	26,036	0
89364M BS 2	TRANSDIGM TL G 1L	..	01/29/2020	EXCHANGED	12/31/2020	PAID ON PRINCIPAL	40,909	40,909	40,909	40,909	0	0	0	0	0	0	0	0	670	0
8299999.	Total - Bonds - Unaffiliated Bank Loans						2,490,079	2,459,141	2,490,079	2,490,079	0	30,938	0	30,938	0	0	0	0	32,655	0
8399998.	Total - Bonds						9,247,037	9,239,755	9,247,037	9,247,037	0	7,282	0	7,282	0	0	0	0	159,042	53,158
9999999.	Total - Bonds, Preferred and Common Stocks							9,239,755	9,247,037	9,247,037	0	7,282	0	7,282	0	0	0	0	159,042	53,158

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 - U.S. Property and Casualty Insurer											
05330@ 10 8	THE AUTOMOBILE INS. CO. OF HARTFORD, CT		19062	06-0848755	8bi	NO	0	310,914,536	0	50,000.000	100.0
89434# 10 5	TRAVELERS PERSONAL INS. CO.		38130	36-3703200	8bi	NO	0	70,995,281	0	1,750.000	100.0
89433@ 10 8	TRAVELERS PERSONAL SECURITY INS. CO.		36145	06-1286264	8bi	NO	0	64,783,738	0	1,750.000	100.0
89433* 10 0	TRAVELERS PROPERTY CASUALTY INS. CO.		36161	06-1286274	8bi	NO	0	86,605,469	0	1,500.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer							0	533,299,024	0	XXX	XXX
Common Stocks - Other Affiliates											
89440@ 10 9	TRAVELERS TEXAS MGA, INC.		0	27-4469564	8bii	NO	0	1,901,350	1,901,350	100.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	1,901,350	1,901,350	XXX	XXX
1899999. Total - Common Stocks							0	535,200,374	1,901,350	XXX	XXX
1999999. Total - Preferred and Common Stock							0	535,200,374	1,901,350	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: $.....1,204,644,131.

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 - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
TRAVELERS M MKT LIQUIDITY POOL		..	12/31/2020.	TRAVELERS M MKT LIQUIDITY POOL	04/01/2021.	232,205,158	0	0	0	0	232,205,158	232,205,158	0	0	0.18	0.17	MON..	28,446	0
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						232,205,158	0	0	0	0	232,205,158	232,205,158	0	0	XXX	XXX	XXX	28,446	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						232,205,158	0	0	0	0	232,205,158	232,205,158	0	0	XXX	XXX	XXX	28,446	0
Total Bonds																			
7699999. Subtotals - Issuer Obligations						232,205,158	0	0	0	0	232,205,158	232,205,158	0	0	XXX	XXX	XXX	28,446	0
8399999. Subtotals - Bonds						232,205,158	0	0	0	0	232,205,158	232,205,158	0	0	XXX	XXX	XXX	28,446	0
9199999. Total - Short-Term Investments						232,205,158	0	0	0	0	XXX	232,205,158	0	0	XXX	XXX	XXX	28,446	0

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0	1E	232,205,158
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
U.S. Government - Issuer Obligations						
000000 00 0	REPO - BOFA A TREASURY		1.A	4,593,235	4,593,235	04/01/2021
000000 00 0	REPO - CITIBANK A TREASURY		1.A	34,507	34,507	04/01/2021
000000 00 0	REPO - JP A TREASURY		1.A	4,593,235	4,593,235	04/01/2021
000000 00 0	REPO - MIZUHO A TREASURY		1.A	4,593,235	4,593,235	04/01/2021
0199999.	U.S. Government - Issuer Obligations			13,814,212	13,814,212	XXX
0599999.	Total - U.S. Government			13,814,212	13,814,212	XXX
Totals						
6399999.	Total - Issuer Obligations			13,814,212	13,814,212	XXX
7099999.	Subtotal - Bonds			13,814,212	13,814,212	XXX
9999999.	Totals			13,814,212	13,814,212	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(9,773,711) Book/Adjusted Carrying Value $.....(9,773,711)
2. Average balance for the year: Fair Value $.....2,159,880 Book/Adjusted Carrying Value $.....2,159,880

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	13,814,212	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				

Sch. DL - Pt. 2
NONE

Sch. E - Pt. 1
NONE

Sch. E - Pt. 2
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	SURETY/GENERAL PURPOSE	0	0	174,348	187,483
5. California CA	B	WORKERS COMP	0	0	148,578,309	161,326,075
6. Colorado CO			0	0	0	0
7. Connecticut CT	B	GENERAL PURPOSE-HOME STATE DEPOSIT	4,438,217	4,978,320	0	0
8. Delaware DE	B	WORKERS COMP	0	0	115,465	123,041
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	GENERAL PURPOSE	0	0	138,694	155,573
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	WORKERS COMP	0	0	847,350	890,702
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	200,808	213,984
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	73,897	77,678
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	892,295	995,531
33. New York NY			0	0	0	0
34. North Carolina NC	B	GENERAL PURPOSE	0	0	348,164	367,617
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	10,717,939	11,559,750
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	452,418	488,009
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			0	0	0	0
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	6,808,359	7,156,687
59. Total	XXX	XXX	4,438,217	4,978,320	169,348,046	183,542,128
DETAILS OF WRITE-INS						
5801. OTHER	B	DEPARTMENT OF LABOR	0	0	6,808,359	7,156,687
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	6,808,359	7,156,687