TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA



ANNUAL STATEMENT

For the Year Ended December 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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

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

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

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

OFFICERS

	Name	Title
1. #	JEFFREY PETER KLENK	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
#	JULIE MARIE JOYCE	Senior Vice President & Chief Corporate Actuary
	DOUGLAS KENNETH RUSSELL	Senior Vice President, Treasurer & Corporate Controller
	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
	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.

Jeffrey P. Klenk	Wendy C. Skjerven	Douglas K. Russell
President	Secretary	Controller

Subscribed and sworn to before me this

20th day of January, 2022

Notary Public

My Commission Expires September 30, 2022



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)	4,427,068,873	0	4,427,068,873	3,831,156,861
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks	94,325,790	3,433,708	90,892,083	109,074,035
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 ($ (21,443,549) , Schedule E - Part 1), cash equivalents ($ 25,419,929 , Schedule E - Part 2) and short-term investments ($ 0 , Schedule DA)	3,976,380	0	3,976,380	239,403,348
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)	5,159,133	550,000	4,609,133	4,970,512
9.	Receivable for securities	0	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	7,433,086	0	7,433,086	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	4,537,963,262	3,983,708	4,533,979,554	4,184,604,755
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	37,877,324	0	37,877,324	36,856,709
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	148,972,022	35,773,971	113,198,050	106,938,878
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 62,481,693 earned but unbilled premiums)	192,363,823	11,480,145	180,883,678	170,714,910
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	70,677,646	0	70,677,646	32,553,518
	16.2 Funds held by or deposited with reinsured companies	414,315	0	414,315	193,054
	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	70,418,771	10,261,811	60,156,960	55,188,715
19.	Guaranty funds receivable or on deposit	44,704	0	44,704	46,171
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	34,876,347
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	2,827,685	0	2,827,685	3,916,569
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,061,559,550	61,499,635	5,000,059,915	4,625,889,627
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	5,061,559,550	61,499,635	5,000,059,915	4,625,889,627
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Other assets	1,485,671	0	1,485,671	1,521,411
2502.	Other assets tri-party/tax credit bonds	1,163,923	0	1,163,923	2,285,869
2503.	State surcharges receivable	165,003	0	165,003	108,950
2598.	Summary of remaining write-ins for Line 25 from overflow page	13,088	0	13,088	339
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,827,685	0	2,827,685	3,916,569

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	1,224,258,147	1,003,200,666
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	244,307	100,371
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	157,266,812	163,346,678
4.	Commissions payable, contingent commissions and other similar charges	49,977,644	48,805,693
5.	Other expenses (excluding taxes, licenses and fees)	46,607,590	42,506,558
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	16,655,025	13,561,421
7.1	Current federal and foreign income taxes (including $ (1,346,440) on realized capital gains (losses))	1,972,277	4,865,484
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 $ 512,635,515 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	1,212,347,629	1,121,070,380
10.	Advance premium	1,824,313	1,867,512
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	14,256,052	12,353,304
12.	Ceded reinsurance premiums payable (net of ceding commissions)	47,473,619	63,102,972
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	0	0
14.	Amounts withheld or retained by company for account of others	42,097,038	42,228,250
15.	Remittances and items not allocated	10,579,448	8,646,391
16.	Provision for reinsurance (including $ 72,736 certified) (Schedule F, Part 3, Column 78)	6,873,132	7,930,280
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	40,373,235	0
20.	Derivatives	0	0
21.	Payable for securities	0	0
22.	Payable for securities lending	7,433,086	0
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	1,358,922	1,269,060
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,881,598,277	2,534,855,020
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	2,881,598,277	2,534,855,020
29.	Aggregate write-ins for special surplus funds	7,557,028	7,548,927
30.	Common capital stock	6,480,000	6,480,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	433,803,760	433,803,760
35.	Unassigned funds (surplus)	1,670,620,850	1,643,201,920
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	2,118,461,638	2,091,034,607
38.	TOTALS (Page 2, Line 28, Col. 3)	5,000,059,915	4,625,889,627
	DETAILS OF WRITE-INS		
2501.	Retroactive reinsurance reserve assumed	816,092	800,763
2502.	Escheat liability	537,132	462,309
2503.	Federal excise tax-reinsurance contracts	5,699	5,988
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,358,922	1,269,060
2901.	Special surplus from retroactive reinsurance	7,557,028	7,548,927
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	7,557,028	7,548,927
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 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)	1,855,156,254	1,746,175,377
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	615,532,929	672,177,184
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	55,686,023	51,232,237
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	738,114,520	678,813,402
5.	Aggregate write-ins for underwriting deductions	0	0
6.	Total underwriting deductions (Lines 2 through 5)	1,409,333,472	1,402,222,824
7.	Net income of protected cells	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	445,822,782	343,952,553
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	121,657,959	167,684,529
10.	Net realized capital gains or (losses) less capital gains tax of $ 686,430 (Exhibit of Capital Gains (Losses))	(1,004,561)	85,259
11.	Net investment gain (loss) (Lines 9 + 10)	120,653,398	167,769,787
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ 1,034,112 amount charged off $ 2,899,135)	(1,865,023)	(160,060)
13.	Finance and service charges not included in premiums	625,921	589,234
14.	Aggregate write-ins for miscellaneous income	(1,851,654)	(1,950,951)
15.	Total other income (Lines 12 through 14)	(3,090,755)	(1,521,778)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	563,385,425	510,200,563
17.	Dividends to policyholders	6,591,084	6,387,406
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)	556,794,340	503,813,157
19.	Federal and foreign income taxes incurred	115,215,330	91,318,506
20.	Net income (Line 18 minus Line 19)(to Line 22)	441,579,011	412,494,651
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	2,091,034,607	2,123,684,564
22.	Net income (from Line 20)	441,579,011	412,494,651
23.	Net transfers (to) from Protected Cell accounts	0	0
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ 176,372	(2,905,609)	(152,382,655)
25.	Change in net unrealized foreign exchange capital gain (loss)	(3,706)	(55)
26.	Change in net deferred income tax	8,290,685	6,220,843
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	(8,590,496)	(889,667)
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	1,057,147	1,906,925
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	(412,000,000)	(300,000,000)
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)	27,427,031	(32,649,957)
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	2,118,461,638	2,091,034,607
	DETAILS OF WRITE-INS		
0501.			
0502.			
0503.			
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0
0599.	Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)	0	0
1401.	Other assets tri-party/tax credit bond income	97,887	211,922
1402.	Retroactive reinsurance gain/loss	(36,063)	(75,003)
1403.	Profit and loss, miscellaneous	(1,913,478)	(2,087,870)
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	(1,851,654)	(1,950,951)
3701.			
3702.			
3703.			
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0
3799.	Totals (Lines 3701 thru 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	1,909,047,725	1,791,348,759
2.	Net investment income	136,553,517	185,133,858
3.	Miscellaneous income	(3,090,755)	(1,521,778)
4.	Total (Lines 1 through 3)	2,042,510,486	1,974,960,840
5.	Benefit and loss related payments	432,676,900	442,551,422
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	790,644,946	740,522,526
8.	Dividends paid to policyholders	4,688,336	5,516,947
9.	Federal and foreign income taxes paid (recovered) net of $ 711,937 tax on capital gains (losses)	118,794,966	99,923,807
10.	Total (Lines 5 through 9)	1,346,805,148	1,288,514,701
11.	Net cash from operations (Line 4 minus Line 10)	695,705,339	686,446,139
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	421,324,929	451,774,367
	12.2 Stocks	15,000,000	37,000,000
	12.3 Mortgage loans	0	0
	12.4 Real estate	0	0
	12.5 Other invested assets	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	0	3,732,602
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	436,324,929	492,506,969
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,031,759,807	707,071,890
	13.2 Stocks	0	0
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	1,054,602	1,682,046
	13.6 Miscellaneous applications	7,433,086	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,040,247,495	708,753,936
14.	Net increase (decrease) in contract loans and premium notes	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(603,922,566)	(216,246,967)
	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	412,000,000	300,000,000
	16.6 Other cash provided (applied)	84,790,259	(21,034,038)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(327,209,741)	(321,034,038)
	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)	(235,426,968)	149,165,133
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	239,403,348	90,238,215
	19.2 End of period (Line 18 plus Line 19.1)	3,976,380	239,403,348

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

20.0001. Other assets tri-party/tax credit bonds	903,401	1,014,430
20.0002. Tax credits from certified capital company (CAPCO)	44,534	281,309
20.0003. Income payment received in securities other assets tri-party/tax credit bonds	30,357	123,360
20.0004. Exchange of bonds	0	8,749,192

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1	3 Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire	0	0	0	0
2.	Allied lines	0	0	0	0
3.	Farmowners multiple peril	0	0	0	0
4.	Homeowners multiple peril	0	0	0	0
5.	Commercial multiple peril	0	0	0	0
6.	Mortgage guaranty	0	0	0	0
8.	Ocean marine	0	0	0	0
9.	Inland marine	0	0	0	0
10.	Financial guaranty	0	0	0	0
11.1	Medical professional liability - occurrence	0	0	0	0
11.2	Medical professional liability - claims-made	0	0	0	0
12.	Earthquake	0	0	0	0
13.	Group accident and health	0	0	0	0
14.	Credit accident and health (group and individual)	0	0	0	0
15.	Other accident and health	0	0	0	0
16.	Workers' compensation	0	(5)	(4)	(2)
17.1	Other liability - occurrence	93,750	15,156	15,156	93,750
17.2	Other liability - claims-made	819,821,843	363,236,628	420,346,739	762,711,731
17.3	Excess workers' compensation	0	0	0	0
18.1	Products liability - occurrence	0	0	0	0
18.2	Products liability - claims-made	0	0	0	0
19.1, 19.2	Private passenger auto liability	0	0	0	0
19.3, 19.4	Commercial auto liability	0	0	0	0
21.	Auto physical damage	0	0	0	0
22.	Aircraft (all perils)	0	0	0	0
23.	Fidelity	174,645,131	93,508,085	96,491,245	171,661,971
24.	Surety	888,368,755	567,631,703	601,789,457	854,211,001
26.	Burglary and theft	63,428,633	34,195,135	31,173,216	66,450,552
27.	Boiler and machinery	0	0	0	0
28.	Credit	0	0	0	0
29.	International	0	0	0	0
30.	Warranty	0	0	0	0
31.	Reinsurance - nonproportional assumed property	0	0	0	0
32.	Reinsurance - nonproportional assumed liability	0	1,986	1,263	723
33.	Reinsurance - nonproportional assumed financial lines	0	0	0	0
34.	Aggregate write-ins for other lines of business	75,391	0	48,863	26,528
35.	TOTALS	1,946,433,503	1,058,588,687	1,149,865,936	1,855,156,254
	DETAILS OF WRITE-INS				
3401.	Other contract insurance	75,391	0	48,863	26,528
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	75,391	0	48,863	26,528

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire	0	0	0	0	0
2.	Allied lines	0	0	0	0	0
3.	Farmowners multiple peril	0	0	0	0	0
4.	Homeowners multiple peril	0	0	0	0	0
5.	Commercial multiple peril	0	0	0	0	0
6.	Mortgage guaranty	0	0	0	0	0
8.	Ocean marine	0	0	0	0	0
9.	Inland marine	0	0	0	0	0
10.	Financial guaranty	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	0	0	0	0
11.2	Medical professional liability - claims-made	0	0	0	0	0
12.	Earthquake	0	0	0	0	0
13.	Group accident and health	0	0	0	0	0
14.	Credit accident and health (group and individual)	0	0	0	0	0
15.	Other accident and health	0	0	0	0	0
16.	Workers' compensation	(2)	0	(2)	0	(4)
17.1	Other liability - occurrence	15,154	0	2	0	15,156
17.2	Other liability - claims-made	353,011,507	67,335,232	0	0	420,346,739
17.3	Excess workers' compensation	0	0	0	0	0
18.1	Products liability - occurrence	0	0	0	0	0
18.2	Products liability - claims-made	0	0	0	0	0
19.1, 19.2	Private passenger auto liability	0	0	0	0	0
19.3, 19.4	Commercial auto liability	0	0	0	0	0
21.	Auto physical damage	0	0	0	0	0
22.	Aircraft (all perils)	0	0	0	0	0
23.	Fidelity	68,965,891	27,525,353	0	0	96,491,245
24.	Surety	118,060,965	546,210,185	(62,481,693)	0	601,789,457
26.	Burglary and theft	27,332,258	3,840,958	0	0	31,173,216
27.	Boiler and machinery	0	0	0	0	0
28.	Credit	0	0	0	0	0
29.	International	0	0	0	0	0
30.	Warranty	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	0	0	0	0	0
32.	Reinsurance - nonproportional assumed liability	0	1,263	0	0	1,263
33.	Reinsurance - nonproportional assumed financial lines	0	0	0	0	0
34.	Aggregate write-ins for other lines of business	17,904	30,960	0	0	48,863
35.	TOTALS	567,403,678	644,943,952	(62,481,693)	0	1,149,865,936
36.	Accrued retrospective premiums based on experience					0
37.	Earned but unbilled premiums					62,481,693
38.	Balance (Sum of Line 35 through 37)					1,212,347,629
	DETAILS OF WRITE-INS					
3401.	Other contract insurance	17,904	30,960	0	0	48,863
3402.						
3403.						
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	17,904	30,960	0	0	48,863

(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	 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	 5 To Non-Affiliates	6 Net Premiums Written Cols. 1+2+3-4-5
1.	Fire	0	0	0	0	0	0
2.	Allied lines	0	0	0	0	0	0
3.	Farmowners multiple peril	0	0	0	0	0	0
4.	Homeowners multiple peril	0	0	0	0	0	0
5.	Commercial multiple peril	0	0	0	0	0	0
6.	Mortgage guaranty	0	0	0	0	0	0
8.	Ocean marine	0	0	0	0	0	0
9.	Inland marine	0	0	0	0	0	0
10.	Financial guaranty	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	0	0	0	0	0
11.2	Medical professional liability - claims-made	0	0	0	0	0	0
12.	Earthquake	0	0	0	0	0	0
13.	Group accident and health	0	0	0	0	0	0
14.	Credit accident and health (group and individual)	0	0	0	0	0	0
15.	Other accident and health	0	0	0	0	0	0
16.	Workers' compensation	0	0	0	0	0	0
17.1	Other liability - occurrence	406,186	375,000	0	593,686	93,750	93,750
17.2	Other liability - claims-made	1,540,546,456	5,332,886	1,714,951	647,570,173	80,202,277	819,821,843
17.3	Excess workers' compensation	0	0	0	0	0	0
18.1	Products liability - occurrence	0	0	0	0	0	0
18.2	Products liability - claims-made	0	0	0	0	0	0
19.1, 19.2	Private passenger auto liability	0	0	0	0	0	0
19.3, 19.4	Commercial auto liability	0	0	0	0	0	0
21.	Auto physical damage	0	0	0	0	0	0
22.	Aircraft (all perils)	0	0	0	0	0	0
23.	Fidelity	225,144,769	176,739	0	50,676,377	0	174,645,131
24.	Surety	864,042,894	94,870,759	3,232,214	11,550,684	62,226,428	888,368,755
26.	Burglary and theft	68,668,681	58,520	0	5,258,873	39,695	63,428,633
27.	Boiler and machinery	0	0	0	0	0	0
28.	Credit	0	0	0	0	0	0
29.	International	0	0	0	0	0	0
30.	Warranty	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	0	0	0	0	0
32.	Reinsurance - nonproportional assumed liability	XXX	1,582,744	13,322,790	14,905,534	0	0
33.	Reinsurance - nonproportional assumed financial lines	XXX	0	1,313,310	1,313,310	0	0
34.	Aggregate write-ins for other lines of business	0	75,391	0	0	0	75,391
35.	TOTALS	2,698,808,986	102,472,039	19,583,265	731,868,637	142,562,150	1,946,433,503
	DETAILS OF WRITE-INS						
3401.	Other contract insurance	0	75,391	0	0	0	75,391
3402.							
3403.							
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	75,391	0	0	0	75,391

(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 reported on an annualized basis $ 0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

	Line of Business	Losses Paid Less Salvage				5	6	7	8
		1	2	3	4				
		Direct Business	Reinsurance Assumed	Reinsurance Recovered	Net Payments (Cols. 1 + 2 -3)	Net Losses Unpaid Current Year (Part 2A , Col. 8)	Net Losses Unpaid Prior Year	Losses Incurred Current Year (Cols. 4 + 5 - 6)	Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	0	0	0	0	0	0	0	0.0
2.	Allied lines	0	0	0	0	0	0	0	0.0
3.	Farmowners multiple peril	0	0	0	0	0	0	0	0.0
4.	Homeowners multiple peril	0	0	0	0	0	0	0	0.0
5.	Commercial multiple peril	37,990	0	37,990	0	0	0	0	0.0
6.	Mortgage guaranty	0	0	0	0	0	0	0	0.0
8.	Ocean marine	0	0	0	0	0	0	0	0.0
9.	Inland marine	0	0	0	0	0	0	0	0.0
10.	Financial guaranty	0	0	0	0	0	0	0	0.0
11.1	Medical professional liability - occurrence	0	0	0	0	0	0	0	0.0
11.2	Medical professional liability - claims-made	0	0	0	0	0	0	0	0.0
12.	Earthquake	0	0	0	0	0	0	0	0.0
13.	Group accident and health	0	0	0	0	0	0	0	0.0
14.	Credit accident and health (group and individual)	0	0	0	0	0	0	0	0.0
15.	Other accident and health	0	0	0	0	0	0	0	0.0
16.	Workers' compensation	134,246	0	134,246	0	(3)	(2)	0	20.3
17.1	Other liability - occurrence	57,113	0	57,113	0	9,470	9,210	260	0.3
17.2	Other liability - claims-made	704,925,849	459,163	406,145,180	299,239,832	806,563,957	659,616,118	446,187,672	58.5
17.3	Excess workers' compensation	0	0	0	0	0	0	0	0.0
18.1	Products liability - occurrence	76,192	0	76,192	0	0	0	0	0.0
18.2	Products liability - claims-made	0	0	0	0	0	0	0	0.0
19.1, 19.2	Private passenger auto liability	0	0	0	0	0	0	0	0.0
19.3, 19.4	Commercial auto liability	0	0	0	0	0	0	0	0.0
21.	Auto physical damage	(24)	0	(24)	0	0	0	0	0.0
22.	Aircraft (all perils)	0	0	0	0	0	0	0	0.0
23.	Fidelity	53,795,080	(71,866)	16,251,503	37,471,711	54,000,497	50,106,412	41,365,796	24.1
24.	Surety	10,483,118	4,343,917	(7,796)	14,834,831	358,938,290	282,093,981	91,679,140	10.7
26.	Burglary and theft	89,894,579	2,540	46,968,046	42,929,073	4,727,126	11,371,411	36,284,789	54.6
27.	Boiler and machinery	0	0	0	0	0	0	0	0.0
28.	Credit	0	0	0	0	0	0	0	0.0
29.	International	0	0	0	0	0	0	0	0.0
30.	Warranty	0	0	0	0	0	0	0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	0	0	0	0	0	0	0.0
32.	Reinsurance - nonproportional assumed liability	XXX	15,285,307	15,285,307	0	4,034	3,538	496	68.7
33.	Reinsurance - nonproportional assumed financial lines	XXX	0	0	0	0	0	0	0.0
34.	Aggregate write-ins for other lines of business	0	0	0	0	14,776	0	14,776	55.7
35.	TOTALS	859,404,143	20,019,061	484,947,756	394,475,448	1,224,258,147	1,003,200,666	615,532,929	33.2
	DETAILS OF WRITE-INS								
3401.	Other contract insurance	0	0	0	0	14,776	0	14,776	0.0
3402.									
3403.									
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 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	14,776	0	14,776	55.7

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	Line of Business	Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
		Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire	0	0	0	0	0	0	0	0	0
2.	Allied lines	0	0	0	0	3,973	0	3,973	0	0
3.	Farmowners multiple peril	0	0	0	0	0	0	0	0	0
4.	Homeowners multiple peril	0	0	0	0	0	0	0	0	0
5.	Commercial multiple peril	40,050	0	40,050	0	2,012,140	0	2,012,140	0	0
6.	Mortgage guaranty	0	0	0	0	0	0	0	0	0
8.	Ocean marine	0	0	0	0	0	0	0	0	0
9.	Inland marine	0	0	0	0	0	0	0	0	0
10.	Financial guaranty	0	0	0	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	0	0	0	0	0	0	0	0
11.2	Medical professional liability - claims-made	0	0	0	0	0	0	0	0	0
12.	Earthquake	0	0	0	0	0	0	0	0	0
13.	Group accident and health	0	0	0	0	0	0	0	(a) 0	0
14.	Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0
15.	Other accident and health	0	0	0	0	0	0	0	(a) 0	0
16.	Workers' compensation	1,483,475	(3)	1,483,475	(3)	4,887,503	0	4,887,503	(3)	(4)
17.1	Other liability - occurrence	51,797	0	51,797	0	10,004,775	0	9,995,305	9,470	473
17.2	Other liability - claims-made	783,593,647	5,159,343	473,066,449	315,686,542	1,358,930,093	1,843,222	869,895,901	806,563,957	82,159,753
17.3	Excess workers' compensation	0	0	0	0	0	0	0	0	0
18.1	Products liability - occurrence	159,378	0	159,378	0	1,138,888	0	1,138,888	0	0
18.2	Products liability - claims-made	0	0	0	0	7,688	0	7,688	0	0
19.1, 19.2	Private passenger auto liability	0	0	0	0	0	0	0	0	0
19.3, 19.4	Commercial auto liability	0	0	0	0	227,077	0	227,077	0	0
21.	Auto physical damage	0	0	0	0	0	0	0	0	0
22.	Aircraft (all perils)	0	0	0	0	0	0	0	0	0
23.	Fidelity	17,100,226	561	13,000,488	4,100,298	92,981,158	221,472	43,302,432	54,000,497	687,001
24.	Surety	71,505,715	18,068,781	561,945	89,012,551	245,031,587	28,483,533	3,589,382	358,938,290	68,535,433
26.	Burglary and theft	7,828,748	0	5,594,519	2,234,229	20,069,654	42,234	17,618,992	4,727,126	5,883,656
27.	Boiler and machinery	0	0	0	0	0	0	0	0	0
28.	Credit	0	0	0	0	0	0	0	0	0
29.	International	0	0	0	0	0	0	0	0	0
30.	Warranty	0	0	0	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	0	0	0	XXX	0	0	0	0
32.	Reinsurance - nonproportional assumed liability	XXX	2,275,856	2,275,856	0	XXX	4,034	0	4,034	103
33.	Reinsurance - nonproportional assumed financial lines	XXX	0	0	0	XXX	0	0	0	0
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	14,776	0	14,776	398
35.	TOTALS	881,763,036	25,504,539	496,233,957	411,033,618	1,735,294,538	30,609,272	952,679,280	1,224,258,147	157,266,812
	DETAILS OF WRITE-INS									
3401.	Other contract insurance	0	0	0	0	0	14,776	0	14,776	398
3402.										
3403.										
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 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	14,776	0	14,776	398

(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	(913,214)	0	0	(913,214)
	1.2 Reinsurance assumed	(64,197)	0	0	(64,197)
	1.3 Reinsurance ceded	(3,456,453)	0	0	(3,456,453)
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	2,479,042	0	0	2,479,042
2.	Commission and brokerage:				
	2.1 Direct excluding contingent	0	463,769,744	0	463,769,744
	2.2 Reinsurance assumed, excluding contingent	0	21,909,681	0	21,909,681
	2.3 Reinsurance ceded, excluding contingent	0	126,130,336	0	126,130,336
	2.4 Contingent - direct	0	6,857,663	0	6,857,663
	2.5 Contingent - reinsurance assumed	0	373,028	0	373,028
	2.6 Contingent - reinsurance ceded	0	2,196,223	0	2,196,223
	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	364,583,556	0	364,583,556
3.	Allowances to managers and agents	0	1,203	0	1,203
4.	Advertising	31,935	3,780,115	8	3,812,058
5.	Boards, bureaus and associations	19,719	750,813	1,094	771,626
6.	Surveys and underwriting reports	0	1,884,542	0	1,884,542
7.	Audit of assureds' records	0	0	0	0
8.	Salary and related items:				
	8.1 Salaries	38,604,137	207,259,455	1,324,615	247,188,207
	8.2 Payroll taxes	2,702,067	13,208,701	51,287	15,962,055
9.	Employee relations and welfare	6,441,435	27,973,223	108,202	34,522,860
10.	Insurance	2,786,440	1,417,207	966	4,204,613
11.	Directors' fees	0	0	0	0
12.	Travel and travel items	107,789	2,690,369	3,353	2,801,511
13.	Rent and rent items	1,488,471	11,009,128	43,395	12,540,994
14.	Equipment	84,496	2,168,073	1,826	2,254,395
15.	Cost or depreciation of EDP equipment and software	12,361	21,492,581	12,865	21,517,807
16.	Printing and stationery	6,595	293,883	1,208	301,686
17.	Postage, telephone and telegraph, exchange and express	44,510	3,156,098	2,305	3,202,913
18.	Legal and auditing	5,676	1,688,891	57,971	1,752,538
19.	Totals (Lines 3 to 18)	52,335,631	298,774,282	1,609,095	352,719,008
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $ 13,979	0	44,292,835	0	44,292,835
	20.2 Insurance department licenses and fees	0	1,679,954	0	1,679,954
	20.3 Gross guaranty association assessments	0	(54,691)	0	(54,691)
	20.4 All other (excluding federal and foreign income and real estate)	0	1,520,538	0	1,520,538
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	47,438,635	0	47,438,635
21.	Real estate expenses	0	0	0	0
22.	Real estate taxes	0	0	0	0
23.	Reimbursements by uninsured plans	0	0	0	0
24.	Aggregate write-ins for miscellaneous expenses	871,350	27,318,046	161,673	28,351,069
25.	Total expenses incurred	55,686,023	738,114,520	1,770,768	(a) 795,571,311
26.	Less unpaid expenses - current year	157,266,812	112,670,884	569,374	270,507,071
27.	Add unpaid expenses - prior year	163,346,678	104,384,824	488,848	268,220,351
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)	61,765,889	729,828,460	1,690,242	793,284,591
	DETAILS OF WRITE-INS				
2401.	Miscellaneous expenses	898,341	34,755,364	161,673	35,815,378
2402.	Cost of computer software developed for internal use	(26,991)	(7,437,318)	0	(7,464,309)
2403.					
2498.	Summary of remaining write-ins for Line 24 from overflow page	0	0	0	0
2499.	Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	871,350	27,318,046	161,673	28,351,069

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 2,350,174	2,391,076
1.1	Bonds exempt from U.S. tax	(a) 59,820,110	59,045,322
1.2	Other bonds (unaffiliated)	(a) 60,070,561	61,770,793
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	0	0
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) 341,144	340,930
7	Derivative instruments	(f) 0	0
8.	Other invested assets	(195,049)	(140,568)
9.	Aggregate write-ins for investment income	21,173	21,173
10.	Total gross investment income	122,408,113	123,428,727
11.	Investment expenses		(g) 1,770,768
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)		1,770,768
17.	Net investment income (Line 10 minus Line 16)		121,657,959
	DETAILS OF WRITE-INS		
0901.	Securities lending income	21,169	21,169
0902.	Miscellaneous income	5	5
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	21,173	21,173
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0

(a) Includes $ 2,171,664 accrual of discount less $ 17,175,296 amortization of premium and less $ 1,538,935 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	831,840	0
1.1	Bonds exempt from U.S. tax	(19,959)	0	(19,959)	0	0
1.2	Other bonds (unaffiliated)	(294,606)	0	(294,606)	8,026	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	(3,569,104)	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	0	0	0	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	0	0	0	0	0
9.	Aggregate write-ins for capital gains (losses)	0	(3,567)	(3,567)	0	0
10.	Total capital gains (losses)	(314,565)	(3,567)	(318,132)	(2,729,237)	0
	DETAILS OF WRITE-INS					
0901.	Real gain LTBD impair recovery	0	43	43	0	0
0902.	Foreign exchange	0	(3,610)	(3,610)	0	0
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	(3,567)	(3,567)	0	0

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	3,433,708	3,820,860	387,152
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)	550,000	0	(550,000)
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,983,708	3,820,860	(162,848)
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	35,773,971	33,558,375	(2,215,596)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	11,480,145	8,414,161	(3,065,984)
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	10,261,811	7,115,743	(3,146,068)
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	0	0	0
21.	Furniture and equipment, including health care delivery assets	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	0	0	0
25.	Aggregate write-ins for other than invested assets	0	0	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	61,499,635	52,909,139	(8,590,496)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	61,499,635	52,909,139	(8,590,496)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.				
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	2021	2020
1. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	$ 441,579,011	$ 412,494,651
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	$ 441,579,011	$ 412,494,651
Surplus					
5. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	$ 2,118,461,638	$ 2,091,034,607
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,118,461,638	$ 2,091,034,607

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.

Cash equivalents consist of the Company's share of the Travelers Money Market Liquidity Pool (TRVMMLP).

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, excluding those investments classified as cash equivalents.

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 "Other invested assets" that generate certain federal and state tax credits which are used to offset federal taxes and state premium taxes. These investments are amortized as the tax credits are utilized. See Note 5K for additional detail.

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

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

NOTES TO FINANCIAL STATEMENTS

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

D. Going Concern:

Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

In May 2020, the NAIC issued updated guidance to SSAP No. 2R, *Cash, Cash Equivalents, Drafts, and Short-Term Investments*, that requires cash liquidity pools to be reported on Schedule E - Part 2 as cash equivalents. For reporting entities that have to reclassify cash liquidity pools to a cash equivalent from a different investment schedule, the updated guidance requires the reporting entity to complete the reclassification effective January 1, 2021. The updated guidance is intended to provide more consistency in reporting of cash liquidity pools that were previously reported on various investment schedules based on the nature of the majority of the investments held in the pool.

The Company reclassified its share of the TRVMMLP from short-term investments to cash equivalents in the quarter ending March 31, 2021. The reclassification of the TRVMMLP had no impact on total assets, surplus or net income.

The Company had no material corrections of errors during 2021.

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 2021.

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	$	35,727
2. 12 Months or Longer	$	806

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

1. Less than 12 Months	$	6,515,314
2. 12 Months or Longer	$	8,431

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.

NOTES TO FINANCIAL STATEMENTS

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.

5. Collateral Reinvestment

Aggregate Cash Collateral Reinvested

Securities Lending	Amortized Cost	Fair Value
30 Days or Less	$ 7,433,086	$ 7,433,086

6. Not applicable.

7. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

Not applicable.

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

The Company has investments in certain federal and state sponsored LIHTC properties. The federally sponsored LIHTC property investments primarily generate federal tax credits which allow the Company to offset federal taxes and are projected to be available through 2031. The state sponsored LIHTC property investments primarily generate premium tax credits which allow the Company to offset premium taxes in Georgia and are projected to be available through 2031. At December 31, 2021, the Company had unfunded commitments of $55,765 related to LIHTC investments.

During the years ended December 31, 2021 and 2020, $1,051,973 and $1,044,530, respectively, of tax benefits related to LIHTC were recognized. The balance of the investments in LIHTC at December 31, 2021 and 2020 was $4,609,133 and $4,720,513, 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	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	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	7,433,086	—	—	—	7,433,086	—	7,433,086
c. Subject to repurchase 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)
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	—	—	—	—	—	—	—
j. On deposit with states	7,694,090	—	—	—	7,694,090	7,954,794	(260,704)
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	—	—	—	—	—	—	—
n. Other restricted assets	—	—	—	—	—	—	—
o. Total Restricted Assets	$ 15,127,176	$ —	$ —	$ —	$ 15,127,176	$ 7,954,794	$ 7,172,382

Restricted Asset Category	Current Year			
	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Percentage 11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %
b. Collateral held under security lending agreements	—	7,433,086	0.147 %	0.149 %
c. Subject to repurchase agreements	—	—	— %	— %
d. Subject to reverse repurchase agreements	—	—	— %	— %
e. Subject to dollar repurchase agreements	—	—	— %	— %
f. Subject to dollar reverse repurchase agreements	—	—	— %	— %
g. Placed under option contracts	—	—	— %	— %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	— %	— %
i. FHLB capital stock	—	—	— %	— %
j. On deposit with states	—	7,694,090	0.152 %	0.154 %
k. On deposit with other regulatory bodies	—	—	— %	— %
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	— %	— %
m. Pledged as collateral not captured in other categories	—	—	— %	— %
n. Other restricted assets	—	—	— %	— %
o. Total Restricted Assets	$ —	$ 15,127,176	0.299 %	0.303 %

(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.

NOTES TO FINANCIAL STATEMENTS

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	7,433,086	7,433,086	0.147 %	0.149 %
i. Other	—	—	— %	— %
j. Total Collateral Assets	$ 7,433,086	$ 7,433,086	0.147 %	0.149 %
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)	$ 7,433,086	0.258 %
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	2	$ 776,551	$ 27,749,979	$ 814,823	$ 28,870,917
(2) Bonds - FV	—	—	—	—	—	—
(3) LB&SS - AC	—	—	—	—	—	—
(4) LB&SS - FV	—	—	—	—	—	—
(5) Preferred Stock - AC	—	—	—	—	—	—
(6) Preferred Stock - FV	—	—	—	—	—	—
(7) Total	1	2	$ 776,551	$ 27,749,979	$ 814,823	$ 28,870,917

AC - Amortized Cost FV - Fair Value

P. Short Sales:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Q. Prepayment Penalty and Acceleration Fees:

		General Account	Protected Cell
1.	Number of CUSIPs	45	—
2.	Aggregate Amount of Investment Income	$ 3,883,926	$ —

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

	Asset Type	Percent Share
(1)	Cash	2.3 %
(2)	Cash equivalents	55.7 %
(3)	Short-term investments	42.0 %
(4)	Total	100.0 %

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

Not applicable.

7. INVESTMENT INCOME

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

B. At December 31, 2021, 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, 2021		
		Ordinary	Capital	Total
1. a.	Gross deferred tax assets	$ 81,078,807	$ 372,709	$ 81,451,516
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	81,078,807	372,709	81,451,516
d.	Deferred tax assets nonadmitted	10,261,811	—	10,261,811
e.	Subtotal net admitted deferred tax assets	70,816,996	372,709	71,189,705
f.	Deferred tax liabilities	3,659,972	7,372,773	11,032,745
g.	Net admitted deferred tax asset/(liability)	$ 67,157,024	$ (7,000,064)	$ 60,156,960

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

		Change		
		Ordinary	Capital	Total
a.	Gross deferred tax assets	$ 7,492,349	$ 169,689	$ 7,662,038
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	7,492,349	169,689	7,662,038
d.	Deferred tax assets nonadmitted	3,146,068	—	3,146,068
e.	Subtotal net admitted deferred tax assets	4,346,281	169,689	4,515,970
f.	Deferred tax liabilities	(629,525)	177,250	(452,275)
g.	Net admitted deferred tax asset/(liability)	$ 4,975,806	$ (7,561)	$ 4,968,245

NOTES TO FINANCIAL STATEMENTS

2. Admission Calculation Components SSAP No. 101:

	December 31, 2021		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 49,208,213	$ 193,808	$ 49,402,021
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)	10,754,939	—	10,754,939
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	10,754,939	—	10,754,939
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	308,745,702
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.	10,853,844	178,901	11,032,745
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	70,816,996	372,709	71,189,705
Deferred tax liabilities netted against deferred tax assets	3,659,972	7,372,773	11,032,745
Total	$ 67,157,024	$ (7,000,064)	$ 60,156,960

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

	Change		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 4,559,999	$ 120,721	$ 4,680,720
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)	322,039	(34,514)	287,525
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	322,039	(34,514)	287,525
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	3,368,818
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.	(535,757)	83,482	(452,275)
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	4,346,281	169,689	4,515,970
Deferred tax liabilities netted against deferred tax assets	(629,525)	177,250	(452,275)
Total	$ 4,975,806	$ (7,561)	$ 4,968,245

NOTES TO FINANCIAL STATEMENTS

		2021	2020
3. a.	Ratio percentage used to determine recovery period and threshold limitation amount.	1,075 %	1,277 %
b.	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 2,058,304,678	$ 2,035,845,892

4. Impact of Tax-Planning Strategies:

		December 31, 2021	
		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).	$ 81,078,807	$ 372,709
2.	Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	0 %
3.	Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 70,816,996	$ 372,709
4.	Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	8 %	48 %

		December 31, 2020	
		Ordinary	Capital
a.	Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage.		
1.	Adjusted gross deferred tax assets amounts from Note 9A1(c).	$ 73,586,458	$ 203,020
2.	Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	0 %
3.	Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 66,470,715	$ 203,020
4.	Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	9 %	47 %

		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).	$ 7,492,349	$ 169,689
2.	Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	0 %
3.	Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 4,346,281	$ 169,689
4.	Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	-1 %	1 %

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

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

	December 31, 2021	December 31, 2020	Change
1. Current Income Tax:			
Federal	$ 115,054,531	$ 91,183,732	$ 23,870,799
Foreign	160,799	134,774	26,025
Subtotal	115,215,330	91,318,506	23,896,824
Federal income taxes on net capital gains	686,430	796,588	(110,158)
Federal and foreign income taxes incurred	$ 115,901,760	$ 92,115,094	$ 23,786,666

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

	December 31, 2021	December 31, 2020	Change
Ordinary:			
Discounting of unpaid losses	$ 19,113,908	$ 16,618,634	$ 2,495,274
Unearned premium reserve	50,995,221	47,163,391	3,831,830
Nonadmitted assets	10,038,864	8,814,233	1,224,631
Other	930,814	990,200	(59,386)
Total ordinary deferred tax assets	$ 81,078,807	$ 73,586,458	$ 7,492,349
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	10,261,811	7,115,743	3,146,068
Admitted ordinary deferred tax assets	$ 70,816,996	$ 66,470,715	$ 4,346,281
Capital:			
Investments	$ 372,709	$ 203,020	$ 169,689
Total capital deferred tax assets	$ 372,709	$ 203,020	$ 169,689
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	—	—	—
Admitted capital deferred tax assets	$ 372,709	$ 203,020	$ 169,689
Total admitted deferred tax assets	$ 71,189,705	$ 66,673,735	$ 4,515,970

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

	December 31, 2021	December 31, 2020	Change
Ordinary:			
Investments	$ 354,545	$ 179,906	$ 174,639
Loss and LAE reserve discounting (transition rule)	3,220,706	4,025,882	(805,176)
Other	84,721	83,709	1,012
Total ordinary deferred tax liabilities	$ 3,659,972	$ 4,289,497	$ (629,525)
Capital:			
Investments	$ 7,372,773	$ 7,195,523	$ 177,250
Total capital deferred tax liabilities	$ 7,372,773	$ 7,195,523	$ 177,250
Total deferred tax liabilities	$ 11,032,745	$ 11,485,020	$ (452,275)
4. Net admitted deferred tax asset/(liability)	$ 60,156,960	$ 55,188,715	$ 4,968,245

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.

NOTES TO FINANCIAL STATEMENTS

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

	December 31, 2021	December 31, 2020	Change
Total deferred tax assets	$ 81,451,516	$ 73,789,478	$ 7,662,038
Total deferred tax liabilities	11,032,745	11,485,020	(452,275)
Net deferred tax asset/(liability)	$ 70,418,771	$ 62,304,458	8,114,313
Tax effect of unrealized gains (losses)			176,372
Change in net deferred income tax			$ 8,290,685

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, 2021
Pretax net income (loss)	$ 557,480,770
Taxes at statutory rate	117,070,962
Increase (decrease) attributable to:	
Nontaxable investment income	(9,576,474)
Other	116,587
	$ 107,611,075
Federal and foreign taxes incurred	$ 115,901,760
Change in net deferred income tax	(8,290,685)
Total statutory income tax	$ 107,611,075
Effective tax rate	19.3 %

E. 1. The Company has no net operating loss carryforward 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:

2021 Total	$ 114,445,799
2020 Total	92,834,950
2019 Capital Gains	560,129

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

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 liquidity pool, known as the TRVMMLP, in which affiliated companies may participate. The TRVMMLP is managed by Indemnity. Each company may convert its position in the TRVMMLP into cash at any time and may also use its position in the TRVMMLP to settle transactions with other affiliated participants in the TRVMMLP. The position of each company in the TRVMMLP is calculated and adjusted daily. Each participating insurance company carries its share of the TRVMMLP as a

NOTES TO FINANCIAL STATEMENTS

cash equivalent investment in Schedule E - Part 2. At December 31, 2021 and 2020, the TRVMMLP totaled $3.80 billion and $5.52 billion, respectively.

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

Not applicable.

D. 1. At December 31, 2021 and 2020, the Company had $40,373,235 payable to and $34,876,347 receivable from affiliates, respectively. Substantially all of the accounts between and among the Company and its affiliates are settled at least monthly through the TRVMMLP or in cash. Accounts between and among the Company and certain international affiliates are settled within the timeframe specified in the related service and reimbursement agreements. All settlements are through the TRVMMLP or in cash.

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

	December 31, 2021	December 31, 2020
Amounts recoverable from reinsurers	$ 61,232,768	$ 21,335,320
Reinsurance payable on paid losses and LAE	244,307	99,989
Ceded reinsurance premiums payable	25,710,083	45,101,475

These balances were settled net through the intercompany settlement process during January 2022 and January 2021, respectively.

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

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

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

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

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

H. Not applicable.

I. Not applicable.

J. Not applicable.

K. Not applicable.

L. Not applicable.

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	12/31/2021 Gross Amount	12/31/2021 Admitted Amount	12/31/2021 Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Total SSAP No. 97 8a Entities	XXX	$ —	$ —	$ —
b. SSAP No. 97 8b(ii) Entities				
Total SSAP No. 97 8b(ii) Entities	XXX	$ —	$ —	$ —
c. SSAP No. 97 8b(iii) Entities				
Travelers Global, Inc.	100.00%	$ 94,325,790	$ 90,892,082	$ 3,433,708
Total SSAP No. 97 8b(iii) Entities	XXX	$ 94,325,790	$ 90,892,082	$ 3,433,708
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	$ 94,325,790	$ 90,892,082	$ 3,433,708
f. Aggregate Total	XXX	$ 94,325,790	$ 90,892,082	$ 3,433,708

NOTES TO FINANCIAL STATEMENTS

2. NAIC filing response information:

SCA Entity	Type of NAIC Filing	Date of Filing to the NAIC	12/31/2020 NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code
a. SSAP No. 97 8a Entities						
Total SSAP No. 97 8a Entities	XXX	XXX	$ —	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ —	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
Travelers Global, Inc.	S2	12/15/2021	$ 109,074,235	Y	N	
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 109,074,235	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ —	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	XXX	$ 109,074,235	XXX	XXX	XXX
f. Aggregate Total	XXX	XXX	$ 109,074,235	XXX	XXX	XXX

N. Not applicable.

O. Not applicable.

11. DEBT

Not applicable.

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

A-D. Defined Benefit Plans:

Not applicable.

E. Defined Contribution Plans:

Not applicable.

F. Multiemployer Plans:

Not applicable.

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 share of the pension expense was $4,182,558 and $4,390,125 for 2021 and 2020, 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 share of the postretirement benefit expense (benefit) was $(263,575) and $(171,085) for 2021 and 2020, 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 share of the 401(k) savings plan expense was $8,988,006 and $8,573,739 for 2021 and 2020, respectively.

H. Postemployment Benefits and Compensated Absences:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

I. Impact of Medicare Modernization Act on Postretirement Benefits:

Not applicable.

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

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

On December 29, 2021 and December 28, 2020, the Company paid $412.0 million and $300.0 million, respectively, of ordinary dividends to its parent company, TCS.

Dividends to the shareholder and the proportion of the profits of the Company that may be paid to the shareholder is not limited by charter. The maximum amount of dividends which can be paid by the Company to the shareholder without prior approval of the Insurance Commissioner of the State of Connecticut is subject to restrictions relating to statutory surplus or net income. The maximum amount of dividends to the shareholder that can be made during 2022 without prior approval is $441,579,011.

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 2021. See Note 23F for additional detail.

Unassigned funds have been decreased by cumulative net unrealized losses of $372,849,951.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments:

At December 31, 2021, the Company had unfunded commitments to certain investments of $56 thousand.

B. Assessments:

1. The Company does not have any net accrued liabilities for guaranty fund and other insurance-related assessments due to its cross-business reinsurance agreement with certain affiliates. At December 31, 2021, the Company reported $44,704 in accrued premium tax offsets on a direct basis.

2. a. Assets recognized from paid and accrued premium tax offsets December 31, 2020	$	46,171
b. Decreases current year:		
Premium tax offset applied		7,532
Premium tax offset refund		2,768
c. Increases current year:		
Premium tax offset accrued		8,833
d. Assets recognized from paid and accrued premium tax offsets December 31, 2021	$	44,704

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	$ 573,500

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, 2021, 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.

NOTES TO FINANCIAL STATEMENTS

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 $56 thousand at December 31, 2021.

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

A. Transfers of Receivables Reported as Sales:

Not applicable.

B. Transfer and Servicing of Financial Assets:

The Company engages in securities lending activities from which it generates net investment income from the lending of certain of its investments to other institutions for short periods of time. Borrowers of these securities provide collateral equal to at least 102% of the market value of the loaned securities plus accrued interest. This collateral is held by a third party custodian, and the Company has the right to access the collateral only in the event that the institution borrowing the Company's securities is in default under the lending agreement. The loaned securities remain a recorded asset of the Company. The Company accepts only cash as collateral for securities on loan and restricts the manner in which that cash is invested to U.S. Treasury securities and U.S. Treasury repurchase agreements. These securities typically have a duration of 1 day. 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, 2021:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 941,570	$ —	$ —	$ 941,570
Total securities at fair value	$ —	$ 941,570	$ —	$ —	$ 941,570

At December 31, 2021, the Company also holds Level 3 industrial and miscellaneous bonds measured and reported at their fair value of zero.

Reconciliation of Level 3 securities during the year:

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

Level 2 and Level 3 valuation techniques:

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

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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, 2021)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 25,419,929	$ 25,419,929	$ 7,525,906	$ 17,894,023	$ —	$ —	$ —
Long-term bonds	4,616,150,399	4,427,068,873	122,470,071	4,492,569,539	1,110,789	—	—

In the quarter ending March 31, 2021, the Company reclassified its investment in the TRVMMLP from short-term bonds to cash equivalents. See Note 2 for a discussion of the accounting change.

(At December 31, 2020)

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

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

A. Unusual or Infrequent Items:

Not applicable.

B. Troubled Debt Restructuring – Debtors:

Not applicable.

C. Other Disclosures:

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

2021 Schedule P:

For short-tailed lines, the 2019 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	2019	2018	2017	2016	2015	2014	2013	2012
Part 1I	$ 2,665	$ 1,166	$ (629)	$ (272)	$ (497)	$ (128)	$ (100)	$ (80)
Part 1J	—	—	—	—	—	—	—	—
Part 1K	45,935	15,596	16,231	15,972	8,921	(1,448)	4,460	(266)
Part 1L	—	—	—	—	—	—	—	—
Part 1S	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—

	Accident Years									
Schedule P	2011	2010	2009	2008	2007	2006	2005	2004	2003	2002 & Prior
Part 1I	$ (20)	$ (42)	$ 9	$ (77)	$ (80)	$ (164)	$ (2)	$ —	$ —	$ 93
Part 1J	—	—	—	—	—	—	—	—	—	—
Part 1K	(437)	1,253	(359)	48	669	217	240	358	56	12,221
Part 1L	—	—	—	—	—	—	—	—	—	—
Part 1S	—	—	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—	—	—

For long-tailed lines, the 2011 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	2011	2010	2009	2008	2007	2006	2005	2004	2003	2002 & Prior
Part 1A	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Part 1B	—	—	—	—	—	—	—	—	—	—
Part 1C	—	—	—	—	—	—	—	—	—	—
Part 1D	—	—	—	—	—	—	—	—	—	—
Part 1E	—	—	—	—	—	—	—	—	—	—
Part 1F - Section 1	—	—	—	—	—	—	—	—	—	—
Part 1F - Section 2	—	—	—	—	—	—	—	—	—	—
Part 1G	—	—	—	—	—	—	—	—	—	—
Part 1H - Section 1	—	—	—	—	—	—	—	—	—	—
Part 1H - Section 2	(59)	665	491	1,257	314	—	—	—	(115)	358

NOTES TO FINANCIAL STATEMENTS

	Accident Years									
Schedule P	2011	2010	2009	2008	2007	2006	2005	2004	2003	2002 & Prior
Part 1M	—	—	—	—	—	—	—	—	—	—
Part 1N	—	—	—	—	—	—	—	—	—	—
Part 1O	—	—	—	—	—	—	—	—	—	—
Part 1P	—	—	—	—	—	—	—	—	—	—
Part 1R - Section 1	—	—	—	—	—	—	—	—	—	—
Part 1R - Section 2	—	—	—	—	—	—	—	—	—	—

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

Accident Year	Fidelity / Surety
2000	$816

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
Petros Connecticut Fund I LLC	CT	$ 666,152	$ 664,313
Petros Pacesetter Oregon Fund I S2016-1	OR	269,792	269,320
Advantage Capital 2017 State TC Series A-4	NE	129,437	141,102
Advantage Capital 2017 State TC Series B-4	NE	92,212	92,398

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	$ 1,157,593	$ —
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	$ 1,186,963	$ 1,146,871	$ 1,356,030	$ 496,794

G. Insurance-Linked Securities (ILS) Contracts:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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 21, 2022, the date the Company's statutory statement was available to be issued.

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, 2021, were as follows:

Group Code	F.E.I.N.	Reinsurer Name	Unsecured Amount	
3548	06-0566050	The Travelers Indemnity Company	$ 2,016,567,185	*
Total Recoverable from Group Code 3548			$ 2,016,567,185	

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

2. Unaffiliated Company Recoverables:

The unsecured aggregate recoverables for ceded losses, LAE and unearned premiums recoverable from any unaffiliated reinsurer at December 31, 2021 that exceeded 3% of the Company's policyholders' surplus, were as follows:

NONE

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

B. Reinsurance Recoverable in Dispute:

Not applicable.

C. Reinsurance Assumed and Ceded:

1.

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
Affiliates	$ 97,611,825	$ 9,803,209	$ 428,692,515	$ 42,427,833	$ (331,080,690)	$ (32,624,624)
All Other	12,444,257	1,217,311	83,943,001	7,588,366	(71,498,744)	(6,371,055)
Total	$ 110,056,082	$ 11,020,520	$ 512,635,516	$ 50,016,199	$ (402,579,434)	$ (38,995,679)

Direct Unearned Premium Reserve $ 1,614,927,063

2. Accruals for contingent, sliding scale adjustment and other profit sharing commissions, net of reinsurance assumed and ceded, amounted to $7,294,006 at December 31, 2021:

	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ 10,269,189	$ 482,985	$ 3,458,168	$ 7,294,006
b. Sliding Scale Adjustments	—	—	—	—
c. Other Profit Commission Arrangements	—	—	—	—
d. Total	$ 10,269,189	$ 482,985	$ 3,458,168	$ 7,294,006

D. Uncollectible Reinsurance:

Not applicable.

E. Commutation of Ceded Reinsurance:

The Company has reported in the current year as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as:

a. Losses incurred	$ 5,760
b. Loss adjustment expenses incurred	—
c. Premiums earned	—
d. Other gain/(loss)	—

NOTES TO FINANCIAL STATEMENTS

e.

Company	Amount
R+V Versicherung AG	$ (101)
Swiss Re Europe S.A.	(111)
Berkley Insurance Company	(719)
Munich Reinsurance America Inc	(1,448)
Westport Insurance Corporation	(1,448)
Swiss Reinsurance America Corporation	(1,933)
Total gain/(loss)	$ (5,760)

F. Retroactive Reinsurance:

	Assumed	Ceded
a. Reserves Transferred:		
(1) Initial Reserves	$ 71,584,000	$ —
(2) Adjustments - Prior Year(s)	(41,669,926)	—
(3) Adjustments - Current Year	(8,101)	—
(4) Current Total	$ 29,905,973	$ —
b. Consideration Paid or Received:		
(1) Initial Consideration	$ 71,584,000	$ —
(2) Adjustments - Prior Year(s)	10,879,000	—
(3) Adjustments - Current Year	—	—
(4) Current Total	$ 82,463,000	$ —
c. Paid Losses Reimbursed or Recovered:		
(1) Prior Year(s)	$ 29,113,310	$ —
(2) Current Year	(23,429)	—
(3) Current Total	$ 29,089,881	$ —
d. Special Surplus From Retroactive Reinsurance:		
(1) Initial Surplus Gain or Loss	$ —	$ —
(2) Adjustments - Prior Year(s)	52,548,926	—
(3) Adjustments - Current Year	8,101	—
(4) Current Year Restricted Surplus	7,557,027	—
(5) Cumulative Total Transferred to Unassigned Funds	$ 45,000,000	$ —

e. Other insurers included in the above transactions:

Company	Assumed	Ceded
Reliance Insurance Company (24457)	$ 29,905,973	$ —

f. Paid Loss/LAE Recoverable:

Not applicable.

G. Reinsurance Accounted for as a Deposit:

Not applicable.

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

Not applicable.

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

Not applicable.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation:

Not applicable.

K. Reinsurance Credit:

Not applicable.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2021, the prior year-end total loss and LAE reserves developed favorably by $117,314,000, resulting primarily from better than expected loss experience in fidelity/surety in multiple accident years, primarily accident year 2020. The remaining changes are generally the result of ongoing analyses of recent loss data and trends. There are no material additional premiums or return premiums as a result of these prior year effects.

NOTES TO FINANCIAL STATEMENTS

26. INTERCOMPANY POOLING ARRANGEMENTS

Not applicable.

27. STRUCTURED SETTLEMENTS

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

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

A.

Loss Reserves Eliminated by Annuities	Unrecorded Loss Contingencies
$67,541	$67,541

B. Not applicable.

28. HEALTH CARE RECEIVABLES

Not applicable.

29. PARTICIPATING POLICIES

Not applicable.

30. PREMIUM DEFICIENCY RESERVES

1.	Liability carried for premium deficiency reserves	$0
2.	Date of the most recent evaluation of this liability	December 31, 2021
3.	Was anticipated investment income utilized in the calculation?	Yes

31. HIGH DEDUCTIBLES

Not applicable.

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

Not applicable.

33. ASBESTOS/ENVIRONMENTAL RESERVES

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

34. SUBSCRIBER SAVINGS ACCOUNTS

Not applicable.

35. MULTIPLE PERIL CROP INSURANCE

Not applicable.

36. FINANCIAL GUARANTY INSURANCE

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Attachment to the 2021 Annual Statement – Notes to Financial Statements, Note 9 – Part F:

Names of the companies included with TRV in the December 31, 2021, consolidated federal income tax return filing

The Travelers Companies, Inc. & 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, 2 and 3.

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 a 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. 12/31/2019

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). 06/15/2021

3.4 By what department or departments?
Insurance Department of Connecticut .....

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

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

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

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 or government, manager or attorney in fact).

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

.....

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

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

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

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the reporting entity? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [X] N/A [ ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

KPMG LLP, One Financial Plaza, 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 the 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:

.....

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 (Senior Vice President and Chief Corporate Actuary), 385 Washington Street, St. Paul, MN 55102 .....

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

12.11 Name of real estate holding company .....

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value ..... $ 0

12.2 If, yes provide explanation:

.....

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

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

.....

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

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

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

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c. Compliance with applicable governmental laws, rules and regulations;

d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e. Accountability for adherence to the code.

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

.....

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

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

.....

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

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

.....

GENERAL INTERROGATORIES

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

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

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
103104641	1st Bank in Hominy	Failure to comply with contract	50,000
	AIB Group plc	Failure to comply with contract	176,095
072014477	Ally Bank	Failure to comply with contract	1,700,000
111300958	Amarillo National Bank	Failure to comply with contract	3,500,000
091300515	American State Bank & Trust Company of Williston	Failure to comply with contract	20,000
061201754	Ameris Bank	Failure to comply with contract	100,000
031301066	AmeriServ Financial Bank	Failure to comply with contract	400,000
103102892	AVB Bank	Failure to comply with contract	35,000
103003632	BancFirst	Failure to comply with contract	248,625
091305044	BankNorth	Failure to comply with contract	75,000
267090594	BankUnited, National Association	Failure to comply with contract	1,250,000
323371076	Banner Bank	Failure to comply with contract	10,647
091914464	Bremer Bank, National Association	Failure to comply with contract	100,000
096010415	Bremer Bank, National Association	Failure to comply with contract	50,000
125104603	Cashmere Valley Bank	Failure to comply with contract	50,000
121301578	Central Pacific Bank	Failure to comply with contract	25,000
307072443	Century Bank	Failure to comply with contract	125,000
031306278	CNB Bank	Failure to comply with contract	650,000
081015218	CNB St. Louis Bank	Failure to comply with contract	200,000
107002008	Community 1st Bank Las Vegas	Failure to comply with contract	100,000
021305386	Community Bank, National Association	Failure to comply with contract	60,060
101001306	Country Club Bank	Failure to comply with contract	223,222
091400172	Dacotah Bank	Failure to comply with contract	250,000
021406667	Dime Community Bank	Failure to comply with contract	20,000
055003298	EagleBank	Failure to comply with contract	75,000
011301798	Eastern Bank	Failure to comply with contract	204,833
211574833	ETHIC	Failure to comply with contract	50,000
221172270	Fairfield County Bank	Failure to comply with contract	75,000
071922609	First Bank of Highland Park	Failure to comply with contract	42,000
071102076	First Mid Bank & Trust, National Association	Failure to comply with contract	200,000
081501227	First Midwest Bank of the Ozarks	Failure to comply with contract	150,000
104001497	First Westroads Bank, Inc.	Failure to comply with contract	100,000
064009461	FirstBank	Failure to comply with contract	147,000
107005047	FirstBank	Failure to comply with contract	150,000
292970825	Glacier Bank	Failure to comply with contract	365,586
026006237	Interaudi Bank	Failure to comply with contract	100,000
026009768	Israel Discount Bank of New York	Failure to comply with contract	450,000
101101536	KS StateBank	Failure to comply with contract	500,000
031312288	Luzerne Bank	Failure to comply with contract	75,000
062103864	MidSouth Bank	Failure to comply with contract	75,000
104100783	MNB Bank	Failure to comply with contract	161,500
242272227	National Cooperative Bank, N.A.	Failure to comply with contract	500,000
011304300	National Grand Bank of Marblehead	Failure to comply with contract	20,000
	NatWest Markets Plc	Failure to comply with contract	3,835,000
103112523	NBC Oklahoma	Failure to comply with contract	135,000
021303618	NBT Bank, National Association	Failure to comply with contract	32,500
226071004	New York Community Bank	Failure to comply with contract	20,000
043311497	NexTier Bank, NA	Failure to comply with contract	25,000
062206693	Progress Bank and Trust	Failure to comply with contract	100,000
083001314	Republic Bank & Trust Company	Failure to comply with contract	235,000
043306855	S & T Bank	Failure to comply with contract	400,000
104113819	Security First Bank	Failure to comply with contract	100,000
101110404	Silver Lake Bank	Failure to comply with contract	75,000
062104290	Sweet Water State Bank	Failure to comply with contract	25,000
061100606	Synovus Bank	Failure to comply with contract	100,000
113115484	Texas Gulf Bank, National Association	Failure to comply with contract	100,000
082900319	The First National Bank of Fort Smith	Failure to comply with contract	150,000
021308642	Tioga State Bank, N.A.	Failure to comply with contract	5,000
053174048	UB Bancorp	Failure to comply with contract	50,000
021201383	Valley National Bank	Failure to comply with contract	1,100,000
325070980	Washington Federal Bank, National Association	Failure to comply with contract	120,000
043400036	WesBanco Bank, Inc.	Failure to comply with contract	75,000
075901561	WoodTrust Bank	Failure to comply with contract	75,000

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate 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 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 reported 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 [ ] No [X]

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

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

25.01 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 25.03) ..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

25.03 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.

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 7,433,086

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

25.06 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 [ ]

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

25.08 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 [ ]

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

25.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 7,433,086
25.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 7,433,086
25.093	Total payable for securities lending reported on the liability page.	$ 7,433,086

26.1 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 currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

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

26.21	Subject to repurchase agreements	$ 0
26.22	Subject to reverse repurchase agreements	$ 0
26.23	Subject to dollar repurchase agreements	$ 0
26.24	Subject to reverse dollar repurchase agreements	$ 0
26.25	Placed under option agreements	$ 0
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
26.27	FHLB Capital Stock	$ 0
26.28	On deposit with states	$ 7,694,090
26.29	On deposit with other regulatory bodies	$ 0
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 0
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 0
26.32	Other	$ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		0
		0

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

27.2 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 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

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

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
27.42	Permitted accounting practice	Yes [ ] No [ ]
27.43	Other accounting guidance	Yes [ ] No [ ]

27.5 By responding YES to 27.41 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 Guideline 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 that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 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]

28.2 If yes, state the amount thereof at December 31 of the current year. $ 0

29. 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 [ ]

29.01 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, N.A.	270 Park Avenue, New York, NY 10017-2070

GENERAL INTERROGATORIES

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? ..... Yes [ ] No [X]

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

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

29.05 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

29.0597 For those firms/individuals listed in the table for Question 29.05, 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]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X]

29.06 For those firms or individuals listed in the table for 29.05 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

30.1 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]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		0

30.3 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

GENERAL INTERROGATORIES

31. 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 (+)
31.1 Bonds	4,427,068,872	4,616,150,399	189,081,526
31.2 Preferred stocks	0	0	0
31.3 Totals	4,427,068,872	4,616,150,399	189,081,526

31.4 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.

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

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [X] No [ ]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

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

33.2 If no, list exceptions:

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

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

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

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

36. 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]

37. 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 37.a - 37.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 [ ] N/A [X]

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 585,745

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

1 Name	2 Amount Paid
THE SURETY & FIDELITY ASSOCIATION OF AMERICA	371,702

39.1 Amount of payments for legal expenses, if any? ..... $ 256,300

39.2 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

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 34,636

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

1 Name	2 Amount Paid
THE SURETY & FIDELITY ASSOCIATION OF AMERICA	34,636

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND 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	1,855,156,254	1,746,175,377
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	0	0
2.5	Reserve Denominator	2,594,116,896	2,287,718,095
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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 $ 43,153,381

3.22 Non-participating policies $ 1,903,280,122

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

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

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

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

7.1 Has this 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 ratio cap, an aggregate limit or any similar provisions)? Yes [X] No [ ]

7.2 If yes, indicate the number of reinsurance contracts containing such provisions: 3

7.3 If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)? Yes [X] No [ ]

8.1 Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured? Yes [ ] No [X]

8.2 If yes, give full information

9.1 Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:
(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;
(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;
(c) Aggregate stop loss reinsurance coverage;
(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;
(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or
(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity. Yes [ ] No [X]

9.2 Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:
(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or
(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract. Yes [ ] No [X]

9.3 If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:
(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;
(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and
(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.

9.4 Except for transactions meeting the requirements of paragraph 36 of SSAP No. 62R, Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:
(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or
(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP? Yes [ ] No [X]

9.5 If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.

9.6 The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:
(a) The entity does not utilize reinsurance; or, Yes [ ] No [X]
(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or Yes [ ] No [X]
(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement. Yes [ ] No [X]

10. If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done? Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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 asset schedule, Page 2, state the amount of corresponding liabilities recorded for:

12.11 Unpaid losses ..... $ 0

12.12 Unpaid underwriting expenses (including loss adjustment expenses) ..... $ 0

12.2 Of the amount on Line 15.3, Page 2, state the amount which is secured by letters of credit, collateral, and other funds ..... $ 0

12.3 If the reporting entity underwrites commercial insurance risks, such as workers' compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses? ..... Yes [ ] No [X] N/A [ ]

12.4 If yes, provide the range of interest rates charged under such notes during the period covered by this statement:

12.41 From ..... 0.0 %

12.42 To ..... 0.0 %

12.5 Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves , including unpaid losses under loss deductible features of commercial policies? ..... Yes [ ] No [X]

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

12.61 Letters of credit ..... $ 0

12.62 Collateral and other funds ..... $ 0

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): ..... $ 209,103,000

13.2 Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision? ..... Yes [ ] No [X]

13.3 State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount. 2

14.1 Is the company a cedant in a multiple cedant reinsurance contract? ..... Yes [X] No [ ]

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

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

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

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

.....

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

15.2 If yes, give full information

.....

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

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

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

* Disclose type of coverage:

.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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 funds administered as of the reporting date. ..... $ 0

19. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two 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 2021	2 2020	3 2019	4 2018	5 2017
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	1,548,375,479	1,331,918,739	1,155,998,878	1,051,997,957	986,606,920
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	68,727,201	117,631,427	127,696,136	84,230,815	65,904,814
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	1,187,542,766	1,141,510,537	1,149,477,650	1,099,476,790	1,041,721,000
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	16,218,844	14,245,666	14,108,071	6,197,967	133,450
6.	Total (Line 35)	2,820,864,290	2,605,306,369	2,447,280,734	2,241,903,529	2,094,366,184
	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)	819,915,593	698,706,918	612,970,614	554,054,081	512,200,538
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	63,428,633	78,874,472	79,868,800	55,855,880	47,203,437
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	1,063,089,277	1,017,052,372	1,026,725,109	983,477,676	932,258,682
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	3,775	8,113
12.	Total (Line 35)	1,946,433,503	1,794,633,761	1,719,564,522	1,593,391,412	1,491,670,771
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	445,822,782	343,952,553	424,147,693	533,836,447	441,471,398
14.	Net investment gain or (loss) (Line 11)	120,653,398	167,769,787	124,658,682	121,409,396	120,768,196
15.	Total other income (Line 15)	(3,090,755)	(1,521,778)	(1,603,064)	(1,634,263)	(1,195,306)
16.	Dividends to policyholders (Line 17)	6,591,084	6,387,406	5,459,094	5,624,684	5,341,683
17.	Federal and foreign income taxes incurred (Line 19)	115,215,330	91,318,506	108,401,311	124,522,244	168,761,301
18.	Net income (Line 20)	441,579,011	412,494,651	433,342,906	523,464,653	386,941,305
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	5,000,059,915	4,625,889,627	4,386,702,020	4,256,347,432	4,232,760,599
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	113,198,050	106,938,878	95,818,421	92,678,038	80,529,516
	20.2 Deferred and not yet due (Line 15.2)	180,883,678	170,714,910	167,545,842	157,800,754	155,177,320
	20.3 Accrued retrospective premiums (Line 15.3)	0	0	0	0	0
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	2,881,598,277	2,534,855,020	2,263,017,456	2,145,120,255	2,216,124,273
22.	Losses (Page 3, Line 1)	1,224,258,147	1,003,200,666	772,047,572	750,995,504	820,933,807
23.	Loss adjustment expenses (Page 3, Line 3)	157,266,812	163,346,678	174,714,866	166,673,871	181,114,296
24.	Unearned premiums (Page 3, Line 9)	1,212,347,629	1,121,070,380	1,079,715,557	979,007,378	920,416,346
25.	Capital paid up (Page 3, Lines 30 & 31)	6,480,000	6,480,000	6,480,000	6,480,000	6,480,000
26.	Surplus as regards policyholders (Page 3, Line 37)	2,118,461,638	2,091,034,607	2,123,684,564	2,111,227,178	2,016,636,327
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	695,705,339	686,446,139	567,029,863	513,370,333	456,544,192
	Risk-Based Capital Analysis					
28.	Total adjusted capital	2,118,461,638	2,091,034,607	2,123,684,564	2,111,227,178	2,016,636,327
29.	Authorized control level risk-based capital	191,421,809	159,483,846	126,937,793	117,886,126	125,437,699
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line divided by Page 2, Line 12, Col. 3) x100.0					
30.	Bonds (Line 1)	97.6	91.6	90.1	91.0	87.4
31.	Stocks (Lines 2.1 & 2.2)	2.0	2.6	7.5	7.6	8.4
32.	Mortgage loans on real estate (Lines 3.1 and 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)	0.1	5.7	2.3	1.0	3.6
35.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
36.	Derivatives (Line 7)	0.0	0.0	0.0	0.0	0.0
37.	Other invested assets (Line 8)	0.1	0.1	0.1	0.1	0.1
38.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
39.	Securities lending reinvested collateral assets (Line 10)	0.2	0.0	0.1	0.4	0.5
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 (Schedule D, Summary, Line 12, Col. 1)	0	0	0	0	0
43.	Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)	0	0	0	0	0
44.	Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	94,325,790	112,894,894	302,555,542	300,287,221	332,614,944
45.	Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
46.	Affiliated mortgage loans on real estate	0	0	0	0	0
47.	All other affiliated	0	0	0	0	0
48.	Total of above Lines 42 to 47	94,325,790	112,894,894	302,555,542	300,287,221	332,614,944
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)	4.5	5.4	14.2	14.2	16.5

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	(2,905,609)	(152,382,655)	2,854,356	(32,465,614)	11,835,798
52.	Dividends to stockholders (Line 35)	(412,000,000)	(300,000,000)	(425,000,000)	(386,900,000)	(440,000,000)
53.	Change in surplus as regards policyholders for the year (Line 38)	27,427,031	(32,649,957)	12,457,386	94,590,851	(71,552,957)
	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)	705,652,564	465,193,326	443,425,955	411,198,128	373,880,671
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	89,897,095	113,385,672	69,407,380	30,863,496	9,091,577
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	37,990	9,673	824	327,204	(375)
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	68,550,249	175,480,252	182,763,429	180,308,521	154,298,437
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	15,285,307	524,425	306,886	247,107	480,029
59.	Total (Line 35)	879,423,204	754,593,350	695,904,474	622,944,457	537,750,339
	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)	299,239,833	231,818,825	241,049,203	229,561,237	187,732,604
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	42,929,073	59,496,788	42,963,167	23,101,850	8,778,246
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	52,306,542	149,708,478	175,606,784	169,589,985	145,079,675
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
65.	Total (Line 35)	394,475,448	441,024,091	459,619,154	422,253,071	341,590,525
	Operating Percentages (Page 4) (Line 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)	33.2	38.5	29.7	22.9	27.8
68.	Loss expenses incurred (Line 3)	3.0	2.9	3.9	2.4	0.7
69.	Other underwriting expenses incurred (Line 4)	39.8	38.9	40.3	39.9	41.1
70.	Net underwriting gain (loss) (Line 8)	24.0	19.7	26.2	34.7	30.4
	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)	38.1	37.9	38.0	38.7	40.1
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	36.2	41.4	33.6	25.3	28.5
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)	91.9	85.8	81.0	75.5	74.0
	One Year Loss Development ($000 omitted)					
74.	Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	(117,791)	(22,899)	(21,987)	(127,984)	(127,062)
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 100.0)	(5.6)	(1.1)	(1.0)	(6.3)	(6.1)
	Two Year Loss Development ($000 omitted)					
76.	Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	(83,457)	(60,668)	(178,092)	(268,817)	(333,082)
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)	(3.9)	(2.9)	(8.8)	(12.9)	(15.8)

NOTE: 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 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2021 NAIC Company Code 31194

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	(360)	3,973	0	(1)	299	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	(391)	(833)	4,615	0	(20)	107	0	0
5.2 Commercial multiple peril (liability portion)	0	0	0	0	38,381	95,286	2,047,576	93,423	394,431	2,923,640	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 accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(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 accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	0	0	0	0	134,246	(1,036,356)	6,370,978	11,057	(242,648)	923,821	0	10,301
17.1 Other Liability - occurrence	406,186	436,494	0	0	57,113	(1,170,070)	10,056,572	94,851	(73,582)	3,412,583	79,906	8,954
17.2 Other Liability - claims made	1,540,546,456	1,442,935,569	0	828,664,671	704,925,849	901,858,221	2,142,523,741	6,434,564	(6,750,166)	104,234,325	241,542,806	34,255,288
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	0	0	0	0	76,192	69,395	1,305,954	128,519	224,114	941,312	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	118,826	226,977	0	15,278	18,092	0	0
19.4 Other commercial auto liability	0	0	0	0	0	4	100	0	(3)	2	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	(24)	(26)	0	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	225,144,769	223,704,795	0	130,853,808	53,795,080	71,256,503	110,081,384	861,209	(628,867)	5,415,871	37,513,967	4,963,318
24. Surety	864,042,894	839,237,097	4,688,336	558,492,215	10,483,118	90,629,383	316,537,303	8,951,021	9,807,647	32,323,991	180,371,023	19,073,072
26. Burglary and theft	68,668,681	80,758,593	0	34,434,675	89,894,579	84,389,020	27,898,402	125,803	(3,659,398)	2,363,090	11,119,705	1,513,802
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)	2,698,808,986	2,587,072,548	4,688,336	1,552,445,370	859,404,143	1,146,208,995	2,617,057,574	16,700,448	(913,214)	152,557,133	470,627,406	59,824,735
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
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 thru 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 $ 1,748,866

(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		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
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 Collateral Held in Trust
Affiliates - U.S. Non-Pool - Other														
06-1067463	41483	FARMINGTON CASUALTY COMPANY	CT	1,546	2	220	223	11	160	602	0	0	0	0
06-6033509	19070	STANDARD FIRE INSURANCE COMPANY	CT	83	1	0	1	1	9	44	0	0	0	0
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT	73,706	192	4,705	4,897	458	7,584	78,123	0	0	0	0
06-0876835	19046	TRAVELERS CASUALTY INS CO OF AMERICA	CT	0	0	0	0	0	0	0	0	0	0	0
06-1286268	36137	TRAVELERS COMMERCIAL INSURANCE COMPANY	CT	0	0	0	0	0	0	0	0	0	0	0
06-1203698	29696	TRAVELERS EXCESS AND SURPLUS LINES CO	CT	4,669	17	5,154	5,171	4	560	2,486	0	0	0	0
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT	2,024	1	209	210	8	206	2,355	0	0	0	0
36-2719165	25674	TRAVELERS PROP CAS CO OF AMERICA	CT	112	0	0	0	0	7	49	0	0	0	0
0399999. Affiliates - U.S. Non-Pool - Other				82,141	212	10,289	10,501	483	8,526	83,659	0	0	0	0
0499999. Total - U.S. Non-Pool				82,141	212	10,289	10,501	483	8,526	83,659	0	0	0	0
Affiliates - Other (Non-U.S.) - Other														
AA-2330036	00000	JMALUCELLI TRAVELERS SEGUROS SA	COL	1,897	0	0	0	0	(31)	1,250	414	0	0	0
AA-2230002	00000	JUNTO SEGUROS SA	BRA	7,634	0	0	0	0	120	6,911	0	0	0	0
AA-1126003	00000	LLOYDS SYNDICATE 5000	GBR	463	0	335	335	0	1	210	0	0	0	0
AA-1121375	00000	TRAVELERS INSURANCE COMPANY LTD	GBR	7,992	32	6,468	6,500	0	1,080	4,426	0	0	0	0
AA-1560039	00000	TRAVELERS INSURANCE COMPANY OF CANADA	CAN	1,376	0	1	1	0	380	1,115	0	0	0	0
AA-1780121	00000	TRAVELERS INSURANCE DAC	IRL	969	0	0	0	0	910	42	0	0	0	0
0699999. Affiliates - Other (Non-U.S.) - Other				20,331	32	6,804	6,836	0	2,459	13,953	414	0	0	0
0799999. Total - Other (Non-U.S.)				20,331	32	6,804	6,836	0	2,459	13,953	414	0	0	0
0899999. Total - Affiliates				102,472	244	17,092	17,337	483	10,985	97,612	414	0	0	0
Total Other U.S. Unaffiliated Insurers														
52-0222226	20516	EULER HERMES NORTH AMERICAN INSURANCE CO	MD	321	0	0	0	0	0	203	0	0	0	0
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE	0	0	645	645	0	0	0	0	0	0	0
03-0311204	11268	ICI MUTUAL INSURANCE COMPANY, RRG	VT	16,297	0	0	0	0	1,324	10,860	0	0	0	0
23-0723970	22713	INSURANCE COMPANY OF NORTH AMERICA	PA	0	0	8	8	0	0	0	0	0	0	0
13-5339725	18341	INSURANCE CORPORATION OF NEW YORK	NY	0	0	258	258	0	0	0	0	0	0	0
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA	0	0	0	0	0	0	79	0	0	0	0
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE	0	0	1,332	1,332	0	0	0	0	0	0	0
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT	0	0	33	33	0	0	0	0	0	0	0
0999999. Total Other U.S. Unaffiliated Insurers				16,619	0	2,276	2,276	0	1,324	11,143	0	0	0	0
1299999. Total - Pools and Associations				0	0	0	0	0	0	0	0	0	0	0
Total Other Non-U.S. Insurers														
AA-0000000	00000	ACE SEGUROS S.A.	CHL	0	0	647	647	0	0	0	0	0	0	0
AA-2584103	00000	AFIANZADORA GUATEMALTECA SA	GTM	35	0	0	0	0	4	29	0	0	0	0
AA-2730009	00000	AFIANZADORA INSURGENTES SA	MEX	19	0	0	0	0	0	2	0	0	0	0
AA-1780074	00000	AMTRUST INTERNATIONAL UNDERWRITERS DAC	IRL	57	0	0	0	0	0	10	0	0	0	0
AA-2531003	00000	ASEGURADORA SUIZA SALVADORENA SA	SLV	6	0	0	0	0	0	1	0	0	0	0
AA-2830001	00000	ASSA COMPANIA DE SEGUROS SA	PAN	539	0	7,253	7,253	0	0	209	0	0	0	0
AA-2730063	00000	CHUBB FIANZAS MONTERREY ASEG DE CAUC SA	MEX	4	0	0	0	0	(1)	6	0	0	0	0
AA-2330008	00000	COMPANIA MUNDIAL DE SEGUROS S A	COL	1	0	0	0	0	0	0	0	0	0	0
AA-2480008	00000	CONFIANZA COMPANIA DE SEGUROS SA	ECU	4	0	0	0	0	0	2	0	0	0	0
AA-2134136	00000	CREDITO Y CAUCION SA COMPANIA DE SEGUROS	ARG	275	0	0	0	0	23	126	0	0	0	0
AA-1240054	00000	EULER HERMES SA (NV)	BEL	519	0	0	0	0	0	206	0	0	0	0
AA-0000000	00000	FAIRFAX BRASIL SEGUROS CORPORATIVOS SA	BRA	5	0	0	0	0	4	4	0	0	0	0
AA-2734101	00000	FIANZAS Y CAUCIONES ATLAS SA	MEX	994	0	0	0	0	257	508	0	0	0	0
AA-2681002	00000	FICOHSA SEGUROS SA	HND	1	0	0	0	0	1	1	0	0	0	0
AA-2381000	00000	INSTITUTO NACIONAL DE SEGUROS	CRI	3	0	0	0	0	0	2	0	0	0	0
AA-2431002	00000	LA COLONIAL SA	DOM	0	0	0	0	0	0	7	0	0	0	0
AA-2930006	00000	RIMAC INTERNACIONAL CIA SEG Y REASEG	PER	253	0	0	0	0	0	13	0	0	0	0
AA-2430690	00000	SEGUROS AMERICA C POR A	DOM	8	0	0	0	0	2	5	0	0	0	0
AA-2730029	00000	SEGUROS ATLAS SA	MEX	48	0	0	0	0	5	27	0	0	0	0
AA-2730019	00000	SEGUROS IMBURSA	MEX	103	0	0	0	0	0	93	0	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
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 Collateral Held in Trust
AA-5420023	00000	SEOUL GUARANTEE INSURANCE CO	KOR	66	0	0	0	0	0	38	0	0	0	0
AA-3130007	00000	SUMMIT INSURANCE CO LTD	BHS	24	0	0	0	0	1	13	0	0	0	0
AA-5660010	00000	UCPB GEN INS CO INC	PHL	2	0	0	0	0	0	1	0	0	0	0
1399999. Total Other Non-U.S. Insurers				2,965	0	7,900	7,900	0	297	1,302	0	0	0	0
9999999 Totals				122,055	244	27,268	27,513	483	12,606	110,056	414	0	0	0

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 ID Number	2 NAIC Com-pany 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	Columns 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
Total Authorized - Affiliates - U.S. Non-Pool - Other																			
06-0291290	25615	CHARTER OAK FIRE INSURANCE COMPANY	CT		0	0	0	0	0	0	0	0	0	0	0	(121)	0	121	0
06-1067463	41483	FARMINGTON CASUALTY COMPANY	CT		1	0	0	0	0	0	0	0	0	0	0	(66)	0	66	0
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT		401	0	0	0	0	0	0	0	0	0	0	(176)	0	176	0
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT		4,005	0	0	0	0	0	0	0	0	0	0	0	0	0	0
36-2542404	19224	ST PAUL PROTECTIVE INSURANCE COMPANY	CT		100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
06-6033509	19070	STANDARD FIRE INSURANCE COMPANY	CT		1	0	0	0	0	0	0	0	0	0	0	(32)	0	32	0
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT		7	0	0	0	0	0	0	0	0	0	0	(4,593)	0	4,593	0
06-1286266	36170	TRAVELERS CASUALTY CO OF CONNECTICUT	CT		0	0	0	0	0	0	0	0	0	0	0	(2)	0	2	0
06-0876835	19046	TRAVELERS CASUALTY INS CO OF AMERICA	CT		0	0	0	0	0	0	0	0	0	0	0	(55)	0	55	0
95-3634110	40282	TRAVELERS COMMERCIAL CASUALTY COMPANY	CT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
06-1286268	36137	TRAVELERS COMMERCIAL INSURANCE COMPANY	CT		0	0	0	0	0	0	0	0	0	0	0	(1)	0	1	0
06-1203698	29696	TRAVELERS EXCESS AND SURPLUS LINES CO	CT		0	3	0	0	0	0	0	0	0	3	0	(177)	0	180	0
06-0336212	25682	TRAVELERS INDEMNITY CO OF CONNECTICUT	CT		0	0	0	0	0	0	0	0	0	0	0	(89)	0	89	0
58-6020487	25666	TRAVELERS INDEMNITY COMPANY OF AMERICA	CT		0	0	0	0	0	0	0	0	0	0	0	(47)	0	47	0
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT		721,681	61,230	0	479,955	16,119	923,208	113,188	422,867	3,458	2,020,025	0	31,730	0	1,988,295	0
36-2719165	25674	TRAVELERS PROP CAS CO OF AMERICA	CT		0	0	0	0	0	0	0	0	0	0	0	(278)	0	278	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other					726,196	61,233	0	479,955	16,119	923,208	113,188	422,867	3,458	2,020,029	0	26,093	0	1,993,936	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool					726,196	61,233	0	479,955	16,119	923,208	113,188	422,867	3,458	2,020,029	0	26,093	0	1,993,936	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0899999. Total Authorized - Affiliates					726,196	61,233	0	479,955	16,119	923,208	113,188	422,867	3,458	2,020,029	0	26,093	0	1,993,936	0
Total Authorized - Other U.S. Unaffiliated Insurers																			
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE CO	PA		0	0	0	0	0	10	0	0	0	10	0	0	0	10	0
06-1182357	22730	ALLIED WORLD INSURANCE COMPANY	NH		0	0	0	1,406	0	372	4	0	0	1,782	0	0	0	1,782	0
06-1430254	10348	ARCH REINSURANCE COMPANY	DE		11,038	1,141	5	1,370	8	3,313	448	5,483	0	11,767	0	1,802	0	9,965	0
51-0434766	20370	AXIS REINSURANCE COMPANY	NY		3,443	0	0	547	0	426	67	1,722	0	2,762	0	393	0	2,369	0
47-0574325	32603	BERKLEY INSURANCE COMPANY	DE		29	0	0	0	0	7	1	22	0	29	0	0	0	29	0
35-2293075	11551	ENDURANCE ASSURANCE CORPORATION	DE		1,991	209	1	231	1	549	63	986	0	2,040	0	363	0	1,677	0
22-2005057	26921	EVEREST REINSURANCE COMPANY	DE		730	0	0	0	0	84	20	32	0	136	0	37	0	99	0
13-1963496	20281	FEDERAL INSURANCE COMPANY	IN		6,409	0	0	0	0	0	0	9,895	0	9,895	0	1,259	0	8,636	0
06-1325038	39136	FINIAL REINSURANCE COMPANY	CT		0	0	0	0	0	3	0	0	0	3	0	0	0	3	0
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
06-1481194	10829	MARKEL GLOBAL REINSURANCE COMPANY	DE		655	0	0	0	0	61	17	0	0	78	0	36	0	43	0
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE		14,018	248	0	206	0	1,327	208	8,489	0	10,480	0	2,038	0	8,441	0
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE		10,811	0	0	0	0	0	0	15,270	0	15,270	0	876	0	14,394	0
47-0698507	23680	ODYSSEY REINSURANCE COMPANY	CT		9,771	433	1	437	1	1,609	200	3,417	0	6,098	0	1,501	0	4,597	0
13-3031176	38636	PARTNER REINSURANCE CO OF THE US	NY		16,174	1,675	6	1,845	8	4,416	509	8,426	0	16,885	0	2,969	0	13,916	0
23-1740414	22705	R&Q REINSURANCE COMPANY	PA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
75-1444207	30058	SCOR REINSURANCE COMPANY	NY		6,524	201	0	165	0	623	79	3,505	0	4,572	0	1,055	0	3,517	0
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY		9,240	364	1	501	1	1,314	176	5,662	0	8,020	0	1,372	0	6,647	0
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY		3,303	239	1	1,637	1	1,084	100	1,126	0	4,189	0	448	0	3,741	0
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO		0	0	0	0	0	80	4	0	0	84	0	0	0	84	0
13-1290712	20583	XL REINSURANCE AMERICA INC	NY		15,495	2,831	13	4,546	17	7,477	863	7,164	0	22,910	0	2,868	0	20,042	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					109,629	7,341	28	12,892	37	22,756	2,758	71,200	0	117,012	0	17,017	0	99,995	0
Total Authorized - Other Non-U.S. Insurers																			
AA-1340125	00000	HANNOVER RUCK SE	DEU		0	0	0	237	0	70	1	0	0	308	0	0	0	308	0
AA-1128623	00000	LLOYDS SYNDICATE 2623	GBR		470	0	0	0	0	13	6	283	0	302	0	48	0	254	0
AA-1126623	00000	LLOYDS SYNDICATE 623	GBR		101	0	0	0	0	3	1	62	0	66	0	10	0	56	0
AA-1120377	00000	OCEAN MARINE INSURANCE COMPANY LTD	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190339	00000	RENAISSANCE REINSURANCE LTD	BMU		0	0	0	391	0	429	29	0	0	848	0	0	0	848	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-1460006	00000	VALIDUS REINSURANCE (SWITZERLAND) LTD	CHE		2,208	258	1	231	1	549	63	1,174	0	2,276	0	386	0	1,890	0
1299999. Total Authorized - Other Non-U.S. Insurers					2,779	258	1	858	1	1,064	99	1,519	0	3,800	0	444	0	3,356	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					838,604	68,831	29	493,705	16,157	947,029	116,045	495,586	3,458	2,140,841	0	43,555	0	2,097,286	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Unauthorized - Affiliates - Other (Non-U.S.) - Other																			
AA-1121375	00000	TRAVELERS INSURANCE COMPANY LTD	GBR		0	0	0	0	0	0	0	0	0	0	0	(383)	0	383	0
AA-1560039	00000	TRAVELERS INSURANCE COMPANY OF CANADA	CAN		5,673	0	1	0	1	0	0	5,826	0	5,828	0	0	0	5,828	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other					5,673	0	1	0	1	0	0	5,826	0	5,828	0	(383)	0	6,210	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					5,673	0	1	0	1	0	0	5,826	0	5,828	0	(383)	0	6,210	0
2299999. Total Unauthorized - Affiliates					5,673	0	1	0	1	0	0	5,826	0	5,828	0	(383)	0	6,210	0
Total Unauthorized - Other U.S. Unaffiliated Insurers																			
03-0371799	11409	QUEEN CITY ASSURANCE, INC	VT		9	0	0	0	0	0	0	5	0	5	0	0	0	4	0
00-0000000	12704	WILLIAM HENRY INSURANCE LLC	MO		809	0	0	0	0	0	0	354	0	354	0	102	0	252	0
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers					818	0	0	0	0	0	0	359	0	359	0	102	0	257	0
Total Unauthorized - Pools - Voluntary Pools																			
AA-9992202	00000	SMALL BUSINESS ADMINISTRATION	DC		414	0	0	560	20	0	0	106	0	686	0	0	0	686	0
2599999. Total Unauthorized - Pools - Voluntary Pools					414	0	0	560	20	0	0	106	0	686	0	0	0	686	0
Total Unauthorized - Other Non-U.S. Insurers																			
AA-1320035	00000	COLISEE RE	FRA		0	0	0	0	0	5	0	0	0	6	0	0	0	6	0
AA-0000000	00000	FIANZAS GUARDIANA INBURSA SA	MEX		2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-2734101	00000	FIANZAS Y CAUCIONES ATLAS SA	MEX		52	0	0	0	0	0	0	14	0	14	0	0	0	14	0
AA-1340097	00000	GOTHAER ALLGEMEINE VERSICHERUNG AG	DEU		29	0	0	0	0	0	0	4	0	4	0	2	0	2	0
AA-1930680	00000	INSURANCE AUSTRALIA LTD	AUS		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-1120377	00000	OCEAN MARINE INSURANCE COMPANY LTD	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1464100	00000	SCOR SWITZERLAND AG	CHE		0	0	0	0	0	6	1	0	0	7	0	0	0	7	0
AA-1370021	00000	SWISS RE EUROPE S.A.	LUX		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1340255	00000	WUERTTEMBERGISCHE VERSICHERUNG AG	DEU		0	0	0	0	0	5	0	0	0	5	0	0	0	5	0
2699999. Total Unauthorized - Other Non-U.S. Insurers					83	0	0	0	0	16	1	19	0	36	0	2	0	34	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					6,988	0	1	560	21	16	1	6,309	0	6,909	0	(278)	0	7,188	0
3299999. Total Certified - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3699999. Total Certified - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Certified - Other Non-U.S. Insurers																			
CR-1340125	00000	HANNOVER RUCK SE	DEU		24,813	1,809	6	1,969	8	5,432	687	10,740	0	20,651	0	3,978	0	16,674	0
CR-3190339	00000	RENAISSANCE REINSURANCE LTD	BMU		4,026	0	0	0	0	202	90	0	0	292	0	219	0	73	0
4099999. Total Certified - Other Non-U.S. Insurers					28,839	1,809	6	1,969	8	5,634	777	10,740	0	20,943	0	4,197	0	16,746	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					28,839	1,809	6	1,969	8	5,634	777	10,740	0	20,943	0	4,197	0	16,746	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5099999. Total Reciprocal Jurisdiction - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					874,431	70,641	36	496,234	16,187	952,679	116,823	512,636	3,458	2,168,694	0	47,474	0	2,121,220	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 Totals					874,431	70,641	36	496,234	16,187	952,679	116,823	512,636	3,458	2,168,694	0	47,474	0	2,121,220	0

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		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; but 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 Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
Total Authorized - Affiliates - U.S. Non-Pool - Other																	
06-0291290	CHARTER OAK FIRE INSURANCE COMPANY	0	0		0	(121)	121	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1067463	FARMINGTON CASUALTY COMPANY	0	0		0	(66)	66	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0303275	PHOENIX INSURANCE COMPANY	0	0		0	(176)	176	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0406690	ST PAUL FIRE & MARINE INSURANCE COMPANY	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2542404	ST PAUL PROTECTIVE INSURANCE COMPANY	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033509	STANDARD FIRE INSURANCE COMPANY	0	0		0	(32)	32	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033504	TRAVELERS CASUALTY & SURETY COMPANY	0	0		0	(4,593)	4,593	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1286266	TRAVELERS CASUALTY CO OF CONNECTICUT	0	0		0	(2)	2	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0876835	TRAVELERS CASUALTY INS CO OF AMERICA	0	0		0	(55)	55	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-3634110	TRAVELERS COMMERCIAL CASUALTY COMPANY	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1286268	TRAVELERS COMMERCIAL INSURANCE COMPANY	0	0		0	(1)	1	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1203698	TRAVELERS EXCESS AND SURPLUS LINES CO	0	0		0	(177)	180	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0336212	TRAVELERS INDEMNITY CO OF CONNECTICUT	0	0		0	(89)	89	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
58-6020487	TRAVELERS INDEMNITY COMPANY OF AMERICA	0	0		0	(47)	47	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0566050	TRAVELERS INDEMNITY COMPANY	0	0		0	31,730	1,988,295	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2719165	TRAVELERS PROP CAS CO OF AMERICA	0	0		0	(278)	278	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	0	XXX	0	26,093	1,993,936	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	26,093	1,993,936	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
0899999. Total Authorized - Affiliates		0	0	XXX	0	26,093	1,993,936	0	0	0	0	0	0	0	XXX	0	0
Total Authorized - Other U.S. Unaffiliated Insurers																	
06-0237820	ACE PROPERTY & CASUALTY INSURANCE CO	0	0		0	0	10	0	10	12	0	12	0	12	1	0	0
06-1182357	ALLIED WORLD INSURANCE COMPANY	0	0		0	0	1,782	0	1,782	2,139	0	2,139	0	2,139	3	0	103
06-1430254	ARCH REINSURANCE COMPANY	0	0		0	1,802	9,965	0	11,767	14,120	1,802	12,318	0	12,318	2	0	505
51-0434766	AXIS REINSURANCE COMPANY	0	0		0	393	2,369	0	2,762	3,314	393	2,922	0	2,922	3	0	140
47-0574325	BERKLEY INSURANCE COMPANY	0	0		0	0	29	0	29	35	0	35	0	35	2	0	1
35-2293075	ENDURANCE ASSURANCE CORPORATION	0	0		0	363	1,677	0	2,040	2,448	363	2,085	0	2,085	2	0	86
22-2005057	EVEREST REINSURANCE COMPANY	0	0		0	37	99	0	136	163	37	126	0	126	2	0	5
13-1963496	FEDERAL INSURANCE COMPANY	0	0		0	1,259	8,636	0	9,895	11,874	1,259	10,615	0	10,615	1	0	382
06-1325038	FINIAL REINSURANCE COMPANY	0	0		0	0	3	0	3	4	0	4	0	4	4	0	0
13-2673100	GENERAL REINSURANCE CORPORATION	0	0		0	0	0	0	0	1	0	1	0	1	1	0	0
06-1481194	MARKEL GLOBAL REINSURANCE COMPANY	0	0		0	36	43	0	78	94	36	59	0	59	3	0	3
13-4924125	MUNICH REINSURANCE AMERICA INC	0	0		0	2,038	8,441	0	10,480	12,576	2,038	10,537	0	10,537	2	0	432
47-0355979	NATIONAL INDEMNITY COMPANY	0	0		0	876	14,394	0	15,270	18,324	876	17,448	0	17,448	1	0	628
47-0698507	ODYSSEY REINSURANCE COMPANY	0	0		0	1,501	4,597	0	6,098	7,317	1,501	5,817	0	5,817	3	0	279
13-3031176	PARTNER REINSURANCE CO OF THE US	0	0		0	2,969	13,916	0	16,885	20,262	2,969	17,293	0	17,293	2	0	709
23-1740414	R&Q REINSURANCE COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
75-1444207	SCOR REINSURANCE COMPANY	0	0		0	1,055	3,517	0	4,572	5,487	1,055	4,432	0	4,432	2	0	182
13-1675535	SWISS REINSURANCE AMERICA CORPORATION	0	0		0	1,372	6,647	0	8,020	9,624	1,372	8,251	0	8,251	2	0	338
13-5616275	TRANSATLANTIC REINSURANCE COMPANY	0	0		0	448	3,741	0	4,189	5,026	448	4,578	0	4,578	2	0	188
48-0921045	WESTPORT INSURANCE CORPORATION	0	0		0	0	84	0	84	101	0	101	0	101	2	0	4
13-1290712	XL REINSURANCE AMERICA INC	0	0		0	2,868	20,042	0	22,910	27,492	2,868	24,624	0	24,624	2	0	1,010

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		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; but 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 Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		0	0	XXX	0	17,017	99,995	0	117,012	140,414	17,017	123,397	0	123,397	XXX	0	4,996
Total Authorized - Other Non-U.S. Insurers																	
AA-1340125	HANNOVER RUCK SE	0	0		0	0	308	0	308	369	0	369	0	369	2	0	15
AA-1128623	LLOYDS SYNDICATE 2623	0	0		0	48	254	0	302	362	48	315	0	315	3	0	15
AA-1126623	LLOYDS SYNDICATE 623	0	0		0	10	56	0	66	80	10	69	0	69	3	0	3
AA-1120377	OCEAN MARINE INSURANCE COMPANY LTD	0	56	0002	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190339	RENAISSANCE REINSURANCE LTD	0	3,783	0006	0	848	0	0	848	1,018	0	1,018	1,018	0	2	42	0
AA-1460006	VALIDUS REINSURANCE (SWITZERLAND) LTD	0	200	0005	0	586	1,690	0	2,276	2,732	386	2,345	200	2,145	3	10	103
1299999. Total Authorized - Other Non-U.S. Insurers		0	4,039	XXX	0	1,492	2,308	0	3,800	4,560	444	4,116	1,218	2,898	XXX	51	137
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	4,039	XXX	0	44,603	2,096,238	0	120,812	144,975	17,462	127,513	1,218	126,295	XXX	51	5,132
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Total Unauthorized - Affiliates - Other (Non-U.S.) - Other																	
AA-1121375	TRAVELERS INSURANCE COMPANY LTD	0	0		0	(383)	383	0	0	0	(383)	383	0	383	1	0	14
AA-1560039	TRAVELERS INSURANCE COMPANY OF CANADA	0	0		0	0	5,828	5,828	0	0	0	0	0	0	1	0	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		0	0	XXX	0	(383)	6,210	5,828	0	0	(383)	383	0	383	XXX	0	14
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	XXX	0	(383)	6,210	5,828	0	0	(383)	383	0	383	XXX	0	14
2299999. Total Unauthorized - Affiliates		0	0	XXX	0	(383)	6,210	5,828	0	0	(383)	383	0	383	XXX	0	14
Total Unauthorized - Other U.S. Unaffiliated Insurers																	
03-0371799	QUEEN CITY ASSURANCE, INC	0	297	0003	0	5	0	0	5	5	0	5	5	0	3	0	0
00-0000000	WILLIAM HENRY INSURANCE LLC	0	0		0	102	252	252	102	122	102	20	0	20	6	0	3
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		0	297	XXX	0	106	252	252	106	128	102	26	5	20	XXX	0	3
Total Unauthorized - Pools - Voluntary Pools																	
AA-9992202	SMALL BUSINESS ADMINISTRATION	0	0		0	0	686	686	0	0	0	0	0	0	3	0	0
2599999. Total Unauthorized - Pools - Voluntary Pools		0	0	XXX	0	0	686	686	0	0	0	0	0	0	XXX	0	0
Total Unauthorized - Other Non-U.S. Insurers																	
AA-1320035	COLISEE RE	0	0		0	0	6	6	0	0	0	0	0	0	6	0	0
AA-0000000	FIANZAS GUARDIANA INBURSA SA	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-2734101	FIANZAS Y CAUCIONES ATLAS SA	0	0		0	0	14	14	0	0	0	0	0	0	6	0	0
AA-1340097	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	0		0	2	2	2	2	3	2	0	0	0	3	0	0
AA-1930680	INSURANCE AUSTRALIA LTD	0	3	0004	0	1	0	0	1	1	0	1	1	0	2	0	0
AA-1120377	OCEAN MARINE INSURANCE COMPANY LTD	0	17	0001	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1464100	SCOR SWITZERLAND AG	0	0		0	0	7	7	0	0	0	0	0	0	2	0	0
AA-1370021	SWISS RE EUROPE S.A.	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1340255	WUERTTEMBERGISCHE VERSICHERUNG AG	0	0		0	0	5	5	0	0	0	0	0	0	4	0	0
2699999. Total Unauthorized - Other Non-U.S. Insurers		0	20	XXX	0	3	34	34	3	3	2	1	1	0	XXX	0	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	316	XXX	0	(274)	7,183	6,800	109	131	(278)	409	6	404	XXX	0	17
3299999. Total Certified - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3599999. Total Certified - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
3699999. Total Certified - Affiliates		0	0	XXX	0	0	0	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)

(Credit Risk)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		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; but 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 Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
Total Certified - Other Non-U.S. Insurers																	
CR-1340125	HANNOVER RUCK SE	1,667	0		0	5,645	15,006	0	20,651	24,782	3,978	20,804	1,667	19,136	2	68	785
CR-3190339	RENAISSANCE REINSURANCE LTD	0	0		0	219	73	73	219	263	219	44	0	44	2	0	2
4099999. Total Certified - Other Non-U.S. Insurers		1,667	0	XXX	0	5,865	15,079	73	20,871	25,045	4,197	20,848	1,667	19,180	XXX	68	786
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		1,667	0	XXX	0	5,865	15,079	73	20,871	25,045	4,197	20,848	1,667	19,180	XXX	68	786
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5099999. Total Reciprocal Jurisdiction - Affiliates		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		1,667	4,355	XXX	0	50,193	2,118,500	6,873	141,792	170,151	21,381	148,770	2,891	145,879	XXX	120	5,935
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9999999 Totals		1,667	4,355	XXX	0	50,193	2,118,500	6,873	141,792	170,151	21,381	148,770	2,891	145,879	XXX	120	5,935

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	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											
		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
Total Authorized - Affiliates - U.S. Non-Pool - Other																		
06-0291290	CHARTER OAK FIRE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1067463	FARMINGTON CASUALTY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-0303275	PHOENIX INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
41-0406690	ST PAUL FIRE & MARINE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-2542404	ST PAUL PROTECTIVE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-6033509	STANDARD FIRE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-6033504	TRAVELERS CASUALTY & SURETY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1286266	TRAVELERS CASUALTY CO OF CONNECTICUT	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-0876835	TRAVELERS CASUALTY INS CO OF AMERICA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
95-3634110	TRAVELERS COMMERCIAL CASUALTY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1286268	TRAVELERS COMMERCIAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1203698	TRAVELERS EXCESS AND SURPLUS LINES CO	3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	YES	0
06-0336212	TRAVELERS INDEMNITY CO OF CONNECTICUT	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
58-6020487	TRAVELERS INDEMNITY COMPANY OF AMERICA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-0566050	TRAVELERS INDEMNITY COMPANY	61,230	0	0	0	0	0	61,230	0	0	61,230	0	0	0.0	0.0	0.0	YES	0
36-2719165	TRAVELERS PROP CAS CO OF AMERICA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		61,233	0	0	0	0	0	61,233	0	0	61,233	0	0	0.0	0.0	0.0	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		61,233	0	0	0	0	0	61,233	0	0	61,233	0	0	0.0	0.0	0.0	XXX	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
0899999. Total Authorized - Affiliates		61,233	0	0	0	0	0	61,233	0	0	61,233	0	0	0.0	0.0	0.0	XXX	0
Total Authorized - Other U.S. Unaffiliated Insurers																		
06-0237820	ACE PROPERTY & CASUALTY INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1182357	ALLIED WORLD INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1430254	ARCH REINSURANCE COMPANY	1,146	0	0	0	0	0	1,146	0	0	1,146	0	1,965	0.0	0.0	0.0	YES	0
51-0434766	AXIS REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
47-0574325	BERKLEY INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
35-2293075	ENDURANCE ASSURANCE CORPORATION	210	0	0	0	0	0	210	0	0	210	0	348	0.0	0.0	0.0	YES	0
22-2005057	EVEREST REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-1963496	FEDERAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1325038	FINIAL REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-2673100	GENERAL REINSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1481194	MARKEL GLOBAL REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-4924125	MUNICH REINSURANCE AMERICA INC	249	0	0	0	0	0	249	0	0	249	0	299	0.0	0.0	0.0	YES	0
47-0355979	NATIONAL INDEMNITY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
47-0698507	ODYSSEY REINSURANCE COMPANY	433	0	0	0	0	0	433	0	0	433	0	636	0.0	0.0	0.0	YES	0
13-3031176	PARTNER REINSURANCE CO OF THE US	1,682	0	0	0	0	0	1,682	0	0	1,682	0	2,785	0.0	0.0	0.0	YES	0
23-1740414	R&Q REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
75-1444207	SCOR REINSURANCE COMPANY	201	0	0	0	0	0	201	0	0	201	0	208	0.0	0.0	0.0	YES	0
13-1675535	SWISS REINSURANCE AMERICA CORPORATION	354	11	0	0	0	11	365	0	0	365	0	530	3.1	0.0	0.0	YES	0
13-5616275	TRANSATLANTIC REINSURANCE COMPANY	240	0	0	0	0	0	240	0	0	240	0	319	0.0	0.0	0.0	YES	0
48-0921045	WESTPORT INSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-1290712	XL REINSURANCE AMERICA INC	2,843	0	0	0	0	0	2,843	0	0	2,843	0	4,881	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	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											
		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
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		7,357	11	0	0	0	11	7,369	0	0	7,369	0	11,971	0.2	0.0	0.0	XXX	0
Total Authorized - Other Non-U.S. Insurers																		
AA-1340125	HANNOVER RUCK SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128623	LLOYDS SYNDICATE 2623	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126623	LLOYDS SYNDICATE 623	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120377	OCEAN MARINE INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190339	RENAISSANCE REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460006	VALIDUS REINSURANCE (SWITZERLAND) LTD	246	13	0	0	0	13	259	0	0	259	0	309	4.9	0.0	0.0	YES	0
1299999. Total Authorized - Other Non-U.S. Insurers		246	13	0	0	0	13	259	0	0	259	0	309	4.9	0.0	0.0	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		68,836	24	0	0	0	24	68,860	0	0	68,860	0	12,280	0.0	0.0	0.0	XXX	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
Total Unauthorized - Affiliates - Other (Non-U.S.) - Other																		
AA-1121375	TRAVELERS INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1560039	TRAVELERS INSURANCE COMPANY OF CANADA	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	XXX	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	XXX	0
2299999. Total Unauthorized - Affiliates		1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	XXX	0
Total Unauthorized - Other U.S. Unaffiliated Insurers																		
03-0371799	QUEEN CITY ASSURANCE, INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000	WILLIAM HENRY INSURANCE LLC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
Total Unauthorized - Pools - Voluntary Pools																		
AA-9992202	SMALL BUSINESS ADMINISTRATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2599999. Total Unauthorized - Pools - Voluntary Pools		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
Total Unauthorized - Other Non-U.S. Insurers																		
AA-1320035	COLISEE RE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-0000000	FIANZAS GUARDIANA INBURSA SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-2734101	FIANZAS Y CAUCIONES ATLAS SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340097	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1930680	INSURANCE AUSTRALIA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120377	OCEAN MARINE INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1464100	SCOR SWITZERLAND AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1370021	SWISS RE EUROPE S.A.	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340255	WUERTTEMBERGISCHE VERSICHERUNG AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2699999. Total Unauthorized - Other Non-U.S. Insurers		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
		Current	38 1 - 29 Days	39 30 - 90 Days	40 91 - 120 Days	41 Over 120 Days	42 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
3299999. Total Certified - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
3699999. Total Certified - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
Total Certified - Other Non-U.S. Insurers																		
CR-1340125	HANNOVER RUCK SE	1,816	0	0	0	0	0	1,816	0	0	1,816	0	2,958	0.0	0.0	0.0	YES	0
CR-3190339	RENAISSANCE REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
4099999. Total Certified - Other Non-U.S. Insurers		1,816	0	0	0	0	0	1,816	0	0	1,816	0	2,958	0.0	0.0	0.0	XXX	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		1,816	0	0	0	0	0	1,816	0	0	1,816	0	2,958	0.0	0.0	0.0	XXX	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
5099999. Total Reciprocal Jurisdiction - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		70,653	24	0	0	0	24	70,677	0	0	70,677	0	15,239	0.0	0.0	0.0	XXX	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
9999999 Totals		70,653	24	0	0	0	24	70,677	0	0	70,677	0	15,239	0.0	0.0	0.0	XXX	0

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
Total Authorized - Affiliates - U.S. Non-Pool - Other																	
06-0291290	CHARTER OAK FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1067463	FARMINGTON CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0303275	PHOENIX INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0406690	ST PAUL FIRE & MARINE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2542404	ST PAUL PROTECTIVE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033509	STANDARD FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033504	TRAVELERS CASUALTY & SURETY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1286266	TRAVELERS CASUALTY CO OF CONNECTICUT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0876835	TRAVELERS CASUALTY INS CO OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-3634110	TRAVELERS COMMERCIAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1286268	TRAVELERS COMMERCIAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1203698	TRAVELERS EXCESS AND SURPLUS LINES CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0336212	TRAVELERS INDEMNITY CO OF CONNECTICUT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
58-6020487	TRAVELERS INDEMNITY COMPANY OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0566050	TRAVELERS INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2719165	TRAVELERS PROP CAS CO OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0899999. Total Authorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Total Authorized - Other U.S. Unaffiliated Insurers																	
06-0237820	ACE PROPERTY & CASUALTY INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1182357	ALLIED WORLD INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1430254	ARCH REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
51-0434766	AXIS REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0574325	BERKLEY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35-2293075	ENDURANCE ASSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2005057	EVEREST REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1963496	FEDERAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1325038	FINIAL REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2673100	GENERAL REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1481194	MARKEL GLOBAL REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4924125	MUNICH REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0355979	NATIONAL INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0698507	ODYSSEY REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3031176	PARTNER REINSURANCE CO OF THE US	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1740414	R&Q REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1444207	SCOR REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1675535	SWISS REINSURANCE AMERICA CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5616275	TRANSATLANTIC REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
48-0921045	WESTPORT INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1290712	XL REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Total Authorized - Other Non-U.S. Insurers																	
AA-1340125	HANNOVER RUCK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128623	LLOYDS SYNDICATE 2623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126623	LLOYDS SYNDICATE 623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120377	OCEAN MARINE INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190339	RENAISSANCE REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460006	VALIDUS REINSURANCE (SWITZERLAND) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1299999. Total Authorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Total Unauthorized - Affiliates - Other (Non-U.S.) - Other																	
AA-1121375	TRAVELERS INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560039	TRAVELERS INSURANCE COMPANY OF CANADA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2299999. Total Unauthorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Total Unauthorized - Other U.S. Unaffiliated Insurers																	
03-0371799	QUEEN CITY ASSURANCE, INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000	WILLIAM HENRY INSURANCE LLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Total Unauthorized - Pools - Voluntary Pools																	
AA-9992202	SMALL BUSINESS ADMINISTRATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2599999. Total Unauthorized - Pools - Voluntary Pools				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Total Unauthorized - Other Non-U.S. Insurers																	
AA-1320035	COLISEE RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-0000000	FIANZAS GUARDIANA INBURSA SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2734101	FIANZAS Y CAUCIONES ATLAS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340097	GOTHAER ALLGEMEINE VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930680	INSURANCE AUSTRALIA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120377	OCEAN MARINE INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1464100	SCOR SWITZERLAND AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1370021	SWISS RE EUROPE S.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340255	WUERTTEMBERGISCHE VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2699999. Total Unauthorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance														
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
3699999. Total Certified - Affiliates				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
Total Certified - Other Non-U.S. Insurers																	
CR-1340125	HANNOVER RUCK SE	2	05/22/2014	10.0	0	16,674	1,667	10.0	100.0	0	16,674	0	0	0	0	0	0
CR-3190339	RENAISSANCE REINSURANCE LTD	3	11/21/2018	20.0	0	73	15	0.0	0.0	0	0	73	0	0	0	0	0
4099999. Total Certified - Other Non-U.S. Insurers				XXX	0	16,746	1,682	XXX	XXX	0	16,674	73	0	0	0	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX	0	16,746	1,682	XXX	XXX	0	16,674	73	0	0	0	0	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)				XXX	0	16,746	1,682	XXX	XXX	0	16,674	73	0	0	0	0	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
9999999 Totals				XXX	0	16,746	1,682	XXX	XXX	0	16,674	73	0	0	0	0	0

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
Total Authorized - Affiliates - U.S. Non-Pool - Other										
06-0291290	CHARTER OAK FIRE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1067463	FARMINGTON CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0303275	PHOENIX INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
41-0406690	ST PAUL FIRE & MARINE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2542404	ST PAUL PROTECTIVE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-6033509	STANDARD FIRE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-6033504	TRAVELERS CASUALTY & SURETY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1286266	TRAVELERS CASUALTY CO OF CONNECTICUT	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0876835	TRAVELERS CASUALTY INS CO OF AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
95-3634110	TRAVELERS COMMERCIAL CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1286268	TRAVELERS COMMERCIAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1203698	TRAVELERS EXCESS AND SURPLUS LINES CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0336212	TRAVELERS INDEMNITY CO OF CONNECTICUT	0	XXX	XXX	0	0	0	XXX	XXX	0
58-6020487	TRAVELERS INDEMNITY COMPANY OF AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0566050	TRAVELERS INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2719165	TRAVELERS PROP CAS CO OF AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	XXX	XXX	0	0	0	XXX	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	XXX	XXX	0	0	0	XXX	XXX	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	XXX	XXX	0	0	0	XXX	XXX	0
0899999. Total Authorized - Affiliates		0	XXX	XXX	0	0	0	XXX	XXX	0
Total Authorized - Other U.S. Unaffiliated Insurers										
06-0237820	ACE PROPERTY & CASUALTY INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1182357	ALLIED WORLD INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1430254	ARCH REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
51-0434766	AXIS REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0574325	BERKLEY INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
35-2293075	ENDURANCE ASSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
22-2005057	EVEREST REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1963496	FEDERAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1325038	FINIAL REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2673100	GENERAL REINSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1481194	MARKEL GLOBAL REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-4924125	MUNICH REINSURANCE AMERICA INC	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0355979	NATIONAL INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0698507	ODYSSEY REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3031176	PARTNER REINSURANCE CO OF THE US	0	XXX	XXX	0	0	0	XXX	XXX	0
23-1740414	R&Q REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
75-1444207	SCOR REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1675535	SWISS REINSURANCE AMERICA CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
13-5616275	TRANSATLANTIC REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
48-0921045	WESTPORT INSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1290712	XL REINSURANCE AMERICA INC	0	XXX	XXX	0	0	0	XXX	XXX	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		0	XXX	XXX	0	0	0	XXX	XXX	0
Total Authorized - Other Non-U.S. Insurers										
AA-1340125	HANNOVER RUCK SE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128623	LLOYDS SYNDICATE 2623	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126623	LLOYDS SYNDICATE 623	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120377	OCEAN MARINE INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190339	RENAISSANCE REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1460006	VALIDUS REINSURANCE (SWITZERLAND) LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
1299999. Total Authorized - Other Non-U.S. Insurers		0	XXX	XXX	0	0	0	XXX	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	XXX	XXX	0	0	0	XXX	XXX	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	0	XXX	XXX	XXX	0	XXX	0
Total Unauthorized - Affiliates - Other (Non-U.S.) - Other										
AA-1121375	TRAVELERS INSURANCE COMPANY LTD	0	383	0	XXX	XXX	XXX	0	XXX	0
AA-1560039	TRAVELERS INSURANCE COMPANY OF CANADA	0	5,828	0	XXX	XXX	XXX	5,828	XXX	5,828
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		0	6,210	0	XXX	XXX	XXX	5,828	XXX	5,828
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	6,210	0	XXX	XXX	XXX	5,828	XXX	5,828
2299999. Total Unauthorized - Affiliates		0	6,210	0	XXX	XXX	XXX	5,828	XXX	5,828
Total Unauthorized - Other U.S. Unaffiliated Insurers										
03-0371799	QUEEN CITY ASSURANCE, INC	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000	WILLIAM HENRY INSURANCE LLC	0	252	0	XXX	XXX	XXX	252	XXX	252
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		0	252	0	XXX	XXX	XXX	252	XXX	252
Total Unauthorized - Pools - Voluntary Pools										
AA-9992202	SMALL BUSINESS ADMINISTRATION	0	686	0	XXX	XXX	XXX	686	XXX	686
2599999. Total Unauthorized - Pools - Voluntary Pools		0	686	0	XXX	XXX	XXX	686	XXX	686
Total Unauthorized - Other Non-U.S. Insurers										
AA-1320035	COLISEE RE	0	6	0	XXX	XXX	XXX	6	XXX	6
AA-0000000	FIANZAS GUARDIANA INBURSA SA	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-2734101	FIANZAS Y CAUCIONES ATLAS SA	0	14	0	XXX	XXX	XXX	14	XXX	14
AA-1340097	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	2	0	XXX	XXX	XXX	2	XXX	2
AA-1930680	INSURANCE AUSTRALIA LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1120377	OCEAN MARINE INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1464100	SCOR SWITZERLAND AG	0	7	0	XXX	XXX	XXX	7	XXX	7
AA-1370021	SWISS RE EUROPE S.A.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1340255	WUERTTEMBERGISCHE VERSICHERUNG AG	0	5	0	XXX	XXX	XXX	5	XXX	5
2699999. Total Unauthorized - Other Non-U.S. Insurers		0	34	0	XXX	XXX	XXX	34	XXX	34

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	7,183	0	XXX	XXX	XXX	6,800	XXX	6,800
3299999. Total Certified - Affiliates - U.S. Non-Pool		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3699999. Total Certified - Affiliates		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
Total Certified - Other Non-U.S. Insurers										
CR-1340125	HANNOVER RUCK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3190339	RENAISSANCE REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	73	73
4099999. Total Certified - Other Non-U.S. Insurers		XXX	XXX	XXX	XXX	XXX	XXX	XXX	73	73
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	73	73
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	XXX	XXX	0	0	0	XXX	XXX	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	XXX	XXX	0	0	0	XXX	XXX	0
5099999. Total Reciprocal Jurisdiction - Affiliates		0	XXX	XXX	0	0	0	XXX	XXX	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	XXX	XXX	0	0	0	XXX	XXX	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		0	7,183	0	0	0	0	6,800	73	6,873
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	0	0	0	0	0	0	0
9999999 Totals		0	7,183	0	0	0	0	6,800	73	6,873

SCHEDULE F - PART 4

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

1 Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
0001	1	021000089	CITIBANK N.A.	17
0002	1	021000089	CITIBANK N.A.	56
0003	1	026002532	BANK OF NOVA SCOTIA	297
0004	1	026007728	NATIONAL AUSTRALIA BANK	3
0005	1	021000089	CITIBANK N.A.	200
0006	1	021000089	CITIBANK N.A.	3,783
Total				4,355

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

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

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.	MUNICH REINSURANCE AMERICA INC	40.000	8,845
2.	XL REINSURANCE AMERICA INC	34.000	3,640
3.	XL REINSURANCE AMERICA INC	34.000	80
4.	HANNOVER RUCK SE	32.000	76,358
5.	MUNICH REINSURANCE AMERICA INC	26.000	5,879

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
6.	TRAVELERS INDEMNITY COMPANY	2,020,025	721,681	Yes [X] No [ ]
7.	XL REINSURANCE AMERICA INC	22,910	15,495	Yes [ ] No [X]
8.	HANNOVER RUCK SE	20,651	24,813	Yes [ ] No [X]
9.	PARTNER REINSURANCE CO OF THE US	16,885	16,174	Yes [ ] No [X]
10.	NATIONAL INDEMNITY COMPANY	15,270	10,811	Yes [ ] No [X]

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

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	4,533,979,554	0	4,533,979,554
2.	Premiums and considerations (Line 15)	294,081,729	0	294,081,729
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	70,677,646	(70,676,813)	833
4.	Funds held by or deposited with reinsured companies (Line 16.2)	414,315	0	414,315
5.	Other assets	100,906,672	0	100,906,672
6.	Net amount recoverable from reinsurers	0	2,114,346,920	2,114,346,920
7.	Protected cell assets (Line 27)	0	0	0
8.	Totals (Line 28)	5,000,059,915	2,043,670,107	7,043,730,022
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	1,381,769,266	1,581,923,176	2,963,692,442
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	115,212,535	3,458,168	118,670,703
11.	Unearned premiums (Line 9)	1,212,347,629	512,635,515	1,724,983,144
12.	Advance premiums (Line 10)	1,824,313	0	1,824,313
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	14,256,052	0	14,256,052
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	47,473,619	(47,473,619)	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)	42,097,038	0	42,097,038
17.	Provision for reinsurance (Line 16)	6,873,132	(6,873,132)	0
18.	Other liabilities	59,744,691	0	59,744,691
19.	Total liabilities excluding protected cell business (Line 26)	2,881,598,277	2,043,670,107	4,925,268,384
20.	Protected cell liabilities (Line 27)	0	0	0
21.	Surplus as regards policyholders (Line 37)	2,118,461,638	XXX	2,118,461,638
22.	Totals (Line 38)	5,000,059,915	2,043,670,107	7,043,730,022

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

If yes, give full explanation:

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

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	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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	410	796	583	362	1,840	233	2,642	1,442	XXX
2. 2012	1,659,024	406,092	1,252,931	482,027	167,116	18,223	10,079	47,683	16,519	20,118	354,220	XXX
3. 2013	1,747,246	471,422	1,275,824	509,686	225,593	28,925	11,220	48,113	17,412	20,184	332,499	XXX
4. 2014	1,826,816	465,168	1,361,648	488,901	191,378	19,024	11,232	52,295	15,940	14,504	341,671	XXX
5. 2015	1,879,820	509,296	1,370,524	430,931	183,727	12,367	6,088	48,998	15,816	17,058	286,664	XXX
6. 2016	1,936,556	528,963	1,407,593	574,784	237,078	25,269	8,077	53,746	17,961	44,434	390,683	XXX
7. 2017	2,033,846	581,305	1,452,541	605,612	199,486	17,381	5,343	54,747	17,978	42,111	454,932	XXX
8. 2018	2,151,646	613,939	1,537,706	619,334	200,728	16,877	5,621	53,741	16,139	14,368	467,465	XXX
9. 2019	2,293,545	672,467	1,621,078	543,060	181,364	10,897	5,654	55,395	16,281	8,763	406,052	XXX
10. 2020	2,513,108	766,933	1,746,175	408,605	138,811	9,872	3,289	53,153	15,403	14,301	314,128	XXX
11. 2021	2,696,094	840,938	1,855,156	178,866	72,055	1,894	1,163	32,173	8,872	544	130,843	XXX
12. Totals	XXX	XXX	XXX	4,842,216	1,798,132	161,314	68,129	501,884	158,554	199,026	3,480,599	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	20,295	7,505	17,421	18,193	1,936	924	7,491	7,253	5,782	2,157	6,208	16,893	XXX
2. 2012	101,811	102,977	10,798	11,076	935	793	41	92	879	346	1,784	(818)	XXX
3. 2013	82,842	75,604	3,522	1,920	2,281	815	(575)	271	1,099	322	2,025	10,237	XXX
4. 2014	7,554	4,964	7,157	7,490	547	308	19	162	1,505	522	3,222	3,336	XXX
5. 2015	17,291	7,665	19,194	15,132	1,473	248	671	628	1,823	710	4,838	16,070	XXX
6. 2016	42,052	15,609	35,642	33,206	4,545	1,391	1,132	1,677	3,470	1,247	9,364	33,710	XXX
7. 2017	65,375	37,625	59,822	50,451	1,667	808	4,199	1,722	4,834	2,033	14,367	43,258	XXX
8. 2018	130,352	99,338	89,247	71,258	5,597	1,995	9,910	6,602	10,336	4,109	15,209	62,140	XXX
9. 2019	137,681	70,764	235,055	168,279	6,637	2,149	17,184	9,388	19,661	9,090	15,210	156,549	XXX
10. 2020	172,877	46,759	453,727	239,592	5,146	3,031	34,574	14,996	36,504	15,992	22,502	382,460	XXX
11. 2021	129,138	27,425	834,318	336,083	5,243	3,726	46,337	19,540	47,392	17,964	47,093	657,690	XXX
12. Totals	907,268	496,234	1,765,904	952,679	36,007	16,187	120,984	62,332	133,286	54,492	141,822	1,381,525	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	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	12,018	4,875
2. 2012	662,398	308,996	353,402	39.9	76.1	28.2	0	0	0.0	(1,443)	625
3. 2013	675,894	333,157	342,736	38.7	70.7	26.9	0	0	0.0	8,840	1,397
4. 2014	577,002	231,995	345,007	31.6	49.9	25.3	0	0	0.0	2,257	1,079
5. 2015	532,748	230,014	302,735	28.3	45.2	22.1	0	0	0.0	13,688	2,382
6. 2016	740,640	316,247	424,393	38.2	59.8	30.2	0	0	0.0	28,878	4,832
7. 2017	813,636	315,447	498,190	40.0	54.3	34.3	0	0	0.0	37,121	6,137
8. 2018	935,395	405,791	529,605	43.5	66.1	34.4	0	0	0.0	49,004	13,136
9. 2019	1,025,570	462,969	562,601	44.7	68.8	34.7	0	0	0.0	133,694	22,855
10. 2020	1,174,459	477,872	696,588	46.7	62.3	39.9	0	0	0.0	340,253	42,207
11. 2021	1,275,361	486,828	788,532	47.3	57.9	42.5	0	0	0.0	599,948	57,742
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,224,258	157,267

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	1,012,448	753,593	411,678	324,024	257,444	248,362	243,672	245,966	244,317	241,090	(3,226)	(4,875)
2. 2012	428,513	445,312	435,803	362,535	330,224	328,168	324,606	322,980	325,092	321,704	(3,388)	(1,276)
3. 2013	XXX	407,778	415,297	377,421	340,389	316,720	310,265	308,413	312,249	311,259	(990)	2,845
4. 2014	XXX	XXX	423,997	428,020	372,108	325,912	309,569	303,364	304,249	307,669	3,420	4,304
5. 2015	XXX	XXX	XXX	433,484	413,882	373,240	317,559	307,492	279,907	268,440	(11,467)	(39,052)
6. 2016	XXX	XXX	XXX	XXX	457,994	452,578	397,553	401,510	401,382	386,384	(14,998)	(15,126)
7. 2017	XXX	XXX	XXX	XXX	XXX	497,183	510,954	474,345	471,689	458,620	(13,069)	(15,725)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	472,285	500,406	486,911	485,776	(1,135)	(14,631)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	512,839	528,621	512,917	(15,704)	78
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	695,558	638,325	(57,233)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	735,803	XXX	XXX
12. Totals											(117,791)	(83,457)

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 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021		
1. Prior	000	117,485	166,229	191,528	204,552	215,787	222,306	224,778	227,988	227,822	XXX	XXX
2. 2012	57,925	197,094	260,227	273,923	284,516	292,326	319,156	321,721	322,170	323,055	XXX	XXX
3. 2013	XXX	53,348	183,168	254,197	277,690	293,505	299,905	304,544	305,859	301,799	XXX	XXX
4. 2014	XXX	XXX	79,013	186,396	241,782	276,025	283,956	296,544	299,524	305,316	XXX	XXX
5. 2015	XXX	XXX	XXX	54,254	157,092	210,491	230,802	244,445	252,124	253,483	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	74,872	206,510	281,332	309,213	347,315	354,897	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	102,318	280,792	367,522	398,527	418,164	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	113,197	317,922	397,670	429,863	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116,968	279,499	366,939	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	129,939	276,378	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	107,542	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	769,695	497,842	153,762	62,929	1,774	(7,269)	(9,800)	(2,432)	774	(534)
2. 2012	284,384	184,803	130,569	51,851	16,923	10,682	(1,824)	(1,423)	2,162	(328)
3. 2013	XXX	279,767	150,751	83,519	29,459	226	(7,624)	(8,686)	(3,976)	755
4. 2014	XXX	XXX	272,361	177,259	85,176	29,216	7,502	1,239	(699)	(476)
5. 2015	XXX	XXX	XXX	289,649	172,134	104,638	53,373	37,730	13,624	4,105
6. 2016	XXX	XXX	XXX	XXX	293,943	112,308	29,288	17,035	10,656	1,890
7. 2017	XXX	XXX	XXX	XXX	XXX	298,491	135,759	53,846	37,741	11,848
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	268,565	89,855	37,789	21,298
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	275,065	130,288	74,573
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	435,863	233,714
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	525,032

Schedule P - Part 1A - Homeowners/Farmowners

N O N E

Schedule P - Part 1B - Private Passenger Auto Liability/Medical

N O N E

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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. 2012	0	0	0	0	0	0	0	0	0	0	0	0
3. 2013	0	0	0	0	0	0	0	0	0	0	0	0
4. 2014	0	0	0	0	0	0	0	1	1	0	0	0
5. 2015	0	0	0	0	0	0	0	0	0	0	0	0
6. 2016	0	0	0	0	0	0	0	0	0	0	0	0
7. 2017	0	0	0	0	0	0	0	1	1	0	0	0
8. 2018	0	0	0	0	0	0	0	3	3	0	0	0
9. 2019	0	0	0	0	0	0	0	0	0	0	0	0
10. 2020	0	0	0	0	0	0	0	0	0	0	0	0
11. 2021	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	0	0	0	0	6	6	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	0	0	227	227	0	0	18	18	1	1	0	0	0
2. 2012	0	0	0	0	0	0	0	0	1	1	0	0	0
3. 2013	0	0	0	0	0	0	0	0	1	1	0	0	0
4. 2014	0	0	0	0	0	0	0	0	1	1	0	0	0
5. 2015	0	0	0	0	0	0	0	0	1	1	0	0	0
6. 2016	0	0	0	0	0	0	0	0	1	1	0	0	0
7. 2017	0	0	0	0	0	0	0	0	1	1	0	0	0
8. 2018	0	0	0	0	0	0	0	0	1	1	0	0	0
9. 2019	0	0	0	0	0	0	0	0	1	1	0	0	0
10. 2020	0	0	0	0	0	0	0	0	1	1	0	0	0
11. 2021	0	0	0	0	0	0	0	0	(1)	(1)	0	0	0
12. Totals	0	0	227	227	0	0	18	18	12	12	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. 2012	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2013	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2014	2	2	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2015	2	2	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2016	2	2	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2017	2	2	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2018	5	5	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2019	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2020	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2021	(1)	(1)	0	0.0	0.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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	134	134	11	11	(4)	(4)	0	0	XXX
2. 2012	(48)	(48)	0	0	0	0	0	0	0	0	0	0
3. 2013	90	90	0	0	0	0	0	0	0	0	0	0
4. 2014	40	40	0	0	0	0	0	0	0	0	0	0
5. 2015	0	0	0	0	0	0	0	(5)	(5)	0	0	0
6. 2016	0	0	0	0	0	0	0	1	1	0	0	0
7. 2017	0	0	0	0	0	0	0	0	0	0	0	0
8. 2018	0	0	0	0	0	0	0	(2)	(2)	0	0	0
9. 2019	0	0	0	0	0	0	0	(1)	(1)	0	0	0
10. 2020	0	0	0	0	0	0	0	(2)	(2)	0	0	0
11. 2021	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	134	134	11	11	(13)	(13)	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,483	1,483	4,872	4,872	267	267	655	655	122	122	0	0	16
2. 2012	0	0	2	2	0	0	0	0	12	12	0	0	0
3. 2013	0	0	13	13	0	0	2	2	12	12	0	0	0
4. 2014	0	0	0	0	0	0	0	0	12	12	0	0	0
5. 2015	0	0	0	0	0	0	0	0	12	12	0	0	0
6. 2016	0	0	0	0	0	0	0	0	12	12	0	0	0
7. 2017	0	0	0	0	0	0	0	0	12	12	0	0	0
8. 2018	0	0	0	0	0	0	0	0	12	12	0	0	0
9. 2019	0	0	0	0	0	0	0	0	12	12	0	0	0
10. 2020	0	0	0	0	0	0	0	0	12	12	0	0	0
11. 2021	0	0	0	0	0	0	0	0	(78)	(78)	0	0	0
12. Totals	1,483	1,483	4,888	4,888	267	267	656	656	153	153	0	0	16

	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. 2012	14	14	0	(28.5)	(28.5)	0.0	0	0	0.0	0	0
3. 2013	27	27	0	30.0	30.0	0.0	0	0	0.0	0	0
4. 2014	12	12	0	29.7	29.7	0.0	0	0	0.0	0	0
5. 2015	7	7	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2016	13	13	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2017	12	12	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2018	10	10	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2019	11	11	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2020	10	10	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2021	(77)	(77)	0	0.0	0.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								Number of Claims Reported Direct and Assumed
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (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)	12
1. Prior	XXX	XXX	XXX	38	38	93	93	0	0	0	0	XXX
2. 2012	0	0	0	0	0	0	0	0	0	0	0	0
3. 2013	0	0	0	0	0	0	0	0	0	0	0	0
4. 2014	0	0	0	0	0	0	0	0	0	0	0	0
5. 2015	0	0	0	0	0	0	0	0	0	0	0	0
6. 2016	0	0	0	0	0	0	0	0	0	0	0	0
7. 2017	0	0	0	0	0	0	0	0	0	0	0	0
8. 2018	0	0	0	0	0	0	0	0	0	0	0	0
9. 2019	0	0	0	0	0	0	0	0	0	0	0	0
10. 2020	0	0	0	0	0	0	0	0	0	0	0	0
11. 2021	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	38	38	93	93	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	40	40	2,012	2,012	188	188	2,735	2,735	196	196	0	0	57
2. 2012	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2013	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2014	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2015	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2016	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2017	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2018	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2021	0	0	0	0	0	0	0	0	1	1	0	0	0
12. Totals	40	40	2,012	2,012	188	188	2,735	2,735	197	197	0	0	57

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2012	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2013	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2014	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2015	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2016	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2017	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2018	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2019	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2020	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2021	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence

N O N E

Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made

N O N E

Schedule P - Part 1G - Special Liability (Ocean Marine, Aircraft (all perils), Boiler and Machinery)

N O N E

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	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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	95	95	0	0	0	0	XXX
2. 2012	288	25	263	0	0	17	17	91	91	0	0	1
3. 2013	266	266	0	25	25	2	2	5	5	0	0	1
4. 2014	676	676	0	191	191	3	3	15	15	0	0	3
5. 2015	586	586	0	51	51	10	10	17	17	0	0	2
6. 2016	711	711	0	358	358	1	1	10	10	0	0	4
7. 2017	174	174	0	369	369	0	0	4	4	0	0	2
8. 2018	956	956	0	97	97	12	12	10	10	0	0	5
9. 2019	1,138	1,059	78	66	66	1	1	7	7	0	0	5
10. 2020	682	565	117	55	55	0	0	2	2	0	0	1
11. 2021	808	687	120	3	3	0	0	5	5	0	0	1
12. Totals	XXX	XXX	XXX	1,216	1,216	139	139	166	166	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	0	0	8,289	8,289	30	30	3,117	3,117	1,191	1,191	0	0	5
2. 2012	0	0	22	22	0	0	5	5	4	4	0	0	0
3. 2013	0	0	29	29	0	0	9	9	4	4	0	0	0
4. 2014	0	0	44	44	0	0	22	22	4	4	0	0	0
5. 2015	0	0	146	146	0	0	21	21	4	4	0	0	0
6. 2016	0	0	122	122	0	0	25	25	4	4	0	0	0
7. 2017	0	0	137	137	0	0	8	8	4	4	0	0	0
8. 2018	0	0	212	212	8	8	38	38	3	3	0	0	1
9. 2019	17	17	483	483	0	0	78	78	3	3	0	0	1
10. 2020	35	35	226	217	0	0	21	20	3	3	0	10	1
11. 2021	0	0	310	295	0	0	30	30	(134)	(134)	0	15	0
12. Totals	52	52	10,020	9,995	38	38	3,375	3,374	1,087	1,087	0	25	8

	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. 2012	138	138	0	48.0	557.8	0.0	0	0	0.0	0	0
3. 2013	72	72	0	27.2	27.2	0.0	0	0	0.0	0	0
4. 2014	278	278	0	41.1	41.1	0.0	0	0	0.0	0	0
5. 2015	248	248	0	42.3	42.3	0.0	0	0	0.0	0	0
6. 2016	520	520	0	73.1	73.1	0.0	0	0	0.0	0	0
7. 2017	522	522	0	300.4	300.4	0.0	0	0	0.0	0	0
8. 2018	379	379	0	39.7	39.7	0.0	0	0	0.0	0	0
9. 2019	656	656	0	57.7	62.0	0.0	0	0	0.0	0	0
10. 2020	342	332	10	50.1	58.7	8.5	0	0	0.0	9	0
11. 2021	215	199	15	26.6	29.0	12.6	0	0	0.0	15	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	24	1

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		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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	1,642	283	3	(2)	177	82	1	1,459	XXX
2. 2012	664,581	306,954	357,627	382,211	165,716	10,546	9,977	28,463	15,093	966	230,435	4,162
3. 2013	752,242	360,288	391,954	397,891	209,880	11,174	10,724	26,882	14,645	919	200,698	3,964
4. 2014	814,851	384,041	430,810	360,346	170,931	11,518	11,136	27,702	13,884	1,021	203,614	3,870
5. 2015	845,086	390,425	454,662	341,111	165,718	6,479	6,029	27,937	14,161	197	189,619	3,716
6. 2016	881,780	412,495	469,285	413,318	224,078	8,247	7,889	31,414	16,573	435	204,439	3,934
7. 2017	954,804	459,513	495,290	394,349	186,423	5,858	5,212	31,128	16,579	209	223,120	4,074
8. 2018	1,013,950	481,979	531,971	379,081	171,867	6,051	5,412	30,519	14,725	297	223,647	4,423
9. 2019	1,095,452	516,201	579,251	317,257	119,179	5,815	5,388	31,401	14,685	250	215,220	4,854
10. 2020	1,228,807	579,164	649,643	208,543	63,281	3,430	3,182	28,102	13,177	57	160,435	4,767
11. 2021	1,447,798	685,086	762,712	100,012	41,194	1,242	1,163	16,493	7,645	6	67,747	3,630
12. Totals	XXX	XXX	XXX	3,295,761	1,518,551	70,365	66,111	280,219	141,248	4,359	1,920,434	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	6,008	3,544	1,561	1,666	147	66	277	142	731	396	0	2,910	47
2. 2012	101,707	102,977	11,602	11,052	795	793	84	86	542	294	0	(472)	32
3. 2013	80,955	75,456	1,736	1,793	568	480	284	261	711	386	0	5,877	42
4. 2014	7,062	4,964	9,714	7,445	370	308	245	140	829	451	0	4,913	49
5. 2015	10,132	7,665	19,444	14,895	313	248	635	602	1,168	635	0	7,647	69
6. 2016	26,442	15,609	29,231	23,234	1,184	1,129	1,354	1,195	2,115	1,150	0	18,010	125
7. 2017	51,321	37,625	59,143	47,542	1,231	808	1,766	1,461	3,571	1,941	0	27,655	211
8. 2018	119,140	97,108	86,261	70,615	2,494	1,978	10,246	6,353	7,209	3,919	0	45,376	426
9. 2019	123,746	68,388	198,530	158,153	3,532	2,036	11,567	8,264	16,246	8,831	0	107,948	960
10. 2020	140,919	33,958	359,053	228,533	3,406	2,996	29,037	14,021	28,582	15,519	0	265,970	1,692
11. 2021	121,322	25,773	584,499	304,967	4,389	3,706	30,440	18,022	31,867	17,159	0	402,889	2,503
12. Totals	788,753	473,066	1,360,773	869,896	18,428	14,547	85,935	50,547	93,571	50,681	0	888,724	6,156

	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	2,358	552
2. 2012	535,950	305,988	229,963	80.6	99.7	64.3	0	0	0.0	(720)	248
3. 2013	520,201	313,625	206,576	69.2	87.0	52.7	0	0	0.0	5,442	436
4. 2014	417,786	209,259	208,527	51.3	54.5	48.4	0	0	0.0	4,367	545
5. 2015	407,219	209,953	197,266	48.2	53.8	43.4	0	0	0.0	7,016	630
6. 2016	513,305	290,856	222,449	58.2	70.5	47.4	0	0	0.0	16,830	1,180
7. 2017	548,367	297,591	250,776	57.4	64.8	50.6	0	0	0.0	25,298	2,358
8. 2018	641,002	371,978	269,023	63.2	77.2	50.6	0	0	0.0	37,678	7,699
9. 2019	708,094	384,925	323,169	64.6	74.6	55.8	0	0	0.0	95,734	12,214
10. 2020	801,072	374,667	426,405	65.2	64.7	65.6	0	0	0.0	237,481	28,489
11. 2021	890,265	419,629	470,636	61.5	61.3	61.7	0	0	0.0	375,080	27,809
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	806,564	82,160

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		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (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	2,730	2,452	50	44	85	8	1,306	360	XXX
2. 2020	138,132	54,052	84,080	112,557	50,860	105	51	1,936	158	3,608	63,530	XXX
3. 2021	80,894	14,444	66,451	54,519	27,184	0	0	1,480	132	116	28,683	XXX
4. Totals	XXX	XXX	XXX	169,806	80,496	155	96	3,502	298	5,030	92,573	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	2,536	2,318	5,258	4,227	38	24	304	1,046	1,507	186	0	1,841	14
2. 2020	2,697	2,212	6,184	4,208	35	3	587	521	3,967	501	0	6,027	79
3. 2021	2,595	1,064	8,674	9,188	145	0	1,256	310	748	113	0	2,743	73
4. Totals	7,829	5,595	20,116	17,623	219	27	2,147	1,878	6,223	800	0	10,611	166

	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	1,249	592
2. 2020	128,070	58,513	69,557	92.7	108.3	82.7	0	0	0.0	2,462	3,565
3. 2021	69,418	37,992	31,426	85.8	263.0	47.3	0	0	0.0	1,016	1,727
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	4,727	5,884

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		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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. 2020	0	0	0	0	0	0	0	0	0	0	0	0
3. 2021	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2021	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. 2020	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2021	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1K - FIDELITY/SURETY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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	18,755	6,781	6,482	220	7,820	531	23,635	25,525	XXX
2. 2020	1,131,487	119,153	1,012,334	72,450	9,615	6,337	55	22,637	1,590	10,636	90,163	XXX
3. 2021	1,151,761	125,888	1,025,873	24,331	3,675	652	0	14,128	1,023	422	34,413	XXX
4. Totals	XXX	XXX	XXX	115,536	20,072	13,471	275	44,585	3,144	34,692	150,102	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	72,228	2,420	37,619	18,625	13,746	361	6,006	940	12,924	510	72,227	119,667	316
2. 2020	29,226	10,555	88,264	6,635	1,705	32	4,929	433	4,167	183	22,502	110,453	99
3. 2021	5,221	587	240,835	21,632	709	20	14,611	1,179	14,679	594	47,093	252,042	146
4. Totals	106,675	13,562	366,718	46,892	16,160	413	25,546	2,552	31,769	1,288	141,822	482,161	561

	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	88,802	30,865
2. 2020	229,714	29,098	200,616	20.3	24.4	19.8	0	0	0.0	100,300	10,152
3. 2021	315,165	28,710	286,455	27.4	22.8	27.9	0	0	0.0	223,836	28,205
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	412,939	69,222

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		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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. 2020	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2021	0	0	0	0	0	0	0	0	0	0	0	XXX
4. Totals	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2021	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. 2020	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2021	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1M - INTERNATIONAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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									XXX
2. 2012												XXX
3. 2013												XXX
4. 2014												XXX
5. 2015												XXX
6. 2016												XXX
7. 2017												XXX
8. 2018												XXX
9. 2019												XXX
10. 2020												XXX
11. 2021												XXX
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2012													
3. 2013													
4. 2014													
5. 2015													
6. 2016													
7. 2017													
8. 2018													
9. 2019													
10. 2020													
11. 2021													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	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			XXX		
2. 2012											
3. 2013											
4. 2014											
5. 2015											
6. 2016											
7. 2017											
8. 2018											
9. 2019											
10. 2020											
11. 2021											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1N - REINSURANCE - NONPROPORTIONAL ASSUMED PROPERTY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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. 2012	0	0	0	0	0	0	0	2	2	0	0	XXX
3. 2013	0	0	0	0	0	0	0	1	1	0	0	XXX
4. 2014	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2015	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2016	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2017	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2018	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2019	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2020	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2021	0	0	0	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	0	0	0	0	2	2	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	XXX
2. 2012	0	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2013	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2014	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2015	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2016	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2017	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2018	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2019	0	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2020	0	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2021	0	0	0	0	0	0	0	0	0	0	0	0	XXX
12. Totals	0	0	0	0	0	0	0	0	0	0	0	0	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	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. 2012	2	2	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2013	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2014	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2015	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2016	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2017	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2018	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2019	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2020	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2021	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1O - REINSURANCE - NONPROPORTIONAL ASSUMED LIABILITY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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	285	285	34	34	0	0	0	0	XXX
2. 2012	0	0	0	0	0	0	0	280	280	0	0	XXX
3. 2013	0	0	0	0	0	8	8	245	245	0	0	XXX
4. 2014	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2015	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2016	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2017	61	60	1	0	0	0	0	0	0	0	0	XXX
8. 2018	1,321	1,317	4	0	0	0	0	0	0	0	0	XXX
9. 2019	9,300	9,296	4	0	0	0	0	72	72	0	0	XXX
10. 2020	12,534	12,533	1	15,000	15,000	0	0	479	479	0	0	XXX
11. 2021	13,394	13,393	1	0	0	0	0	66	66	0	0	XXX
12. Totals	XXX	XXX	XXX	15,285	15,285	42	42	1,141	1,141	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	2,276	2,276	0	0	0	0	0	0	0	0	0	0	XXX
2. 2012	0	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2013	0	0	0	0	335	335	0	0	(125)	(125)	0	0	XXX
4. 2014	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2015	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2016	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2017	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2018	0	0	2	0	0	0	0	0	0	0	0	2	XXX
9. 2019	0	0	2	0	0	0	0	0	0	0	0	2	XXX
10. 2020	0	0	0	0	0	0	0	0	(250)	(250)	0	0	XXX
11. 2021	0	0	0	0	0	0	0	0	375	375	0	0	XXX
12. Totals	2,276	2,276	4	0	335	335	0	0	0	0	0	4	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	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. 2012	280	280	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2013	463	463	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2014	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2015	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2016	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2017	0	0	0	0.1	0.1	0.0	0	0	0.0	0	0
8. 2018	2	0	2	0.1	0.0	41.7	0	0	0.0	2	0
9. 2019	74	72	2	0.8	0.8	40.3	0	0	0.0	2	0
10. 2020	15,229	15,229	0	121.5	121.5	49.0	0	0	0.0	0	0
11. 2021	441	441	0	3.3	3.3	48.6	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	4	0

SCHEDULE P - PART 1P - REINSURANCE - NONPROPORTIONAL ASSUMED FINANCIAL LINES

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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. 2012	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2013	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2014	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2015	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2016	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2017	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2018	157	157	0	0	0	0	0	0	0	0	0	XXX
9. 2019	1,119	1,119	0	0	0	0	0	0	0	0	0	XXX
10. 2020	1,467	1,467	0	0	0	0	0	0	0	0	0	XXX
11. 2021	1,439	1,439	0	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	XXX
2. 2012	0	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2013	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2014	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2015	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2016	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2017	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2018	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2019	0	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2020	0	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2021	0	0	0	0	0	0	0	0	0	0	0	0	XXX
12. Totals	0	0	0	0	0	0	0	0	0	0	0	0	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	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. 2012	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2013	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2014	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2015	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2016	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2017	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2018	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2019	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2020	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2021	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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	76	76	129	129	66	66	0	0	XXX
2. 2012	0	0	0	0	0	0	0	3	0	0	3	0
3. 2013	0	0	0	0	0	0	0	3	0	0	3	0
4. 2014	0	0	0	0	0	0	0	3	0	0	3	0
5. 2015	0	0	0	0	0	0	0	9	6	0	3	0
6. 2016	0	0	0	0	0	0	0	3	0	0	3	0
7. 2017	0	0	0	0	0	0	0	3	0	0	3	0
8. 2018	0	0	0	0	0	0	0	3	0	0	3	0
9. 2019	0	0	0	0	0	0	0	3	0	0	3	0
10. 2020	0	0	0	0	0	0	0	0	0	0	0	0
11. 2021	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	76	76	129	129	96	72	0	24	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	159	159	1,139	1,139	371	371	566	566	139	139	0	0	72
2. 2012	0	0	0	0	0	0	0	0	22	22	0	0	0
3. 2013	0	0	0	0	0	0	0	0	22	22	0	0	0
4. 2014	0	0	0	0	0	0	0	0	22	22	0	0	0
5. 2015	0	0	0	0	0	0	0	0	22	22	0	0	0
6. 2016	0	0	0	0	0	0	0	0	22	22	0	0	0
7. 2017	0	0	0	0	0	0	0	0	22	22	0	0	0
8. 2018	0	0	0	0	0	0	0	0	22	22	0	0	0
9. 2019	0	0	0	0	0	0	0	0	22	22	0	0	0
10. 2020	0	0	0	0	0	0	0	0	22	22	0	0	0
11. 2021	0	0	0	0	0	0	0	0	(67)	(67)	0	0	0
12. Totals	159	159	1,139	1,139	371	371	566	566	266	266	0	0	72

	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. 2012	24	22	3	0.0	0.0	0.0	0	0	0.0	0	0
3. 2013	24	22	3	0.0	0.0	0.0	0	0	0.0	0	0
4. 2014	24	22	3	0.0	0.0	0.0	0	0	0.0	0	0
5. 2015	31	28	3	0.0	0.0	0.0	0	0	0.0	0	0
6. 2016	24	22	3	0.0	0.0	0.0	0	0	0.0	0	0
7. 2017	24	22	3	0.0	0.0	0.0	0	0	0.0	0	0
8. 2018	24	22	3	0.0	0.0	0.0	0	0	0.0	0	0
9. 2019	25	22	3	0.0	0.0	0.0	0	0	0.0	0	0
10. 2020	22	22	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2021	(67)	(67)	0	0.0	0.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (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. 2012	0	0	0	0	0	0	0	0	0	0	0	0
3. 2013	0	0	0	0	0	0	0	0	0	0	0	0
4. 2014	0	0	0	0	0	0	0	0	0	0	0	0
5. 2015	0	0	0	0	0	0	0	0	0	0	0	0
6. 2016	0	0	0	0	0	0	0	0	0	0	0	0
7. 2017	0	0	0	0	0	0	0	0	0	0	0	0
8. 2018	0	0	0	0	0	0	0	0	0	0	0	0
9. 2019	0	0	0	0	0	0	0	0	0	0	0	0
10. 2020	0	0	0	0	0	0	0	0	0	0	0	0
11. 2021	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	0	0	8	8	0	0	4	4	1	1	0	0	0
2. 2012	0	0	0	0	0	0	0	0	1	1	0	0	0
3. 2013	0	0	0	0	0	0	0	0	1	1	0	0	0
4. 2014	0	0	0	0	0	0	0	0	1	1	0	0	0
5. 2015	0	0	0	0	0	0	0	0	1	1	0	0	0
6. 2016	0	0	0	0	0	0	0	0	1	1	0	0	0
7. 2017	0	0	0	0	0	0	0	0	1	1	0	0	0
8. 2018	0	0	0	0	0	0	0	0	1	1	0	0	0
9. 2019	0	0	0	0	0	0	0	0	1	1	0	0	0
10. 2020	0	0	0	0	0	0	0	0	1	1	0	0	0
11. 2021	0	0	0	0	0	0	0	0	2	2	0	0	0
12. Totals	0	0	8	8	0	0	4	4	8	8	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. 2012	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2013	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2014	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2015	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2016	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2017	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2018	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2019	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2020	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2021	2	2	0	0.0	0.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty

N O N E

Schedule P - Part 1T - Warranty

N O N E

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

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

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

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

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

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

1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2012	0	0	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	0	0

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

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

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

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

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

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

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

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

1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2012	66	66	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	10	0	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15	XXX	XXX
										12. Totals	0	0

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

1. Prior	313,380	275,113	245,137	215,995	208,570	206,101	205,508	211,551	210,763	210,479	(284)	(1,073)
2. 2012	209,549	218,996	225,078	215,899	214,168	217,211	219,471	218,418	218,764	216,345	(2,419)	(2,074)
3. 2013	XXX	209,897	219,907	218,743	219,452	199,278	195,324	192,756	195,610	194,014	(1,596)	1,258
4. 2014	XXX	XXX	227,474	236,486	225,705	207,645	197,385	191,148	190,835	194,330	3,495	3,182
5. 2015	XXX	XXX	XXX	232,722	236,947	210,459	187,870	184,689	183,520	182,957	(563)	(1,732)
6. 2016	XXX	XXX	XXX	XXX	240,443	221,815	204,309	206,375	203,308	206,642	3,334	267
7. 2017	XXX	XXX	XXX	XXX	XXX	258,547	241,559	237,556	233,554	234,597	1,043	(2,959)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	245,510	252,702	252,685	249,939	(2,746)	(2,763)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	290,380	316,118	299,038	(17,080)	8,658
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	387,816	398,417	10,601	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	447,079	XXX	XXX
										12. Totals	(6,216)	2,764

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,065	16,991	13,921	(3,070)	856
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	56,959	64,312	7,353	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,443	XXX	XXX
										4. Totals	4,283	856

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
										4. Totals		

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	331,028	284,624	243,952	(40,672)	(87,077)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	250,772	175,586	(75,187)	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	259,265	XXX	XXX
										4. Totals	(115,859)	(87,077)

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

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
										4. Totals		

SCHEDULE P - PART 2M - INTERNATIONAL

NONE

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX								
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals												

NONE

SCHEDULE P - PART 2O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2012	0	0	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2	2	2	2	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	2	2	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
12. Totals											0	0

SCHEDULE P - PART 2P - REINSURANCE
NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX								
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals												

NONE

Schedule P - Part 2R - Section 1 - Products Liability - Occurrence

N O N E

Schedule P - Part 2R - Section 2 - Products Liability - Claims-Made

N O N E

Schedule P - Part 2S - Financial Guaranty/Mortgage Guaranty

N O N E

Schedule P - Part 2T - Warranty

N O N E

Schedule P - Part 3A - Homeowners/Farmowners

N O N E

Schedule P - Part 3B - Private Passenger Auto Liability/Medical

N O N E

Schedule P - Part 3C - Commercial Auto/Truck Liability/Medical

N O N E

Schedule P - Part 3D - Workers' Compensation (Excluding Excess Workers' Compensation)

N O N E

Schedule P - Part 3E - Commercial Multiple Peril

N O N E

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 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		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior	000											
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX								
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

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

1. Prior	000												
2. 2012													
3. 2013	XXX												
4. 2014	XXX	XXX											
5. 2015	XXX	XXX	XXX										
6. 2016	XXX	XXX	XXX	XXX									
7. 2017	XXX	XXX	XXX	XXX									
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX							
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				

NONE

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

1. Prior	000											XXX	XXX
2. 2012												XXX	XXX
3. 2013	XXX											XXX	XXX
4. 2014	XXX	XXX										XXX	XXX
5. 2015	XXX	XXX	XXX									XXX	XXX
6. 2016	XXX	XXX	XXX	XXX								XXX	XXX
7. 2017	XXX	XXX	XXX	XXX								XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX						XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX

NONE

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

1. Prior	000	0	0	0	0	0	0	0	0	0	0	0
2. 2012	0	0	0	0	0	0	0	0	0	0	1	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0	1	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0	3	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0	2	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0	4	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	2	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	4	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	4	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1	0

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

1. Prior	000	89,732	138,112	161,455	175,238	185,217	193,527	200,621	206,540	207,904	0	0
2. 2012	22,316	103,697	154,613	182,714	193,362	202,664	212,246	215,493	216,230	217,064	3,697	433
3. 2013	XXX	21,901	90,348	147,880	167,548	179,674	185,047	186,771	187,920	188,461	3,499	423
4. 2014	XXX	XXX	24,981	96,418	144,266	164,580	176,420	182,025	183,968	189,796	3,469	352
5. 2015	XXX	XXX	XXX	22,322	92,833	136,060	156,909	168,278	173,181	175,843	3,307	340
6. 2016	XXX	XXX	XXX	XXX	22,556	88,352	141,594	165,614	178,830	189,598	3,401	408
7. 2017	XXX	XXX	XXX	XXX	XXX	27,417	112,456	171,316	193,716	208,571	3,489	374
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	36,128	128,839	181,000	207,853	3,510	487
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37,058	130,068	198,504	3,384	510
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,970	145,510	2,613	462
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58,898	969	158

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

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND 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		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	13,118	13,401	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,401	61,752	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,335	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000				
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	118,463	136,699	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,568	69,116	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,308	XXX	XXX

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

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000			XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

NONE

1. Prior	000										XXX	XXX
2. 2012											XXX	XXX
3. 2013	XXX										XXX	XXX
4. 2014	XXX	XXX									XXX	XXX
5. 2015	XXX	XXX	XXX								XXX	XXX
6. 2016	XXX	XXX	XXX	XXX							XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

Schedule P - Part 3R - Section 1 - Product Liability - Occurrence

N O N E

Schedule P - Part 3R - Section 2 - Product Liability - Claims-Made

N O N E

Schedule P - Part 3S - Financial Guaranty/Mortgage Guaranty

N O N E

Schedule P - Part 3T - Warranty

N O N E

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)

Years in Which Losses Were Incurred	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2012	66	66	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	10
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15

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

1. Prior	193,990	110,990	67,446	26,386	11,756	4,644	(1,481)	414	765	30
2. 2012	144,911	70,690	36,884	17,044	11,700	7,826	1,564	1,113	2,421	548
3. 2013	XXX	149,463	69,438	40,149	28,070	2,578	(2,322)	(4,048)	653	(34)
4. 2014	XXX	XXX	159,927	92,050	57,992	28,836	13,781	6,372	2,615	2,373
5. 2015	XXX	XXX	XXX	162,451	94,872	47,670	19,094	8,407	4,795	4,582
6. 2016	XXX	XXX	XXX	XXX	173,194	73,167	26,999	15,386	8,339	6,156
7. 2017	XXX	XXX	XXX	XXX	XXX	176,888	75,972	36,491	19,539	11,906
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	158,241	72,604	36,676	19,538
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	174,293	90,261	43,680
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	260,555	145,536
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	291,950

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,343	3,606	289
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,710	2,042
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	432

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	145,851	58,685	24,060
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	169,588	86,126
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	232,634

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

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4M - INTERNATIONAL

NONE

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2	2	2	2
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	2	2
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4P - REINSURANCE
NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

Schedule P - Part 4R - Section 1 - Products Liability - Occurrence

N O N E

Schedule P - Part 4R - Section 2 - Products Liability - Claims-Made

N O N E

Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty

N O N E

Schedule P - Part 4T - Warranty

N O N E

Schedule P - Part 5A - Homeowners/Farmowners - Section 1

N O N E

Schedule P - Part 5A - Homeowners/Farmowners - Section 2

N O N E

Schedule P - Part 5A - Homeowners/Farmowners - Section 3

N O N E

Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Section 1

N O N E

Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Section 2

N O N E

Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Section 3

N O N E

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	0	1	0	0	0	0	0	1	0	0
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	1	1	1	1	1	1	1	0	0	0
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	1	2	1	1	1	1	1	1	0	0
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 5D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)
SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	0	5	2	0	(2)	2	4	3	2	3
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	32	27	26	26	27	26	22	20	18	16
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	32	33	28	26	27	29	26	23	20	19
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	8	11	3	5	4	2	7	7	9	7
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	2,420	2,410	2,289	1,605	1,348	1,277	1,268	1,260	63	57
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	2,479	2,497	2,425	2,297	1,611	1,362	1,289	1,274	1,264	68
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 3A

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 3B

N O N E

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in 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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	3	2	3	2	8	1	1	0	1	1
2. 2012	0	1	1	1	1	1	1	1	1	1
3. 2013	XXX	1	1	1	1	1	1	1	1	1
4. 2014	XXX	XXX	0	1	1	3	3	3	3	3
5. 2015	XXX	XXX	XXX	0	1	2	2	2	2	2
6. 2016	XXX	XXX	XXX	XXX	0	2	2	3	4	4
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	1	2	2
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1	2	4	4
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	4	4
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1

SECTION 2A

Years in 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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	20	23	20	21	5	4	3	6	5	5
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	2	1	2	0	0	0	0	0
5. 2015	XXX	XXX	XXX	1	1	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	2	1	1	1	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	2	2	1	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1	3	1	1
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	0	1
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	1
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3A

Years in 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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	25	25	25	25	21	5	4	9	7	6
2. 2012	0	1	1	1	1	1	1	1	1	1
3. 2013	XXX	1	1	1	1	1	1	1	1	1
4. 2014	XXX	XXX	2	2	3	3	3	3	3	3
5. 2015	XXX	XXX	XXX	1	2	2	2	2	2	2
6. 2016	XXX	XXX	XXX	XXX	2	3	3	4	4	4
7. 2017	XXX	XXX	XXX	XXX	XXX	2	2	2	2	2
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2	5	5	5
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	4	5
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	1
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1

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

SECTION 1B

Years in 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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	2,720	1,408	636	351	179	123	88	70	58	34
2. 2012	595	2,182	2,935	3,307	3,480	3,563	3,637	3,672	3,691	3,697
3. 2013	XXX	557	1,974	2,758	3,123	3,300	3,403	3,455	3,482	3,499
4. 2014	XXX	XXX	468	1,952	2,744	3,097	3,299	3,410	3,442	3,469
5. 2015	XXX	XXX	XXX	490	1,934	2,634	3,003	3,167	3,257	3,307
6. 2016	XXX	XXX	XXX	XXX	576	1,953	2,782	3,133	3,316	3,401
7. 2017	XXX	XXX	XXX	XXX	XXX	516	2,130	2,961	3,327	3,489
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	637	2,314	3,105	3,510
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	701	2,410	3,384
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	705	2,613
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	969

SECTION 2B

Years in 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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	2,458	1,323	799	523	377	272	193	121	74	47
2. 2012	1,627	1,180	646	356	218	143	78	51	35	32
3. 2013	XXX	1,597	1,267	639	356	212	124	81	58	42
4. 2014	XXX	XXX	1,654	1,246	632	354	185	92	70	49
5. 2015	XXX	XXX	XXX	1,640	1,136	627	318	185	112	69
6. 2016	XXX	XXX	XXX	XXX	1,619	1,284	625	342	191	125
7. 2017	XXX	XXX	XXX	XXX	XXX	1,738	1,214	643	344	211
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,824	1,352	759	426
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,194	1,756	960
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,380	1,692
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,503

SECTION 3B

Years in 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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	5,463	2,828	1,470	892	561	401	285	197	132	83
2. 2012	2,353	3,695	3,978	4,075	4,121	4,135	4,147	4,156	4,159	4,162
3. 2013	XXX	2,283	3,553	3,777	3,885	3,927	3,944	3,954	3,962	3,964
4. 2014	XXX	XXX	2,207	3,448	3,689	3,789	3,830	3,851	3,862	3,870
5. 2015	XXX	XXX	XXX	2,208	3,320	3,560	3,647	3,685	3,707	3,716
6. 2016	XXX	XXX	XXX	XXX	2,294	3,536	3,777	3,863	3,908	3,934
7. 2017	XXX	XXX	XXX	XXX	XXX	2,356	3,629	3,949	4,037	4,074
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2,571	4,030	4,322	4,423
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,025	4,568	4,854
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,243	4,767
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,630

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in 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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	7	8	9	3	9	7	13	11	13	5
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2A

Years in 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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	40	38	57	61	75	66	68	59	70	72
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3A

Years in 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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	81	57	70	71	87	87	84	91	87	107
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

Schedule P - Part 5R - Products Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 3B

N O N E

Schedule P - Part 5T - Warranty - Section 1

N O N E

Schedule P - Part 5T - Warranty - Section 2

N O N E

Schedule P - Part 5T - Warranty - Section 3

N O N E

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	(6)	0	0	0	0	0	0	0	0	0	0
2. 2012	6	1	1	1	1	1	1	1	1	1	0
3. 2013	XXX	5	(10)	(10)	(10)	(10)	(10)	(10)	(10)	(10)	0
4. 2014	XXX	XXX	15	(9)	(14)	(15)	(15)	(15)	(15)	(15)	0
5. 2015	XXX	XXX	XXX	25	12	10	10	10	10	10	0
6. 2016	XXX	XXX	XXX	XXX	18	13	12	12	12	12	0
7. 2017	XXX	XXX	XXX	XXX	XXX	8	(1)	(2)	(2)	(2)	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	11	(1)	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	(3)	(3)	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	(3)	(18)
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18	18
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)	0	0	0	0	0	0	0	0	0	0	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior											
2. 2012											
3. 2013	XXX										
4. 2014	XXX	XXX									
5. 2015	XXX	XXX									
6. 2016	XXX	XXX									
7. 2017	XXX	XXX									
8. 2018	XXX	XXX									
9. 2019	XXX	XXX									
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	977	255	(23)	2	0	0	0	0	0	0	0
2. 2012	(1,026)	1,098	1,166	1,161	1,161	1,161	1,161	1,161	1,161	1,161	0
3. 2013	XXX	(2,288)	(1,092)	(987)	(990)	(990)	(991)	(991)	(991)	(991)	0
4. 2014	XXX	XXX	(1,201)	14	(89)	(90)	(92)	(96)	(98)	(98)	0
5. 2015	XXX	XXX	XXX	(1,317)	300	279	279	281	275	275	0
6. 2016	XXX	XXX	XXX	XXX	(1,512)	41	6	20	19	20	2
7. 2017	XXX	XXX	XXX	XXX	XXX	(1,531)	(372)	(154)	(128)	(112)	16
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	(1,121)	484	736	741	5
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1,835)	288	689	401
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(2,390)	380	2,770
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(3,193)	(3,193)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)	(48)	90	40	0	0	0	0	0	0	0	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	(48)	90	40	0	0	0	0	0	0	0	0
2. 2012	0	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)	(48)	90	40	0	0	0	0	0	0	0	XXX

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	(58)	(9)	0	0	0	0	0	0	0	0	0
2. 2012	58	56	37	36	36	36	36	36	36	36	0
3. 2013	XXX	11	(163)	(175)	(175)	(175)	(175)	(175)	(175)	(175)	0
4. 2014	XXX	XXX	193	(85)	(96)	(96)	(96)	(96)	(96)	(96)	0
5. 2015	XXX	XXX	XXX	291	150	138	138	138	138	138	0
6. 2016	XXX	XXX	XXX	XXX	153	144	142	142	142	142	0
7. 2017	XXX	XXX	XXX	XXX	XXX	21	(12)	(13)	(13)	(13)	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	35	10	9	9	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27	(81)	(81)	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	108	(50)	(159)
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	159	159
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)	0	0	0	0	0	0	0	0	0	0	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2012	0	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	21	21	21	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(22)	50	50	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(71)	(71)	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)	0	0	0	0	0	0	0	0	0	0	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	(13)	42	(49)	0	(4)	(300)	0	0	0	0	0
2. 2012	301	328	328	328	328	328	328	328	328	328	0
3. 2013	XXX	197	199	200	200	200	200	200	200	200	0
4. 2014	XXX	XXX	723	759	774	774	774	774	774	774	0
5. 2015	XXX	XXX	XXX	549	537	538	538	538	538	538	0
6. 2016	XXX	XXX	XXX	XXX	712	755	755	755	755	755	0
7. 2017	XXX	XXX	XXX	XXX	XXX	430	599	602	602	602	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	788	840	839	839	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,081	1,096	1,098	3
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	669	703	33
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	772	772
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	808
13. Earned Premiums (Sch P-Pt. 1)	288	266	676	586	711	174	956	1,138	682	808	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	(294)	41	(49)	0	(4)	(300)	0	0	0	0	0
2. 2012	319	319	319	319	319	319	319	319	319	319	0
3. 2013	XXX	226	226	226	226	226	226	226	226	226	0
4. 2014	XXX	XXX	725	725	725	725	725	725	725	725	0
5. 2015	XXX	XXX	XXX	586	586	586	586	586	586	586	0
6. 2016	XXX	XXX	XXX	XXX	715	715	715	715	715	715	0
7. 2017	XXX	XXX	XXX	XXX	XXX	474	474	474	474	474	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	956	956	956	956	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,059	1,059	1,059	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	565	565	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	687	687
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	687
13. Earned Premiums (Sch P-Pt. 1)	25	266	676	586	711	174	956	1,059	565	687	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	0	370	(55)	27	(58)	0	0	(5)	0	0	0
2. 2012	664,582	664,239	664,209	664,292	664,289	664,289	664,289	664,289	664,287	664,269	(18)
3. 2013	XXX	752,215	752,489	752,475	752,471	752,474	752,465	752,465	752,465	752,451	(14)
4. 2014	XXX	XXX	814,662	815,007	815,004	815,007	815,006	815,006	815,005	815,005	0
5. 2015	XXX	XXX	XXX	844,645	844,756	844,743	844,719	844,719	844,719	844,719	0
6. 2016	XXX	XXX	XXX	XXX	881,738	882,151	882,143	882,141	882,141	882,141	0
7. 2017	XXX	XXX	XXX	XXX	XXX	954,398	954,637	954,624	954,623	954,609	(14)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,013,753	1,013,905	1,013,903	1,013,903	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,095,319	1,095,558	1,095,535	(23)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,228,574	1,229,208	635
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,447,232	1,447,232
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,447,798
13. Earned Premiums (Sch P-Pt. 1)	664,581	752,242	814,851	845,086	881,780	954,804	1,013,950	1,095,452	1,228,807	1,447,798	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	3,956	132	4	(15)	(3)	0	0	0	0	0	0
2. 2012	302,999	306,033	306,092	306,098	306,100	306,100	306,100	306,100	306,100	306,100	0
3. 2013	XXX	357,121	356,994	356,994	356,988	356,988	356,988	356,988	356,988	356,988	0
4. 2014	XXX	XXX	384,105	384,143	384,142	384,142	384,142	384,142	384,142	384,142	0
5. 2015	XXX	XXX	XXX	390,396	390,935	390,947	390,924	390,924	390,924	390,924	0
6. 2016	XXX	XXX	XXX	XXX	411,963	412,293	412,293	412,344	412,345	412,345	0
7. 2017	XXX	XXX	XXX	XXX	XXX	459,172	459,245	459,238	459,250	459,250	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	481,929	482,198	482,209	482,208	(1)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	515,888	516,201	516,209	8
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	578,827	579,153	325
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	684,754	684,754
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	685,086
13. Earned Premiums (Sch P-Pt. 1)	306,954	360,288	384,041	390,425	412,495	459,513	481,979	516,201	579,164	685,086	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior											
2. 2012											
3. 2013	XXX										
4. 2014	XXX	XXX									
5. 2015	XXX	XXX									
6. 2016	XXX	XXX									
7. 2017	XXX	XXX									
8. 2018	XXX	XXX									
9. 2019	XXX	XXX									
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior											
2. 2012											
3. 2013	XXX										
4. 2014	XXX	XXX									
5. 2015	XXX	XXX									
6. 2016	XXX	XXX									
7. 2017	XXX	XXX									
8. 2018	XXX	XXX									
9. 2019	XXX	XXX									
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior											
2. 2012											
3. 2013	XXX										
4. 2014	XXX	XXX									
5. 2015	XXX	XXX									
6. 2016	XXX	XXX									
7. 2017	XXX	XXX									
8. 2018	XXX	XXX									
9. 2019	XXX	XXX									
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior											
2. 2012											
3. 2013	XXX										
4. 2014	XXX	XXX									
5. 2015	XXX	XXX									
6. 2016	XXX	XXX									
7. 2017	XXX	XXX									
8. 2018	XXX	XXX									
9. 2019	XXX	XXX									
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6O - REINSURANCE - NONPROPORTIONAL ASSUMED LIABILITY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2012	0	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	1	1	1	1	1	0
7. 2017	XXX	XXX	XXX	XXX	XXX	60	60	60	60	60	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,321	1,322	1,322	1,322	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,300	9,300	9,300	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,534	12,600	67
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,327	13,327
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,394
13. Earned Premiums (Sch P-Pt. 1)	0	0	0	0	0	61	1,321	9,300	12,534	13,394	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2012	0	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	60	60	60	60	60	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,317	1,317	1,317	1,317	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,296	9,296	9,296	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,533	12,542	9
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,384	13,384
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,393
13. Earned Premiums (Sch P-Pt. 1)	0	0	0	0	0	60	1,317	9,296	12,533	13,393	XXX

Schedule P - Part 6R - Products Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 6R - Products Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 6R - Products Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 6R - Products Liability - Claims-Made - Section 2B

N O N E

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	0	0	0.0	0	0	0.0
2. Private Passenger Auto Liability/ Medical	0	0	0.0	0	0	0.0
3. Commercial Auto/Truck Liability/ Medical	0	0	0.0	0	0	0.0
4. Workers' Compensation	0	0	0.0	0	0	0.0
5. Commercial Multiple Peril	0	0	0.0	0	0	0.0
6. Medical Professional Liability - Occurrence	0	0	0.0	0	0	0.0
7. Medical Professional Liability - Claims - Made	0	0	0.0	0	0	0.0
8. Special Liability	0	0	0.0	0	0	0.0
9. Other Liability - Occurrence	25	0	0.0	169	0	0.0
10. Other Liability - Claims-Made	888,724	0	0.0	819,822	0	0.0
11. Special Property	10,611	0	0.0	63,429	0	0.0
12. Auto Physical Damage	0	0	0.0	0	0	0.0
13. Fidelity/Surety	482,161	0	0.0	1,063,014	0	0.0
14. Other	0	0	0.0	0	0	0.0
15. International	0	0	0.0	0	0	0.0
16. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX	XXX	XXX
19. Products Liability - Occurrence	0	0	0.0	0	0	0.0
20. Products Liability - Claims-Made	0	0	0.0	0	0	0.0
21. Financial Guaranty/Mortgage Guaranty	0	0	0.0	0	0	0.0
22. Warranty	0	0	0.0	0	0	0.0
23. Totals	1,381,521	0	0.0	1,946,434	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

Schedule P - Part 7A - Section 4 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 5 - Primary Loss Sensitive Contracts

N O N E

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	0	0	0.0	0	0	0.0
2. Private Passenger Auto Liability/Medical	0	0	0.0	0	0	0.0
3. Commercial Auto/Truck Liability/Medical	0	0	0.0	0	0	0.0
4. Workers' Compensation	0	0	0.0	0	0	0.0
5. Commercial Multiple Peril	0	0	0.0	0	0	0.0
6. Medical Professional Liability - Occurrence	0	0	0.0	0	0	0.0
7. Medical Professional Liability - Claims - Made	0	0	0.0	0	0	0.0
8. Special Liability	0	0	0.0	0	0	0.0
9. Other Liability - Occurrence	25	0	0.0	169	0	0.0
10. Other Liability - Claims-Made	888,724	0	0.0	819,822	0	0.0
11. Special Property	10,611	0	0.0	63,429	0	0.0
12. Auto Physical Damage	0	0	0.0	0	0	0.0
13. Fidelity/Surety	482,161	0	0.0	1,063,014	0	0.0
14. Other	0	0	0.0	0	0	0.0
15. International	0	0	0.0	0	0	0.0
16. Reinsurance - Nonproportional Assumed Property	0	0	0.0	0	0	0.0
17. Reinsurance - Nonproportional Assumed Liability	4	0	0.0	0	0	0.0
18. Reinsurance - Nonproportional Assumed Financial Lines	0	0	0.0	0	0	0.0
19. Products Liability - Occurrence	0	0	0.0	0	0	0.0
20. Products Liability - Claims-Made	0	0	0.0	0	0	0.0
21. Financial Guaranty/Mortgage Guaranty	0	0	0.0	0	0	0.0
22. Warranty	0	0	0.0	0	0	0.0
23. Totals	1,381,525	0	0.0	1,946,434	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

Schedule P - Part 7B - Section 4 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 5 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 6 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 7 - Reinsurance Loss Sensitive Contracts

N O N E

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 to 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	2012	0	0
1.603	2013	0	0
1.604	2014	0	0
1.605	2015	0	0
1.606	2016	0	0
1.607	2017	0	0
1.608	2018	0	0
1.609	2019	0	0
1.610	2020	0	0
1.611	2021	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 317,953

5.2 Surety 1,221,287

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 [ ] No [X]

7.2 (An extended statement may be attached.)

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken		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 (Included in Column 2)
		2 Direct Premiums Written	3 Direct Premiums Earned						
1. Alabama AL	L	29,402,301	26,683,828	0	8,788,036	9,907,764	19,908,157	20,531	151,209
2. Alaska AK	L	7,927,680	8,755,568	0	634,551	1,387,196	3,769,379	1,117	5,593
3. Arizona AZ	L	40,719,120	38,514,286	0	7,541,356	10,609,901	36,128,253	28,052	19,003
4. Arkansas AR	L	23,902,834	23,715,128	0	8,085,802	9,076,914	35,737,785	16,281	7,047
5. California CA	L	339,444,509	323,068,498	0	103,906,758	156,946,709	276,086,395	263,455	133,333
6. Colorado CO	L	60,677,653	58,652,004	0	8,031,002	14,626,597	54,301,385	56,578	24,509
7. Connecticut CT	L	45,186,954	43,704,190	0	9,097,572	14,943,155	47,574,292	41,212	15,468
8. Delaware DE	L	7,231,157	7,138,570	0	1,885,722	1,452,140	5,573,824	4,177	0
9. District of Columbia DC	L	36,450,140	32,647,167	0	5,337,353	6,642,988	23,422,879	(5,377)	0
10. Florida FL	L	144,794,430	142,981,952	0	45,394,387	49,909,495	113,822,212	50,436	75,745
11. Georgia GA	L	76,373,286	69,912,488	0	25,219,305	32,566,950	80,004,376	48,008	34,054
12. Hawaii HI	L	15,135,477	15,553,221	0	1,708,911	3,136,152	16,493,548	1,617	0
13. Idaho ID	L	9,528,322	9,582,695	0	359,242	1,859,935	6,698,189	9,698	0
14. Illinois IL	L	116,209,617	110,442,789	0	60,824,011	61,863,312	139,854,809	86,148	21,614
15. Indiana IN	L	42,856,192	41,678,963	0	6,175,376	11,754,230	38,319,115	12,279	3,086
16. Iowa IA	L	31,437,507	28,839,948	0	15,524,931	17,811,830	28,216,652	8,975	47,114
17. Kansas KS	L	27,665,627	24,818,767	0	11,882,616	17,587,099	29,392,115	11,607	23,719
18. Kentucky KY	L	25,103,244	24,103,773	0	3,627,583	7,397,439	20,085,142	11,900	19,666
19. Louisiana LA	L	45,836,165	46,720,582	0	7,637,429	14,937,227	36,605,058	21,585	2,633
20. Maine ME	L	13,020,213	11,610,046	0	2,098,672	3,617,321	9,006,696	5,974	4,470
21. Maryland MD	L	53,749,843	51,369,606	0	13,963,614	12,480,988	59,589,011	30,098	13,074
22. Massachusetts MA	L	91,529,778	88,012,206	0	30,844,791	43,687,250	120,433,631	55,630	78,156
23. Michigan MI	L	55,423,558	52,252,282	0	9,173,277	21,121,541	45,367,363	30,654	24,253
24. Minnesota MN	L	45,468,472	45,795,623	0	54,913,224	34,342,673	43,805,366	21,577	14,900
25. Mississippi MS	L	26,314,955	24,527,209	0	8,035,878	10,436,989	19,471,137	18,271	11,950
26. Missouri MO	L	61,857,965	57,680,392	0	23,872,514	31,963,213	52,535,293	39,107	33,012
27. Montana MT	L	17,440,107	16,316,361	0	3,205,363	3,082,078	19,057,505	18,250	9,560
28. Nebraska NE	L	18,510,547	16,375,873	0	8,139,821	3,850,504	15,468,183	7,772	5,173
29. Nevada NV	L	18,332,847	17,091,262	0	1,937,862	4,585,590	17,358,194	12,291	31,107
30. New Hampshire NH	L	11,183,135	9,622,846	0	1,530,165	3,513,139	8,967,800	8,399	8,817
31. New Jersey NJ	L	67,184,607	64,592,367	0	38,652,883	63,035,630	117,958,738	66,047	70,389
32. New Mexico NM	L	9,891,971	8,892,683	0	2,804,890	3,697,837	5,827,149	8,825	1,963
33. New York NY	L	192,921,396	189,733,812	0	50,546,099	90,769,692	229,956,317	158,187	76,478
34. North Carolina NC	L	78,020,346	74,793,395	0	11,804,018	31,399,215	62,677,428	59,194	39,212
35. North Dakota ND	L	8,621,281	9,009,499	0	1,610,614	1,552,480	8,103,345	1,975	0
36. Ohio OH	L	97,431,450	91,034,419	0	22,077,015	52,116,739	96,244,037	36,166	25,016
37. Oklahoma OK	L	26,242,328	25,577,715	0	5,568,053	9,988,572	30,557,342	505	19,618
38. Oregon OR	L	35,058,879	32,760,109	0	9,460,167	14,026,592	22,322,403	30,180	13,120
39. Pennsylvania PA	L	111,313,466	105,594,736	0	65,567,597	58,032,685	143,319,794	57,278	65,595
40. Rhode Island RI	L	16,913,447	14,212,384	0	1,502,093	4,947,184	13,776,108	12,044	1,764
41. South Carolina SC	L	33,650,400	31,651,162	0	6,700,899	11,247,172	38,521,700	27,479	24,396
42. South Dakota SD	L	6,817,896	7,212,384	0	1,310,611	1,800,492	5,811,292	3,261	16,717
43. Tennessee TN	L	44,000,614	43,200,925	0	12,726,628	14,807,642	33,922,336	25,557	58,476
44. Texas TX	L	175,604,012	171,038,958	4,688,336	71,448,015	71,155,915	153,458,124	134,165	71,384
45. Utah UT	L	25,721,888	26,309,704	0	5,126,953	14,443,617	31,609,300	34,326	72,808
46. Vermont VT	L	1,899,949	1,935,861	0	6,453	309,212	1,039,774	1,560	0
47. Virginia VA	L	74,859,582	72,397,944	0	28,661,184	32,378,556	67,503,664	64,091	20,952
48. Washington WA	L	74,295,413	72,349,900	0	14,467,077	27,742,599	61,288,350	69,468	23,784
49. West Virginia WV	L	11,162,625	11,333,355	0	3,735,809	617,266	17,516,823	4,583	2,400
50. Wisconsin WI	L	41,573,048	40,560,454	0	10,912,797	18,456,303	38,648,379	10,028	28,241
51. Wyoming WY	L	10,567,628	9,427,036	0	2,973,793	3,270,065	10,840,385	7,444	16,015
52. American Samoa AS	L	1,325	1,251	0	0	0	0	0	0
53. Guam GU	L	1,102,638	705,838	0	0	41,560	233,975	0	0
54. Puerto Rico PR	L	7,049,177	6,648,115	0	(25,991)	365,414	1,759,688	138	0
55. U.S. Virgin Islands VI	L	1,829,588	2,286,556	0	366,395	658,756	757,218	64	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	6,360,399	5,643,865	0	2,022,968	2,249,483	350,166	0	0
59. Totals	XXX	2,698,808,986	2,587,072,548	4,688,336	859,404,143	1,146,208,995	2,617,057,574	1,748,866	1,466,593
DETAILS OF WRITE-INS									
58001. BMU Bermuda	XXX	4,162,640	3,629,864	0	2,000,000	2,000,000	0	0	0
58002. GBR United Kingdom	XXX	1,063,244	1,033,151	0	0	249,894	284,290	0	0
58003. CYM Cayman Islands	XXX	695,642	687,786	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	438,873	293,065	0	22,968	(411)	65,876	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	6,360,399	5,643,865	0	2,022,968	2,249,483	350,166	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 55
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 2

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

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 II, LLC (99%)	Minnesota	41-1963936
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… Aprilgrange Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… F&G UK Underwriters Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Underwriting Agency Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Syndicate Management Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers Corporate Trustee Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… Travelers London Limited	United Kingdom	
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	… TCI Global Services, Inc.	Delaware	52-1965525
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Management Limited	United Kingdom	
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… Simply Business Holdings, Inc.	Delaware	37-1839380
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… … Simply Business, Inc.	Massachusetts	30-0956205
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … Zensurance Inc. (89.36%)	Canada	
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … SPFM Holdings, LLC	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	

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 Seguros S.A. *	Brazil	AA-2230002
… … … … … … … … … … … 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
… … … … … InsuraMatch, LLC	Delaware	04-3508349
… … … … 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

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* 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? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		41-0518860	0	0000086312	NYSE	The Travelers Companies, Inc.	MN	UIP			0.000		NO	0
3548	The Travelers Companies, Inc.	24767	41-0406690	0	0		St. Paul Fire and Marine Insurance Company	CT	IA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24791	41-0881659	0	0		St. Paul Mercury Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24775	41-0963301	0	0		St. Paul Guardian Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	30481	41-1230819	0	0		St. Paul Surplus Lines Insurance Company	DE	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41769	41-1435765	0	0		The Travelers Casualty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41750	41-1435766	0	0		Travelers Constitution State Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		51-0375653	0	0		Northbrook Holdings, Inc.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	36463	36-2999370	0	0		Discover Property & Casualty Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19224	36-2542404	0	0		St. Paul Protective Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10213	52-1925132	0	0		Discover Specialty Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25887	52-0515280	0	0		United States Fidelity and Guaranty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1551225	0	0		Laurel Village Fidelity Realty, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-1616702	0	0		Laurel Village Joint Venture Partnership	MN	NIA	Laurel Village Fidelity Realty, Inc.	O/M	50.000	The Travelers Companies, Inc.	NO	100
3548	The Travelers Companies, Inc.		41-1542260	0	0		Laurel Village I Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542261	0	0		Laurel Village II Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542263	0	0		Laurel Village III Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542264	0	0		Laurel Village IV Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542266	0	0		Laurel Village Tower A Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1593312	0	0		Laurel Village Tower B Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542267	0	0		Laurel Village Tower C Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542255	0	0		Laurel Village Swinford Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704255	0	0		USF&G Retail Associates GP, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	USF&G Retail Associates GP, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	United States Fidelity and Guaranty Company	O	83.950	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1852190	0	0		BMR Sports Properties, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	BMR Sports Properties, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.	25879	52-0616768	0	0		Fidelity and Guaranty Insurance Underwriters, Inc.	WI	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	35386	42-1091525	0	0		Fidelity and Guaranty Insurance Company	IA	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.		52-2073764	0	0		MMI Capital Trust I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		Promenade Partners, L.L.C.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		SPFM Holdings, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		52-1953822	0	0		USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-2044075	0	0		USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		38-4046010	0	0		350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		20-3033027	0	0		Yonkers Financing Corp.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-1466734	0	0		English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		52-1715225	0	0		English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1985480	0	0		Fog City Fund, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		76-0753165	0	0		Symmetry Growth Capital II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1927945	0	0		Upper Lake Growth Capital, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		20-1222630	0	0		Vesbridge Partners, LP	MN	NIA	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1963936	0	0		Windamere II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-2007089	0	0		Windamere III, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1762781	0	0		Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1888760	0	0		SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		F&G UK Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Corporate Trustee Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1965525	0	0		TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1121375	0	0		Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Insurance Designated Activity Company	IRL	IA	Travelers Insurance Company Limited	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		37-1839380	0	0		Simply Business Holdings, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, Inc.	MA	NIA	Simply Business Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	NIA	Simply Business, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Xbridge Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B	89.360	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	0	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	UIP	The Travelers Companies, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	UIP	Travelers Property Casualty Corp.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	0	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	UDP	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	0/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	RE	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	DS	Travelers Casualty and Surety Company of America	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	DS	Travelers Global, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	DS	Travelers Brazil Holding LLC	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	DS	Travelers Brazil Acquisition LLC	0/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	DS	Junto Holding Brasil S.A.	0/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Resseguros S.A.	0/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	DS	Junto Holding Brasil S.A.	0/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Seguros S.A.	0/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	DS	Travelers Brazil Acquisition LLC	0/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	DS	Junto Holding Latam S.A.	0/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	0/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		The Family Business Institute LLC	DE	NIA	Travelers Casualty and Surety Company	0/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	NIA	Travelers Casualty and Surety Company	0	97.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		TPC U.K. Investments LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25623	06-0303275	0	0		The Phoenix Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25666	58-6020487	0	0		The Travelers Indemnity Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25682	06-0336212	0	0		The Travelers Indemnity Company of Connecticut	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25674	36-2719165	0	0		Travelers Property Casualty Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1501229	0	0		Constitution State Services LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0303275	0	0		Phoenix UK Investments LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	28188	35-1838077	0	0		TravCo Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4403403	0	0		TINDY Foreign, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	40282	95-3634110	0	0		Travelers Commercial Casualty Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		62-1657094	0	0		Travelers Distribution Alliance, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers TLD, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Towers Foundry, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marketplace Holdings, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		04-3508349	0	0		InsuraMatch, LLC	DE	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Tiercel, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Redstart, LLC	DE	NIA	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27998	35-1838079	0	0		The Travelers Home and Marine Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41262	76-0002592	0	0		The Travelers Lloyds Insurance Company	TX	IA	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marine, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

Asterisk	Explanation
100	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
101	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company and 1% owned by USF&G Retail Associates GP, Inc.
102	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
103	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
104	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
105	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
106	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
107	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)
43117	86-0703220	American Equity Insurance Company	(3,300,000)	0	0	0	0	0		0	(3,300,000)	(76,633)
00000	06-0566050	Arrowhead Company, LLC	0	(800,000)	0	0	0	0		0	(800,000)	0
19062	06-0848755	Automobile Insurance Company of Hartford, Connecticut (The)	(35,400,000)	0	0	0	0	0	*	0	(35,400,000)	129,919,746
25615	06-0291290	Charter Oak Fire Insurance Company (The)	(26,500,000)	0	0	0	0	0	*	0	(26,500,000)	(3,175,902,875)
00000	06-0566050	Crystal Brook, LLC	0	(2,700,000)	0	0	0	0		0	(2,700,000)	0
36463	36-2999370	Discover Property & Casualty Insurance Company	(4,300,000)	0	0	0	0	0	*	0	(4,300,000)	(42,292,612)
10213	52-1925132	Discover Specialty Insurance Company	0	0	0	0	0	0	*	0	0	(360,199)
00000	06-6033504	Family Business Institute LLC (The)	0	750,000	0	0	0	0		0	750,000	0
41483	06-1067463	Farmington Casualty Company	(36,700,000)	0	0	0	0	0	*	0	(36,700,000)	171,582,514
35386	42-1091525	Fidelity and Guaranty Insurance Company	(400,000)	0	0	0	0	0		0	(400,000)	(452,525,836)
25879	52-0616768	Fidelity and Guaranty Insurance Underwriters, Inc.	(2,500,000)	0	0	0	0	0	*	0	(2,500,000)	(247,518,623)
42811	56-1371361	Gulf Underwriters Insurance Company	0	0	0	0	0	0		0	0	(23,474,173)
00000	82-0925474	IHP Capital Partners Fund VIII, L.P.	(1,134,511)	(7,480,349)	0	0	0	0		0	(8,614,860)	0
00000	AA-2330036	JMalucelli Travelers Seguros S.A.	0	0	0	0	0	0		0	0	(1,249,716)
00000	AA-2230002	Junto Seguros S.A.	0	0	0	0	0	0		0	0	(6,910,971)
00000	52-2073764	MMI Capital Trust I	(293,724)	0	0	0	0	0		0	(293,724)	0
27987	41-0983992	Northfield Insurance Company	0	0	0	0	0	0	*	0	0	(538,958,028)
24031	94-6051964	Northland Casualty Company	(2,700,000)	0	0	0	0	0	*	0	(2,700,000)	66,194,240
24015	41-6009967	Northland Insurance Company	(26,300,000)	0	0	0	0	0	*	0	(26,300,000)	(55,723,645)
25623	06-0303275	Phoenix Insurance Company (The)	(17,400,000)	0	0	0	0	0	*	0	(17,400,000)	(397,599,865)
22233	75-6013697	Select Insurance Company	(2,200,000)	0	0	0	0	0		0	(2,200,000)	(798,952)
00000	41-0406690	SPFM Holdings, LLC	0	307,000,000	0	0	0	0		0	307,000,000	0
24767	41-0406690	St. Paul Fire and Marine Insurance Company	(344,186,280)	(306,642,500)	0	0	(149,526,389)	0	*	0	(800,355,169)	11,965,986,851
24775	41-0963301	St. Paul Guardian Insurance Company	(2,400,000)	0	0	0	0	0	*	0	(2,400,000)	(46,110,344)
24791	41-0881659	St. Paul Mercury Insurance Company	(11,000,000)	0	0	0	0	0	*	0	(11,000,000)	(63,286,397)
19224	36-2542404	St. Paul Protective Insurance Company	(17,000,000)	0	0	0	0	0	*	0	(17,000,000)	(169,809,014)
30481	41-1230819	St. Paul Surplus Lines Insurance Company	0	0	0	0	0	0	*	0	0	(130,012,675)
19070	06-6033509	Standard Fire Insurance Company (The)	(74,100,000)	0	0	0	0	0	*	0	(74,100,000)	(1,369,874,165)
00000	06-6033509	Standard Fire Properties, LLC.	(500,000)	0	0	0	0	0		0	(500,000)	0
00000	06-0566050	Sutton Holdco, LLC.	0	(2,300,000)	0	0	0	0		0	(2,300,000)	0
00000	76-0753165	Symmetry Growth Capital II, LLC	0	(357,500)	0	0	0	0		0	(357,500)	0
00000	06-0566050	Tiercel, LLC	(3,400,000)	0	0	0	0	0		0	(3,400,000)	0
00000	06-0566050	TPC U.K. Investments LLC	0	(1,000,000)	0	0	0	0		0	(1,000,000)	0
28188	35-1838077	TravCo Insurance Company	(6,700,000)	0	0	0	0	0	*	0	(6,700,000)	(251,279,205)
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	(355,165,489)	6,830,349	0	0	0	0	*	0	(348,335,140)	8,616,211,505
31194	06-0907370	Travelers Casualty and Surety Company of America	(412,000,000)	15,000,000	0	0	0	0		0	(397,000,000)	(1,818,874,482)
41769	41-1435765	Travelers Casualty Company (The)	(7,000,000)	0	0	0	0	0	*	0	(7,000,000)	158,244,838

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	(8,400,000)	0	0	0	0	0	*	0	(8,400,000)	201,334,944
19046	06-0876835	Travelers Casualty Insurance Company of America	(71,800,000)	0	0	0	0	0	*	0	(71,800,000)	(620,008,074)
00000	06-6033504	Travelers Casualty UK Investments, LLC	0	(100,000)	0	0	0	0		0	(100,000)	0
40282	95-3634110	Travelers Commercial Casualty Company	(11,200,000)	0	0	0	0	0	*	0	(11,200,000)	176,049,284
36137	06-1286268	Travelers Commercial Insurance Company	(10,600,000)	0	0	0	0	0	*	0	(10,600,000)	(451,805,659)
00000	41-0518860	Travelers Companies, Inc. (The)	506,000,000	0	0	0	0	0		0	506,000,000	0
41750	41-1435766	Travelers Constitution State Insurance Company	(6,800,000)	0	0	0	0	0	*	0	(6,800,000)	162,543,526
00000	62-1657094	Travelers Distribution Alliance, Inc.	0	3,500,000	0	0	0	0		0	3,500,000	0
29696	06-1203698	Travelers Excess and Surplus Lines Company	0	0	0	0	0	0	*	0	0	(745,484,608)
00000	47-2215437	Travelers Global,Inc.	0	(15,000,000)	0	0	0	0		0	(15,000,000)	0
27998	35-1838079	Travelers Home and Marine Insurance Company (The)	(11,800,000)	0	0	0	0	0	*	0	(11,800,000)	(1,657,216,866)
25658	06-0566050	Travelers Indemnity Company (The)	(423,200,000)	(43,600,000)	0	0	149,526,389	0	*	0	(317,273,611)	12,217,427,285
25666	58-6020487	Travelers Indemnity Company of America (The)	(20,000,000)	0	0	0	0	(132,054,709)	*	0	(152,054,709)	(2,923,989,847)
25682	06-0336212	Travelers Indemnity Company of Connecticut (The)	(35,600,000)	0	0	0	0	0	*	0	(35,600,000)	(2,841,224,989)
00000	06-0566050	Travelers Indemnity U.K. Investments LLC	(20,000,000)	0	0	0	0	0		0	(20,000,000)	0
00000	AA-1121375	Travelers Insurance Company Limited	0	0	0	0	0	0		0	0	(47,752,452)
00000	AA-1560039	Travelers Insurance Company of Canada	0	0	0	0	0	0		0	0	4,630,472
00000	06-1445591	Travelers Insurance Group Holdings Inc.	1,669,000,000	0	0	0	0	0		0	1,669,000,000	0
41262	76-0002592	Travelers Lloyds Insurance Company (The)	(1,600,000)	0	0	0	0	132,054,709		0	130,454,709	(282,513,897)
41564	75-1732040	Travelers Lloyds of Texas Insurance Company	(1,200,000)	0	0	0	0	0		0	(1,200,000)	(86,531,594)
00000	06-0566050	Travelers Marine, LLC	(100,000)	0	0	0	0	0		0	(100,000)	0
00000	06-0566050	Travelers Marketplace Holdings, LLC.	0	47,000,000	0	0	0	0		0	47,000,000	0
38130	36-3703200	Travelers Personal Insurance Company	(7,000,000)	0	0	0	0	0	*	0	(7,000,000)	(1,933,290,875)
36145	06-1286264	Travelers Personal Security Insurance Company	(6,400,000)	0	0	0	0	0	*	0	(6,400,000)	(96,419,200)
25674	36-2719165	Travelers Property Casualty Company of America	(27,000,000)	0	0	0	0	0	*	0	(27,000,000)	(14,232,198,630)
36161	06-1286274	Travelers Property Casualty Insurance Company	(8,600,000)	0	0	0	0	0	*	0	(8,600,000)	(807,478,372)
00000	06-0566050	Travelers Real Estate, LLC	(1,000,000)	0	0	0	0	0		0	(1,000,000)	0
00000	06-0566050	Travelers TLD, LLC	0	(100,000)	0	0	0	0		0	(100,000)	0
25887	52-0515280	United States Fidelity and Guaranty Company	(109,600,000)	0	0	0	0	0	*	0	(109,600,000)	1,649,488,848
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
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

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%			

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
St. Paul Fire and Marine Insurance Company	The Travelers Companies, Inc.	100.000	NO	N/A	The Travelers Companies, Inc.	100.000	NO
St. Paul Mercury Insurance Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
St. Paul Guardian Insurance Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
St. Paul Surplus Lines Insurance Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Travelers Casualty Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Constitution State Insurance Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Discover Property & Casualty Insurance Company	Northbrook Holdings, Inc.	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
St. Paul Protective Insurance Company	Northbrook Holdings, Inc.	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Discover Specialty Insurance Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
United States Fidelity and Guaranty Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Fidelity and Guaranty Insurance Underwriters, Inc.	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Fidelity and Guaranty Insurance Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Standard Fire Insurance Company	Travelers Insurance Group Holdings Inc.	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Automobile Insurance Company of Hartford, Connecticut	The Standard Fire Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Personal Security Insurance Company	The Standard Fire Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Property Casualty Insurance Company	The Standard Fire Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Personal Insurance Company	The Standard Fire Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Casualty and Surety Company	Travelers Insurance Group Holdings Inc.	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Farmington Casualty Company	Travelers Casualty and Surety Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Casualty and Surety Company of America	Travelers Casualty and Surety Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Casualty Insurance Company of America	Travelers Casualty and Surety Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Casualty Company of Connecticut	Travelers Casualty and Surety Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Commercial Insurance Company	Travelers Casualty and Surety Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Excess and Surplus Lines Company	Travelers Casualty and Surety Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Lloyds of Texas Insurance Company	Travelers Casualty and Surety Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Travelers Indemnity Company	Travelers Insurance Group Holdings Inc.	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Charter Oak Fire Insurance Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
First Floridian Auto and Home Insurance Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Gulf Underwriters Insurance Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Select Insurance Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
American Equity Insurance Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
American Equity Specialty Insurance Company	American Equity Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Northland Insurance Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Northfield Insurance Company	Northland Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Northland Casualty Company	Northland Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Phoenix Insurance Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Travelers Indemnity Company of America	The Phoenix Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Travelers Indemnity Company of Connecticut	The Phoenix Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Property Casualty Company of America	The Phoenix Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
TravCo Insurance Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Commercial Casualty Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Travelers Home and Marine Insurance Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Travelers Lloyds Insurance Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO

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 Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
	MAY FILING	
8.	Will this company be included in a combined annual statement which 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 Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

The following supplemental reports are required to be filed as part of your annual 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	
11.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
12.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
15.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
16.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
17.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	NO
18.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
19.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
20.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
21.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
22.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
23.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	YES
24.	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
25.	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
26.	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
27.	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	
28.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
29.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
30.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
31.	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
32.	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
33.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	YES
34.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	NO
35.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	NO
36.	Will the Mortgage Guaranty Insurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
37.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

11. The data for this supplement is not required to be filed.
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.
21. The data for this supplement is not required to be filed.
22. 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.
34. The Company had no Accident & Health insurance premiums in 2021.
35. The data for this supplement is not required to be filed.
36. The data for this supplement is not required to be filed.

Bar Codes:

11. SIS Stockholder Information Supplement [Document Identifier 420]



12. Financial Guaranty Insurance Exhibit [Document Identifier 240]



13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



14. Supplement A to Schedule T [Document Identifier 455]



15. Trusteed Surplus Statement [Document Identifier 490]



16. Premiums Attributed to Protected Cells Exhibit [Document Identifier 385]



17. Reinsurance Summary Supplemental Filing [Document Identifier 401]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

18. Medicare Part D Coverage Supplement [Document Identifier 365]



21. Exceptions to the Reinsurance Attestation Supplement [Document Identifier 400]



22. Bail Bond Supplement [Document Identifier 500]



24. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]



25. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]



26. Relief from the Requirements for Audit Committees [Document Identifier 226]



27. Reinsurance Counterparty Reporting Exception – Asbestos and Pollution Contracts [Document Identifier 555]



28. Credit Insurance Experience Exhibit [Document Identifier 230]



29. Long-Term Care Experience Reporting Forms [Document Identifier 306]



30. Accident and Health Policy Experience Exhibit [Document Identifier 210]



31. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]



32. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



34. Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 [Document Identifier 290]



35. Private Flood Insurance Supplement [Document Identifier 560]



36. Will the Mortgage Guaranty Insurance Exhibit [Document Identifier 565]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. Other assets - Reliance acquisition	13,088	0	13,088	339
2597. Summary of remaining write-ins for Line 25 from overflow page	13,088	0	13,088	339

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken		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 (Included in Column 2)
		2 Direct Premiums Written	3 Direct Premiums Earned						
58004. JAM Jamaica	XXX	280,929	119,299	0	0	0	0	0	0
58005. KOR Korea, Republic of	XXX	90,271	104,459	0	22,968	(1)	0	0	0
58006. HKG Hong Kong, Special Administrative Region of China	XXX	25,000	25,000	0	0	0	0	0	0
58007. BHS Bahamas	XXX	20,381	20,381	0	0	0	0	0	0
58008. BEL Belgium	XXX	19,066	19,066	0	0	0	0	0	0
58009. NLD Netherlands	XXX	3,040	3,040	0	0	0	65,856	0	0
58010. NZL New Zealand	XXX	186	177	0	0	0	0	0	0
58011. SGP Singapore	XXX	0	548	0	0	(410)	20	0	0
58012. DMA Dominica	XXX	0	344	0	0	0	0	0	0
58013. KNA Saint Kitts and Nevis	XXX	0	660	0	0	0	0	0	0
58014. PLW Palau	XXX	0	90	0	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	438,873	293,065	0	22,968	(411)	65,876	0	0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	151,218,218	3.332	151,218,218	7,433,086	158,651,304	3.499
	1.02 All other governments	10,000,000	0.220	10,000,000	0	10,000,000	0.221
	1.03 U.S. states, territories and possessions, etc. guaranteed	61,175,387	1.348	61,175,387	0	61,175,387	1.349
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,394,403,932	30.728	1,394,403,932	0	1,394,403,932	30.755
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	936,160,164	20.630	936,160,164	0	936,160,164	20.648
	1.06 Industrial and miscellaneous	1,874,111,171	41.299	1,874,111,171	0	1,874,111,171	41.335
	1.07 Hybrid securities	0	0.000	0	0	0	0.000
	1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	1.09 SVO identified funds	0	0.000	0	0	0	0.000
	1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
	1.11 Total long-term bonds	4,427,068,872	97.556	4,427,068,872	7,433,086	4,434,501,958	97.806
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	94,325,790	2.079	90,892,083	0	90,892,083	2.005
	3.05 Mutual funds	0	0.000	0	0	0	0.000
	3.06 Unit investment trusts	0	0.000	0	0	0	0.000
	3.07 Closed-end funds	0	0.000	0	0	0	0.000
	3.08 Total common stocks	94,325,790	2.079	90,892,083	0	90,892,083	2.005
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0	0	0	0.000
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	0	0.000	0	0	0	0.000
	4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
	4.05 Total valuation allowance	0	0.000	0	0	0	0.000
	4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	0	0.000	0	0	0	0.000
	5.02 Properties held for production of income	0	0.000	0	0	0	0.000
	5.03 Properties held for sale	0	0.000	0	0	0	0.000
	5.04 Total real estate	0	0.000	0	0	0	0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	(21,443,549)	(0.473)	(21,443,549)	0	(21,443,549)	(0.473)
	6.02 Cash equivalents (Schedule E, Part 2)	25,419,929	0.560	25,419,929	0	25,419,929	0.561
	6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
	6.04 Total cash, cash equivalents and short-term investments	3,976,380	0.088	3,976,380	0	3,976,380	0.088
7.	Contract loans	0	0.000	0	0	0	0.000
8.	Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9.	Other invested assets (Schedule BA)	5,159,133	0.114	4,609,133	0	4,609,133	0.102
10.	Receivables for securities	0	0.000	0	0	0	0.000
11.	Securities Lending (Schedule DL, Part 1)	7,433,086	0.164	7,433,086	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	4,537,963,262	100.000	4,533,979,554	7,433,086	4,533,979,554	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		4,970,512
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)	1,054,602	1,054,602
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		865,981
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		5,159,133
12.	Deduct total nonadmitted amounts		550,000
13.	Statement value at end of current period (Line 11 minus Line 12)		4,609,133

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,944,051,755
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,031,759,807
3.	Accrual of discount		2,171,664
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	832,218	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	(3,569,104)	
	4.4. Part 4, Column 11	7,649	(2,729,237)
5.	Total gain (loss) on disposals, Part 4, Column 19		(314,565)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		440,253,390
7.	Deduct amortization of premium		17,175,296
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		3,883,926
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		4,521,394,663
12.	Deduct total nonadmitted amounts		3,433,708
13.	Statement value at end of current period (Line 11 minus Line 12)		4,517,960,955

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	151,218,218	153,115,096	149,072,275	151,076,307
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	10,000,000	10,856,600	9,999,500	10,000,000
	4.	Totals	161,218,218	163,971,696	159,071,775	161,076,307
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	61,175,387	65,612,598	63,403,614	58,860,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	1,394,403,932	1,467,886,405	1,432,170,483	1,371,300,000
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	936,160,164	979,492,291	971,705,038	908,245,766
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	1,678,915,327	1,735,609,343	1,679,748,429	1,685,717,193
	9.	Canada	33,627,665	34,059,099	33,890,307	33,050,000
	10.	Other Countries	161,568,179	169,518,967	161,292,945	162,214,000
	11.	Totals	1,874,111,171	1,939,187,408	1,874,931,681	1,880,981,193
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	4,427,068,873	4,616,150,399	4,501,282,591	4,380,463,265
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	94,325,790	94,325,790	468,688,130	
	25.	Total Common Stocks	94,325,790	94,325,790	468,688,130	
	26.	Total Stocks	94,325,790	94,325,790	468,688,130	
	27.	Total Bonds and Stocks	4,521,394,663	4,710,476,189	4,969,970,721	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	5,115,985	25,799,582	116,522,599	3,767,938	12,113	XXX	151,218,218	3.4	115,681,004	2.8	151,218,218	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	5,115,985	25,799,582	116,522,599	3,767,938	12,113	XXX	151,218,218	3.4	115,681,004	2.8	151,218,218	0
2. All Other Governments												
2.1 NAIC 1	0	0	10,000,000	0	0	XXX	10,000,000	0.2	10,000,000	0.2	10,000,000	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	10,000,000	0	0	XXX	10,000,000	0.2	10,000,000	0.2	10,000,000	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	4,888,037	11,360,755	44,926,594	0	XXX	61,175,387	1.4	61,656,311	1.5	61,175,387	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	4,888,037	11,360,755	44,926,594	0	XXX	61,175,387	1.4	61,656,311	1.5	61,175,387	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	85,752,549	121,816,883	268,162,421	903,797,665	14,097,862	XXX	1,393,627,380	31.5	1,295,650,089	31.6	1,393,627,380	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	776,551	0	0	XXX	776,551	0.0	0	0.0	776,551	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	85,752,549	121,816,883	268,938,972	903,797,665	14,097,862	XXX	1,394,403,932	31.5	1,295,650,089	31.6	1,394,403,932	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	72,667,518	150,066,459	248,557,070	380,528,225	22,340,892	XXX	874,160,164	19.7	741,448,907	18.1	874,160,164	0
5.2 NAIC 2	0	0	0	0	62,000,000	XXX	62,000,000	1.4	17,016,082	0.4	62,000,000	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	26,749,979	0.7	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	72,667,518	150,066,459	248,557,070	380,528,225	84,340,892	XXX	936,160,164	21.1	785,214,968	19.2	936,160,164	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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	60,073,031	398,261,824	587,855,515	32,957,776	533,336	XXX	1,079,681,481	24.4	1,179,242,659	28.8	828,668,177	251,013,304
6.2 NAIC 2	43,131,199	272,017,533	401,299,481	62,529,594	0	XXX	778,977,807	17.6	626,244,220	15.3	651,429,733	127,548,074
6.3 NAIC 3	0	14,450,037	1,001,846	0	0	XXX	15,451,883	0.3	17,176,128	0.4	11,428,257	4,023,626
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	2,555,134	0.1	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	1,000,000	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	3,230	0.0	0	0
6.7 Totals	103,204,230	684,729,393	990,156,843	95,487,370	533,336	XXX	1,874,111,171	42.3	1,826,221,370	44.6	1,491,526,167	382,585,004
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 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) 223,609,083	700,832,786	1,242,458,360	1,365,978,198	36,984,204	0	3,569,862,631	80.6	XXX	XXX	3,318,849,327	251,013,304
11.2 NAIC 2	(d) 43,131,199	272,017,533	401,299,481	62,529,594	62,000,000	0	840,977,807	19.0	XXX	XXX	713,429,733	127,548,074
11.3 NAIC 3	(d) 0	14,450,037	1,001,846	0	0	0	15,451,883	0.3	XXX	XXX	11,428,257	4,023,626
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	776,551	0	0	0	(c) 776,551	0.0	XXX	XXX	776,551	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	266,740,282	987,300,355	1,645,536,239	1,428,507,792	98,984,204	0	(b) 4,427,068,872	100.0	XXX	XXX	4,044,483,868	382,585,004
11.8 Line 11.7 as a % of Col. 7	6.0	22.3	37.2	32.3	2.2	0.0	100.0	XXX	XXX	XXX	91.4	8.6
12. Total Bonds Prior Year												
12.1 NAIC 1	483,549,478	717,842,736	757,275,542	1,424,828,359	20,182,855	0	XXX	XXX	3,403,678,970	83.1	3,198,244,534	205,434,436
12.2 NAIC 2	64,372,986	284,799,485	284,147,225	9,940,606	0	0	XXX	XXX	643,260,302	15.7	505,641,870	137,618,433
12.3 NAIC 3	3,070,418	9,870,076	4,235,634	0	0	0	XXX	XXX	17,176,128	0.4	16,144,881	1,031,247
12.4 NAIC 4	999,351	547,663	1,008,120	0	0	0	XXX	XXX	2,555,134	0.1	2,555,134	0
12.5 NAIC 5	0	26,749,979	1,000,000	0	0	0	XXX	XXX	(c) 27,749,979	0.7	26,749,979	1,000,000
12.6 NAIC 6	0	2,534	0	0	696	0	XXX	XXX	(c) 3,230	0.0	0	3,230
12.7 Totals	551,992,233	1,039,812,472	1,047,666,521	1,434,768,965	20,183,550	0	XXX	XXX	(b) 4,094,423,742	100.0	3,749,336,397	345,087,345
12.8 Line 12.7 as a % of Col. 9	13.5	25.4	25.6	35.0	0.5	0.0	XXX	XXX	100.0	XXX	91.6	8.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	215,928,402	600,387,642	1,117,256,881	1,348,825,533	36,450,868	0	3,318,849,327	75.0	3,198,244,534	78.1	3,318,849,327	XXX
13.2 NAIC 2	28,782,752	222,988,034	337,129,352	62,529,594	62,000,000	0	713,429,733	16.1	505,641,870	12.3	713,429,733	XXX
13.3 NAIC 3	0	10,426,411	1,001,846	0	0	0	11,428,257	0.3	16,144,881	0.4	11,428,257	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	2,555,134	0.1	0	XXX
13.5 NAIC 5	0	0	776,551	0	0	0	776,551	0.0	26,749,979	0.7	776,551	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	244,711,154	833,802,088	1,456,164,632	1,411,355,127	98,450,868	0	4,044,483,868	91.4	3,749,336,397	91.6	4,044,483,868	XXX
13.8 Line 13.7 as a % of Col. 7	6.1	20.6	36.0	34.9	2.4	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	5.5	18.8	32.9	31.9	2.2	0.0	91.4	XXX	XXX	XXX	91.4	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	7,680,681	100,445,143	125,201,479	17,152,666	533,336	0	251,013,304	5.7	205,434,436	5.0	XXX	251,013,304
14.2 NAIC 2	14,348,447	49,029,498	64,170,128	0	0	0	127,548,074	2.9	137,618,433	3.4	XXX	127,548,074
14.3 NAIC 3	0	4,023,626	0	0	0	0	4,023,626	0.1	1,031,247	0.0	XXX	4,023,626
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	1,000,000	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	3,230	0.0	XXX	0
14.7 Totals	22,029,127	153,498,268	189,371,607	17,152,666	533,336	0	382,585,004	8.6	345,087,345	8.4	XXX	382,585,004
14.8 Line 14.7 as a % of Col. 7	5.8	40.1	49.5	4.5	0.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.5	3.5	4.3	0.4	0.0	0.0	8.6	XXX	XXX	XXX	XXX	8.6

(a) Includes $ 262,054,495 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 18,165,088 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 $ 776,551 current year, $ 27,749,979 prior year of bonds with 5GI designations and $ 0 current year, $ 3,230 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 $ 0 ; 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 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	25,787	14,243,136	107,894,967	0	0	XXX	122,163,890	2.8	78,921,994	1.9	122,163,890	0
1.02 Residential Mortgage-Backed Securities	2,351,777	4,963,715	1,681,284	431,074	12,113	XXX	9,439,964	0.2	12,317,674	0.3	9,439,964	0
1.03 Commercial Mortgage-Backed Securities	910,218	425,866	0	0	0	XXX	1,336,084	0.0	2,388,397	0.1	1,336,084	0
1.04 Other Loan-Backed and Structured Securities	1,828,203	6,166,865	6,946,348	3,336,865	0	XXX	18,278,281	0.4	22,052,938	0.5	18,278,281	0
1.05 Totals	5,115,985	25,799,582	116,522,599	3,767,938	12,113	XXX	151,218,218	3.4	115,681,004	2.8	151,218,218	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	10,000,000	0	0	XXX	10,000,000	0.2	10,000,000	0.2	10,000,000	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	10,000,000	0	0	XXX	10,000,000	0.2	10,000,000	0.2	10,000,000	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	4,888,037	11,360,755	44,926,594	0	XXX	61,175,387	1.4	61,656,311	1.5	61,175,387	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	4,888,037	11,360,755	44,926,594	0	XXX	61,175,387	1.4	61,656,311	1.5	61,175,387	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	85,752,549	121,816,883	268,938,972	903,797,665	14,097,862	XXX	1,394,403,932	31.5	1,295,650,089	31.6	1,394,403,932	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	85,752,549	121,816,883	268,938,972	903,797,665	14,097,862	XXX	1,394,403,932	31.5	1,295,650,089	31.6	1,394,403,932	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	62,853,196	128,610,309	238,691,126	377,400,309	84,267,513	XXX	891,822,453	20.1	717,007,499	17.5	891,822,453	0
5.02 Residential Mortgage-Backed Securities	9,814,322	21,456,150	9,865,944	3,127,917	73,380	XXX	44,337,712	1.0	68,207,469	1.7	44,337,712	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	72,667,518	150,066,459	248,557,070	380,528,225	84,340,892	XXX	936,160,164	21.1	785,214,968	19.2	936,160,164	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	100,740,507	684,150,851	966,895,606	95,485,506	533,336	XXX	1,847,805,806	41.7	1,794,845,189	43.8	1,470,372,352	377,433,454
6.02 Residential Mortgage-Backed Securities	152,208	578,542	414,257	1,864	0	XXX	1,146,871	0.0	1,415,253	0.0	1,146,871	0
6.03 Commercial Mortgage-Backed Securities	2,311,514	0	22,846,980	0	0	XXX	25,158,494	0.6	29,960,928	0.7	20,006,944	5,151,550
6.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.05 Totals	103,204,230	684,729,393	990,156,843	95,487,370	533,336	XXX	1,874,111,171	42.3	1,826,221,370	44.6	1,491,526,167	382,585,004
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 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	249,372,039	953,709,217	1,603,781,427	1,421,610,073	98,898,711	XXX	4,327,371,467	97.7	XXX	XXX	3,949,938,013	377,433,454
11.02 Residential Mortgage-Backed Securities	12,318,307	26,998,407	11,961,485	3,560,855	85,493	XXX	54,924,547	1.2	XXX	XXX	54,924,547	0
11.03 Commercial Mortgage-Backed Securities	3,221,732	425,866	22,846,980	0	0	XXX	26,494,578	0.6	XXX	XXX	21,343,028	5,151,550
11.04 Other Loan-Backed and Structured Securities	1,828,203	6,166,865	6,946,348	3,336,865	0	XXX	18,278,281	0.4	XXX	XXX	18,278,281	0
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	266,740,282	987,300,355	1,645,536,239	1,428,507,792	98,984,204	0	4,427,068,872	100.0	XXX	XXX	4,044,483,868	382,585,004
11.09 Line 11.08 as a % of Col. 7	6.0	22.3	37.2	32.3	2.2	0.0	100.0	XXX	XXX	XXX	91.4	8.6
12. Total Bonds Prior Year												
12.01 Issuer Obligations	517,757,671	981,752,852	1,010,426,567	1,427,989,728	20,154,264	XXX	XXX	XXX	3,958,081,082	96.7	3,612,993,737	345,087,345
12.02 Residential Mortgage-Backed Securities	19,693,068	47,206,773	12,695,020	2,316,249	29,286	XXX	XXX	XXX	81,940,396	2.0	81,940,396	0
12.03 Commercial Mortgage-Backed Securities	12,397,147	3,621,837	16,330,341	0	0	XXX	XXX	XXX	32,349,325	0.8	32,349,325	0
12.04 Other Loan-Backed and Structured Securities	2,144,347	7,231,011	8,214,593	4,462,988	0	XXX	XXX	XXX	22,052,938	0.5	22,052,938	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	551,992,233	1,039,812,472	1,047,666,521	1,434,768,965	20,183,550	0	XXX	XXX	4,094,423,742	100.0	3,749,336,397	345,087,345
12.09 Line 12.08 as a % of Col. 9	13.5	25.4	25.6	35.0	0.5	0.0	XXX	XXX	100.0	XXX	91.6	8.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	227,342,912	800,210,949	1,419,561,369	1,404,457,408	98,365,375	XXX	3,949,938,013	89.2	3,612,993,737	88.2	3,949,938,013	XXX
13.02 Residential Mortgage-Backed Securities	12,318,307	26,998,407	11,961,485	3,560,855	85,493	XXX	54,924,547	1.2	81,940,396	2.0	54,924,547	XXX
13.03 Commercial Mortgage-Backed Securities	3,221,732	425,866	17,695,430	0	0	XXX	21,343,028	0.5	32,349,325	0.8	21,343,028	XXX
13.04 Other Loan-Backed and Structured Securities	1,828,203	6,166,865	6,946,348	3,336,865	0	XXX	18,278,281	0.4	22,052,938	0.5	18,278,281	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	244,711,154	833,802,088	1,456,164,632	1,411,355,127	98,450,868	0	4,044,483,868	91.4	3,749,336,397	91.6	4,044,483,868	XXX
13.09 Line 13.08 as a % of Col. 7	6.1	20.6	36.0	34.9	2.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	5.5	18.8	32.9	31.9	2.2	0.0	91.4	XXX	XXX	XXX	91.4	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	22,029,127	153,498,268	184,220,057	17,152,666	533,336	XXX	377,433,454	8.5	345,087,345	8.4	XXX	377,433,454
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	0	0	5,151,550	0	0	XXX	5,151,550	0.1	0	0.0	XXX	5,151,550
14.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	22,029,127	153,498,268	189,371,607	17,152,666	533,336	0	382,585,004	8.6	345,087,345	8.4	XXX	382,585,004
14.09 Line 14.08 as a % of Col. 7	5.8	40.1	49.5	4.5	0.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.5	3.5	4.3	0.4	0.0	0.0	8.6	XXX	XXX	XXX	XXX	8.6

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	263,266,882	263,266,882	0	0	0
2. Cost of short-term investments acquired	0	0	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	263,266,882	263,266,882	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)	0	0	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)	0	0	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0
2. Cost of cash equivalents acquired	2,255,024,926	2,255,024,926	0	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	2,229,604,997	2,229,604,997	0	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	25,419,929	25,419,929	0	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	25,419,929	25,419,929	0	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 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 Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Other - Unaffiliated																			
	CyberAcuView LLC		Wilmington	DE	CyberAcuView		09/18/2020		550,000	550,000	550,000	0	0	0	0	0	0	0	12.500
2599999. Joint Venture Interests - Other - Unaffiliated									550,000	550,000	550,000	0	0	0	0	0	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Capital Partner Series T-GA		Columbia	MO	Affordable Equity Partners		11/15/2013		2,375,992	617,456	617,456	0	(221,336)	0	0	0	33,497	0	12.500
	Capital Partners Series T-GAIII, LLC		Columbia	MO	Affordable Equity Partners		12/14/2017		2,576,789	1,848,597	1,848,597	0	(236,397)	0	0	0	(79,500)	0	12.000
	Capital Partners Series T-GA IV, LLC		Columbia	MO	Affordable Equity Partners		11/15/2019		2,151,360	2,008,868	2,008,868	0	(127,210)	0	0	0	10,161	55,765	10.000
	Georgia Tax Credit Fund 2010, LP		Columbia	MO	Affordable Equity Partners		09/16/2010		1,502,700	0	0	0	(195,726)	0	0	0	(172,776)	0	3.700
	Georgia Tax Credit Fund IX-T, L.P.		Columbia	MO	Affordable Equity Partners		11/18/2011		728,970	134,213	134,213	0	(80,315)	0	0	0	73,052	0	14.999
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									9,335,811	4,609,133	4,609,133	0	(860,982)	0	0	0	(135,567)	55,765	XXX
Any Other Class of Assets - Unaffiliated																			
	NC Solar Fund VIII LP		Charlotte	NC	Double Time Capital		12/07/2016		0	0	0	0	(4,999)	0	0	0	(5,001)	0	1.650
4699999. Any Other Class of Assets - Unaffiliated									0	0	0	0	(4,999)	0	0	0	(5,001)	0	XXX
4899999. Total - Unaffiliated									9,885,811	5,159,133	5,159,133	0	(865,981)	0	0	0	(140,568)	55,765	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									9,885,811	5,159,133	5,159,133	0	(865,981)	0	0	0	(140,568)	55,765	XXX

1.

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

1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0		
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0						
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0						
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0						
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0						
1F	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 Interests - Other - Unaffiliated										
	CyberAcuView LLC	Wilmington	DE	CyberAcuView	09/18/2020		0	300,000	0	12.500
2599999. Joint Venture Interests - Other - Unaffiliated							0	300,000	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	Capital Partners Series T-GA IV, LLC	Columbia	MO	Affordable Equity Partners	11/15/2019		0	749,603	0	10.000
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	749,603	0	XXX
Any Other Class of Assets - Unaffiliated										
	NC Solar Fund VIII LP	Charlotte	NC	Double Time Capital	12/07/2016		0	4,999	0	1.650
4699999. Any Other Class of Assets - Unaffiliated							0	4,999	0	XXX
4899999. Total - Unaffiliated							0	1,054,602	0	XXX
4999999. Total - Affiliated							0	0	0	XXX
5099999 - Totals							0	1,054,602	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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
5099999 - Totals																			

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
91282C-BL-4	U S TREASURY BONDS				1.A	33,466,156	97.0740	33,975,900	35,000,000	33,561,755	0	95,599	0	0	1.125	1.610	FA	147,656	196,875	05/03/2021	02/15/2031
912828-VM-9	U S TREASURY INFL IX NOTES				1.A	12,200,821	124.9450	14,993,421	12,000,000	14,243,136	831,840	9,849	0	0	0.375	0.456	JJ	24,555	51,082	09/24/2014	07/15/2023
91282C-BJ-9	U S TREASURY NOTES				1.A	20,892,051	96.3200	20,660,640	21,450,000	20,957,107	0	65,056	0	0	0.750	1.142	JJ	66,886	80,438	03/03/2021	01/31/2028
91282C-BJ-9	U S TREASURY NOTES	SD			1.A	3,457,659	96.3200	3,419,360	3,550,000	3,468,426	0	10,767	0	0	0.750	1.142	JJ	11,070	13,313	03/03/2021	01/31/2028
91282C-BP-5	U S TREASURY NOTES				1.A	24,907,327	98.5700	24,642,500	25,000,000	24,918,408	0	11,081	0	0	1.125	1.180	FA	94,786	140,625	03/04/2021	02/29/2028
91282C-BZ-3	U S TREASURY NOTES				1.A	24,988,381	99.1130	24,778,250	25,000,000	24,989,272	0	891	0	0	1.250	1.256	AO	52,659	156,250	05/27/2021	04/30/2028
876780-AA-5	TAYARRA LTD		D	1	1.A	25,787	100.3330	25,873	25,787	25,787	0	0	0	0	3.628	3.644	FMAN	120	936	02/24/2010	02/15/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						119,938,180	XXX	122,495,944	122,025,787	122,163,890	831,840	193,243	0	0	XXX	XXX	XXX	397,731	639,517	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36202D-QY-0	GNMA II PASS THRU CERT POOL #3171			4	1.A	9,982	111.0980	11,609	10,449	10,017	0	(15)	0	0	5.500	6.271	MON	48	575	05/23/2002	12/20/2031
36202D-6D-8	GNMA II PASS THRU CERT POOL #3568			4	1.A	110,438	111.4750	128,220	115,021	111,684	0	(275)	0	0	5.000	5.764	MON	479	5,751	06/16/2004	06/20/2034
36202E-UR-8	GNMA II PASS THRU CERT POOL #4192			4	1.A	253,573	110.2450	306,150	277,698	257,591	0	(1,867)	0	0	4.500	5.753	MON	1,041	12,496	07/17/2008	07/20/2038
36202E-XT-1	GNMA II PASS THRU CERT POOL #4290			4	1.A	139,881	115.4370	162,083	140,408	139,829	0	(16)	0	0	5.500	5.578	MON	644	7,722	10/20/2008	11/20/2038
38382D-MM-8	GNR 2020-21 CD CMO			4	1.A	8,940,539	102.6220	9,087,655	8,855,444	8,920,843	0	1,955	0	0	2.250	2.020	MON	16,604	199,247	02/21/2020	02/20/2050
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						9,454,413	XXX	9,695,718	9,399,020	9,439,964	0	(218)	0	0	XXX	XXX	XXX	18,816	225,792	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38380M-7A-3	GNR 2019-55 AE (PROJECT LOAN)			4	1.A	1,345,691	102.0880	1,359,349	1,331,544	1,336,084	0	(1,945)	0	0	3.000	2.805	MON	3,329	39,946	06/07/2019	12/16/2059
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						1,345,691	XXX	1,359,349	1,331,544	1,336,084	0	(1,945)	0	0	XXX	XXX	XXX	3,329	39,946	XXX	XXX
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
83162C-VV-2	SBAP 2013-20J 1			4	1.A	2,798,623	105.7600	2,949,684	2,789,036	2,781,238	0	(1,252)	0	0	3.370	3.318	AO	23,498	99,974	12/20/2013	10/01/2033
83162C-VY-6	SBAP 2013-20L 1			4	1.A	2,506,097	105.9290	2,649,716	2,501,407	2,489,610	0	(463)	0	0	3.380	3.352	JD	7,046	88,139	12/20/2013	12/01/2033
83162C-ZW-6	SBAP 2018-20J 1			4	1.A	6,054,207	108.9750	6,597,596	6,054,207	6,037,380	0	(11,301)	0	0	3.770	3.770	AO	57,061	245,191	10/11/2018	10/01/2038
83162C-ZW-6	SBAP 2018-20J 1			4	1.A	390,350	108.9750	425,651	390,594	389,295	0	(733)	0	0	3.770	3.779	AO	3,681	15,819	10/31/2018	10/01/2038
83162C-B8-5	SBAP 2019-20E 1			4	1.A	2,850,451	104.8650	2,989,134	2,850,451	2,847,156	0	(2,188)	0	0	2.880	2.880	MN	13,682	85,133	05/09/2019	05/01/2039
831641-FL-4	SBIC 2018-10B 1			4	1.A	3,734,261	105.8390	3,952,305	3,734,261	3,733,600	0	(89)	0	0	3.548	3.533	MM	43,922	132,492	09/13/2018	09/10/2028
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						18,333,990	XXX	19,564,086	18,319,956	18,278,281	0	(16,025)	0	0	XXX	XXX	XXX	148,890	666,747	XXX	XXX
0599999. Total - U.S. Government Bonds						149,072,275	XXX	153,115,096	151,076,307	151,218,218	831,840	175,054	0	0	XXX	XXX	XXX	568,765	1,572,003	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
500769-HS-6	KFW		D		1.A FE	9,999,500	108.5660	10,856,600	10,000,000	10,000,000	0	0	0	0	2.875	2.875	AO	69,479	287,500	01/24/2018	04/03/2028
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						9,999,500	XXX	10,856,600	10,000,000	10,000,000	0	0	0	0	XXX	XXX	XXX	69,479	287,500	XXX	XXX
1099999. Total - All Other Government Bonds						9,999,500	XXX	10,856,600	10,000,000	10,000,000	0	0	0	0	XXX	XXX	XXX	69,479	287,500	XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
341150-7F-1	FLORIDA DEPT TRANSN GO S2019			2	1.A FE	7,431,286	110.0940	8,064,386	7,325,000	7,408,618	0	(9,876)	0	0	3.000	2.830	JJ	109,875	219,750	07/23/2019	07/01/2040
60412A-MJ-9	MINNESOTA GENERAL OBLIGATION S2017B			2	1.A FE	4,593,188	108.7030	5,081,865	4,675,000	4,606,100	0	3,298	0	0	3.125	3.245	AO	36,523	146,094	09/27/2017	10/01/2037
68608U-3X-2	OREGON GENERAL OBLIGATION REF S2015B			2	1.B FE	4,626,728	114.7290	4,365,438	3,805,000	4,112,731	0	(80,901)	0	0	5.000	2.620	FA	79,271	190,250	02/03/2015	08/01/2038
68609B-NH-6	OREGON GENERAL OBLIGATION S2015D			2	1.B FE	1,164,860	116.1130	1,161,130	1,000,000	1,064,293	0	(16,724)	0	0	5.000	3.090	FA	20,833	50,000	06/03/2015	08/01/2032
68609B-QH-3	OREGON GENERAL OBLIGATION S2016A			2	1.B FE	1,232,858	109.3690	1,306,960	1,195,000	1,213,209	0	(3,644)	0	0	3.500	3.140	FA	17,427	41,825	02/23/2016	08/01/2035
68609B-RE-9	OREGON GENERAL OBLIGATION S2016C			2	1.B FE	1,812,735	118.4840	1,777,260	1,500,000	1,649,121	0	(30,194)	0	0	5.000	2.680	FA	31,250	75,000	03/15/2016	08/01/2035
83710D-2B-3	SOUTH CAROLINA GENERAL OBLIGATION S2010A			2	1.A FE	2,783,846	100.0700	4,087,860	4,085,000	3,823,744	0	108,826	0	0	1.000	4.000	AO	10,213	40,850	03/24/2010	04/01/2024
83710R-RU-3	SOUTH CAROLINA GENERAL OBLIGATION S2016F			2	1.A FE	3,489,671	105.2880	3,648,229	3,465,000	3,477,111	0	(2,552)	0	0	2.875	2.790	JD	8,302	99,619	09/22/2016	06/01/2035
880541-WZ-6	TENNESSEE GENERAL OBLIGATION S2016A			2	1.A FE	3,831,960	119.1660	3,574,980	3,000,000	3,403,501	0	(83,448)	0	0	5.000	1.920	FA	62,500	150,000	07/26/2016	08/01/2033
917542-VL-3	UTAH GENERAL OBLIGATION S2018			2	1.A FE	7,742,834	110.7260	8,647,701	7,810,000	7,758,111	0	4,098	0	0	3.125	3.200	JJ	122,031	244,063	02/07/2018	07/01/2032
93974D-XX-1	WASHINGTON GO MOTOR VEHICLE FUEL REFS16B			2	1.B FE	12,697,400	119.1780	11,917,800	10,000,000	11,298,092	0	(267,712)	0	0	5.000	2.020	FA	208,333	500,000	06/28/2016	08/01/2033
97705M-QQ-1	WISCONSIN GENERAL OBLIG TXBL REF S2020-2			1	1.B FE	6,000,000	104.1290	6,247,740	6,000,000	6,000,000	0	0	0	0	2.297	2.297	MN	22,970	137,820	01/23/2020	05/01/2030
97705L-8P-5	WISCONSIN GENERAL OBLIGATION REF S2015			2	1.B FE	5,996,250	114.6250	5,731,250	5,000,000	5,360,755	0	(102,095)	0	0	5.000	2.720	MN	41,667	250,000	03/16/2015	05/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						63,403,614	XXX	65,612,598	58,860,000	61,175,387	0	(480,924)	0	0	XXX	XXX	XXX	771,195	2,145,270	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						63,403,614	XXX	65,612,598	58,860,000	61,175,387	0	(480,924)	0	0	XXX	XXX	XXX	771,195	2,145,270	XXX	XXX
Bonds - U.S. Political Subdivisions - Issuer Obligations																					
011338-WA-4	ALAMO HEIGHTS ISD GO S2018A			2	1.A FE	5,605,000	110.5870	6,198,401	5,605,000	5,605,000	0	0	0	0	3.500	3.500	FA	81,740	196,175	05/11/2018	02/01/2037
015302-3D-2	ALEXANDRIA GENERAL OBLIGATION S2016A			2	1.A FE	4,111,774	106.5370	4,256,153	3,995,000	4,052,007	0	(11,711)	0	0	2.875	2.540	JJ	52,961	114,856	07/26/2016	07/15/2033
021087-TY-7	ALPINE SCH DIST GO S2013			2	1.A FE	6,255,585	104.5510	6,403,749	6,125,000	6,144,046	0	(15,385)	0	0	4.000	3.730	MS	72,139	245,000	09/19/2013	03/15/2028
021087-TZ-4	ALPINE SCH DIST GO S2013			2	1.A FE	6,455,093	104.5510	6,670,354	6,380,000	6,390,874	0	(8,883)	0	0	4.000	3.850	MS	75,142	255,200	09/19/2013	03/15/2029
023051-TS-4	AMARILLO ISD GEN OBLIG REF S2014A (PSF)			2	1.A FE	1,670,414	104.3770	1,706,564	1,635,000	1,643,794	0	(4,032)	0	0	3.500	3.230	FA	23,844	57,225	08/13/2014	02/01/2031
023051-TT-2	AMARILLO ISD GEN OBLIG REF S2014A (PSF)			2	1.A FE	1,727,166	104.2890	1,772,913	1,700,000	1,706,757	0	(3,099)	0	0	3.500	3.300	FA	24,792	59,500	08/13/2014	02/01/2032
023051-TU-9	AMARILLO ISD GEN OBLIG REF S2014A (PSF)			2	1.A FE	1,775,972	104.2340	1,829,307	1,755,000	1,760,220	0	(2,396)	0	0	3.500	3.350	FA	25,594	61,425	08/13/2014	02/01/2033
023051-TV-7	AMARILLO ISD GEN OBLIG REF S2014A (PSF)			2	1.A FE	1,839,491	104.1880	1,901,431	1,825,000	1,828,603	0	(1,659)	0	0	3.500	3.400	FA	26,615	63,875	08/13/2014	02/01/2034
023051-TW-5	AMARILLO ISD GEN OBLIG REF S2014A (PSF)			2	1.A FE	1,887,407	104.1300	1,957,644	1,880,000	1,881,835	0	(853)	0	0	3.500	3.450	FA	27,417	65,800	08/13/2014	02/01/2035
033753-QG-2	ANDERSON CO SCH DIST #5 GO REF S2016			2	1.C FE	6,345,785	109.9740	6,719,411	6,110,000	6,216,640	0	(23,694)	0	0	3.500	3.050	MS	71,283	213,850	02/03/2016	03/01/2035
037591-QW-7	APEX GENERAL OBLIGATION S2018			2	1.A FE	1,896,904	109.4280	2,084,603	1,905,000	1,898,093	0	338	0	0	3.250	3.280	JD	5,159	61,913	04/17/2018	06/01/2037
041431-PT-8	ARLINGTON CO GENERAL OBLIGATION REF S15			2	1.A FE	4,090,244	108.7740	4,307,450	3,960,000	4,001,320	0	(14,880)	0	0	3.750	3.330	FA	56,100	148,500	06/02/2015	08/15/2032
041431-NS-2	ARLINGTON CO GENERAL OBLIGATION S2014A			2	1.A FE	2,350,355	100.4120	2,304,455	2,295,000	2,295,871	0	(8,084)	0	0	3.750	3.390	FA	32,513	86,063	05/28/2014	02/15/2033
041826-2Z-0	ARLINGTON ISD GENERAL OBLIG S2017 (PSF)			2	1.A FE	2,098,315	111.8040	2,157,817	1,930,000	2,015,698	0	(19,337)	0	0	4.000	2.850	FA	29,164	77,200	06/09/2017	02/15/2034
052397-AR-7	AUSTIN GENERAL OBLIG LTD REF S2015			2	1.B FE	8,729,344	111.7430	9,297,018	8,320,000	8,487,539	0	(42,280)	0	0	4.000	3.410	MS	110,933	332,800	09/09/2015	09/01/2031
05914F-XU-9	BALTIMORE CO GENERAL OBLIGATION REF S15			2	1.A FE	9,782,267	109.2660	10,342,027	9,465,000	9,589,081	0	(32,294)	0	0	3.500	3.110	FA	138,031	331,275	06/16/2015	08/01/2029
069383-4X-2	BARTLETT GENERAL OBLIGATION REF S2017			2	1.B FE	2,983,430	117.0380	3,136,618	2,680,000	2,863,306	0	(29,577)	0	0	4.000	2.690	MS	35,733	107,200	09/19/2017	09/01/2033
074347-H8-1	BEAUFORT CO GENERAL OBLIGATION S2017A			2	1.B FE	4,941,903	108.6480	5,410,670	4,980,000	4,949,015	0	1,715	0	0	3.125	3.180	FA	64,844	155,625	07/20/2017	02/01/2036
074347-N2-7	BEAUFORT CO GENERAL OBLIGATION S2019A			2	1.B FE	15,588	112.0040	16,801	15,000	15,417	0	(62)	0	0	3.000	2.510	MS	150	450	02/21/2019	03/01/2029
074347-N3-5	BEAUFORT CO GENERAL OBLIGATION S2019A			2	1.B FE	123,144	111.3430	133,612	120,000	122,235	0	(330)	0	0	3.000	2.670	MS	1,200	3,600	02/21/2019	03/01/2030
074347-N4-3	BEAUFORT CO GENERAL OBLIGATION S2019A			2	1.B FE	595,146	107.7720	646,632	600,000	596,135	0	363	0	0	2.750	2.830	MS	5,500	16,500	02/21/2019	03/01/2031
082887-PY-0	BENTON CO SD #17 KENNEWICK GO S2019			2	1.A FE	3,540,272	108.0820	3,815,295	3,530,000	3,538,161	0	(981)	0	0	2.875	2.840	JD	8,457	101,488	09/12/2019	12/01/2038
090874-NG-9	BIRDVILLE ISD GO S2019 (PSF)			2	1.A FE	3,189,469	115.9750	3,514,043	3,030,000	3,143,211	0	(16,432)	0	0	4.000	3.320	FA	45,787	121,200	01/16/2019	02/15/2037
091212-FM-7	BIRMINGHAM PUBLIC SCHOOLS GO REF S2020			2	1.C FE	2,044,466	118.8420	2,026,256	1,705,000	1,995,470	0	(32,050)	0	0	4.000	1.790	MN	11,367	68,200	05/28/2020	05/01/2036
091212-FN-5	BIRMINGHAM PUBLIC SCHOOLS GO REF S2020			2	1.C FE	4,802,268	118.5030	4,769,746	4,025,000	4,690,383	0	(73,209)	0	0	4.000	1.850	MN	26,833	161,000	05/28/2020	05/01/2037
091212-FP-0	BIRMINGHAM PUBLIC SCHOOLS GO REF S2020			2	1.C FE	4,899,257	118.3890	4,877,627	4,120,000	4,787,272	0	(73,279)	0	0	4.000	1.890	MN	27,467	164,800	05/28/2020	05/01/2038
091212-EQ-9	BIRMINGHAM PUBLIC SCHOOLS GO S2017			2	1.C FE	363,978	123.4840	370,452	300,000	339,942	0	(6,280)	0	0	5.000	2.530	MN	2,500	15,000	12/20/2017	11/01/2030
093887-NC-7	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,127,341	102.8920	2,140,154	2,080,000	2,121,763	0	(4,621)	0	0	2.000	1.740	MN	6,933	43,449	10/02/2020	05/01/2033
093887-ND-5	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,471,866	102.3110	2,496,388	2,440,000	2,468,120	0	(3,096)	0	0	2.000	1.850	MN	8,133	50,969	10/02/2020	05/01/2034
093887-NE-3	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,043,812	102.1200	2,078,142	2,035,000	2,042,769	0	(853)	0	0	2.000	1.950	MN	6,783	42,509	10/02/2020	05/01/2035
093887-NF-0	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,649,387	100.3370	2,668,964	2,660,000	2,650,089	0	588	0	0	2.000	2.030	MN	8,867	55,564	10/02/2020	05/01/2036
093887-NG-8	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,272,578	100.1100	2,297,525	2,295,000	2,273,960	0	1,154	0	0	2.000	2.070	MN	7,650	47,940	10/02/2020	05/01/2037
093887-NH-6	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,750,084	99.8770	2,791,562	2,795,000	2,752,676	0	2,148	0	0	2.000	2.110	MN	9,317	58,384	10/02/2020	05/01/2038
093887-NJ-2	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	1,753,984	99.4920	1,785,881	1,795,000	1,756,190	0	1,829	0	0	2.000	2.150	MN	5,983	37,496	10/02/2020	05/01/2039
093887-NK-9	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,860,233	100.5180	2,904,970	2,890,000	2,861,723	0	1,240	0	0	2.125	2.190	MN	10,235	64,142	10/02/2020	05/01/2040
093887-NL-7	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,889,314	100.2910	2,948,555	2,940,000	2,891,694	0	1,978	0	0	2.125	2.230	MN	10,413	65,252	10/02/2020	05/01/2041
093887-NM-5	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	1,758,708	100.0450	1,800,810	1,800,000	1,760,538	0	1,513	0	0	2.125	2.260	MN	6,375	39,950	10/02/2020	05/01/2042
101547-YE-1	BOULDER VALLEY SD #RE-2 GO REF S2019B			2	1.B FE	11,115,312	109.5070	12,352,390	11,280,000	11,138,976	0	8,573	0	0	3.250	3.370	JD	30,550	366,600	01/24/2019	12/01/2034
103637-JC-9	BOZEMAN GENERAL OBLIGATION S2019			2	1.B FE	986,370	103.0520	1,030,520	1,000,000	987,828	0	638	0	0	2.375	2.470	JJ	11,875	23,750	08/29/2019	07/01/2037
117583-B8-6	BRYAN ISD GENERAL OBLIG S2016 (PSF)			2	1.A FE	1,744,959	107.6400	1,819,116	1,690,000	1,715,422	0	(5,739)	0	0	3.250	2.860	FA	20,749	54,925	06/07/2016	02/15/2034
118565-XJ-4	BUCKS CO GENERAL OBLIGATION REF S2016			2	1.A FE	1,201,494	113.7030	1,193,882	1,050,000	1,119,170	0	(14,982)	0	0	4.000	2.390	MN	7,000	42,000	02/02/2016	05/01/2030
131537-E5-7	CALVERT CO GENERAL OBLIGATION REF S2016			2	1.A FE	2,625,811	106.0750	2,683,698	2,530,000	2,576,233	0	(9,638)	0	0	2.750	2.320	JJ	34,788	69,575	07/19/2016	07/01/2031
132285-3K-1	CAMBRIDGE GEN OBLIG LTD S2016			2	1.A FE	567,199	108.1870	595,029	550,000	557,676	0	(1,743)	0	0	3.000	2.640	FA	6,233	16,500	03/01/2016	02/15/2031
134159-ZG-0	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	340,000	99.9790	339,929	340,000	340,000	0	0	0	0	0.323	0.323	FA	458	894	09/24/2020	08/01/2022
134159-ZH-8	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	250,000	99.3960	248,490	250,000	250,000	0	0	0	0	0.359	0.359	FA	374	730	09/24/2020	08/01/2023
134159-ZJ-4	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	250,000	98.6780	246,695	250,000	250,000	0	0	0	0	0.541	0.541	FA	564	1,101	09/24/2020	08/01/2024
134159-ZK-1	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	775,000	97.9630	759,213	775,000	775,000	0	0	0	0	0.701	0.701	FA	2,264	4,422	09/24/2020	08/01/2025
134159-ZL-9	CAMPBELL UHSD GO TAXABLE REF S2020			2	1.A FE	1,250,000	97.5080	1,218,850	1,250,000	1,250,000	0	0	0	0	0.893	0.893	FA	4,651	9,085	09/24/2020	08/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
134159-ZM-7	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	2,120,000	.96.9790	2,055,955	2,120,000	2,120,000	0	0	0	0	1.043	1.043	FA	9,213	17,996	09/24/2020	08/01/2027
134159-ZN-5	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	1,875,000	.97.2740	1,823,888	1,875,000	1,875,000	0	0	0	0	1.259	1.259	FA	9,836	19,213	09/24/2020	08/01/2028
134159-ZP-0	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	2,600,000	.96.9530	2,520,778	2,600,000	2,600,000	0	0	0	0	1.379	1.379	FA	14,939	29,181	09/24/2020	08/01/2029
134159-ZQ-8	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	1,300,000	.96.7910	1,258,283	1,300,000	1,300,000	0	0	0	0	1.479	1.479	FA	8,011	15,649	09/24/2020	08/01/2030
134159-ZR-6	CAMPBELL UHSD GO TAXABLE REF S2020			2	1.A FE	825,000	.96.6880	797,676	825,000	825,000	0	0	0	0	1.609	1.609	FA	5,531	10,804	09/24/2020	08/01/2031
134159-ZS-4	CAMPBELL UHSD GO TAXABLE REF S2020			2	1.A FE	800,000	.96.3000	770,400	800,000	800,000	0	0	0	0	1.709	1.709	FA	5,697	11,127	09/24/2020	08/01/2032
134159-ZT-2	CAMPBELL UHSD GO TAXABLE REF S2020			2	1.A FE	630,000	.95.6020	602,293	630,000	630,000	0	0	0	0	1.779	1.779	FA	4,670	9,122	09/24/2020	08/01/2033
134159-ZU-9	CAMPBELL UHSD GO TAXABLE REF S2020			2	1.A FE	660,000	.95.5270	630,478	660,000	660,000	0	0	0	0	1.899	1.899	FA	5,222	10,201	09/24/2020	08/01/2034
139015-RG-8	CANYON ISD GENERAL OBLIGATION S2020			2	1.A FE	2,486,194	.113.0060	2,582,187	2,285,000	2,455,487	0	(19,152)	0	0	3.000	2.000	FA	25,897	84,735	04/23/2020	02/15/2031
139078-BM-0	CANYONS SCHOOL DIST GO S2012			2	1.A FE	6,776,965	.101.6100	6,604,650	6,500,000	6,535,470	0	(76,629)	0	0	4.000	2.782	JD	11,556	260,000	08/21/2012	06/15/2028
139078-BP-3	CANYONS SCHOOL DIST GO S2012			2	1.A FE	7,203,953	.101.6010	7,061,270	6,950,000	6,982,608	0	(70,438)	0	0	4.000	2.951	JD	12,356	278,000	08/21/2012	06/15/2030
139078-CK-3	CANYONS SCHOOL DISTRICT GO S2013			2	1.A FE	5,417,731	.104.9400	5,640,525	5,375,000	5,382,451	0	(4,936)	0	0	4.000	3.900	JD	9,556	215,000	09/24/2013	06/15/2031
139078-CL-1	CANYONS SCHOOL DISTRICT GO S2013			2	1.A FE	5,633,663	.104.8650	5,898,656	5,625,000	5,626,486	0	(1,031)	0	0	4.000	3.980	JD	10,000	225,000	09/24/2013	06/15/2032
142665-EL-8	CARLSBAD USD GO REF S2016			2	1.C FE	1,954,986	.108.1280	2,054,432	1,900,000	1,926,033	0	(5,275)	0	0	3.000	2.680	FA	23,750	57,000	01/21/2016	08/01/2030
145232-FE-9	CARROLL ISD GENERAL OBLIGATION S2018			2	1.A FE	2,152,138	.108.7270	2,478,976	2,280,000	2,171,754	0	6,299	0	0	3.250	3.710	FA	27,993	74,100	09/20/2018	02/15/2035
147051-TR-7	CARY GENERAL OBLIGATION REF S2010A			2	1.A FE	1,185,067	.100.2900	1,118,234	1,115,000	1,115,000	0	0	0	0	4.000	3.240	MS	14,867	44,600	05/11/2010	03/01/2022
147051-UU-8	CARY GENERAL OBLIGATION S2014			2	1.A FE	3,630,468	.107.9350	3,804,709	3,525,000	3,551,069	0	(11,423)	0	0	4.000	3.640	MS	47,000	141,000	02/18/2014	03/01/2033
147051-UV-6	CARY GENERAL OBLIGATION S2014			2	1.A FE	3,697,649	.107.9350	3,891,057	3,605,000	3,627,921	0	(10,045)	0	0	4.000	3.690	MS	48,067	144,200	02/18/2014	03/01/2034
147051-VW-3	CARY GENERAL OBLIGATION S2017A			2	1.A FE	1,558,814	.109.6360	1,710,322	1,560,000	1,559,026	0	47	0	0	3.125	3.130	JD	4,063	48,750	09/26/2017	06/01/2037
147051-WX-0	CARY GENERAL OBLIGATION S2019A			2	1.A FE	837,936	.106.4500	899,503	845,000	839,069	0	480	0	0	2.375	2.450	MS	6,690	20,069	07/16/2019	09/01/2032
147051-XB-7	CARY GENERAL OBLIGATION S2019A			2	1.A FE	841,561	.106.7230	901,809	845,000	841,946	0	166	0	0	2.750	2.780	MS	7,746	23,238	07/16/2019	09/01/2036
14984P-AF-2	CECIL CO GENERAL OBLIGATION REF S2015			2	1.A	467,415	.109.3630	486,665	445,000	453,915	0	(2,144)	0	0	3.000	2.460	JD	1,113	13,350	03/17/2015	12/01/2026
14984P-AN-5	CECIL CO GENERAL OBLIGATION REF S2015			2	1.B FE	3,886,369	.108.7040	4,022,048	3,700,000	3,774,123	0	(17,826)	0	0	3.000	2.460	JD	9,250	111,000	03/17/2015	12/01/2026
149843-Q2-3	CECIL CO GENERAL OBLIGATION S2014			2	1.C FE	3,042,186	.107.2810	3,148,697	2,935,000	2,963,123	0	(11,489)	0	0	3.500	3.070	MN	17,121	102,725	05/15/2014	05/01/2030
150528-YF-8	CEDAR RAPIDS GENERAL OBLIGATION REF S18A			2	1.B FE	1,205,717	.107.7230	1,308,834	1,215,000	1,207,026	0	386	0	0	3.375	3.430	JD	3,417	41,006	05/09/2018	06/01/2037
150528-ZY-6	CEDAR RAPIDS GENERAL OBLIGATION S19A			2	1.B FE	1,100,831	.107.3030	1,191,063	1,110,000	1,101,846	0	408	0	0	3.000	3.060	JD	2,775	33,300	05/15/2019	06/01/2037
157432-KW-4	CHAFFEY CCD GENERAL OBLIGATION S2019A			2	1.C FE	5,301,800	.103.1600	5,534,534	5,365,000	5,309,627	0	3,473	0	0	2.250	2.340	JD	10,059	120,713	09/05/2019	06/01/2035
157432-LA-1	CHAFFEY CCD GENERAL OBLIGATION S2019A			2	1.C FE	5,181,512	.107.9560	5,343,822	4,950,000	5,125,592	0	(25,033)	0	0	3.000	2.400	JD	12,375	148,500	09/05/2019	06/01/2039
159902-EN-1	CHARLESTON CO PARK & REC DIST GO S2017			2	1.B FE	1,877,490	.97.8330	2,250,159	2,300,000	1,985,219	0	26,234	0	0	1.500	3.090	FA	14,375	34,500	08/23/2017	02/01/2032
161035-HC-7	CHARLOTTE GENERAL OBLIGATION REF S2016			2	1.A FE	4,174,981	.114.3450	4,225,048	3,695,000	3,932,755	0	(49,348)	0	0	4.000	2.480	JJ	73,900	147,800	10/06/2016	07/01/2032
161069-R3-5	CHARLOTTESVILLE GEN OBLIG REF S2016			2	1.A FE	383,231	.107.9390	399,374	370,000	376,457	0	(1,287)	0	0	3.000	2.600	MS	3,700	11,100	05/23/2016	09/01/2034
161069-T6-6	CHARLOTTESVILLE GEN OBLIG S2017			2	1.A FE	681,301	.109.1070	747,383	685,000	682,078	0	181	0	0	3.000	3.040	JD	913	20,550	06/15/2017	12/15/2034
161681-UE-9	CHASKA ISD#112 GO S2016A			2	1.C FE	4,938,948	.108.6150	5,132,059	4,725,000	4,820,548	0	(21,717)	0	0	3.500	2.970	FA	68,906	165,375	01/21/2016	02/01/2035
16532L-HQ-2	CHESAPEAKE GENERAL OBLIGATION REF S2012B			2	1.A FE	3,264,259	.101.9860	2,881,105	2,825,000	2,845,871	0	(49,330)	0	0	5.000	3.190	JD	11,771	141,250	03/20/2012	06/01/2030
16532L-HR-0	CHESAPEAKE GENERAL OBLIGATION REF S2012B			2	1.A FE	1,708,953	.101.9860	1,514,492	1,485,000	1,495,663	0	(25,202)	0	0	5.000	3.240	JD	6,188	74,250	03/20/2012	06/01/2031
166393-5S-3	CHESTERFIELD CO GENERAL OBLIG REF S2016			2	1.A FE	2,201,279	.107.1040	2,243,829	2,095,000	2,142,670	0	(11,224)	0	0	3.000	2.400	JJ	31,425	62,850	06/14/2016	01/01/2032
166393-6Y-9	CHESTERFIELD CO GENERAL OBLIG S2017B			2	1.A FE	4,079,709	.107.7890	4,430,128	4,110,000	4,087,114	0	1,726	0	0	3.000	3.060	JJ	61,650	123,300	06/16/2017	01/01/2033
166394-BP-0	CHESTERFIELD CO GENERAL OBLIG S2020			2	1.A FE	2,985,000	.100.3770	2,996,253	2,985,000	2,985,000	0	0	0	0	2.000	2.000	JJ	29,850	56,218	07/08/2020	01/01/2038
166394-BQ-8	CHESTERFIELD CO GENERAL OBLIG S2020			2	1.A FE	2,962,135	.100.1110	2,988,313	2,985,000	2,963,668	0	1,039	0	0	2.000	2.050	JJ	29,850	56,218	07/08/2020	01/01/2039
17741R-GF-9	CITRUS CCD GO TAXABLE REF S2020A				1.C FE	1,000,000	.97.7480	977,480	1,000,000	1,000,000	0	0	0	0	1.454	1.454	FA	6,058	14,419	07/22/2020	08/01/2028
17741R-GG-7	CITRUS CCD GO TAXABLE REF S2020A				1.C FE	1,300,000	.97.5580	1,268,254	1,300,000	1,300,000	0	0	0	0	1.524	1.524	FA	8,255	19,647	07/22/2020	08/01/2029
17741R-GH-5	CITRUS CCD GO TAXABLE REF S2020A				1.C FE	1,215,000	.97.0020	1,178,574	1,215,000	1,215,000	0	0	0	0	1.614	1.614	FA	8,171	19,447	07/22/2020	08/01/2030
17741R-GJ-1	CITRUS CCD GO TAXABLE REF S2020A			2	1.C FE	1,850,000	.96.7540	1,789,949	1,850,000	1,850,000	0	0	0	0	1.754	1.754	FA	13,520	32,179	07/22/2020	08/01/2031
17741R-GK-8	CITRUS CCD GO TAXABLE REF S2020A			2	1.C FE	1,000,000	.96.6500	966,500	1,000,000	1,000,000	0	0	0	0	1.854	1.854	FA	7,725	18,386	07/22/2020	08/01/2032
179390-NG-0	CLACKAMAS CCD GO CABS S2015B	.@		2	1.B FE	974,923	.60.6900	1,471,733	2,425,000	1,315,066	0	58,468	0	0	0.000	4.600	JD	0	0	05/07/2015	06/15/2035
181288-QH-7	CLARK CO SCH DIST #117-CAMAS GO REF S16			2	1.A FE	4,367,768	.113.3600	4,336,020	3,825,000	4,079,956	0	(54,104)	0	0	4.000	2.400	JD	12,750	153,000	05/04/2016	12/01/2030
181144-TD-8	CLARK CO SD#37 VANCOUVER GO S2018			2	1.A FE	4,862,804	.126.1210	5,240,328	4,155,000	4,662,210	0	(65,001)	0	0	5.000	3.030	JD	17,313	207,750	10/04/2018	12/01/2032
184540-3N-0	CLEAR CREEK ISD GO REF S2012A			2	1.C FE	7,701,447	.100.5560	6,551,223	6,515,000	6,531,714	0	(137,431)	0	0	5.000	2.840	FA	123,061	325,750	05/24/2012	02/15/2027
184541-EA-4	CLEAR CREEK ISD GO S2021 (PSF)			2	1.A FE	9,000,185	.112.8650	9,063,060	8,030,000	8,930,098	0	(70,087)	0	0	3.000	1.670	FA	186,028	0	02/25/2021	02/15/2037
194475-RM-3	COLLEGE STATION ISD GO S2014 (PSF)			2	1.A FE	3,325,563	.108.5130	3,526,673	3,250,000	3,271,617	0	(7,747)	0	0	4.000	3.730	FA	49,111	130,000	01/21/2014	08/15/2031
194475-RN-1	COLLEGE STATION ISD GO S2014 (PSF)			2	1.A FE	3,432,120	.108.4040	3,664,055	3,380,000	3,394,926	0	(5,355)	0	0	4.000	3.820	FA	51,076	135,200	01/21/2014	08/15/2032
194475-RP-6	COLLEGE STATION ISD GO S2014 (PSF)			2	1.A FE	3,553,053	.108.3230	3,812,970	3,520,000	3,529,439	0	(3,400)	0	0	4.000	3.890	FA	53,191	140,800	01/21/2014	08/15/2033
194741-HU-1	COLLIN CO CCD GO S2020A			2	1.A FE	5,048,450	.110.0360	5,501,800	5,000,000	5,040,700	0	(4,723)	0	0	3.000	2.880	FA	56,667	194,167	04/08/2020	08/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
194741-HV-9	COLLIN CO CCD GO S2020A			2	1.A FE	5,525,356	109.7950	6,027,746	5,490,000	5,519,709	0	(3,446)	0	0	3.000	2.920	FA	62,220	213,195	04/08/2020	08/15/2040
194738-8S-2	COLLIN CO GENERAL OBLIGATION REF S2012			2	1.A FE	1,568,361	100.5560	1,322,311	1,315,000	1,318,570	0	(29,307)	0	0	5.000	2.720	FA	24,839	65,750	05/14/2012	02/15/2029
194740-HP-4	COLLIN CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,337,372	109.8130	1,422,078	1,295,000	1,310,508	0	(4,626)	0	0	4.000	3.590	FA	19,569	51,800	07/07/2015	02/15/2033
198036-7A-7	COLUMBIA SCHOOL DISTRICT GO REF S12			2	1.B FE	1,365,770	100.6740	1,273,526	1,265,000	1,266,897	0	(11,753)	0	0	4.375	3.420	MS	18,448	55,344	03/20/2012	03/01/2030
198036-7B-5	COLUMBIA SCHOOL DISTRICT GO REF S12			2	1.B FE	1,616,170	100.6940	1,495,306	1,485,000	1,487,482	0	(15,306)	0	0	4.500	3.440	MS	22,275	66,825	03/20/2012	03/01/2031
198036-7C-3	COLUMBIA SCHOOL DISTRICT GO REF S12			2	1.B FE	1,445,925	100.6940	1,344,265	1,335,000	1,337,096	0	(12,978)	0	0	4.500	3.500	MS	20,025	60,075	03/20/2012	03/01/2032
198036-8M-0	COLUMBIA SCHOOL DISTRICT GO S2014			2	1.B FE	3,182,070	104.9820	3,149,460	3,000,000	3,027,022	0	(22,372)	0	0	4.500	3.700	MS	45,000	135,000	02/10/2014	03/01/2032
198036-8N-8	COLUMBIA SCHOOL DISTRICT GO S2014			2	1.B FE	3,954,113	104.9820	3,936,825	3,750,000	3,780,358	0	(25,131)	0	0	4.500	3.780	MS	56,250	168,750	02/10/2014	03/01/2033
198037-DQ-3	COLUMBIA SCHOOL DISTRICT GO S2018			2	1.B FE	2,612,782	106.7250	2,817,540	2,640,000	2,617,556	0	1,334	0	0	3.250	3.330	MS	28,600	85,800	03/13/2018	03/01/2035
199492-JW-0	COLUMBUS GENERAL OBLIG S2014A			2	1.A FE	5,350,850	107.0320	5,351,600	5,000,000	5,086,444	0	(38,852)	0	0	4.000	3.150	FA	75,556	200,000	06/10/2014	02/15/2030
199491-7F-2	COLUMBUS GENERAL OBLIGATION S2012A			2	1.A FE	14,330,319	102.6740	13,275,748	12,930,000	13,029,925	0	(157,152)	0	0	4.500	3.230	FA	219,810	581,850	07/10/2012	02/15/2033
199820-N8-0	COMAL ISD GO REF S2015 (PSF)			2	1.A FE	7,893,950	103.5260	7,660,924	7,400,000	7,474,202	0	(66,507)	0	0	4.000	3.050	FA	123,333	296,000	01/07/2015	02/01/2035
208418-R8-8	CONROE ISD GO S2020 (PSF)			2	1.A FE	6,882,773	105.3670	7,317,738	6,945,000	6,887,652	0	2,622	0	0	2.550	2.610	FA	66,904	177,098	01/10/2020	02/15/2039
217490-EE-7	COPPELL ISD GO TAXABLE REF CABS S21(PSF)	@			1.A FE	975,940	96.8930	968,930	1,000,000	980,920	0	4,980	0	0	0.000	0.736	FA	0	0	03/23/2021	08/15/2024
217490-EF-4	COPPELL ISD GO TAXABLE REF CABS S21(PSF)	@			1.A FE	475,970	94.9050	474,525	500,000	479,744	0	3,774	0	0	0.000	1.145	FA	0	0	03/23/2021	08/15/2025
217490-EG-2	COPPELL ISD GO TAXABLE REF CABS S21(PSF)	@			1.A FE	363,566	92.8080	361,951	390,000	366,905	0	3,340	0	0	0.000	1.325	FA	0	0	03/23/2021	08/15/2026
217490-DJ-7	COPPELL ISD GO TAXABLE REF S2021 (PSF)				1.A FE	1,150,000	99.3080	1,142,042	1,150,000	1,150,000	0	0	0	0	1.448	1.448	FA	6,291	5,227	03/23/2021	08/15/2027
217490-DK-4	COPPELL ISD GO TAXABLE REF S2021 (PSF)				1.A FE	1,195,000	99.3700	1,187,472	1,195,000	1,195,000	0	0	0	0	1.588	1.588	FA	7,169	5,957	03/23/2021	08/15/2028
217490-DL-2	COPPELL ISD GO TAXABLE REF S2021 (PSF)				1.A FE	500,000	100.1390	500,695	500,000	500,000	0	0	0	0	1.809	1.809	FA	3,417	2,839	03/23/2021	08/15/2029
217490-DM-0	COPPELL ISD GO TAXABLE REF S2021 (PSF)				1.A FE	500,000	100.4180	502,090	500,000	500,000	0	0	0	0	1.919	1.919	FA	3,625	3,012	03/23/2021	08/15/2030
217490-DP-3	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	555,000	100.1980	556,099	555,000	555,000	0	0	0	0	2.059	2.059	FA	4,317	3,587	03/23/2021	08/15/2032
217490-DQ-1	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	445,000	100.3690	446,642	445,000	445,000	0	0	0	0	2.149	2.149	FA	3,613	3,002	03/23/2021	08/15/2033
217490-DR-9	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	550,000	100.5660	553,113	550,000	550,000	0	0	0	0	2.259	2.259	FA	4,694	3,900	03/23/2021	08/15/2034
217490-DS-7	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	520,000	100.6040	523,141	520,000	520,000	0	0	0	0	2.349	2.349	FA	4,614	3,834	03/23/2021	08/15/2035
217490-DU-2	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	500,000	100.8160	504,080	500,000	500,000	0	0	0	0	2.529	2.529	FA	4,777	3,969	03/23/2021	08/15/2037
217490-DV-0	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	550,000	100.6160	553,388	550,000	550,000	0	0	0	0	2.569	2.569	FA	5,338	4,435	03/23/2021	08/15/2038
217490-DW-8	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	400,000	100.9630	403,852	400,000	400,000	0	0	0	0	2.649	2.649	FA	4,003	3,326	03/23/2021	08/15/2039
217490-DX-6	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	545,000	101.1700	551,377	545,000	545,000	0	0	0	0	2.729	2.729	FA	5,619	4,668	03/23/2021	08/15/2040
217490-DY-4	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	500,000	101.5440	507,720	500,000	500,000	0	0	0	0	2.829	2.829	FA	5,344	4,440	03/23/2021	08/15/2041
217490-DZ-1	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	450,000	101.8460	458,307	450,000	450,000	0	0	0	0	2.899	2.899	FA	4,928	4,095	03/23/2021	08/15/2042
217490-EA-5	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	550,000	101.8210	560,016	550,000	550,000	0	0	0	0	2.919	2.919	FA	6,065	5,039	03/23/2021	08/15/2043
217490-EB-3	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	500,000	101.7520	508,760	500,000	500,000	0	0	0	0	2.929	2.929	FA	5,533	4,597	03/23/2021	08/15/2044
231237-K2-3	CUPERTINO USD GO REF S2016			2	1.B FE	2,029,060	109.3560	2,116,039	1,935,000	1,979,723	0	(9,052)	0	0	3.250	2.710	FA	26,203	62,888	02/02/2016	08/01/2031
232392-AZ-3	CUYAHOGA CNTY CCD S2018			2	1.C FE	2,040,591	107.9010	2,265,921	2,100,000	2,047,985	0	2,016	0	0	3.500	3.690	JD	6,125	73,500	02/01/2018	12/01/2039
232769-CR-8	CYPRESS-FAIRBANKS ISD GO REF S2016 (PSF)			2	1.A FE	3,043,348	111.1630	3,112,564	2,800,000	2,916,571	0	(26,258)	0	0	4.000	2.920	FA	42,311	112,000	10/13/2016	02/15/2036
232769-EU-9	CYPRESS-FAIRBANKS ISD GO REF S2019 (PSF)			2	1.A FE	4,322,561	118.3720	4,871,008	4,115,000	4,269,886	0	(18,935)	0	0	4.000	3.400	FA	62,182	164,600	01/18/2019	02/15/2038
232769-GN-3	CYPRESS-FAIRBANKS ISD GO REF S2020 (PSF)			2	1.A FE	9,952,700	101.1370	10,113,700	10,000,000	9,955,551	0	1,956	0	0	2.250	2.280	FA	85,000	243,750	06/26/2020	02/15/2040
235308-VD-2	DALLAS ISD GENERAL OBLIG REF S14A (PSF)			2	1.A FE	2,318,740	112.1060	2,242,120	2,000,000	2,092,869	0	(33,491)	0	0	5.000	3.140	FA	37,778	100,000	07/01/2014	08/15/2034
236091-6X-7	DANE CO GENERAL OBLIGATION REF S2015B			2	1.B FE	1,315,137	107.9220	1,397,590	1,295,000	1,302,862	0	(2,146)	0	0	3.500	3.310	JD	3,777	45,325	09/17/2015	06/01/2032
236092-CR-1	DANE CO GENERAL OBLIGATION REF S2018B			2	1.A FE	263,543	110.5690	293,008	265,000	263,835	0	92	0	0	3.250	3.300	JD	718	8,613	09/07/2018	06/01/2032
239019-S6-0	DAVIS CO SCH DIST GO S2016			2	1.A FE	4,545,272	107.6700	4,764,398	4,425,000	4,477,636	0	(12,487)	0	0	3.375	3.050	JD	12,445	149,344	02/18/2016	06/01/2034
239019-3T-7	DAVIS CO SCH DIST GO S2020			2	1.A FE	2,546,430	104.2300	2,657,865	2,550,000	2,546,729	0	170	0	0	2.500	2.510	JD	5,313	63,750	04/17/2020	06/01/2037
239019-3U-4	DAVIS CO SCH DIST GO S2020			2	1.A FE	2,596,120	104.0650	2,721,300	2,615,000	2,597,522	0	846	0	0	2.500	2.550	JD	5,448	65,375	04/17/2020	06/01/2038
239019-3V-2	DAVIS CO SCH DIST GO S2020			2	1.A FE	2,643,820	103.8820	2,784,038	2,680,000	2,646,331	0	1,511	0	0	2.500	2.590	JD	5,583	67,000	04/17/2020	06/01/2039
239019-3W-0	DAVIS CO SCH DIST GO S2020			2	1.A FE	2,747,828	104.5860	2,876,115	2,750,000	2,747,970	0	83	0	0	2.625	2.630	JD	6,016	72,188	04/17/2020	06/01/2040
245145-FL-6	DEL MAR UNION SCH DIST GO S2019			2	1.A FE	2,866,737	105.2010	3,050,829	2,900,000	2,869,677	0	1,330	0	0	2.625	2.700	FA	31,719	76,125	10/02/2019	08/01/2039
245505-WS-7	DEL VALLE ISD GENERAL OBLIGATION S2021			2	1.A FE	4,022,480	100.9650	4,038,600	4,000,000	4,021,733	0	(747)	0	0	2.000	1.930	JD	26,444	0	08/11/2021	06/15/2036
248775-4F-2	DENTON CO GO LTD S2017			2	1.A FE	2,835,996	108.6630	3,086,029	2,840,000	2,836,706	0	173	0	0	3.250	3.260	JJ	42,561	92,300	06/16/2017	07/15/2036
249174-HL-0	DENVER CITY & CO SD #1 GO REF S05A(FGIC)				1.B FE	6,074,750	104.8970	5,244,850	5,000,000	5,093,821	0	(99,266)	0	0	5.500	3.400	JD	22,917	275,000	03/17/2010	12/01/2022
249174-HM-8	DENVER CITY & CO SD #1 GO REF S05A(FGIC)				1.B FE	5,474,250	109.9400	4,947,300	4,500,000	4,665,297	0	(82,049)	0	0	5.500	3.500	JD	20,625	247,500	03/03/2010	12/01/2023
249174-HM-8	DENVER CITY & CO SD #1 GO REF S05A(FGIC)				1.B FE	2,394,080	109.9400	2,198,800	2,000,000	2,067,828	0	(33,599)	0	0	5.500	3.650	JD	9,167	110,000	04/15/2010	12/01/2023
249164-NL-4	DENVER CITY AND CNTY CO GO S2018A			2	1.A FE	15,850,446	112.7040	17,970,653	15,945,000	15,868,472	0	5,325	0	0	3.250	3.300	FA	215,922	518,213	06/19/2018	08/01/2033
249164-NC-4	DENVER CITY AND CNTY CO REF GO S2013A			2	1.A FE	2,642,234	105.5270	2,654,004	2,515,000	2,538,399	0	(14,185)	0	0	4.000	3.390	FA	41,917	100,600	09/24/2013	08/01/2027

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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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25009X-NJ-0	DES MOINES GENERAL OBLIGATION S2018B			2	1.B FE	2,866,522	109.2850	3,147,408	2,880,000	2,868,538	0	604	0	0	3.375	3.410	JD	8,100	97,200	07/11/2018	06/01/2036
250353-BE-8	DESCHUTES PUBLIC LIBRARY DIST GO S2021			2	1.C FE	4,561,650	102.3620	4,606,290	4,500,000	4,558,060	0	(3,590)	0	0	2.000	1.850	JD	7,500	50,000	04/14/2021	06/01/2035
250353-BF-5	DESCHUTES PUBLIC LIBRARY DIST GO S2021			2	1.C FE	6,024,769	101.2390	6,038,906	5,965,000	6,021,319	0	(3,450)	0	0	2.000	1.890	JD	9,942	66,278	04/14/2021	06/01/2036
258885-P5-5	DOUGLAS CO SD #RE-1 GO S2019			2	1.B FE	5,700,505	118.3480	6,337,535	5,355,000	5,609,967	0	(32,213)	0	0	4.000	3.230	JD	9,520	214,200	01/30/2019	12/15/2035
26371G-TT-7	DUBLIN CITY SCHOOL DIST GO S2019A			2	1.B FE	433,968	118.9500	475,800	400,000	425,067	0	(3,218)	0	0	4.000	2.990	JD	1,333	16,000	02/06/2019	12/01/2033
266705-N9-9	DURHAM CO GENERAL OBLIGATION REF S2016			2	1.A FE	580,430	114.7440	573,720	500,000	540,368	0	(7,980)	0	0	4.000	2.200	AO	5,000	20,000	08/17/2016	10/01/2034
269408-PR-5	EAGAN GENERAL OBLIGATION S2018A			2	1.A FE	1,335,054	108.7290	1,446,096	1,330,000	1,332,988	0	(677)	0	0	3.500	3.440	FA	19,396	46,550	09/18/2018	02/01/2034
270083-E6-1	EANES ISD GENERAL OBLIGATION S15A (PSF)			2	1.A FE	1,290,752	111.2980	1,235,408	1,110,000	1,166,739	0	(20,854)	0	0	5.000	2.930	FA	23,125	55,500	06/30/2015	08/01/2029
276119-VY-7	EASTCHESTER UNION FREE SCH DIST GO S2018			2	1.C FE	1,581,219	106.0410	1,691,354	1,595,000	1,583,451	0	717	0	0	3.250	3.320	MS	15,263	51,838	09/06/2018	09/15/2034
280659-TZ-6	EDINA ISD #273 GENERAL OBLIGATION S2015A			2	1.A FE	9,536,348	108.5670	9,890,454	9,110,000	9,263,167	0	(46,399)	0	0	4.000	3.420	FA	151,833	364,400	06/24/2015	02/01/2036
283425-JS-6	EL PASO CO SD #11 GO REF S2013			2	1.C FE	5,567,200	103.2100	5,160,500	5,000,000	5,059,279	0	(63,137)	0	0	4.000	2.680	JD	16,667	200,000	01/17/2013	12/01/2030
289425-UF-5	ELMHURST GENERAL OBLIGATION S2015			2	1.A FE	1,114,312	107.4430	1,160,384	1,080,000	1,089,558	0	(4,189)	0	0	4.000	3.570	MS	14,400	43,200	06/15/2015	03/01/2031
30382A-LG-5	FAIRFAX CNTY GENERAL OBLIGATION S2021A			2	1.A FE	13,359,686	101.1930	12,937,525	12,785,000	13,312,568	0	(47,118)	0	0	2.000	1.520	AO	63,925	164,784	01/26/2021	10/01/2038
30382A-BP-6	FAIRFAX CO GEN OBLIG REF S2014A			2	1.A FE	10,422,800	106.5280	10,652,800	10,000,000	10,087,117	0	(47,705)	0	0	4.000	3.480	AO	100,000	400,000	01/23/2014	10/01/2030
339832-EM-5	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	764,445	102.2260	792,252	775,000	765,400	0	640	0	0	2.000	2.110	JD	1,292	21,958	06/03/2020	12/01/2034
339832-EN-3	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	785,355	102.7910	812,049	790,000	785,743	0	259	0	0	2.125	2.170	JD	1,399	23,782	06/03/2020	12/01/2035
339832-EP-8	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	799,454	102.7200	832,032	810,000	800,268	0	545	0	0	2.125	2.220	JD	1,434	24,384	06/03/2020	12/01/2036
339832-EQ-6	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	821,444	103.0720	850,344	825,000	821,704	0	204	0	0	2.250	2.155	JD	1,547	26,297	06/03/2020	12/01/2037
339832-ER-4	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	834,911	102.8520	869,099	845,000	835,586	0	449	0	0	2.250	2.330	JD	1,584	26,934	06/03/2020	12/01/2038
339832-ES-2	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	848,911	103.0760	891,607	865,000	849,910	0	669	0	0	2.250	2.370	JD	1,622	27,572	06/03/2020	12/01/2039
339832-ET-0	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	880,017	103.5420	916,347	885,000	880,308	0	193	0	0	2.375	2.410	JD	1,752	29,777	06/03/2020	12/01/2040
343487-4W-1	FLOWER MOUND GENERAL OBLIGATION S2017A			2	1.A FE	348,810	112.1700	364,553	325,000	337,371	0	(2,749)	0	0	4.000	3.020	MS	4,333	13,000	07/19/2017	03/01/2033
345102-MU-8	FOOTHILL-DE ANZA CCD GO REF S2016			2	1.A FE	2,638,537	113.1630	2,648,014	2,340,000	2,488,982	0	(30,303)	0	0	4.000	2.520	FA	39,000	93,600	09/28/2016	08/01/2036
345102-PJ-0	FOOTHILL-DE ANZA CCD GO TXBL REF S21B			1	1.A FE	3,200,000	99.7940	3,193,408	3,200,000	3,200,000	0	0	0	0	1.473	1.473	FA	19,640	13,093	04/08/2021	08/01/2027
345102-PK-7	FOOTHILL-DE ANZA CCD GO TXBL REF S21B			1	1.A FE	1,670,000	99.8390	1,667,311	1,670,000	1,670,000	0	0	0	0	1.623	1.623	FA	11,293	7,529	04/08/2021	08/01/2028
345102-PL-5	FOOTHILL-DE ANZA CCD GO TXBL REF S21B			1	1.A FE	1,540,000	100.7540	1,551,612	1,540,000	1,540,000	0	0	0	0	1.858	1.858	FA	11,922	7,948	04/08/2021	08/01/2029
345102-PM-3	FOOTHILL-DE ANZA CCD GO TXBL REF S21B			1	1.A FE	1,500,000	101.1220	1,516,830	1,500,000	1,500,000	0	0	0	0	1.958	1.958	FA	12,238	8,158	04/08/2021	08/01/2030
345766-NM-7	FOREST HILLS LOCAL SCH DIST GO S2015			2	1.C FE	3,742,454	106.0930	3,941,355	3,715,000	3,724,132	0	(2,954)	0	0	3.500	3.410	JD	10,835	130,025	02/04/2015	12/01/2036
346766-TH-1	FORT BEND CO GENERAL OBLIGATION REF S16A			2	1.B FE	2,107,609	116.4550	2,020,494	1,735,000	1,905,565	0	(38,388)	0	0	5.000	2.500	MS	28,917	86,750	05/09/2016	03/01/2035
346766-VL-9	FORT BEND CO GENERAL OBLIGATION REF S18			2	1.B FE	1,236,300	113.7170	1,313,431	1,155,000	1,204,236	0	(8,665)	0	0	4.000	3.100	MS	15,400	46,200	01/23/2018	03/01/2036
346843-NL-5	FORT BEND ISD GO REF S2018 (PSF)			2	1.A FE	1,659,690	115.5750	1,837,643	1,590,000	1,635,116	0	(7,165)	0	0	4.000	3.440	FA	24,027	63,600	05/02/2018	08/15/2038
347550-ND-3	FORT LAUDERDALE GENERAL OBLIG S2020A			2	1.B FE	2,678,317	105.6990	2,827,448	2,675,000	2,677,743	0	(331)	0	0	2.375	2.360	JJ	31,766	63,531	01/28/2020	07/01/2036
347550-PK-5	FORT LAUDERDALE GENERAL OBLIGATION S20B			2	1.B FE	3,282,733	105.6990	3,472,212	3,285,000	3,282,996	0	115	0	0	2.375	2.380	JJ	39,009	78,019	01/29/2020	07/01/2036
35569P-FA-6	FREDERICK CO GENERAL OBLIGATION S2019A			2	1.A FE	6,928,852	105.3900	7,340,414	6,965,000	6,932,400	0	1,542	0	0	2.625	2.660	FA	76,180	182,831	09/10/2019	08/01/2038
355748-UA-0	FREDERICK GENERAL OBLIGATION REF S2016C			2	1.B FE	2,080,845	110.1860	2,198,211	1,995,000	2,038,822	0	(7,790)	0	0	3.250	2.790	MS	21,613	64,838	03/16/2016	03/01/2031
357172-YF-6	FREMONT UHSD GENERAL OBLIGATION REF S17A			2	1.A FE	1,867,520	116.9650	2,017,646	1,725,000	1,809,415	0	(13,680)	0	0	4.000	3.040	FA	28,750	69,000	06/21/2017	08/01/2037
363651-NH-9	GALLATIN CO GENERAL OBLIGATION REF S2016			2	5.B GI	806,078	108.6430	814,823	750,000	776,551	0	(5,558)	0	0	3.000	2.170	JJ	11,250	22,500	05/24/2016	07/01/2028
363658-JK-2	GALLATIN CO HSD #7 BOZEMAN GO S2017A			2	1.C FE	1,473,723	114.4680	1,568,212	1,370,000	1,431,019	0	(10,200)	0	0	4.000	3.100	JD	4,567	54,800	07/14/2017	06/01/2035
366155-N8-8	GARLAND ISD GO S2016 (PSF)			2	1.A FE	4,765,788	109.7800	4,737,007	4,315,000	4,496,255	0	(55,072)	0	0	4.000	2.590	FA	65,204	172,600	10/05/2016	02/15/2034
373046-VB-4	GEORGETOWN ISD GO S2017 (PSF)			2	1.A FE	752,466	115.5290	750,939	650,000	696,825	0	(12,098)	0	0	5.000	2.890	FA	12,278	32,500	01/24/2017	08/15/2031
378892-UN-1	GLENVIEW GEN OBLIGATION REF S2016A			2	1.A FE	1,845,218	109.6100	1,918,175	1,750,000	1,799,221	0	(9,331)	0	0	3.000	2.390	JD	4,375	52,500	10/04/2016	12/01/2029
385064-RG-7	GRANBURY ISD GO S2014 (PSF)			2	1.A FE	6,158,120	106.7110	6,242,594	5,850,000	5,909,488	0	(35,876)	0	0	4.500	3.830	FA	109,688	263,250	01/30/2014	08/01/2034
388640-3A-0	GRAPEVINE-COLLEYVILLE ISD GO S16 (PSF)			2	1.A FE	3,029,016	115.9180	2,828,399	2,440,000	2,684,609	0	(64,334)	0	0	5.000	2.110	FA	46,089	122,000	04/12/2016	08/15/2029
391554-BU-5	GREATER ALBANY SCH DIST #8J GO S2017			2	1.B FE	3,873,058	121.4230	3,946,248	3,250,000	3,614,587	0	(61,102)	0	0	5.000	2.770	JD	7,222	162,500	07/14/2017	06/15/2034
395460-3X-4	GREENSBORO GENERAL OBLIGATION REF S2016			2	1.A FE	1,060,070	109.3240	1,093,240	1,000,000	1,029,833	0	(6,105)	0	0	3.000	2.310	FA	12,500	30,000	09/22/2016	02/01/2030
395460-4W-5	GREENSBORO GENERAL OBLIGATION REF S2018B			2	1.A FE	7,286,355	113.7070	8,289,240	7,290,000	7,286,737	0	260	0	0	3.250	3.255	AO	59,231	236,925	09/25/2018	10/01/2031
409558-3W-1	HAMPTON GO S2015A			2	1.B FE	4,074,212	111.8190	4,232,349	3,785,000	3,898,106	0	(28,710)	0	0	4.000	3.130	MS	50,467	151,400	04/09/2015	09/01/2034
411018-SW-5	HANOVER GENERAL OBLIGATION S2019			2	1.C FE	599,141	109.8020	653,322	595,000	598,082	0	(436)	0	0	3.000	2.910	MN	2,281	17,850	07/01/2019	05/15/2037
412487-CG-3	HARFORD CO GENERAL OBLIGATION S2014			2	1.A FE	2,158,393	107.8270	2,285,932	2,120,000	2,129,685	0	(4,176)	0	0	4.000	3.780	MS	24,969	84,800	03/11/2014	03/15/2034
412487-GY-0	HARFORD CO GENERAL OBLIGATION S2019			2	1.A FE	1,992,280	111.8450	2,236,900	2,000,000	1,993,336	0	374	0	0	3.250	3.280	AO	16,250	65,000	01/16/2019	10/01/2035
414004-3W-9	HARRIS CO GO REF S2007C (FSA)			1	1.A FE	1,361,904	124.9010	1,498,812	1,200,000	1,265,529	0	(10,161)	0	0	5.250	4.150	FA	23,800	63,000	04/13/2010	08/15/2027
414005-TC-2	HARRIS CO GO REF S2014A			2	1.A FE	5,862,600	111.9820	5,599,100	5,000,000	5,261,848	0	(90,105)	0	0	5.000	3.000	AO	62,500	250,000	08/13/2014	10/01/2034
419722-L7-6	HAWAII CO GENERAL OBLIGATION S2016A			2	1.C FE	1,246,820	116.9010	1,169,010	1,000,000	1,109,183	0	(24,737)	0	0	5.000	2.240	MS	16,667	50,000	02/03/2016	09/01/2030

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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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
419722-V3-4	HAWAII CO GENERAL OBLIGATION S2017A			2	1.C FE	1,774,590	119.3080	1,789,620	1,500,000	1,656,140	0	(27,708)	0	0	5.000	2.820	MS	25,000	75,000	06/21/2017	09/01/2037
425507-EQ-9	HENNEPIN CO GENERAL OBLIGATION S2016B			2	1.A FE	17,381,821	120.3000	16,637,490	13,830,000	15,652,551	0	(347,756)	0	0	5.000	2.160	JD	57,625	691,500	09/27/2016	12/01/2035
426056-V9-5	HENRICO CO GENERAL OBLIGATION S2020A			2	1.A FE	5,241,150	100.3230	5,282,006	5,265,000	5,242,817	0	1,113	0	0	2.000	2.030	FA	43,875	113,783	06/16/2020	08/01/2038
426056-XD-4	HENRICO CO PUB IMPT GO REF S2009				1.A FE	1,256,492	100.7780	1,083,364	1,075,000	1,077,822	0	(17,134)	0	0	5.000	3.360	MS	17,917	53,750	05/13/2009	03/01/2022
442565-8B-6	HOWARD CO GENERAL OBLIGATION REF S2014A			2	1.A FE	6,524,547	100.4430	6,252,577	6,225,000	6,229,927	0	(42,507)	0	0	4.000	3.300	FA	94,067	249,000	03/18/2014	02/15/2030
442565-8C-4	HOWARD CO GENERAL OBLIGATION REF S2014A			2	1.A FE	6,740,252	100.4430	6,498,662	6,470,000	6,474,400	0	(38,500)	0	0	4.000	3.390	FA	97,769	258,800	03/18/2014	02/15/2031
442565-8D-2	HOWARD CO GENERAL OBLIGATION REF S2014A			2	1.A FE	6,973,491	100.4430	6,759,814	6,730,000	6,733,912	0	(34,803)	0	0	4.000	3.470	FA	101,698	269,200	03/18/2014	02/15/2032
44256P-UD-3	HOWARD CO GENERAL OBLIGATION REF S2019A			2	1.A FE	7,547,820	109.3520	8,277,946	7,570,000	7,550,171	0	899	0	0	3.000	3.020	FA	85,793	227,100	05/15/2019	08/15/2038
444197-LK-1	HUDSON SCHOOL DISTRICT GO REF S2016			2	1.B FE	3,081,098	112.5530	3,089,580	2,745,000	2,900,203	0	(34,882)	0	0	4.000	2.560	MS	36,600	109,800	05/24/2016	03/01/2034
445047-GM-9	HUMBLE ISD GO S2018 (PSF)			2	1.A FE	4,515,685	110.6050	5,026,997	4,545,000	4,519,031	0	1,068	0	0	3.625	3.670	FA	62,241	164,756	07/25/2018	02/15/2039
462611-QK-3	IOWA WESTERN CCD GO S2020C			2	1.B FE	645,150	113.7560	654,097	575,000	633,753	0	(7,277)	0	0	3.500	2.010	JD	1,677	20,125	04/17/2020	06/01/2033
462611-QL-1	IOWA WESTERN CCD GO S2020C			2	1.B FE	668,496	113.1980	679,188	600,000	657,405	0	(7,083)	0	0	3.500	2.100	JD	1,750	21,000	04/17/2020	06/01/2034
462611-QM-9	IOWA WESTERN CCD GO S2020C			2	1.B FE	692,031	113.0230	706,394	625,000	681,207	0	(6,911)	0	0	3.500	2.180	JD	1,823	21,875	04/17/2020	06/01/2035
462611-QN-7	IOWA WESTERN CCD GO S2020C			2	1.B FE	715,247	112.8070	733,246	650,000	704,744	0	(6,709)	0	0	3.500	2.260	JD	1,896	22,750	04/17/2020	06/01/2036
462611-QP-2	IOWA WESTERN CCD GO S2020C			2	1.B FE	738,153	112.5870	759,962	675,000	728,020	0	(6,475)	0	0	3.500	2.340	JD	1,969	23,625	04/17/2020	06/01/2037
462611-QQ-0	IOWA WESTERN CCD GO S2020C			2	1.B FE	789,148	112.4130	814,994	725,000	778,877	0	(6,563)	0	0	3.500	2.400	JD	2,115	25,375	04/17/2020	06/01/2038
462611-QS-6	IOWA WESTERN CCD GO S2020C			2	1.B FE	837,054	112.0580	868,450	775,000	827,157	0	(6,327)	0	0	3.500	2.500	JD	2,260	27,125	04/17/2020	06/01/2040
462668-KJ-2	IREDELL CO GENERAL OBLIGATION S2018			2	1.A FE	2,181,062	113.9310	2,500,785	2,195,000	2,183,057	0	659	0	0	3.500	3.550	AO	19,206	76,825	09/19/2018	10/01/2035
463813-F4-2	IRVING ISD GO REF S2016A (PSF)			2	1.A FE	2,400,863	110.0310	2,453,691	2,230,000	2,315,847	0	(17,266)	0	0	3.500	2.610	FA	29,486	78,050	09/20/2016	02/15/2031
472736-P3-5	JEFFERSON CO SD R-001 GO REF S2010				1.C FE	11,554,400	109.1610	10,916,100	10,000,000	10,269,532	0	(130,893)	0	0	5.000	3.560	JD	22,222	500,000	02/25/2010	12/15/2023
472538-KL-0	JEFFERSON SCHOOL DIST GO S2017			2	1.B FE	2,485,506	116.7610	2,481,171	2,125,000	2,309,318	0	(41,188)	0	0	5.000	2.780	MS	35,417	106,250	06/21/2017	03/01/2037
47844P-EN-1	JOHNSON CO GENERAL OBLIGATION S2013A			2	1.A FE	2,797,905	102.6160	2,821,940	2,750,000	2,754,091	0	(6,120)	0	0	4.125	3.890	MS	37,813	113,438	09/26/2013	09/01/2032
47844P-EP-6	JOHNSON CO GENERAL OBLIGATION S2013A			2	1.A FE	2,896,980	102.6160	2,934,818	2,860,000	2,863,133	0	(4,735)	0	0	4.125	3.950	MS	39,325	117,975	09/26/2013	09/01/2033
47844P-HW-8	JOHNSON CO GENERAL OBLIGATION S2016A			2	1.A FE	2,414,486	107.5140	2,558,833	2,380,000	2,397,516	0	(3,475)	0	0	3.000	2.830	MS	23,800	71,400	09/28/2016	09/01/2035
478700-T7-2	JOHNSON CO USD #229 GO S2014A			2	1.B FE	3,203,015	102.6980	3,234,987	3,150,000	3,155,161	0	(6,851)	0	0	4.000	3.770	AO	31,500	126,000	01/13/2014	10/01/2032
478740-RZ-8	JOHNSON CO USD #512 GO REF S2015A			2	1.A FE	5,370,535	116.7850	5,377,949	4,605,000	4,912,290	0	(76,186)	0	0	5.000	3.100	AO	57,563	230,250	05/27/2015	10/01/2032
479340-UF-6	JOHNSTON CO GENERAL OBLIGATION S2016			2	1.B FE	1,802,430	107.6950	1,884,663	1,750,000	1,773,669	0	(5,425)	0	0	3.000	2.648	FA	21,875	52,500	04/26/2016	02/01/2032
483862-NL-8	KANE CO FOREST PRESERVE DIST GO S2017A			2	1.B FE	3,286,023	107.1370	3,605,160	3,365,000	3,299,566	0	3,231	0	0	3.500	3.670	JD	5,234	117,775	07/11/2017	12/15/2036
486063-NZ-9	KATY ISD GO REF S2012A (PSF)			2	1.A FE	5,409,541	100.5560	4,695,965	4,670,000	4,680,529	0	(86,949)	0	0	5.000	3.090	FA	88,211	233,500	05/30/2012	02/15/2033
486063-C9-9	KATY ISD GO S2020 (PSF)			2	1.A FE	2,283,895	112.7050	2,406,252	2,135,000	2,261,373	0	(14,067)	0	0	3.000	2.200	FA	24,197	64,050	04/22/2020	02/15/2035
486063-D2-3	KATY ISD GO S2020 (PSF)			2	1.A FE	2,378,755	112.4280	2,512,766	2,235,000	2,357,063	0	(13,550)	0	0	3.000	2.260	FA	25,330	67,050	04/22/2020	02/15/2036
486063-D3-1	KATY ISD GO S2020 (PSF)			2	1.A FE	3,668,276	112.1870	3,892,889	3,470,000	3,638,457	0	(18,631)	0	0	3.000	2.340	FA	39,327	104,100	04/22/2020	02/15/2037
489819-BH-4	KENOSHA GENERAL OBLIGATION S2021B			2	1.C FE	8,300,720	103.9790	8,318,320	8,000,000	8,293,435	0	(7,285)	0	0	2.000	1.550	AO	37,333	0	09/21/2021	10/01/2031
494619-CV-9	KING & PIERCE CO SD #408 AUBURN GO S2014			2	1.A FE	2,974,434	108.8880	2,803,866	2,575,000	2,662,864	0	(43,829)	0	0	5.000	3.150	JD	10,729	128,750	01/29/2014	12/01/2026
494619-CW-7	KING & PIERCE CO SD #408 AUBURN GO S2014			2	1.A FE	2,112,746	108.8280	2,007,877	1,845,000	1,904,130	0	(29,452)	0	0	5.000	3.260	JD	7,688	92,250	01/29/2014	12/01/2027
495008-RP-1	KING CO SD #216-ENUMCLAW GO S2015			2	1.A FE	3,303,542	114.8090	3,323,721	2,895,000	3,051,751	0	(42,672)	0	0	5.000	3.310	JD	12,063	144,750	07/01/2015	12/01/2033
495224-3A-3	KING CO SD #411 ISSAQUAH GO S2016			2	1.B FE	8,978,220	112.9440	8,753,160	7,750,000	8,333,967	0	(124,591)	0	0	4.000	2.200	JD	25,833	310,000	07/13/2016	12/01/2031
495242-06-9	KING CO SD #412 SHORELINE GO TXBL REF21B				1.B FE	1,300,000	97.0710	1,261,923	1,300,000	1,300,000	0	0	0	0	1.151	1.151	JD	1,247	11,139	02/11/2021	12/01/2028
495242-07-7	KING CO SD #412 SHORELINE GO TXBL REF21B				1.B FE	2,165,000	98.0950	2,123,757	2,165,000	2,165,000	0	0	0	0	1.384	1.384	JD	2,497	22,306	02/11/2021	12/01/2029
495242-08-5	KING CO SD #412 SHORELINE GO TXBL REF21B				1.B FE	5,250,000	98.2110	5,156,078	5,250,000	5,250,000	0	0	0	0	1.484	1.484	JD	6,493	58,000	02/11/2021	12/01/2030
495080-SW-4	KING CO SD#403 RENTON GO REF S12			2	1.B FE	6,343,387	101.4290	5,989,382	5,905,000	5,926,366	0	(50,795)	0	0	4.000	3.110	JD	19,683	236,200	08/15/2012	12/01/2031
498062-QU-5	KITSAP CO SD#303 BAINBRIDGE GO S2018			2	1.A FE	703,176	123.8140	742,884	600,000	669,075	0	(10,569)	0	0	5.000	2.870	JD	2,500	30,000	08/17/2018	12/01/2032
498531-HN-5	KLEIN ISD GENERAL OBLIG REF S2016A (PSF)			2	1.A FE	1,100,850	110.8390	1,108,390	1,000,000	1,042,360	0	(11,105)	0	0	4.000	2.750	FA	16,667	40,000	04/14/2016	08/01/2035
498531-PM-8	KLEIN ISD GENERAL OBLIGATION REF S2020			2	1.A FE	6,913,563	113.0080	7,294,666	6,455,000	6,846,440	0	(40,974)	0	0	3.000	2.220	FA	80,688	193,650	04/16/2020	08/01/2036
505786-HS-5	LADUE SCHOOL DIST GO S2016			2	1.A FE	5,057,762	101.9160	5,044,842	4,950,000	4,969,979	0	(16,749)	0	0	2.875	2.520	MS	47,438	142,313	05/24/2016	03/01/2033
514014-PL-7	LANCASTER CO SD #1 GO REF S2015			2	1.C FE	7,000,135	109.0770	7,449,959	6,830,000	6,897,634	0	(17,695)	0	0	3.750	3.450	JJ	118,102	256,125	08/12/2015	01/15/2033
517138-YF-4	LARIMER CO SD #R-1 POUDRE GO S2018			2	1.B FE	3,208,050	119.2070	3,576,210	3,000,000	3,148,563	0	(18,793)	0	0	4.000	3.200	JD	5,333	120,000	09/13/2018	12/15/2032
517624-NV-0	LAS LOMITAS ELEM SCH DIST GO S2018A			2	1.A FE	268,348	118.1510	295,378	250,000	262,853	0	(1,758)	0	0	4.000	3.120	JJ	5,000	10,000	09/13/2018	07/01/2034
520121-LF-9	LAWRENCE GENERAL OBLIGATION S2014A			2	1.B FE	1,561,780	105.8090	1,640,040	1,550,000	1,553,497	0	(1,253)	0	0	3.250	3.160	MS	16,792	50,375	09/09/2014	09/01/2031
522364-4D-7	LEAWOOD GENERAL OBLIGATION S2017A			2	1.A FE	1,203,418	105.7520	1,279,599	1,210,000	1,205,012	0	391	0	0	2.875	2.920	MS	11,596	34,788	08/08/2017	09/01/2032
526030-V4-0	LENEXA GENERAL OBLIGATION S2015A			2	1.A FE	734,494	107.0580	770,818	720,000	724,702	0	(1,663)	0	0	3.750	3.490	MS	9,000	27,000	06/16/2015	09/01/2034
526030-3Q-2	LENEXA GENERAL OBLIGATION S2019C			2	1.A FE	509,922	104.5700	538,536	515,000	510,807	0	379	0	0	2.375	2.470	MS	4,077	12,231	07/17/2019	09/01/2031
526030-3T-6	LENEXA GENERAL OBLIGATION S2019C			2	1.A FE	547,169	104.9110	582,256	555,000	548,197	0	443	0	0	2.625	2.740	MS	4,856	14,569	07/17/2019	09/01/2034

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
526030-3W-9	LENEXA GENERAL OBLIGATION S2019C			2	1.A FE	303,929	105.8380	322,806	305,000	304,038	0	48	0	0	2.875	2.900	MS	2,923	8,769	07/17/2019	09/01/2037
52882P-DU-9	LEWISVILLE ISD GO S2019 (PSF)			2	1.A FE	3,237,920	109.1770	3,493,664	3,200,000	3,228,719	0	(3,896)	0	0	3.000	2.850	FA	36,267	96,000	07/10/2019	08/15/2037
529063-SG-5	LEXINGTON CO SCH DIST #1 GO REF S2016			2	1.C FE	1,734,959	108.9850	1,798,253	1,650,000	1,687,409	0	(8,568)	0	0	3.250	2.660	FA	22,344	53,625	01/11/2016	02/01/2030
529063-WM-7	LEXINGTON CO SCH DIST #1 GO S2020C			2	1.C FE	8,819,010	99.3430	8,841,527	8,900,000	8,824,608	0	4,261	0	0	1.875	1.940	FA	69,531	146,479	09/01/2020	02/01/2037
529063-WN-5	LEXINGTON CO SCH DIST #1 GO S2020C			2	1.C FE	8,912,345	98.8490	8,960,662	9,065,000	8,922,063	0	7,470	0	0	1.875	1.990	FA	70,820	149,195	09/01/2020	02/01/2038
52908E-G9-8	LEXINGTON-FAYETTE URBAN CO GO S2016C			2	1.C FE	1,171,461	107.3460	1,229,112	1,145,000	1,157,523	0	(2,807)	0	0	3.000	2.720	MS	11,450	34,350	09/08/2016	09/01/2033
542264-FM-3	LONE STAR COLLEGE SYSTEM LTGO S2015A			2	1.A FE	2,939,767	113.8690	2,823,951	2,480,000	2,640,422	0	(48,509)	0	0	5.000	2.820	FA	46,844	124,000	04/07/2015	02/15/2031
545540-ES-1	LOS GATOS-SARATOGA JOINT SD GO S2016B			2	1.B FE	1,192,860	107.2690	1,287,228	1,200,000	1,194,361	0	302	0	0	3.000	3.040	FA	15,000	36,000	09/19/2016	08/01/2036
54589T-JR-4	LOUDOUN CO GENERAL OBLIGATION REF S2020A			2	1.A FE	7,437,027	103.2410	7,717,265	7,475,000	7,439,861	0	1,829	0	0	2.125	2.160	JD	13,237	158,844	05/21/2020	12/01/2037
546585-QP-8	LOUISVILLE & JEFFERSON MET GOV GO S2016A			2	1.B FE	1,005,127	106.2910	1,041,652	980,000	992,316	0	(2,586)	0	0	3.125	2.820	JD	2,552	30,625	09/13/2016	12/01/2033
548210-PS-6	LOWER MAKEFIELD GENERAL OBLIG REF S2016			2	1.C FE	1,421,765	106.3380	1,515,317	1,425,000	1,422,883	0	228	0	0	2.500	2.520	MS	11,875	35,625	10/06/2016	03/01/2030
549220-2S-9	LUBBOCK ISD GEN OBLIG S2019 (PSF)			2	1.A FE	1,442,584	116.1880	1,510,444	1,300,000	1,403,894	0	(15,479)	0	0	4.000	2.580	FA	19,644	52,000	05/29/2019	02/15/2035
55844R-UL-6	MADISON TXBL REF GO S2020C				1.A FE	14,860,000	99.2190	14,743,943	14,860,000	14,860,000	0	0	0	0	0.280	0.280	AO	10,402	39,990	09/16/2020	10/01/2023
566795-LQ-1	MARICOPA CO CCD GO S2013			2	1.A FE	3,192,291	104.2530	3,242,268	3,110,000	3,124,012	0	(8,979)	0	0	3.500	3.190	JJ	54,425	108,850	05/29/2013	07/01/2026
567527-UF-1	MARICOPA CO UHSD #214 TOLLESON GO S20A			2	1.C FE	7,111,207	108.8520	7,167,904	6,585,000	7,017,844	0	(52,870)	0	0	3.000	2.050	JJ	98,775	197,550	03/04/2020	07/01/2039
56781R-KM-8	MARIN CCD GO TAXABLE REF S2021			2	1.A FE	2,625,000	96.6030	2,535,829	2,625,000	2,625,000	0	0	0	0	1.851	1.851	FA	20,245	21,055	02/05/2021	08/01/2034
56781R-KN-6	MARIN CCD GO TAXABLE REF S2021			2	1.A FE	3,750,000	96.5550	3,620,813	3,750,000	3,750,000	0	0	0	0	1.921	1.921	FA	30,016	31,216	02/05/2021	08/01/2035
56781R-KP-1	MARIN CCD GO TAXABLE REF S2021			2	1.A FE	4,440,000	95.8780	4,256,983	4,440,000	4,440,000	0	0	0	0	1.971	1.971	FA	36,464	37,922	02/05/2021	08/01/2036
56781R-LH-8	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	6,000,000	100.8830	6,052,980	6,000,000	6,000,000	0	0	0	0	2.640	2.640	FA	47,080	0	08/25/2021	08/01/2039
56781R-LK-1	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	6,125,000	100.8730	6,178,471	6,125,000	6,124,876	0	(124)	0	0	2.699	2.699	FA	49,135	0	08/25/2021	08/01/2041
574157-3S-0	MARYLAND NATIONAL CAP PARK GO (PGC) S17A			2	1.A FE	1,642,278	108.5000	1,790,250	1,650,000	1,643,853	0	375	0	0	3.125	3.160	JJ	23,776	51,563	07/13/2017	01/15/2035
581646-3C-8	MCKINNEY GENERAL OBLIGATION LTD REF S14			2	1.A FE	1,359,016	111.3740	1,325,351	1,190,000	1,239,769	0	(17,892)	0	0	5.000	3.320	FA	22,478	59,500	07/31/2014	08/15/2035
581646-6S-0	MCKINNEY GENERAL OBLIGATION LTD REF S15			2	1.A FE	3,138,716	115.4120	3,179,601	2,755,000	2,907,782	0	(39,058)	0	0	5.000	3.360	FA	52,039	137,750	06/24/2015	08/15/2035
581664-DY-2	MCKINNEY ISD GEN OBLIG REF S2015 (PSF)			2	1.A FE	2,601,795	108.8680	2,705,370	2,485,000	2,525,977	0	(12,311)	0	0	3.750	3.190	FA	35,204	93,188	03/04/2015	02/15/2030
581664-EV-7	MCKINNEY ISD GEN OBLIG REF S2015A (PSF)			2	1.A FE	1,261,254	113.0800	1,238,226	1,095,000	1,155,085	0	(18,053)	0	0	5.000	3.140	FA	20,683	54,750	07/30/2015	02/15/2034
584002-UZ-0	MECKLENBURG CO GENERAL OBLIG S2016B			2	1.A FE	15,449,550	108.9780	16,346,700	15,000,000	15,233,388	0	(43,908)	0	0	3.000	2.660	JD	37,500	450,000	09/29/2016	12/01/2035
584002-SS-9	MECKLENBURG CO GENERAL OBLIGATION S2013B			2	1.A FE	5,004,250	102.7100	5,135,500	5,000,000	5,000,445	0	(472)	0	0	3.000	2.990	MS	50,000	150,000	02/05/2013	03/01/2032
584002-VQ-9	MECKLENBURG CO GENERAL OBLIGATION S2017A			2	1.A FE	2,957,520	109.1780	3,275,340	3,000,000	2,966,510	0	2,209	0	0	3.000	3.110	AO	22,500	90,000	08/15/2017	04/01/2034
584002-WM-7	MECKLENBURG CO GENERAL OBLIGATION S2018			2	1.A FE	7,494,825	114.1270	8,559,525	7,500,000	7,495,384	0	212	0	0	3.625	3.630	MS	90,625	271,875	09/12/2018	03/01/2037
587839-F4-8	MERCER CO GENERAL OBLIGATION S2016			2	1.B FE	4,984,750	104.5530	5,311,292	5,080,000	5,024,535	0	7,807	0	0	2.000	2.180	JJ	46,849	101,600	08/24/2016	07/15/2028
591852-XK-9	MET COUNCIL MPS-ST PAUL MET AREA GO S14D			2	1.A FE	3,731,152	102.2890	3,764,235	3,680,000	3,684,431	0	(6,651)	0	0	3.750	3.560	MS	46,000	138,000	01/14/2014	09/01/2030
591852-XM-5	MET COUNCIL MPS-ST PAUL MET AREA GO S14D			2	1.A FE	4,055,182	102.4530	4,077,629	3,980,000	3,986,587	0	(9,819)	0	0	4.000	3.740	MS	53,067	159,200	01/14/2014	09/01/2032
591852-ZF-8	MET COUNCIL MPS-ST PAUL MET AREA GO S15C			2	1.A FE	5,669,620	108.3770	5,960,735	5,500,000	5,562,087	0	(18,336)	0	0	3.750	3.370	MS	68,750	206,250	07/08/2015	03/01/2034
591852-C2-2	MET COUNCIL MPS-ST PAUL MET AREA GO S16C			2	1.A FE	5,316,900	109.4180	5,470,900	5,000,000	5,146,548	0	(32,788)	0	0	3.500	2.750	MS	58,333	175,000	05/25/2016	03/01/2035
591852-P7-7	MET COUNCIL MPS-ST PAUL MET AREA GO S19B			2	1.A FE	2,243,138	106.4250	2,394,563	2,250,000	2,244,469	0	526	0	0	2.500	2.530	MS	18,750	56,250	05/22/2019	03/01/2031
600038-LU-5	MILL VALLEY SCH DIST GO REF S2017			2	1.A FE	1,000,000	107.0650	1,070,650	1,000,000	1,000,000	0	0	0	0	2.800	2.800	FA	11,667	28,000	09/28/2017	08/01/2031
600038-LE-1	MILL VALLEY SCH DIST GO S2012			2	1.A FE	5,130,881	102.3730	5,006,040	4,890,000	4,906,090	0	(27,021)	0	0	4.250	3.670	FA	86,594	207,825	03/29/2012	08/01/2036
600038-LH-4	MILL VALLEY SCH DIST GO S2012			2	1.A FE	4,908,791	102.3730	4,765,463	4,655,000	4,671,922	0	(28,405)	0	0	4.250	3.610	FA	82,432	197,838	03/29/2012	08/01/2035
601670-LX-8	MILPITAS USD GO S2019A			2	1.C FE	3,718,200	109.3660	4,101,225	3,750,000	3,721,163	0	1,121	0	0	3.125	3.180	FA	48,828	117,188	04/26/2019	08/01/2040
602409-JJ-4	MILWAUKEE METRO SEWER DIST GO S2015A			2	1.B FE	7,434,636	108.2140	7,997,015	7,390,000	7,407,783	0	(4,439)	0	0	3.500	3.430	AO	64,663	258,650	04/20/2015	10/01/2033
602409-LM-4	MILWAUKEE METRO SEWER DIST GO S2020A			2	1.B FE	4,693,326	104.1860	4,896,742	4,700,000	4,693,825	0	311	0	0	2.500	2.510	AO	29,375	117,500	04/16/2020	10/01/2037
602409-LN-2	MILWAUKEE METRO SEWER DIST GO S2020A			2	1.B FE	4,819,413	103.7230	5,035,752	4,855,000	4,821,980	0	1,558	0	0	2.500	2.550	AO	30,344	121,375	04/16/2020	10/01/2038
604195-3W-5	MINNETONKA ISD #276 GO TAXABLE REF S21G			2	1.A FE	700,000	98.6850	690,795	700,000	699,952	0	(48)	0	0	1.950	1.950	FA	3,299	0	09/01/2021	02/01/2033
604195-3X-3	MINNETONKA ISD #276 GO TAXABLE REF S21G			2	1.A FE	750,000	98.9820	742,365	750,000	749,939	0	(61)	0	0	2.250	2.250	FA	4,078	0	09/01/2021	02/01/2036
604195-3Y-1	MINNETONKA ISD #276 GO TAXABLE REF S21G			2	1.A FE	1,075,000	99.1880	1,066,271	1,075,000	1,074,899	0	(101)	0	0	2.550	2.550	FA	6,625	0	09/01/2021	02/01/2039
604195-3Z-8	MINNETONKA ISD #276 GO TAXABLE REF S21G			2	1.A FE	400,000	99.1110	396,444	400,000	399,958	0	(42)	0	0	2.750	2.748	FA	2,658	0	09/01/2021	02/01/2042
604617-AY-6	MIRACOSTA CCD GO REF S2017A			2	1.A FE	2,535,104	108.6330	2,824,458	2,600,000	2,545,935	0	2,644	0	0	3.000	3.170	FA	32,500	78,000	08/23/2017	08/01/2037
604617-BU-3	MIRACOSTA CCD GO S2020B			2	1.A FE	4,981,037	100.3500	4,967,325	4,950,000	4,977,254	0	(2,896)	0	0	2.000	1.930	FA	41,250	88,825	08/19/2020	08/01/2037
604617-BV-1	MIRACOSTA CCD GO S2020B			2	1.A FE	5,414,418	99.5960	5,378,184	5,400,000	5,412,699	0	(1,349)	0	0	2.000	1.970	FA	45,000	96,900	08/19/2020	08/01/2038
605792-SM-3	MISSOULA CO GENERAL OBLIGATION S2018			2	1.C FE	536,895	116.2110	581,055	500,000	525,706	0	(3,516)	0	0	4.000	3.120	JJ	10,000	20,000	08/29/2018	07/01/2033
60956P-NU-2	MONMOUTH CO IMPT AUTH REF CO GTD REF S16			2	1.A FE	2,935,854	114.8580	2,854,221	2,485,000	2,706,149	0	(45,686)	0	0	4.000	1.960	FA	41,417	99,400	09/13/2016	08/01/2028
60956P-TC-6	MONMOUTH CO IMPT AUTH REV CO GTD S18B			2	1.A FE	1,449,188	119.2150	1,490,188	1,250,000	1,368,668	0	(24,222)	0	0	5.000	2.760	JJ	28,819	62,500	07/11/2018	07/15/2035
613681-6A-8	MONTGOMERY CO GEN OBLIG S2018			2	1.B FE	1,156,040	123.2570	1,232,570	1,000,000	1,104,090	0	(15,086)	0	0	5.000	3.130	MS	16,667	50,000	05/02/2018	03/01/2037

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
613664-3S-8	MONTGOMERY CO GENERAL OBLIGATION REF S10				1.C FE	8,540,939	105.8950	7,857,409	7,420,000	7,550,922	0	(100,994)	0	0	5.000	3.540	AO	92,750	371,000	03/25/2010	04/01/2023
613664-7T-2	MONTGOMERY CO GENERAL OBLIGATION S2015			2	1.C FE	1,337,839	102.9940	1,364,671	1,325,000	1,327,216	0	(1,744)	0	0	3.250	3.110	AO	10,766	43,063	04/15/2015	04/01/2031
615683-LS-6	MOORE CO GENERAL OBLIGATION S2018			2	1.B FE	1,538,453	113.2720	1,755,716	1,550,000	1,540,080	0	500	0	0	3.375	3.430	JD	4,359	52,313	08/21/2018	12/01/2036
615683-ML-0	MOORE CO GENERAL OBLIGATION S2019A			2	1.B FE	1,689,358	110.8850	1,885,045	1,700,000	1,690,898	0	560	0	0	3.000	3.050	JJ	23,517	51,000	03/13/2019	01/15/2035
615683-ND-7	MOORE CO GENERAL OBLIGATION S2019B			2	1.B FE	1,885,066	103.8550	1,973,245	1,900,000	1,887,458	0	1,054	0	0	2.000	2.070	JJ	17,522	38,000	09/04/2019	07/15/2032
615683-NE-5	MOORE CO GENERAL OBLIGATION S2019B			2	1.B FE	1,887,555	104.5690	1,986,811	1,900,000	1,889,382	0	801	0	0	2.125	2.180	JJ	18,617	40,375	09/04/2019	07/15/2033
622625-JW-2	MOUNT PLEASANT GENERAL OBLIGATION S2019			2	1.A FE	1,729,963	111.8170	1,956,798	1,750,000	1,733,065	0	1,092	0	0	3.125	3.220	JD	4,557	54,688	01/22/2019	06/01/2034
62451F-HQ-6	MOUNTAIN VIEW-WHISMAN SD GO S2016B			2	1.B FE	3,671,745	109.2550	3,823,925	3,500,000	3,583,789	0	(16,648)	0	0	3.250	2.700	MS	37,917	113,750	04/27/2016	09/01/2032
62451F-JW-1	MOUNTAIN VIEW-WHISMAN SD GO S2020A			2	1.B FE	261,265	113.3480	283,370	250,000	259,681	0	(989)	0	0	3.000	2.500	MS	2,500	9,625	05/01/2020	09/01/2034
62451F-JY-7	MOUNTAIN VIEW-WHISMAN SD GO S2020A			2	1.B FE	697,970	112.6040	760,077	675,000	694,757	0	(2,007)	0	0	3.000	2.620	MS	6,750	25,988	05/01/2020	09/01/2036
62451F-KA-7	MOUNTAIN VIEW-WHISMAN SD GO S2020A			2	1.B FE	945,563	110.9450	1,026,241	925,000	942,704	0	(1,788)	0	0	3.000	2.750	MS	9,250	35,613	05/01/2020	09/01/2038
62451F-KB-5	MOUNTAIN VIEW-WHISMAN SD GO S2020A			2	1.B FE	767,035	110.7230	835,959	755,000	765,367	0	(1,044)	0	0	3.000	2.820	MS	7,550	29,068	05/01/2020	09/01/2039
62451F-KC-3	MOUNTAIN VIEW-WHISMAN SD GO S2020A			2	1.B FE	667,570	110.5360	729,538	660,000	666,526	0	(656)	0	0	3.000	2.870	MS	6,600	25,410	05/01/2020	09/01/2040
625517-EV-5	MULTNOMAH CO SD#1J PORTLAND GO S2015B			2	1.B FE	12,670,343	108.0270	13,400,749	12,405,000	12,505,455	0	(27,081)	0	0	3.500	3.250	JD	19,297	434,175	04/16/2015	06/15/2031
627627-QW-5	MUSKEGO NORWAY SCHOOL DISTRICT GO S2016			2	1.C FE	3,220,776	106.8020	3,310,862	3,100,000	3,156,690	0	(12,416)	0	0	3.250	2.790	AO	25,188	100,750	05/25/2016	04/01/2033
639557-SU-2	NEBO SCH DIST SCH BLDG GO S2014B			2	1.A FE	2,355,821	107.0310	2,461,713	2,300,000	2,315,351	0	(5,805)	0	0	3.500	3.220	JJ	40,250	80,500	03/12/2014	07/01/2027
639557-SV-0	NEBO SCH DIST SCH BLDG GO S2014B			2	1.A FE	2,815,626	106.8620	2,965,421	2,775,000	2,786,227	0	(4,238)	0	0	3.500	3.330	JJ	48,563	97,125	03/12/2014	07/01/2028
639905-EN-4	NEENAH JT SCH DIST GO S2020			2	1.D FE	7,389,602	107.2340	7,377,699	6,880,000	7,297,713	0	(63,167)	0	0	3.000	1.950	MS	68,800	232,773	06/25/2020	03/01/2037
642543-WU-2	NEW BRAUNFELS ISD GO REF S2016 (PSF)			2	1.A FE	2,533,888	103.5820	2,687,953	2,595,000	2,548,055	0	2,608	0	0	3.000	3.160	FA	32,438	77,850	02/03/2016	02/01/2036
64327T-DU-9	NEW CASTLE CO GENERAL OBLIG REF S2015			2	1.A FE	8,158,654	116.7850	7,666,935	6,565,000	7,173,401	0	(153,317)	0	0	5.000	2.400	AO	82,063	328,250	01/29/2015	10/01/2033
644800-2J-2	NEW HANOVER CO GENERAL OBLIGATION S2015			2	1.A FE	4,233,590	107.7360	4,481,818	4,160,000	4,186,549	0	(8,079)	0	0	3.500	3.280	FA	60,667	145,600	08/04/2015	02/01/2033
659154-2Z-0	NORTH EAST ISD GO REF S2007 (PSF)				1.A FE	13,218,600	129.3800	12,938,000	10,000,000	11,529,323	0	(192,287)	0	0	5.250	2.850	FA	218,750	525,000	01/19/2012	02/01/2029
660266-JX-6	NORTH KANSAS CITY SD #74 GO S2020			2	1.B FE	6,858,741	101.3660	6,973,981	6,880,000	6,860,046	0	960	0	0	2.000	2.020	MS	45,867	144,862	07/29/2020	03/01/2039
661334-ER-9	NORTH ORANGE CO CCD GO S2016A			2	1.B FE	2,179,607	108.9010	2,254,251	2,070,000	2,123,242	0	(10,793)	0	0	3.250	2.650	FA	28,031	67,275	06/02/2016	08/01/2033
662055-KP-6	NORTH ROYALTON SCHOOL DISTRICT GO S2017			2	1.C FE	1,149,026	110.3690	1,197,504	1,085,000	1,114,984	0	(8,195)	0	0	4.000	3.140	JD	3,617	43,400	07/26/2017	12/01/2036
66285T-FX-6	NORTH THURSTON PUBLIC SCHOOLS GO S2016			2	1.B FE	781,837	112.9900	768,332	680,000	728,275	0	(10,272)	0	0	4.000	2.300	JD	2,267	27,200	06/22/2016	12/01/2031
66702R-TV-4	NORTHSIDE ISD GO REF S2018 (PSF)			2	1.A FE	4,800,000	111.8220	5,367,456	4,800,000	4,800,000	0	0	0	0	3.500	3.500	FA	63,467	168,000	05/09/2018	08/15/2038
668844-MH-3	NORWALK GENERAL OBLIGATION S2016			2	1.A FE	1,205,334	101.3700	1,186,029	1,170,000	1,173,360	0	(6,142)	0	0	2.750	2.210	JJ	14,836	32,175	06/30/2016	07/15/2031
671130-PN-6	OAK CREEK-FRANKLIN JT SD GO S2019A			2	1.C FE	6,321,336	106.9830	6,809,468	6,365,000	6,326,240	0	1,961	0	0	3.000	3.050	AO	47,738	190,950	05/14/2019	04/01/2037
674736-BV-4	OCEAN CO GENERAL OBLIGATION S2016			2	1.A FE	2,003,993	104.8490	2,070,768	1,975,000	1,987,903	0	(3,240)	0	0	2.875	2.690	AO	14,195	56,781	09/20/2016	10/01/2033
674736-GG-2	OCEAN CO GENERAL OBLIGATION S2019			2	1.A FE	2,371,699	105.6780	2,509,853	2,375,000	2,372,060	0	162	0	0	2.500	2.510	MS	19,792	59,375	09/05/2019	09/01/2036
677765-EJ-4	OHLONE CCD GO S2016C			2	1.B FE	1,399,601	114.1630	1,432,746	1,255,000	1,324,870	0	(14,141)	0	0	4.000	2.700	FA	20,917	50,200	04/26/2016	08/01/2034
677765-HN-2	OHLONE CCD GO TAXABLE REF S2021			2	1.B FE	6,740,000	101.2450	6,823,913	6,740,000	6,739,816	0	(184)	0	0	2.936	2.936	FA	82,453	43,425	04/20/2021	08/01/2044
678519-QP-7	OKLAHOMA CITY GEN OBLIG S2014			2	1.A FE	5,063,134	107.3970	5,214,124	4,855,000	4,907,066	0	(22,830)	0	0	4.000	3.480	MS	64,733	194,200	03/18/2014	03/01/2032
678519-QQ-5	OKLAHOMA CITY GEN OBLIG S2014			2	1.A FE	5,034,489	107.3390	5,211,308	4,855,000	4,899,987	0	(19,717)	0	0	4.000	3.550	MS	64,733	194,200	03/18/2014	03/01/2033
678519-QR-3	OKLAHOMA CITY GEN OBLIG S2014			2	1.A FE	4,952,180	107.2880	5,144,460	4,795,000	4,834,445	0	(17,285)	0	0	4.000	3.600	MS	63,933	191,800	03/18/2014	03/01/2034
678519-QG-0	OKLAHOMA CITY GEN OBLIG S2020			2	1.A FE	3,062,961	115.5090	3,118,743	2,700,000	2,991,913	0	(43,871)	0	0	4.000	2.120	MS	36,000	162,000	03/31/2020	03/01/2037
679384-JR-9	OLATHE GENERAL OBLIGATION REF S16-228			2	1.B FE	536,413	104.3600	532,236	510,000	519,401	0	(3,286)	0	0	2.875	2.180	AO	3,666	14,663	06/21/2016	10/01/2030
680616-B3-2	OLENTANGY LOCAL SCHOOL DIST GO REF S15B			2	1.B FE	3,403,934	110.6900	3,547,615	3,205,000	3,278,941	0	(20,151)	0	0	4.000	3.280	JD	10,683	128,200	02/10/2015	12/01/2032
690564-QX-0	OWATONNA ISD #761 GO S2016A			2	1.C FE	3,407,206	105.7430	3,579,401	3,385,000	3,393,276	0	(2,545)	0	0	3.000	2.916	FA	42,313	101,550	01/19/2016	02/01/2032
698873-ZT-6	PAPILLION-LA VISTA SD#27 GO S2019			2	1.C FE	1,853,774	112.0850	2,073,573	1,850,000	1,852,798	0	(359)	0	0	3.375	3.350	JD	5,203	62,438	01/16/2019	12/01/2035
701060-JA-4	PARKER CO GENERAL OBLIGATION S2017			2	1.C FE	2,255,417	119.5290	2,372,651	1,985,000	2,135,010	0	(26,413)	0	0	5.000	3.380	FA	37,494	99,250	01/23/2017	02/15/2036
712838-PQ-8	PEORIA GENERAL OBLIGATION S2010			2	1.A FE	1,717,328	100.3560	1,605,696	1,600,000	1,600,000	0	18	0	0	5.000	4.100	JJ	40,000	80,000	06/15/2010	07/01/2027
712838-SQ-5	PEORIA GENERAL OBLIGATION S2010			2	1.A FE	350,349	100.3590	321,149	320,000	320,000	0	2	0	0	5.000	3.850	JJ	8,000	16,000	06/15/2010	07/01/2024
712838-SQ-5	PEORIA GENERAL OBLIGATION S2010	SD		2	1.A FE	10,948	100.3590	10,036	10,000	10,000	0	0	0	0	5.000	3.850	JJ	250	500	06/15/2010	07/01/2024
712838-SR-3	PEORIA GENERAL OBLIGATION S2010			2	1.A FE	359,865	100.3580	331,181	330,000	330,010	0	10	0	0	5.000	3.900	JJ	8,250	16,500	06/15/2010	07/01/2025
720362-CZ-3	PIERCE CO FIRE PROTECTION DIST #6 GO S16			2	1.C FE	819,855	111.6860	837,645	750,000	780,888	0	(7,351)	0	0	4.000	2.880	JD	2,500	30,000	04/07/2016	12/01/2034
725769-HW-6	PITTSYLVANIA CO GEN OBLIG REF S2010B			2	1.D FE	340,067	100.3640	311,128	310,000	309,957	0	(18)	0	0	5.000	3.810	MS	5,167	15,500	04/13/2010	03/01/2022
725769-HX-4	PITTSYLVANIA CO GEN OBLIG REF S2010B			2	1.D FE	1,505,539	100.3580	1,384,940	1,380,000	1,380,000	0	0	0	0	5.000	3.880	MS	23,000	69,000	04/13/2010	03/01/2023
727177-RM-1	PLANO GEN OBLIG LTD REF S2016			2	1.A FE	1,186,155	117.2590	1,137,412	970,000	1,068,592	0	(22,235)	0	0	5.000	2.420	MS	16,167	48,500	04/26/2016	09/01/2033
727730-JT-1	PLATTE CO SCH DIST PARK HILL GO S2018			2	1.B FE	892,234	122.5860	956,171	780,000	857,517	0	(11,202)	0	0	5.000	3.210	MS	13,000	39,000	09/26/2018	03/01/2036
732147-EW-9	POMPANO BEACH GENERAL OBLIGATION S2018			2	1.C FE	3,745,700	116.1110	4,191,607	3,610,000	3,705,670	0	(12,876)	0	0	4.000	3.540	JJ	72,200	144,400	09/11/2018	07/01/2037
733794-JV-4	PORT CHESTER-RYE UNION FREE SD GO REFS20			2	1.D FE	5,346,767	102.5060	5,519,948	5,385,000	5,349,109	0	1,528	0	0	2.375	2.420	JD	10,658	188,288	06/02/2020	06/01/2040

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
735371-NW-2	PORT OF SEATTLE GO LTD REF S2015			2	1.D FE	5,151,292	107.6680	5,151,914	4,785,000	4,892,278	0	(42,200)	0	0	4.000	3.030	JD	15,950	191,400	03/24/2015	06/01/2031
737050-ZH-0	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	994,715	107.8470	986,800	915,000	936,588	0	(8,499)	0	0	4.000	2.980	JD	3,050	36,600	06/17/2014	06/01/2028
737050-ZJ-6	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	1,095,266	107.4830	1,090,952	1,015,000	1,036,804	0	(8,572)	0	0	4.000	3.070	JD	3,383	40,600	06/17/2014	06/01/2029
737050-ZK-3	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	1,088,973	107.2980	1,089,075	1,015,000	1,035,141	0	(7,909)	0	0	4.000	3.140	JD	3,383	40,600	06/17/2014	06/01/2030
737050-ZL-1	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	1,082,721	107.1510	1,087,583	1,015,000	1,033,481	0	(7,250)	0	0	4.000	3.210	JD	3,383	40,600	06/17/2014	06/01/2031
737050-ZM-9	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	1,076,499	107.0600	1,086,659	1,015,000	1,031,824	0	(6,593)	0	0	4.000	3.280	JD	3,383	40,600	06/17/2014	06/01/2032
737050-ZN-7	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	1,070,328	107.0000	1,086,050	1,015,000	1,030,170	0	(5,939)	0	0	4.000	3.350	JD	3,383	40,600	06/17/2014	06/01/2033
737050-ZP-2	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	1,065,953	106.9390	1,085,431	1,015,000	1,028,991	0	(5,474)	0	0	4.000	3.400	JD	3,383	40,600	06/17/2014	06/01/2034
742327-EB-1	PRINCETON CITY SCH DIST GO REF S2014			2	1.D FE	2,300,780	113.4780	2,269,560	2,000,000	2,096,023	0	(30,910)	0	0	5.000	3.260	JD	8,333	100,000	09/02/2014	12/01/2035
742633-VE-7	PRIOR LAKE SAVAGE ISD #719 GO S2016B			2	1.C FE	1,219,127	106.0360	1,219,414	1,150,000	1,181,368	0	(7,294)	0	0	2.750	2.050	FA	13,177	31,625	07/11/2016	02/01/2029
751622-QA-2	RAMSEY CO GENERAL OBLIGATION S2018A			2	1.A FE	435,000	107.7400	468,669	435,000	435,000	0	0	0	0	3.250	3.250	FA	5,891	14,138	05/08/2018	02/01/2034
763261-Z2-3	RICHARDSON ISD GEN OBLIG REF S2017 (PSF)			2	1.A FE	1,070,590	111.5040	1,115,040	1,000,000	1,037,297	0	(8,378)	0	0	4.000	3.030	FA	15,111	40,000	09/29/2017	02/15/2035
763261-Q8-0	RICHARDSON ISD GEN OBLIG S2016 (PSF)			2	1.A FE	3,570,656	109.1660	3,493,312	3,200,000	3,344,215	0	(43,906)	0	0	4.000	2.490	FA	48,356	128,000	06/22/2016	02/15/2036
770570-3C-1	ROBERTSON CO GENERAL OBLIGATION S2018			2	1.C FE	631,584	109.1800	693,293	635,000	632,422	0	234	0	0	3.000	3.050	MN	3,175	19,050	03/27/2018	05/01/2031
771588-TE-0	ROCHESTER GENERAL OBLIGATION S2015A			2	1.A FE	3,216,576	107.8520	3,375,768	3,130,000	3,160,829	0	(9,349)	0	0	3.750	3.410	FA	48,906	117,375	05/18/2015	02/01/2034
771614-PH-1	ROCHESTER ISD #535 GO REF S2015B			2	1.C FE	596,876	106.5950	623,581	585,000	589,114	0	(1,264)	0	0	3.000	2.760	FA	7,313	17,550	04/07/2015	02/01/2028
771614-RW-6	ROCHESTER ISD #535 GO S2017B			2	1.C FE	344,593	107.7840	371,855	345,000	344,697	0	25	0	0	3.000	3.010	FA	4,313	10,350	08/01/2017	02/01/2032
787758-WL-1	SAINT CHARLES GENERAL OBLIGATION S2016A			2	1.B FE	912,746	120.5680	874,118	725,000	820,542	0	(18,230)	0	0	5.000	2.160	JD	3,021	36,250	08/30/2016	12/01/2030
791230-YC-3	SAINT LOUIS CO GENERAL OBLIGATION S2021A			2	1.B FE	1,692,502	99.9750	1,704,574	1,705,000	1,692,633	0	130	0	0	2.125	2.170	JD	8,454	0	09/09/2021	12/01/2041
791230-YD-1	SAINT LOUIS CO GENERAL OBLIGATION S2021A			2	1.B FE	1,720,012	99.4310	1,735,071	1,745,000	1,720,251	0	239	0	0	2.125	2.210	JD	8,652	0	09/09/2021	12/01/2042
793181-JP-4	SAINT PETER ISD #508 GO S2015A			2	1.A FE	3,518,210	108.7160	3,783,317	3,480,000	3,493,943	0	(4,208)	0	0	4.000	3.860	FA	58,000	139,200	07/14/2015	02/01/2038
101565-F3-8	SAINT VRAIN VALLEY SD#RE-1J GO REF S16A			2	1.B FE	3,480,060	112.7780	3,496,118	3,100,000	3,265,690	0	(39,312)	0	0	4.000	2.570	JD	5,511	124,000	02/17/2016	12/15/2030
795168-KP-7	SALINE CO USD #305 SALINA GO REF S2014			2	1.A	128,369	105.8700	127,044	120,000	121,698	0	(980)	0	0	4.000	3.120	MS	1,600	4,800	05/21/2014	09/01/2029
795168-KZ-5	SALINE CO USD #305 SALINA GO REF S2014			2	1.D FE	941,371	105.9900	932,712	880,000	892,452	0	(7,186)	0	0	4.000	3.120	MS	11,733	35,200	05/21/2014	09/01/2029
796116-SB-8	SAN ANGELO ISD GO REF S2015A (PSF)			2	1.A FE	4,590,766	107.6110	4,713,362	4,380,000	4,435,029	0	(24,664)	0	0	4.000	3.380	FA	66,187	175,200	12/18/2014	02/15/2034
797508-GR-3	SAN DIEGUITO UHSD GO S2016C-2			2	1.C FE	925,256	112.6380	901,104	800,000	860,633	0	(12,425)	0	0	4.000	2.250	FA	13,333	32,000	06/28/2016	08/01/2036
797661-VR-3	SAN FRANCISCO BAY AREA GO REF S2015D			2	1.C FE	5,304,100	111.5250	5,576,250	5,000,000	5,122,366	0	(31,715)	0	0	4.000	3.270	FA	83,333	200,000	09/24/2015	08/01/2034
797661-VS-1	SAN FRANCISCO BAY AREA GO REF S2015D			2	1.C FE	5,299,800	111.4440	5,572,200	5,000,000	5,120,664	0	(31,267)	0	0	4.000	3.280	FA	83,333	200,000	09/28/2015	08/01/2035
797661-YE-9	SAN FRANCISCO BAY AREA GO S2019-B1			2	1.C FE	2,811,958	109.0920	3,000,030	2,750,000	2,798,620	0	(5,699)	0	0	3.000	2.740	FA	34,375	82,500	07/31/2019	08/01/2039
798189-NB-8	SAN JOSE EVERGREEN CCD GO REF S2016D			2	1.B FE	4,830,271	107.3970	5,203,385	4,845,000	4,833,465	0	610	0	0	3.000	3.020	MS	48,450	145,350	05/18/2016	09/01/2036
801283-GB-2	SANTA BARBARA CO CCD GO REF S2016			2	1.B FE	2,107,690	113.9000	2,152,710	1,890,000	1,992,717	0	(20,772)	0	0	4.000	2.730	FA	31,500	75,600	01/12/2016	08/01/2033
801315-LK-6	SANTA BARBARA USD GO REF TXBL S2020B				1.C FE	370,000	99.2200	367,114	370,000	370,000	0	0	0	0	1.603	1.603	FA	2,471	6,096	07/01/2020	08/01/2028
801315-LL-4	SANTA BARBARA USD GO REF TXBL S2020B				1.C FE	590,000	98.9540	583,829	590,000	590,000	0	0	0	0	1.653	1.653	FA	4,064	10,024	07/01/2020	08/01/2029
801315-LM-2	SANTA BARBARA USD GO REF TXBL S2020B				1.C FE	535,000	98.9480	529,372	535,000	535,000	0	0	0	0	1.703	1.703	FA	3,796	9,364	07/01/2020	08/01/2030
801315-LN-0	SANTA BARBARA USD GO REF TXBL S2020B			2	1.C FE	1,095,000	99.8470	1,093,325	1,095,000	1,095,000	0	0	0	0	1.853	1.853	FA	8,454	20,854	07/01/2020	08/01/2031
801315-LP-5	SANTA BARBARA USD GO REF TXBL S2020B			2	1.C FE	1,085,000	100.4100	1,089,449	1,085,000	1,085,000	0	0	0	0	1.953	1.953	FA	8,829	21,779	07/01/2020	08/01/2032
801315-LT-7	SANTA BARBARA USD GO REF TXBL S2020B			2	1.C FE	1,450,000	103.2970	1,497,807	1,450,000	1,450,008	0	0	0	0	2.652	2.652	FA	16,023	39,522	07/01/2020	08/01/2038
801546-RD-6	SANTA CLARA CNTY TAXABLE GO S2021B			2	1.B FE	5,355,000	98.3420	5,266,214	5,355,000	5,355,000	0	0	0	0	1.900	1.900	FA	43,242	0	07/14/2021	08/01/2033
801546-RF-1	SANTA CLARA CNTY TAXABLE GO S2021B			2	1.B FE	5,809,346	96.5510	5,691,681	5,895,000	5,811,570	0	2,225	0	0	1.950	2.070	FA	48,855	0	07/14/2021	08/01/2035
801686-SA-5	SANTA CLARITA CCD GO S2019			2	1.C FE	757,462	108.7720	783,158	720,000	748,382	0	(3,943)	0	0	3.000	2.350	FA	9,000	21,600	08/08/2019	08/01/2035
801889-QD-1	SANTA FE CO GENERAL OBLIGATION REF S2017			2	1.A FE	2,284,245	106.9950	2,460,885	2,300,000	2,288,564	0	1,037	0	0	2.750	2.810	JJ	31,625	63,250	08/09/2017	07/01/2031
802498-PR-0	SANTA MONICA-MALIBU USD GO REF S2016A			2	1.B FE	1,298,346	114.3010	1,303,031	1,140,000	1,217,867	0	(16,202)	0	0	4.000	2.390	JJ	22,800	45,600	09/13/2016	07/01/2034
802498-ZN-8	SANTA MONICA-MALIBU USD GO REF TXBL S21			2	1.B FE	3,010,000	100.1410	3,014,244	3,010,000	3,010,000	0	0	0	0	2.424	2.424	FA	24,321	0	08/04/2021	08/01/2038
802498-RD-9	SANTA MONICA-MALIBU USD GO S2017C			2	1.B FE	488,309	116.3090	523,391	450,000	472,427	0	(3,696)	0	0	4.000	3.010	JJ	9,000	18,000	06/07/2017	07/01/2037
80381L-CF-9	SARPY CO SCH DIST #1 GO S2020			2	1.D FE	1,133,810	120.3310	1,203,310	1,000,000	1,116,280	0	(11,428)	0	0	4.000	2.540	JD	1,778	40,000	05/07/2020	12/15/2040
804350-HW-9	SAUK PRAIRIE SCH DIST GO S2020			2	1.D FE	2,173,291	101.4420	2,226,652	2,195,000	2,175,028	0	1,188	0	0	2.125	2.200	MS	15,548	52,474	06/24/2020	03/01/2036
804350-HX-7	SAUK PRAIRIE SCH DIST GO S2020			2	1.D FE	1,965,460	101.2110	2,024,220	2,000,000	1,968,000	0	1,751	0	0	2.125	2.250	MS	14,167	47,813	06/24/2020	03/01/2037
804350-HY-5	SAUK PRAIRIE SCH DIST GO S2020			2	1.D FE	2,898,888	102.0310	2,979,305	2,920,000	2,900,339	0	992	0	0	2.250	2.300	MS	21,900	73,913	06/24/2020	03/01/2038
804350-HZ-2	SAUK PRAIRIE SCH DIST GO S2020			2	1.D FE	1,773,370	101.9370	1,829,769	1,795,000	1,774,752	0	948	0	0	2.250	2.330	MS	13,463	45,436	06/24/2020	03/01/2039
804350-JA-5	SAUK PRAIRIE SCH DIST GO S2020			2	1.D FE	1,638,671	101.7500	1,699,225	1,670,000	1,640,533	0	1,283	0	0	2.250	2.370	MS	12,525	42,272	06/24/2020	03/01/2040
809554-WH-7	SCOTT CO GENERAL OBLIGATION REF S2019A			2	1.A FE	1,006,226	109.6850	1,102,334	1,005,000	1,005,915	0	(119)	0	0	3.125	3.110	JD	2,617	31,406	05/14/2019	12/01/2041
812627-BK-2	SEATTLE GENERAL OBLIGATION S2016			2	1.A FE	1,148,373	113.3140	1,138,806	1,005,000	1,072,424	0	(14,312)	0	0	4.000	2.390	JD	3,350	40,200	05/03/2016	12/01/2031
812627-BK-2	SEATTLE GENERAL OBLIGATION S2016	SD		2	1.A FE	262,812	113.3140	260,622	230,000	245,430	0	(3,275)	0	0	4.000	2.390	JD	767	9,200	05/03/2016	12/01/2031

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
819190-SP-5	SHAKOPEE ISD #720 GEN OBLIG REF S2013				1.C FE	1,323,665	105.1280	1,198,459	1,140,000	1,163,483	0	(21,031)	0	0	5.000	3.050	FA	23,750	57,000	06/24/2013	02/01/2023
826239-HF-5	SIERRA JOINT CCD GO S2021B			2	1.C FE	2,269,201	100.2570	2,250,770	2,245,000	2,267,384	0	(1,817)	0	0	2.000	1.880	FA	18,708	17,711	02/19/2021	08/01/2038
826239-HG-3	SIERRA JOINT CCD GO S2021B			2	1.C FE	2,392,005	99.3400	2,359,325	2,375,000	2,390,752	0	(1,253)	0	0	2.000	1.920	FA	19,792	18,736	02/19/2021	08/01/2039
826239-HH-1	SIERRA JOINT CCD GO S2021B			2	1.C FE	2,513,943	97.4600	2,441,373	2,505,000	2,513,283	0	(660)	0	0	2.000	1.960	FA	20,875	19,762	02/19/2021	08/01/2040
826239-HJ-7	SIERRA JOINT CCD GO S2021B			2	1.C FE	2,636,166	96.8860	2,562,635	2,645,000	2,636,461	0	295	0	0	2.000	2.020	FA	22,042	20,866	02/19/2021	08/01/2041
833209-LC-1	SNOHOMISH CO SD #103 GO S2015			2	1.A FE	1,248,344	114.8820	1,252,214	1,090,000	1,150,463	0	(16,474)	0	0	5.000	3.270	JD	4,542	54,500	06/23/2015	12/01/2032
833153-VE-6	SNOHOMISH CO SD #15 EDMONDS GO S2016			2	1.B FE	3,375,120	112.8060	3,384,180	3,000,000	3,179,274	0	(37,880)	0	0	4.000	2.560	JD	10,000	120,000	06/23/2016	12/01/2035
833119-ZB-9	SNOHOMISH CO SD#2 EVERETT GO S2018			2	1.B FE	1,165,520	122.9590	1,229,590	1,000,000	1,111,674	0	(17,052)	0	0	5.000	2.930	JD	4,167	50,000	09/11/2018	12/01/2033
834664-5K-6	SOMERSET CO GENERAL OBLIGATION S2018			2	1.A FE	1,657,235	106.4680	1,804,633	1,695,000	1,664,970	0	2,372	0	0	3.000	3.200	JJ	25,425	50,850	08/08/2018	07/01/2032
834666-MJ-5	SOMERSET CO IMPT AUTH REV S2020			2	1.A FE	1,145,515	99.3790	1,137,890	1,145,000	1,145,445	0	(48)	0	0	1.875	1.870	MS	7,156	20,932	08/26/2020	09/01/2034
834666-MK-2	SOMERSET CO IMPT AUTH REV S2020			2	1.A FE	1,150,694	98.6180	1,148,900	1,165,000	1,151,784	0	834	0	0	1.875	1.970	MS	7,281	21,298	08/26/2020	09/01/2035
834666-ML-0	SOMERSET CO IMPT AUTH REV S2020			2	1.A FE	1,181,765	100.7470	1,193,852	1,185,000	1,181,991	0	174	0	0	2.000	2.020	MS	7,900	23,108	08/26/2020	09/01/2036
834666-MM-8	SOMERSET CO IMPT AUTH REV S2020			2	1.A FE	603,912	99.5260	607,109	610,000	604,305	0	305	0	0	2.000	2.070	MS	4,067	11,895	08/26/2020	09/01/2037
834666-MN-6	SOMERSET CO IMPT AUTH REV S2020			2	1.A FE	608,921	99.1730	614,873	620,000	609,593	0	515	0	0	2.000	2.120	MS	4,133	12,090	08/26/2020	09/01/2038
834666-MP-1	SOMERSET CO IMPT AUTH REV S2020			2	1.A FE	1,251,205	100.3150	1,263,969	1,260,000	1,251,700	0	381	0	0	2.125	2.170	MS	8,925	26,106	08/26/2020	09/01/2039
834666-MQ-9	SOMERSET CO IMPT AUTH REV S2020			2	1.A FE	1,265,378	100.1420	1,286,825	1,285,000	1,266,411	0	795	0	0	2.125	2.220	MS	9,102	26,624	08/26/2020	09/01/2040
834666-MR-7	SOMERSET CO IMPT AUTH REV S2020			2	1.A FE	1,312,804	100.6550	1,323,613	1,315,000	1,312,903	0	83	0	0	2.250	2.260	MS	9,863	28,848	08/26/2020	09/01/2041
840610-SF-7	SOUTH WASHINGTON CO ISD #833 GO S2016A			2	1.C FE	12,129,031	109.4470	12,520,737	11,440,000	11,746,776	0	(70,011)	0	0	3.500	2.800	FA	166,833	400,400	02/04/2016	02/01/2033
848780-TA-0	SPOKANE CO SD #354 MEAD GO S18			2	1.A FE	7,478,445	123.3100	8,015,150	6,500,000	7,140,650	0	(97,044)	0	0	5.000	3.160	JD	27,083	325,000	05/03/2018	12/01/2037
849254-VY-0	SPOTSYLVANIA CO GEN OBLIG S2017A			2	1.A FE	590,796	108.2900	649,740	600,000	592,815	0	485	0	0	3.000	3.120	JJ	8,300	18,000	08/02/2017	01/15/2034
791319-KL-9	ST LOUIS CO SD C-2 PARKWAY GO S2016			2	1.A FE	4,402,096	105.8320	4,524,318	4,275,000	4,335,254	0	(13,528)	0	0	3.000	2.640	MS	42,750	128,250	09/28/2016	03/01/2034
792881-6S-8	ST PAUL GENERAL OBLIGATION REF S2017B			2	1.A FE	728,694	109.7470	806,640	735,000	730,037	0	300	0	0	3.375	3.440	JD	2,067	24,806	03/08/2017	12/01/2034
860758-RR-4	STILLWATER ISD#834 GO S2015A			2	1.C FE	2,431,428	105.5370	2,527,611	2,395,000	2,404,961	0	(4,554)	0	0	3.750	3.540	FA	37,422	89,813	07/16/2015	02/01/2032
864813-Q7-8	SUFFOLK GENERAL OBLIGATION REF S2016A			2	1.A FE	3,655,103	106.1120	3,724,531	3,510,000	3,575,687	0	(15,289)	0	0	2.500	2.020	FA	36,563	87,750	07/14/2016	02/01/2029
869142-FT-1	SUSQUEHANNA GENERAL OBLIGATION REF S18			2	1.C FE	942,633	112.9790	1,016,811	900,000	924,036	0	(5,191)	0	0	4.000	3.320	AO	9,000	36,000	03/09/2018	10/01/2033
879709-4D-2	TEMPE GENERAL OBLIGATION LTD REF S2016B			2	1.A FE	522,054	114.0870	513,392	450,000	484,323	0	(7,177)	0	0	4.000	2.210	JJ	9,000	18,000	05/24/2016	07/01/2028
879709-2R-3	TEMPE GENERAL OBLIGATION S2015A			2	1.A FE	1,499,795	109.5160	1,615,361	1,475,000	1,484,629	0	(2,540)	0	0	3.750	3.550	JJ	27,656	55,313	05/12/2015	07/01/2031
879709-5E-9	TEMPE GENERAL OBLIGATION S2017			2	1.A	347,582	122.7420	355,952	290,000	323,409	0	(5,557)	0	0	5.000	2.730	JJ	7,250	14,500	05/24/2017	07/01/2034
879709-5K-5	TEMPE GENERAL OBLIGATION S2017			2	1.A FE	593,287	121.2290	600,084	495,000	552,025	0	(9,485)	0	0	5.000	2.730	JJ	12,375	24,750	05/24/2017	07/01/2034
886172-NC-5	THURSTON CO SD#111 OLYMPIA GO S2012B			2	1.B FE	6,198,780	101.7820	5,796,485	5,695,000	5,719,496	0	(58,130)	0	0	4.500	3.440	JD	21,356	256,275	06/14/2012	12/01/2031
89453P-VZ-9	TRAVIS CO ROAD GENERAL OBLIGATION S2016			2	1.A FE	1,475,575	105.6320	1,558,072	1,475,000	1,475,254	0	(64)	0	0	2.875	2.870	MS	14,135	42,406	04/19/2016	03/01/2033
902273-UW-9	TYLER ISD GEN OBLIG S2013 (PSF)			2	1.A FE	5,034,600	104.8030	5,240,150	5,000,000	5,004,648	0	(4,147)	0	0	4.500	4.410	FA	85,000	225,000	07/11/2013	02/15/2035
902273-XH-9	TYLER ISD GEN OBLIG S2017 (PSF)			2	1.A FE	3,926,604	119.5290	3,950,433	3,305,000	3,661,264	0	(63,982)	0	0	5.000	2.730	FA	62,428	165,250	08/10/2017	02/15/2036
915506-MH-9	UPPER ARLINGTON CITY SCH DIST GO S2017A			2	1.B FE	2,494,088	122.7790	2,584,498	2,105,000	2,353,411	0	(38,075)	0	0	5.000	2.820	JD	8,771	105,250	01/31/2018	12/01/2034
927734-B5-1	VIRGINIA BEACH GENERAL OBLIGATION S2015A			2	1.A FE	2,640,514	107.5700	2,759,171	2,565,000	2,591,778	0	(7,943)	0	0	3.500	3.150	MS	29,925	89,775	04/07/2015	03/01/2034
927734-N7-4	VIRGINIA BEACH GENERAL OBLIGATION S2019A			2	1.A FE	4,917,043	113.0860	5,405,511	4,780,000	4,887,036	0	(12,661)	0	0	3.000	2.670	JJ	66,123	143,400	07/10/2019	07/15/2035
930863-3A-1	WAKE CO GENERAL OBLIGATION S2012A			2	1.A FE	2,641,517	100.2770	2,401,634	2,395,000	2,397,276	0	(27,879)	0	0	4.000	2.810	FA	39,917	95,800	01/24/2012	02/01/2029
930863-5Q-4	WAKE CO GENERAL OBLIGATION S2014			2	1.A FE	8,420,574	107.0570	8,746,557	8,170,000	8,244,430	0	(26,443)	0	0	3.500	3.140	MS	95,317	285,950	08/19/2014	09/01/2032
938234-SB-8	WASHINGTON CO GEN OBLIG S2016B			2	1.A FE	7,449,823	108.2430	7,392,997	6,830,000	7,124,324	0	(62,766)	0	0	3.250	2.220	JD	18,498	221,975	07/07/2016	06/01/2033
938650-QX-9	WASHINGTON CO GEN OBLIG S2017A			2	1.C FE	1,073,369	108.9170	1,176,304	1,080,000	1,074,704	0	311	0	0	3.125	3.170	JD	2,813	33,750	06/19/2017	06/01/2035
938650-RS-9	WASHINGTON CO GEN OBLIG S2017B			2	1.C FE	940,007	108.6680	1,037,779	955,000	943,262	0	762	0	0	3.000	3.120	JD	2,388	28,650	06/19/2017	06/01/2034
937751-7A-7	WASHINGTON CO GENERAL OBLIGATION S2016			2	1.B FE	1,228,156	107.9780	1,274,140	1,180,000	1,202,945	0	(4,754)	0	0	3.000	2.540	JJ	17,700	35,400	05/03/2016	07/01/2031
942833-YP-3	WAUKEE CSD GENERAL OBLIGATION REF S19A			2	1.C FE	5,895,840	108.3270	6,499,620	6,000,000	5,905,614	0	3,924	0	0	3.250	3.370	JD	16,250	195,000	04/23/2019	06/01/2039
943198-GQ-8	WAUPACA CO GENERAL OBLIGATION S2018A			2	1.C FE	1,151,776	109.5460	1,270,734	1,160,000	1,153,136	0	441	0	0	3.500	3.560	MS	13,533	40,600	09/18/2018	03/01/2034
94766P-FY-2	WEBER SCH DIST GENERAL OBLIG REF S2014			2	1.A FE	923,072	102.9230	957,184	930,000	925,862	0	422	0	0	3.000	3.060	JD	1,240	27,900	10/07/2014	06/15/2030
94766P-FZ-9	WEBER SCH DIST GENERAL OBLIG REF S2014			2	1.A FE	950,014	102.8370	992,377	965,000	955,572	0	844	0	0	3.000	3.120	JD	1,287	28,950	10/07/2014	06/15/2031
94766P-GA-3	WEBER SCH DIST GENERAL OBLIG REF S2014			2	1.A FE	941,637	102.7850	991,875	965,000	949,643	0	1,220	0	0	3.000	3.180	JD	1,287	28,950	10/07/2014	06/15/2032
94766P-HK-0	WEBER SCH DIST GENERAL OBLIG S2018			2	1.A FE	1,855,751	108.8040	2,034,635	1,870,000	1,859,310	0	959	0	0	3.000	3.070	JD	2,493	56,100	02/22/2018	06/15/2031
94766P-FE-6	WEBER SCH DIST GENERAL OBLIGATION S2013			2	1.A FE	1,393,690	105.1190	1,450,642	1,380,000	1,382,393	0	(1,581)	0	0	4.125	4.000	JD	2,530	56,925	09/26/2013	06/15/2031
94766P-FG-1	WEBER SCH DIST GENERAL OBLIGATION S2013			2	1.A FE	4,587,549	105.6740	4,829,302	4,570,000	4,573,095	0	(2,074)	0	0	4.500	4.450	JD	9,140	205,650	09/12/2013	06/15/2033
948050-KE-8	WEBSTER GROVES SCHOOL DIST GO S2019			2	1.B FE	1,188,144	105.6470	1,267,764	1,200,000	1,189,612	0	581	0	0	2.875	2.950	MS	11,500	34,500	05/20/2019	03/01/2036
960470-PL-0	WESTLAKE CITY SD GO TAXABLE REF S2021B			2	1.B FE	4,150,000	102.0740	4,236,071	4,150,000	4,149,870	0	(130)	0	0	2.957	2.957	JD	10,226	14,317	09/29/2021	12/01/2043
961165-4Y-0	WESTON GENERAL OBLIGATION REF S2016			2	1.A FE	1,152,228	102.9090	1,193,744	1,160,000	1,156,502	0	852	0	0	1.750	1.830	JD	1,692	20,300	10/11/2016	12/01/2025

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
967245-AV-3	WICHITA GENERAL OBLIGATION S2015A			2	1.C FE	727,906	112.3910	803,596	715,000	720,399	0	(1,260)	0	0	4.000	3.790	JD	2,383	28,600	05/13/2015	12/01/2035
97217P-KM-0	WILSON CO GENERAL OBLIGATION S2016			2	1.B FE	3,840,413	108.9730	4,086,488	3,750,000	3,791,522	0	(9,061)	0	0	3.250	2.970	AO	30,469	121,875	03/15/2016	04/01/2032
97217P-PK-9	WILSON CO GENERAL OBLIGATION S2018			2	1.B FE	6,374,698	112.6650	7,255,626	6,440,000	6,385,486	0	3,505	0	0	3.375	3.460	AO	54,338	217,350	09/19/2018	04/01/2034
97217P-PM-5	WILSON CO GENERAL OBLIGATION S2018			2	1.B FE	6,783,481	112.7890	7,771,162	6,890,000	6,798,314	0	4,827	0	0	3.500	3.620	AO	60,288	241,150	09/19/2018	04/01/2036
973024-F2-3	WINCHESTER GENERAL OBLIGATION S2015			2	1.A FE	2,304,171	111.6180	2,422,111	2,170,000	2,221,988	0	(13,802)	0	0	4.000	3.270	JJ	43,400	86,800	06/24/2015	07/01/2033
975673-BM-5	WINSTON SALEM GENERAL OBLIGATION S2016B			2	1.A FE	3,711,908	109.3760	3,997,693	3,655,000	3,681,918	0	(5,621)	0	0	3.250	3.070	JD	9,899	118,788	03/15/2016	06/01/2035
97913P-KU-9	WOODBURY GENERAL OBLIGATION S2018A			2	1.A FE	864,526	108.8070	952,061	875,000	866,347	0	571	0	0	3.250	3.350	FA	11,849	28,438	08/23/2018	02/01/2034
986438-ML-0	YORK CO GENERAL OBLIGATION S2016			2	1.B FE	9,695,473	105.5450	9,989,834	9,465,000	9,534,321	0	(29,510)	0	0	3.250	2.910	AO	76,903	307,613	02/17/2016	04/01/2031
986438-NM-7	YORK CO GENERAL OBLIGATION S2019B			2	1.B FE	1,656,575	111.5610	1,857,491	1,665,000	1,657,955	0	515	0	0	3.125	3.170	MS	17,344	52,031	02/05/2019	03/01/2033
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,432,170,483	XXX	1,467,886,405	1,371,300,000	1,394,403,932	0	(6,434,592)	0	0	XXX	XXX	XXX	13,111,100	43,919,517	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						1,432,170,483	XXX	1,467,886,405	1,371,300,000	1,394,403,932	0	(6,434,592)	0	0	XXX	XXX	XXX	13,111,100	43,919,517	XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
052414-PK-9	AUSTIN ELEC UTILITY SYS REV REF S2015A			2	1.C FE	1,742,580	116.1450	1,742,175	1,500,000	1,599,234	0	(23,737)	0	0	5.000	3.170	MN	9,583	75,000	05/12/2015	11/15/2028
101029-RQ-1	BOSTON WATER & SEWER COMM REV REF S12A			2	1.B FE	742,834	103.9980	639,588	615,000	626,581	0	(13,588)	0	0	5.000	2.695	MN	5,125	30,750	05/22/2012	11/01/2029
10146H-LC-8	BOULDER CO WATER & SEWER REV S2016			2	1.B FE	2,076,000	105.0770	2,101,540	2,000,000	2,027,935	0	(9,129)	0	0	3.000	2.500	JD	5,000	60,000	05/03/2016	12/01/2032
115117-MF-7	BROWARD CO WATER & SEWER S2019A			2	1.B FE	4,177,880	118.3640	4,142,740	3,500,000	4,107,112	0	(70,768)	0	0	4.000	1.610	AO	35,000	140,000	01/08/2021	10/01/2044
118217-AV-0	BUCKEYE TOBACCO SETTLEMENT FING SR S07A3			2	1.A	27,351,773	102.4970	26,244,357	25,605,000	25,945,807	0	(804,172)	0	0	6.250	3.000	JD	133,359	1,600,313	03/20/2020	06/01/2037
130178-TQ-9	CALIFORNIA ED FAC AUTH S09 T-5(STANFORD)				1.A FE	3,427,860	105.7650	3,172,950	3,000,000	3,046,826	0	(37,449)	0	0	5.000	3.660	MS	44,167	150,000	07/15/2009	03/15/2023
130178-X6-8	CALIFORNIA ED FAC AUTH S13 S-2(STANFORD)			1	1.A FE	6,384,750	150.7570	7,537,850	5,000,000	6,085,570	0	(43,798)	0	0	5.000	3.370	MN	41,667	250,000	05/20/2014	11/01/2039
130178-3W-4	CALIFORNIA ED FAC AUTH S14 U-6(STANFORD)			1	1.A FE	6,918,175	155.6350	8,559,925	5,500,000	6,698,463	0	(32,299)	0	0	5.000	3.610	MN	45,833	275,000	05/02/2014	05/01/2045
13034A-JT-8	CALIFORNIA INFRAS & ECON DEV BANK S2016			2	1.A FE	3,749,639	117.8780	3,489,189	2,960,000	3,317,424	0	(79,776)	0	0	5.000	2.020	AO	37,000	148,000	04/12/2016	10/01/2031
139391-DW-3	CAPE FEAR PUBLIC UTIL WTR & SWR REF S16			2	1.B FE	5,237,398	110.9860	5,305,131	4,780,000	5,000,502	0	(44,965)	0	0	3.500	2.430	FA	69,708	167,300	05/12/2016	08/01/2031
160429-VG-8	CHARLESTON WATERWORKS & SEWER REF S16A			2	1.A FE	2,644,808	118.8760	2,514,227	2,115,000	2,366,443	0	(52,579)	0	0	5.000	2.210	JJ	52,875	105,750	05/11/2016	01/01/2034
160429-TU-0	CHARLESTON WATERWORKS & SEWER S2015			2	1.A FE	3,264,021	113.6570	3,199,445	2,815,000	2,972,061	0	(49,273)	0	0	5.000	3.040	JJ	70,375	140,750	07/15/2015	01/01/2032
160429-VT-0	CHARLESTON WTRWRKS & SWR REF REV S16B			2	1.A FE	6,545,080	106.3880	6,659,889	6,260,000	6,407,237	0	(27,522)	0	0	2.750	2.250	JJ	86,075	172,150	08/24/2016	01/01/2031
172311-LJ-9	CINCINNATI WATER SYSTEM REV REF S2015B			2	1.A FE	2,103,480	113.5840	2,271,680	2,000,000	2,043,612	0	(10,253)	0	0	4.000	3.400	JD	6,667	80,000	07/29/2015	12/01/2032
18452G-AJ-8	CLEAN WATER SERVICES SR LIEN REV REF S16				1.B FE	1,055,280	127.4960	1,019,968	800,000	951,369	0	(20,757)	0	0	5.000	1.990	AO	10,000	40,000	09/15/2016	10/01/2028
196632-SC-8	COLORADO SPRINGS UTILITIES REV REF S13A			2	1.C FE	7,793,574	106.2750	8,677,354	8,165,000	7,919,185	0	17,332	0	0	4.000	4.350	MN	41,732	326,600	07/10/2013	11/15/2032
19679P-EK-6	COLORADO WTR RES PWR DEV AUTH REF S13A	SD		2	1.A FE	574,134	101.7160	559,438	550,000	551,868	0	(2,762)	0	0	3.000	2.480	MS	5,500	16,500	01/29/2013	03/01/2025
19679P-HZ-0	COLORADO WTR RES PWR DEV AUTH S16A			2	1.A FE	517,185	107.9850	539,925	500,000	508,338	0	(1,672)	0	0	2.750	2.370	MS	4,583	13,750	05/24/2016	09/01/2029
20775Y-CF-1	CONNECTICUT REVOLVING GREEN BONDS S15A			2	1.A FE	8,934,670	113.5870	8,661,009	7,625,000	8,089,223	0	(137,911)	0	0	5.000	2.970	MS	127,083	381,250	04/22/2015	03/01/2034
235035-BJ-0	DALLAS-FORT WORTH INTL ARPT (UPS) S2002			2	1.G FE	5,050,000	100.0000	5,050,000	5,050,000	5,050,000	0	0	0	0	0.120	0.090	MON	428	737	09/30/2021	05/01/2032
238753-AA-5	DAVIESS CO SOL WST DISP SCOTT PAPER S93A			2	1.F FE	34,500,000	100.0000	34,500,000	34,500,000	34,500,000	0	0	0	0	0.120	0.080	MON	3,337	4,811	10/12/2021	12/01/2023
246428-L2-0	DELAWARE TRANS AUTH TRANS SYS REF S2020			2	1.B FE	981,000	120.4340	963,472	800,000	958,345	0	(17,332)	0	0	4.000	1.510	JJ	16,000	25,956	08/26/2020	07/01/2037
246428-L3-8	DELAWARE TRANS AUTH TRANS SYS REF S2020			2	1.B FE	1,222,170	120.2270	1,202,270	1,000,000	1,194,411	0	(21,239)	0	0	4.000	1.550	JJ	20,000	32,444	08/26/2020	07/01/2038
246428-L4-6	DELAWARE TRANS AUTH TRANS SYS REF S2020			2	1.B FE	852,670	119.9960	839,972	700,000	833,632	0	(14,571)	0	0	4.000	1.590	JJ	14,000	22,711	08/26/2020	07/01/2039
24916T-FK-0	DENVER CITY & CO WTR COMMRS REF S2016B			2	1.A FE	5,891,943	108.4500	6,203,340	5,720,000	5,804,787	0	(16,613)	0	0	3.250	2.910	MS	54,737	185,900	05/10/2016	09/15/2037
254845-PY-0	DIST COLUMBIA WTR & SWR AUTH S2018A			2	1.B FE	4,696,880	124.1030	4,964,120	4,000,000	4,462,313	0	(66,432)	0	0	5.000	2.960	AO	50,000	200,000	04/18/2018	10/01/2036
254845-AL-4	DIST COLUMBIA WTR & SWR AUTH S98 (FSA)				1.B FE	2,080,346	106.5720	2,094,140	1,965,000	1,964,798	0	(24)	0	0	5.500	5.060	AO	27,019	108,075	03/28/2001	10/01/2023
254845-PA-2	DIST COLUMBIA WTR & SWR GREEN BOND S18A			2	1.B FE	4,828,189	123.7420	5,104,358	4,125,000	4,591,801	0	(66,979)	0	0	5.000	3.000	AO	51,563	206,250	04/18/2018	10/01/2038
254845-PB-0	DIST COLUMBIA WTR & SWR GREEN BOND S18A			2	1.B FE	1,167,660	123.5650	1,235,650	1,000,000	1,111,357	0	(15,961)	0	0	5.000	3.030	AO	12,500	50,000	04/18/2018	10/01/2039
267045-CX-8	DUTCHESS CO LOCAL DEV VASSAR CLG S2013A			2	1.E FE	1,142,030	104.1790	1,041,790	1,000,000	1,016,984	0	(16,443)	0	0	5.000	3.260	JJ	25,000	50,000	05/30/2013	01/01/2031
298245-JS-1	EUGENE WATER REVENUE UTIL SYS REF S2016			2	1.C FE	317,298	119.2270	298,068	250,000	281,985	0	(6,589)	0	0	5.000	2.060	FA	5,208	12,500	04/26/2016	08/01/2028
312805-HX-5	FAYETTEVILLE PUBLIC WORKS COMM S2014			2	1.C FE	5,434,838	105.2350	5,587,979	5,310,000	5,341,819	0	(14,034)	0	0	3.500	3.210	MS	61,950	185,850	08/26/2014	03/01/2030
343137-LB-9	FLORIDA TURNPIKE AUTH REV S2021B			2	1.C FE	8,211,086	94.3980	8,141,828	8,625,000	8,216,362	0	5,275	0	0	2.000	2.280	JJ	59,896	0	08/09/2021	07/01/2043
347658-WR-3	FORT LAUDERDALE WTR & SWR REV REF S2016			2	1.B FE	7,117,291	105.1460	7,234,045	6,880,000	6,961,675	0	(29,231)	0	0	3.125	2.660	MS	71,667	215,000	04/19/2016	03/01/2033
347658-WS-1	FORT LAUDERDALE WTR & SWR REV REF S2016			2	1.B FE	7,112,119	105.1170	7,226,794	6,875,000	6,956,615	0	(29,210)	0	0	3.125	2.660	MS	71,615	214,844	04/19/2016	09/01/2033
374791-AA-9	GIBSON CO PCR TOYOTA MOTOR MFG S1997			2	1.E FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	0.100	0.090	MON	707	1,304	10/12/2021	10/01/2027
374791-AB-7	GIBSON CO PCR TOYOTA MOTOR MFG S1998			2	1.E FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	0.100	0.090	MON	745	1,304	10/12/2021	01/01/2028
374791-AC-5	GIBSON CO PCR TOYOTA MOTOR MFG S1999A			2	1.E FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	0.100	0.090	MON	298	522	10/12/2021	01/01/2029
374791-AD-3	GIBSON CO PCR TOYOTA MOTOR MFG S2000A			2	1.E FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	0.100	0.090	MON	745	1,304	10/12/2021	01/01/2030
374791-AE-1	GIBSON CO PCR TOYOTA MOTOR MFG S2001B			2	1.E FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	0.100	0.090	MON	745	1,304	10/12/2021	02/01/2031

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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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
374791-AF-8	GIBSON CO PCR TOYOTA MOTOR MFG S2001B			2	1.E FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	0.100	0.090	MON	745	1,304	10/12/2021	09/01/2031
39167J-CS-2	GREATER CLEVELAND REG TRAN SALES TAX S16			2	1.B FE	546,750	120.6760	512,873	425,000	485,056	0	(11,524)	0	0	5.000	1.970	JD	1,771	21,250	05/03/2016	12/01/2027
395468-KW-0	GREENSBORO ENTERPRISE SYS REV REF S2017A			2	1.A FE	2,195,924	111.4210	2,373,267	2,130,000	2,168,947	0	(6,508)	0	0	3.500	3.130	JD	6,213	74,550	07/27/2017	06/01/2036
395468-KW-0	GREENSBORO ENTERPRISE SYS REV REF S2017A	SD		2	1.A FE	309,285	111.4210	334,263	300,000	305,485	0	(917)	0	0	3.500	3.130	JD	875	10,500	07/27/2017	06/01/2036
426170-MV-5	HENRICO CO WTR & SWR REF S2016			2	1.A FE	1,282,893	119.0750	1,196,704	1,005,000	1,133,537	0	(28,194)	0	0	5.000	1.910	MN	8,375	50,250	05/17/2016	05/01/2030
426170-QL-3	HENRICO CO WTR & SWR S2019			2	1.A FE	2,447,770	107.9490	2,666,340	2,470,000	2,450,240	0	1,004	0	0	2.875	2.940	MN	11,835	71,013	06/04/2019	05/01/2037
45203H-B3-5	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S14A			2	1.C FE	10,191,900	108.3540	10,835,400	10,000,000	10,059,084	0	(20,183)	0	0	4.000	3.770	AO	100,000	400,000	08/05/2014	10/01/2034
45204E-JS-8	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	2,240,520	112.0100	2,240,200	2,000,000	2,110,398	0	(25,901)	0	0	4.000	2.540	JJ	40,000	80,000	08/30/2016	07/01/2035
45204E-KM-9	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	2,240,520	112.0450	2,240,900	2,000,000	2,110,398	0	(25,901)	0	0	4.000	2.540	JJ	40,000	80,000	08/30/2016	01/01/2035
45506D-PH-2	INDIANA FINANCE AUTH REV GREEN BOND S15A			2	1.A FE	9,742,528	113.7420	9,065,237	7,970,000	8,564,942	0	(183,535)	0	0	5.000	2.470	FA	166,042	398,500	01/20/2015	02/01/2033
45506D-VZ-5	INDIANA FINANCE AUTH REV GREEN BOND S16A			2	1.A FE	4,437,277	118.1070	4,305,000	3,645,000	3,998,055	0	(81,177)	0	0	5.000	2.490	FA	75,938	182,250	03/17/2016	02/01/2031
45506D-YV-1	INDIANA FINANCE AUTH REV GREEN BOND S16D			2	1.A FE	10,723,232	120.0270	10,382,336	8,650,000	9,675,865	0	(210,302)	0	0	5.000	2.260	FA	180,208	432,500	09/22/2016	08/01/2034
455168-EX-8	INDIANA UNIV REV STUDENT FEE S2018Y			2	1.A FE	1,917,783	114.4760	2,089,187	1,825,000	1,886,790	0	(9,920)	0	0	4.000	3.330	FA	30,417	73,000	09/13/2018	08/01/2035
46246K-2K-7	IOWA FINANCE AUTH ST REVOLVING FD REFS15			2	1.A FE	5,305,499	115.5020	5,064,763	4,385,000	4,730,281	0	(90,650)	0	0	5.000	2.680	FA	91,354	219,250	02/04/2015	08/01/2035
46246K-3J-9	IOWA FINANCE AUTH ST REVOLVING FD REFS16			2	1.A FE	15,220,757	118.9500	14,833,065	12,470,000	13,840,401	0	(279,262)	0	0	5.000	2.450	FA	259,792	623,500	10/05/2016	08/01/2036
46613P-8G-4	JEA WATER & SEWER SYS S2012B			2	1.A	1,936,094	101.1660	1,669,239	1,650,000	1,658,368	0	(33,384)	0	0	5.000	2.920	AO	20,625	82,500	07/17/2012	10/01/2032
46613P-8L-3	JEA WATER & SEWER SYS S2012B			2	1.C FE	891,776	101.1420	768,679	760,000	763,855	0	(15,377)	0	0	5.000	2.920	AO	9,500	38,000	07/17/2012	10/01/2032
46613P-2T-2	JEA WATER & SEWER SYS S2014A			2	1.C FE	1,776,191	107.5050	1,859,837	1,730,000	1,742,143	0	(5,119)	0	0	4.000	3.670	AO	17,300	69,200	06/25/2014	10/01/2032
46613P-2U-9	JEA WATER & SEWER SYS S2014A			2	1.C FE	2,963,162	107.4980	3,117,442	2,900,000	2,916,615	0	(7,009)	0	0	4.000	3.730	AO	29,000	116,000	06/25/2014	10/01/2033
46613P-2V-7	JEA WATER & SEWER SYS S2014A			2	1.C FE	3,114,131	107.3890	3,286,103	3,060,000	3,074,248	0	(6,017)	0	0	4.000	3.780	AO	30,600	122,400	06/25/2014	10/01/2034
485116-WG-8	KANSAS CITY WATER REV S2015A			2	1.C FE	3,675,356	109.5270	3,844,398	3,510,000	3,565,975	0	(17,978)	0	0	4.000	3.420	JD	11,700	140,400	04/09/2015	12/01/2036
491313-6R-8	KENTUCKY INFRAS WASTEWTR & DRINKING S12A			2	1.A FE	1,168,430	100.3660	1,003,660	1,000,000	1,001,611	0	(19,526)	0	0	5.000	3.000	FA	20,833	50,000	03/26/2012	02/01/2027
495289-4Q-0	KING CO SEWER REV REF S2016B			2	1.B FE	7,361,320	117.5700	7,030,686	5,980,000	6,658,372	0	(141,384)	0	0	5.000	2.330	JJ	149,500	299,000	09/12/2016	07/01/2036
520192-NG-6	LAWRENCE WATER & SEWER SYS REV S2015			2	1.C FE	4,809,058	112.4180	5,070,052	4,510,000	4,630,829	0	(29,180)	0	0	4.000	3.250	MN	30,067	180,400	04/08/2015	11/01/2035
54659R-CX-7	LOUISVILLE & JEFFERSON CO WATER REF S14A			2	1.A FE	4,787,933	103.2060	4,592,667	4,450,000	4,489,821	0	(44,558)	0	0	4.000	2.950	MN	22,744	178,000	08/18/2014	11/15/2030
54659R-CY-5	LOUISVILLE & JEFFERSON CO WATER REF S14A			2	1.A FE	5,162,431	102.3040	5,207,274	5,090,000	5,098,544	0	(9,654)	0	0	3.500	3.300	MN	22,764	178,150	08/13/2014	11/15/2031
54659R-EP-2	LOUISVILLE & JEFFERSON CO WATER S2019			2	1.A FE	9,027,846	108.3970	9,902,066	9,135,000	9,037,329	0	4,454	0	0	2.750	2.830	MN	32,099	251,213	10/17/2019	11/15/2038
557363-DA-3	MADISON CO CAP RES CORP COLGATE UNV S15B			2	1.D FE	1,574,309	110.2850	1,703,903	1,545,000	1,556,550	0	(3,032)	0	0	4.000	3.770	JJ	30,900	61,800	06/24/2015	07/01/2034
56045R-QU-6	MAINE MUNI BOND BANK S2015A			2	1.C FE	1,648,369	109.9540	1,748,269	1,590,000	1,613,792	0	(5,740)	0	0	3.750	3.330	MN	9,938	59,625	04/28/2015	11/01/2031
560551-PY-3	MAINE TURNPIKE AUTH REV S2018			2	1.D FE	1,311,827	122.9750	1,352,725	1,100,000	1,239,424	0	(19,264)	0	0	5.000	2.850	JJ	27,500	55,000	01/25/2018	07/01/2035
561851-KG-0	MANATEE CO PUBLIC UTILITIES REV S2018			2	1.B FE	2,829,617	112.1940	3,214,358	2,865,000	2,834,074	0	1,434	0	0	3.500	3.590	AO	25,069	100,275	09/07/2018	10/01/2037
574204-YU-1	MARYLAND DEPT OF TRANSPORTATION S2014			2	1.B FE	10,015,998	101.3660	9,959,210	9,825,000	9,835,931	0	(26,679)	0	0	3.500	3.220	JD	28,656	343,875	06/11/2014	06/01/2029
574218-JU-8	MARYLAND HLTH & HGR ED(JOHN HOPKINS)S12A			2	1.C FE	5,852,350	102.4040	5,120,200	5,000,000	5,048,764	0	(95,362)	0	0	5.000	3.020	JJ	125,000	250,000	06/06/2012	07/01/2032
574218-PT-4	MARYLAND HLTH & HGR ED(JOHN HOPKINS)S13B			2	1.C FE	3,110,340	105.4560	3,163,680	3,000,000	3,019,457	0	(12,336)	0	0	4.500	4.050	JJ	67,500	135,000	06/11/2013	07/01/2037
57583U-ZN-1	MASSACHUSETTS DEV (BOSTON COLLEGE) S13S			2	1.D FE	8,707,142	106.3340	8,921,423	8,390,000	8,447,777	0	(36,421)	0	0	5.000	4.520	JJ	209,750	419,500	08/13/2013	07/01/2034
57584X-YC-9	MASSACHUSETTS DEV FIN AGY (HARVARD) S16A			2	1.A FE	28,038,250	114.2780	28,569,500	25,000,000	26,511,139	0	(309,995)	0	0	4.000	2.580	JJ	461,111	1,000,000	10/05/2016	07/15/2036
57584Y-J6-7	MASSACHUSETTS DEV FIN AGY (WILLIAMS)S21T			2	1.B FE	430,915	133.8190	428,221	320,000	422,808	0	(8,107)	0	0	5.000	1.380	JJ	8,000	4,889	02/26/2021	07/01/2032
57584Y-J7-5	MASSACHUSETTS DEV FIN AGY (WILLIAMS)S21T			2	1.B FE	442,131	133.5640	440,761	330,000	433,960	0	(8,171)	0	0	5.000	1.440	JJ	8,250	5,042	02/26/2021	07/01/2033
57584Y-J8-3	MASSACHUSETTS DEV FIN AGY (WILLIAMS)S21T			2	1.B FE	460,278	133.3000	459,885	345,000	451,899	0	(8,379)	0	0	5.000	1.490	JJ	8,625	5,271	02/26/2021	07/01/2034
57584Y-J9-1	MASSACHUSETTS DEV FIN AGY (WILLIAMS)S21T			2	1.B FE	577,906	132.9570	578,363	435,000	567,544	0	(10,362)	0	0	5.000	1.540	JJ	10,875	6,646	02/26/2021	07/01/2035
57584Y-K2-4	MASSACHUSETTS DEV FIN AGY (WILLIAMS)S21T			2	1.B FE	476,658	132.7720	477,979	360,000	468,213	0	(8,445)	0	0	5.000	1.580	JJ	9,000	5,500	02/26/2021	07/01/2036
57586C-BP-9	MASSACHUSETTS H/E INST TECH S2004M				1.A FE	2,546,800	133.6130	2,672,260	2,000,000	2,324,020	0	(32,893)	0	0	5.250	3.070	JJ	52,500	105,000	07/11/2014	07/01/2030
57604P-B3-7	MASSACHUSETTS WATER POLL ABATE REF S06				1.A FE	2,882,275	111.9540	2,798,850	2,500,000	2,582,409	0	(29,918)	0	0	5.000	3.650	FA	52,083	125,000	10/26/2009	08/01/2024
57604P-C2-8	MASSACHUSETTS WATER POLL ABATE REF S06				1.A FE	6,123,253	134.3530	6,576,579	4,895,000	5,623,022	0	(72,464)	0	0	5.250	3.250	FA	107,078	256,988	04/25/2014	08/01/2030
576049-V8-0	MASSACHUSETTS WATER RES AUTH REF S2007B				1.B FE	4,510,143	124.8270	4,487,531	3,595,000	4,025,543	0	(70,059)	0	0	5.250	2.910	FA	78,641	188,738	05/21/2014	08/01/2027
576051-PK-6	MASSACHUSETTS WATER RES AUTH REF S2016C			2	1.B FE	10,696,626	120.0270	10,358,330	8,630,000	9,618,046	0	(201,906)	0	0	5.000	2.350	FA	179,792	431,500	04/14/2016	08/01/2034
576051-TA-4	MASSACHUSETTS WATER RES AUTH S2018B			2	1.B FE	2,105,443	124.9890	2,231,054	1,785,000	2,002,456	0	(29,521)	0	0	5.000	2.950	FA	37,188	89,250	05/09/2018	08/01/2036
57605A-BZ-8	MASSACHUSETTS WTR POLL ABATE TR REF S12A			2	1.A FE	4,606,108	102.6800	3,958,314	3,855,000	3,904,089	0	(82,490)	0	0	5.000	2.780	FA	80,313	192,750	05/31/2012	08/01/2031
57605A-BK-1	MASSACHUSETTS WTR POLL ABATE TR REF S12B			2	1.A FE	503,272	102.6800	436,390	425,000	430,140	0	(8,631)	0	0	5.000	2.890	FA	8,854	21,250	05/30/2012	08/01/2032
583022-AB-4	MEADE CO IBR NUCOR STEEL GREEN BONDS20A1			2	2.A FE	14,000,000	100.0000	14,000,000	14,000,000	14,000,000	0	0	0	0	0.150	0.060	MON	1,285	1,454	10/12/2021	07/01/2060
583022-AC-2	MEADE CO IBR NUCOR STEEL GREEN BONDS20A2			2	2.A FE	18,000,000	100.0000	18,000,000	18,000,000	18,000,000	0	0	0	0	0.150	0.060	MON	1,652	1,869	10/12/2021	07/01/2060
583022-AD-0	MEADE CO IBR NUCOR STEEL GREENBOND S21A1			2	2.A FE	30,000,000	100.0000	30,000,000	30,000,000	30,000,000	0	0	0	0	0.150	0.060	MON	2,753	3,123	10/12/2021	08/01/2061
585395-2F-2	MELBOURNE WATER & SEWER REF S2016A			2	1.C FE	610,515	117.8320	589,160	500,000	550,297	0	(11,090)	0	0	5.000	2.490	AO	6,250	25,000	03/15/2016	10/01/2030

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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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59447T-A8-6	MICHIGAN FIN AUTH CLEAN WTR TXBL REFS20C				1.A FE	8,465,000	97.6680	8,267,596	8,465,000	8,465,000	0	0	0	0	0.800	0.800	AO	16,930	65,086	10/02/2020	10/01/2025
59447T-A9-4	MICHIGAN FIN AUTH CLEAN WTR TXBL REFS20C				1.A FE	1,000,000	97.0320	970,320	1,000,000	1,000,000	0	0	0	0	0.966	0.966	AO	2,415	9,284	10/02/2020	10/01/2026
59447T-B6-9	MICHIGAN FIN AUTH DRINK WTR TXBL REFS20C				1.A FE	1,240,000	97.7040	1,211,530	1,240,000	1,240,000	0	0	0	0	0.800	0.800	AO	2,480	9,534	10/02/2020	10/01/2025
59447T-B7-7	MICHIGAN FIN AUTH DRINK WTR TXBL REFS20C				1.A FE	300,000	97.0320	291,096	300,000	300,000	0	0	0	0	0.966	0.966	AO	725	2,785	10/02/2020	10/01/2026
60636U-JN-0	MISSOURI ENV IMP & ENERGY TXBL REF S20B				1.A FE	7,250,000	99.8560	7,239,560	7,250,000	7,250,000	0	0	0	0	0.453	0.453	JJ	16,421	18,976	11/12/2020	01/01/2023
641480-KP-2	NEVADA HIGHWAY IMPT REV S2020A			2	1.B FE	5,118,543	98.6570	5,056,171	5,125,000	5,119,075	0	403	0	0	1.750	1.760	JD	7,474	105,134	09/10/2020	12/01/2034
641480-KQ-0	NEVADA HIGHWAY IMPT REV S2020A			2	1.B FE	5,159,877	97.7520	5,097,767	5,215,000	5,163,919	0	3,194	0	0	1.750	1.830	JD	7,605	106,980	09/10/2020	12/01/2035
641480-KR-8	NEVADA HIGHWAY IMPT REV S2020A			2	1.B FE	5,306,230	98.9580	5,254,670	5,310,000	5,306,528	0	198	0	0	1.875	1.880	JD	8,297	116,709	09/10/2020	12/01/2036
64465P-ZK-7	NEW HAMPSHIRE MUNI BOND BANK S2014A			2	1.C FE	2,730,790	107.9100	2,848,824	2,640,000	2,666,772	0	(9,601)	0	0	4.000	3.590	FA	39,893	105,600	06/11/2014	08/15/2032
64465P-ZL-5	NEW HAMPSHIRE MUNI BOND BANK S2014A			2	1.C FE	2,750,997	107.8730	2,885,603	2,675,000	2,697,455	0	(8,048)	0	0	4.000	3.660	FA	40,422	107,000	06/11/2014	08/15/2033
646066-JM-3	NEW JERSEY EDL FACS (PRINCETON UNIV)S15D			2	1.A FE	7,240,578	114.4690	6,982,609	6,100,000	6,531,838	0	(115,702)	0	0	5.000	2.860	JJ	152,500	305,000	05/05/2015	07/01/2033
64579S-AB-1	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A	309,641	128.9010	309,362	240,000	284,790	0	(4,659)	0	0	4.500	2.130	MS	3,600	10,800	05/10/2016	09/01/2030
64579S-EK-7	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A	25,803	127.9480	25,590	20,000	23,733	0	(388)	0	0	4.500	2.130	MS	300	900	05/10/2016	09/01/2030
64579S-EM-3	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A FE	5,799,314	128.3280	5,768,344	4,495,000	5,333,885	0	(87,264)	0	0	4.500	2.130	MS	67,425	202,275	05/10/2016	09/01/2030
645791-8Q-0	NEW JERSEY ENVR INFRA TRUST REV S17 A-1			2	1.A FE	1,523,872	109.7960	1,674,389	1,525,000	1,524,076	0	45	0	0	3.375	3.380	MS	17,156	51,469	05/11/2017	09/01/2036
64579S-AL-9	NEW JERSEY ENVR INFRA TRUST REV S2014A			2	1.A	103,367	107.3060	112,671	105,000	104,411	0	206	0	0	3.250	3.360	MS	1,138	3,413	05/20/2014	09/01/2033
64579S-GJ-8	NEW JERSEY ENVR INFRA TRUST REV S2014A			2	1.A	29,534	107.3060	32,192	30,000	29,753	0	86	0	0	3.250	3.360	MS	325	975	05/20/2014	09/01/2033
64579S-GM-1	NEW JERSEY ENVR INFRA TRUST REV S2014A			2	1.A FE	2,042,734	105.9300	2,198,048	2,075,000	2,053,057	0	1,509	0	0	3.250	3.360	MS	22,479	67,438	05/20/2014	09/01/2033
64579S-AF-2	NEW JERSEY ENVR INFRA TRUST REV S2015			2	1.A	206,265	112.4380	219,254	195,000	199,468	0	(1,129)	0	0	4.000	3.330	MS	2,600	7,800	05/12/2015	09/01/2034
64579S-AH-8	NEW JERSEY ENVR INFRA TRUST REV S2015			2	1.A FE	3,337,264	111.3590	3,513,376	3,155,000	3,227,282	0	(18,270)	0	0	4.000	3.330	MS	42,067	126,200	05/12/2015	09/01/2034
64711N-F6-7	NEW MEXICO FIN AUTH SR LIEN REF S2016C			2	1.B FE	2,301,538	112.8980	2,320,054	2,055,000	2,171,635	0	(24,599)	0	0	4.000	2.630	JD	6,850	82,200	04/27/2016	06/01/2032
64711N-C8-6	NEW MEXICO FIN AUTH SR LIEN S2016A			2	1.B FE	649,450	107.1100	669,438	625,000	634,706	0	(2,675)	0	0	3.250	2.770	JD	1,693	20,313	01/28/2016	06/01/2031
64990B-A4-5	NEW YORK DORM AUTH (COLUMBIA UNIV)S2016B			2	1.A FE	1,278,210	118.3840	1,183,840	1,000,000	1,125,532	0	(28,099)	0	0	5.000	1.910	AO	12,500	50,000	04/07/2016	10/01/2029
65887P-HZ-1	NORTH DAKOTA PUB FIN AUTH REV S2011A			2	1.A FE	4,895,460	100.3720	4,516,740	4,500,000	4,500,091	0	(34,548)	0	0	5.000	3.940	AO	56,250	225,000	07/26/2011	10/01/2029
65887P-JA-4	NORTH DAKOTA PUB FIN AUTH REV S2011A			2	1.A FE	3,789,310	100.3720	3,513,020	3,500,000	3,500,059	0	(25,333)	0	0	5.000	4.000	AO	43,750	175,000	07/26/2011	10/01/2030
65887P-JJ-5	NORTH DAKOTA PUB FIN AUTH REV S2011A			2	1.A FE	2,151,500	100.3640	2,007,280	2,000,000	2,000,025	0	(13,305)	0	0	5.000	4.080	AO	25,000	100,000	07/26/2011	10/01/2031
65887P-UL-7	NORTH DAKOTA PUB FIN AUTH REV S2018A			2	1.A FE	10,480,474	124.1280	11,066,011	8,915,000	9,990,989	0	(141,800)	0	0	5.000	3.010	AO	111,438	445,750	05/15/2018	10/01/2036
662903-NZ-2	NORTH TEXAS MUNI WTR DIST SYS REV S2014			2	1.B FE	4,759,134	106.1420	4,983,367	4,695,000	4,711,324	0	(7,197)	0	0	3.750	3.580	MS	58,688	176,063	07/09/2014	09/01/2032
662903-PA-5	NORTH TEXAS MUNI WTR DIST SYS REV S2014			2	1.B FE	4,912,856	106.2230	5,173,060	4,870,000	4,880,881	0	(4,822)	0	0	3.750	3.640	MS	60,875	182,625	07/09/2014	09/01/2033
662835-VX-2	NORTH TEXAS WATER REGL WSTWTR REF S2016			2	1.C FE	2,144,310	118.0050	2,011,985	1,705,000	1,916,324	0	(45,268)	0	0	5.000	2.050	JD	7,104	85,250	08/25/2016	06/01/2032
662903-ZM-8	NORTH TEXAS WATER REGL WSTWTR REF S2020			2	1.B FE	6,109,945	99.5930	6,080,153	6,105,000	6,109,254	0	(517)	0	0	2.000	1.990	MS	40,700	121,761	07/22/2020	09/01/2038
662903-ZN-6	NORTH TEXAS WATER REGL WSTWTR REF S2020			2	1.B FE	6,195,680	98.7510	6,147,250	6,225,000	6,197,322	0	1,287	0	0	2.000	2.030	MS	41,500	124,154	07/22/2020	09/01/2039
662842-LW-1	NORTH TEXAS WATER UPPER EAST FORK REFS16			2	1.B FE	988,010	117.4830	933,990	795,000	888,187	0	(19,881)	0	0	5.000	2.200	JD	3,313	39,750	08/25/2016	06/01/2035
677561-KM-3	OHIO HOSP FAC REV (CLEV CLINIC) REF S17A			2	1.C FE	5,519,360	110.2340	6,173,104	5,600,000	5,535,549	0	3,896	0	0	3.250	3.360	JJ	91,000	182,000	08/09/2017	01/01/2035
677561-KU-5	OHIO HOSP FAC REV (CLEV CLINIC) S2019B			2	1.C FE	5,838,965	116.2720	6,394,960	5,500,000	5,756,410	0	(32,131)	0	0	4.000	3.250	JJ	110,000	220,000	04/17/2019	01/01/2041
67919P-HM-8	OKLAHOMA WATER RES BRD MASTER TR S2012A			2	1.A FE	1,240,843	101.1790	1,057,321	1,045,000	1,050,617	0	(22,386)	0	0	5.000	2.800	AO	13,063	52,250	06/05/2012	04/01/2030
67919P-HQ-9	OKLAHOMA WATER RES BRD MASTER TR S2012A			2	1.A FE	1,384,184	101.1790	1,204,030	1,190,000	1,195,615	0	(22,431)	0	0	5.000	3.060	AO	14,875	59,500	06/05/2012	04/01/2034
67919P-PM-9	OKLAHOMA WATER RES BRD MASTER TR S2018			2	1.A FE	1,047,870	114.5360	1,145,360	1,000,000	1,029,556	0	(5,071)	0	0	4.000	3.380	AO	10,000	40,000	03/14/2018	04/01/2037
682001-GH-9	OMAHA PUBLIC POWER DIST ELEC S2018A			2	1.C FE	2,676,510	123.0960	2,831,208	2,300,000	2,556,694	0	(37,958)	0	0	5.000	2.980	FA	47,917	115,000	09/12/2018	02/01/2034
68607D-VE-2	OREGON DEPT OF TRANS HWY TXBL REV S2020B			1	1.B FE	7,271,103	97.4970	7,053,908	7,235,000	7,265,831	0	(4,272)	0	0	1.330	1.265	MN	12,295	96,226	09/29/2020	11/15/2028
68607D-VE-2	OREGON DEPT OF TRANS HWY TXBL REV S2020B			1	1.B FE	10,000,000	97.4970	9,749,700	10,000,000	10,000,000	0	0	0	0	1.330	1.330	MN	16,994	133,000	09/11/2020	11/15/2028
68607D-RF-4	OREGON DEPT TRANS HIGHWAY USER TAX S13A			2	1.B FE	5,176,150	107.8510	5,392,550	5,000,000	5,038,168	0	(19,345)	0	0	4.500	4.070	MN	28,750	225,000	10/08/2013	11/15/2033
70917S-QS-5	PENNSYLVANIA HIGHER ED (UNIV OF PA) S15B			2	1.B FE	5,916,550	115.4010	5,770,050	5,000,000	5,361,134	0	(89,847)	0	0	5.000	2.950	AO	62,500	250,000	02/26/2015	10/01/2035
70917S-C9-2	PENNSYLVANIA HIGHER ED (UNIV OF PA) S17A			2	1.B FE	3,948,166	120.0620	4,088,111	3,405,000	3,702,392	0	(52,746)	0	0	5.000	3.140	FA	64,317	170,250	12/13/2016	08/15/2034
74526L-FC-2	PUERTO RICO HOUSING FIN AUTH REF S2020	SD			1.D FE	1,205,770	115.4310	1,154,310	1,000,000	1,157,849	0	(39,432)	0	0	5.000	0.890	JD	4,167	50,000	09/30/2020	12/01/2025
762197-VF-5	RHODE ISLAND H&E (BROWN UNIV) REF S2017A			2	1.B FE	5,393,600	114.0050	5,700,250	5,000,000	5,235,226	0	(37,461)	0	0	4.000	3.088	MS	66,667	200,000	06/22/2017	09/01/2037
771902-HB-2	ROCHESTER HLTH CARE FAC REF (MAYO)S2016B				1.C FE	2,675,280	141.9200	2,838,400	2,000,000	2,499,153	0	(35,588)	0	0	5.000	2.550	MN	12,778	100,000	09/14/2016	11/15/2033
790420-KE-2	SAINT JOHNS CO WATER & SEWER REV S2014A			2	1.C FE	2,878,626	104.4090	2,636,327	2,525,000	2,567,733	0	(45,334)	0	0	5.000	3.110	JD	10,521	126,250	06/02/2014	06/01/2032
796253-4E-9	SAN ANTONIO ELEC & GAS REF S2015			2	1.D FE	7,919,999	116.7400	7,944,157	6,805,000	7,283,664	0	(108,245)	0	0	5.000	3.150	FA	141,771	340,250	07/14/2015	02/01/2031
80216P-AU-0	SANTA FE WATER UTIL SYSTEM REV REF S2016			2	1.B FE	748,118	111.9330	744,354	665,000	704,454	0	(8,334)	0	0	4.000	2.570	JD	2,217	26,600	05/10/2016	06/01/2035
812728-SG-9	SEATTLE WATER REV REF S2012			2	1.B FE	11,294,072	102.5340	10,602,016	10,340,000	10,410,818	0	(104,161)	0	0	4.000	2.950	MS	137,867	413,600	05/15/2012	09/01/2028
812728-SM-6	SEATTLE WATER REV REF S2012			2	1.B FE	10,137,860	102.5340	9,889,404	9,645,000	9,690,902	0	(67,528)	0	0	4.000	3.267	MS	128,600	385,800	09/08/2014	09/01/2033
84552K-AS-0	SOUTHWESTERN DEV AUTH WASTE MGMT S2002			2	1.D FE	4,700,000	100.0000	4,700,000	4,700,000	4,700,000	0	0	0	0	0.140	0.090	MON	434	851	09/30/2021	10/01/2027

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
851018-KN-0	SPRINGFIELD PUBLIC UTILITY REV REF S2015				1.C FE	16,996,489	115.8040	16,368,895	14,135,000	15,237,972	0	(289,442)	0	0	5.000	2.700	FA	294,479	706,750	05/20/2015	08/01/2025
876448-FJ-5	TARRANT REGL WATER DIST DALLAS PROJ S21A			2	1.B FE	8,426,627	100.4840	8,214,567	8,175,000	8,405,335	0	(21,291)	0	0	2.000	1.630	MS	54,500	78,117	02/03/2021	09/01/2037
882117-2R-4	TEXAS A & M PERM UNIV FUND REF S2015A			2	1.A FE	8,756,786	110.5750	9,072,679	8,205,000	8,415,241	0	(55,876)	0	0	4.000	3.220	JJ	164,100	328,200	04/02/2015	07/01/2036
882117-M9-2	TEXAS A & M PERM UNIV FUND S2009A			2	1.A FE	1,424,150	115.2850	1,498,705	1,300,000	1,334,803	0	(9,055)	0	0	5.000	4.170	JJ	32,500	65,000	08/20/2009	07/01/2027
882117-N2-6	TEXAS A & M PERM UNIV FUND S2009A			2	1.A FE	1,113,190	116.0720	1,160,720	1,000,000	1,031,877	0	(8,277)	0	0	5.250	4.260	JJ	26,250	52,500	08/20/2009	07/01/2028
882854-U7-5	TEXAS WATER DEV BOARD REVOLVING S2019			2	1.A FE	3,654,210	128.4540	3,853,620	3,000,000	3,499,324	0	(58,927)	0	0	5.000	2.570	FA	62,500	150,000	03/14/2019	08/01/2034
890680-PY-1	TOPEKA UTILITY REVENUE REF S2018A			2	1.D FE	1,473,171	108.7730	1,604,402	1,475,000	1,473,479	0	93	0	0	3.500	3.510	FA	21,510	51,625	08/15/2018	08/01/2034
896575-FZ-5	TRINITY RIVER AUTH RED OAK CREEK REF S16			2	1.D FE	209,700	105.7390	222,052	210,000	209,771	0	14	0	0	3.000	3.010	FA	2,625	6,300	08/31/2016	02/01/2035
89658H-WC-0	TRINITY RIVER AUTH REG WSTWTR SYS REFS18			2	1.A FE	3,535,200	124.1070	3,723,210	3,000,000	3,373,112	0	(50,730)	0	0	5.000	2.910	FA	62,500	150,000	08/15/2018	08/01/2032
89658H-WD-8	TRINITY RIVER AUTH REG WSTWTR SYS REFS18			2	1.A FE	1,175,580	123.7950	1,237,950	1,000,000	1,122,460	0	(16,631)	0	0	5.000	2.940	FA	20,833	50,000	08/15/2018	08/01/2033
89657P-HN-6	TRINITY RIVER AUTH TARRANT CO WTR S2017			2	1.B FE	1,641,308	119.5730	1,656,086	1,385,000	1,529,788	0	(26,174)	0	0	5.000	2.780	FA	28,854	69,250	06/22/2017	02/01/2035
896576-PU-3	TRINITY RIVER AUTH TEN MILE CREEK REFS16			2	1.D FE	1,127,330	112.7610	1,127,610	1,000,000	1,063,221	0	(12,856)	0	0	4.000	2.530	FA	16,667	40,000	08/31/2016	08/01/2033
906400-EE-2	UNION CO ENTERPRISE SYSTEM REV W&S S2017			2	1.C FE	2,154,836	110.3540	2,350,540	2,130,000	2,144,723	0	(2,465)	0	0	3.250	3.110	JD	5,769	69,225	08/11/2017	06/01/2034
906400-GB-6	UNION CO ENTERPRISE SYSTEM REV W&S S2021			2	1.C FE	8,699,950	100.2410	8,771,088	8,750,000	8,701,572	0	1,622	0	0	2.125	2.160	JD	15,495	127,574	03/11/2021	06/01/2041
906400-GC-4	UNION CO ENTERPRISE SYSTEM REV W&S S2021			2	1.C FE	3,263,610	110.4060	3,312,180	3,000,000	3,245,576	0	(18,034)	0	0	3.000	2.040	JD	7,500	61,750	03/11/2021	06/01/2043
915137-3W-1	UNIV OF TEXAS FING SYS REF S2010B				1.A FE	7,893,798	108.2690	7,145,754	6,600,000	6,791,126	0	(112,708)	0	0	5.375	3.520	FA	134,017	354,750	03/25/2010	08/15/2023
914402-2D-3	UNIV SYS OF MARYLAND FAC & TUITION S14A			2	1.B FE	7,931,010	107.4930	8,002,854	7,445,000	7,566,532	0	(51,383)	0	0	4.000	3.240	AO	74,450	297,800	01/29/2014	04/01/2027
914402-2D-3	UNIV SYS OF MARYLAND FAC & TUITION S14A	SD		2	1.B FE	207,730	107.4930	209,611	195,000	198,183	0	(1,346)	0	0	4.000	3.240	AO	1,950	7,800	01/29/2014	04/01/2027
914455-NU-0	UNIVERSITY OF MICHIGAN REV S2014A			2	1.A FE	2,990,690	108.7510	3,088,528	2,840,000	2,878,660	0	(16,207)	0	0	4.500	3.860	AO	31,950	127,800	02/12/2014	04/01/2036
914455-RV-4	UNIVERSITY OF MICHIGAN REV S2018A			2	1.A FE	5,710,162	117.4070	6,199,090	5,280,000	5,560,199	0	(40,129)	0	0	4.000	3.060	AO	52,800	211,200	01/25/2018	04/01/2036
91802R-CW-7	UTILITY DEBT SECURITIZATION AUTH REFS16B			2	1.A FE	1,967,043	118.8620	1,842,361	1,550,000	1,750,088	0	(42,571)	0	0	5.000	1.960	JD	3,444	77,500	08/10/2016	12/15/2032
919061-ET-4	VALDEZ ALASKA MARINE TERM REF S1994			2	1.G FE	18,000,000	100.0000	18,000,000	18,000,000	18,000,000	0	0	0	0	0.100	0.080	MON	1,341	2,323	10/12/2021	05/01/2031
919061-EV-9	VALDEZ ALASKA MARINE TERM REF S94			2	1.G FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	0.120	0.080	MON	833	1,323	10/12/2021	05/01/2031
924214-2Z-1	VERMONT MUNI BOND BANK REV S2021-1			2	1.C FE	1,549,806	101.5420	1,578,978	1,555,000	1,550,049	0	243	0	0	2.125	2.150	JD	2,754	24,507	02/26/2021	12/01/2036
924214-3A-5	VERMONT MUNI BOND BANK REV S2021-1			2	1.C FE	916,592	100.7030	931,503	925,000	916,949	0	358	0	0	2.125	2.190	JD	1,638	14,578	02/26/2021	12/01/2037
924214-3B-3	VERMONT MUNI BOND BANK REV S2021-1			2	1.C FE	1,196,362	99.8040	1,212,619	1,215,000	1,197,094	0	732	0	0	2.125	2.230	JD	2,152	19,149	02/26/2021	12/01/2038
924214-3C-1	VERMONT MUNI BOND BANK REV S2021-1			2	1.C FE	1,103,507	109.5680	1,134,029	1,035,000	1,096,722	0	(6,784)	0	0	3.000	2.070	JD	2,588	23,029	02/26/2021	12/01/2039
924214-3D-9	VERMONT MUNI BOND BANK REV S2021-1			2	1.C FE	1,148,299	109.0740	1,177,999	1,080,000	1,141,546	0	(6,753)	0	0	3.000	2.110	JD	2,700	24,030	02/26/2021	12/01/2040
924214-3E-7	VERMONT MUNI BOND BANK REV S2021-1			2	1.C FE	1,060,300	108.8710	1,088,710	1,000,000	1,054,347	0	(5,953)	0	0	3.000	2.150	JD	2,500	22,250	02/26/2021	12/01/2041
924214-M3-0	VERMONT MUNI BOND BANK S2018-2			2	1.C FE	1,726,507	113.8990	1,731,265	1,520,000	1,627,689	0	(29,635)	0	0	5.000	2.810	JD	6,333	76,000	07/11/2018	12/01/2035
924214-4A-4	VERMONT MUNI BOND BANK S2021-3			2	1.C FE	2,781,825	98.0380	2,735,260	2,790,000	2,783,352	0	1,527	0	0	2.000	2.020	JD	4,650	18,910	07/23/2021	12/01/2038
924214-4B-2	VERMONT MUNI BOND BANK S2021-3			2	1.C FE	1,963,740	96.3720	1,927,440	2,000,000	1,971,630	0	7,890	0	0	2.000	2.110	JD	3,333	13,556	07/23/2021	12/01/2041
927749-JK-8	VIRGINIA BEACH WATER & SEWER S2016A			2	1.A FE	2,082,960	108.6940	2,173,880	2,000,000	2,040,875	0	(8,008)	0	0	3.000	2.540	AO	15,000	60,000	05/25/2016	10/01/2031
92818H-HC-8	VIRGINIA PUBLIC SCH AUTH FING REF S2017B			2	1.B FE	1,982,825	110.0210	2,205,921	2,005,000	1,987,436	0	1,115	0	0	3.125	3.210	FA	26,107	62,656	08/09/2017	08/01/2034
92818H-LG-4	VIRGINIA PUBLIC SCH AUTH FING REF S2018B			2	1.B FE	3,164,512	113.5810	3,634,592	3,200,000	3,169,558	0	1,434	0	0	3.500	3.580	FA	46,667	112,000	05/02/2018	08/01/2037
92818H-LG-4	VIRGINIA PUBLIC SCH AUTH FING REF S2018B	SD		2	1.B FE	469,732	113.5810	539,510	475,000	470,481	0	213	0	0	3.500	3.580	FA	6,927	16,625	05/02/2018	08/01/2037
92818H-CQ-2	VIRGINIA PUBLIC SCH AUTH FING S2015B			2	1.B FE	2,327,205	111.3690	2,444,550	2,195,000	2,246,478	0	(13,334)	0	0	4.000	3.300	FA	36,583	87,800	04/23/2015	08/01/2035
92817T-FU-5	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S15			2	1.A FE	5,033,357	108.6440	5,345,285	4,920,000	4,956,073	0	(13,170)	0	0	3.750	3.450	FA	76,875	184,500	07/14/2015	08/01/2034
92817S-YL-6	VIRGINIA PUBLIC SCH AUTH REV REF S2012			2	1.B FE	1,500,000	102.2170	1,533,255	1,500,000	1,500,000	0	0	0	0	4.000	4.000	FA	25,000	60,000	08/30/2013	08/01/2026
92818F-CB-9	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19			2	1.B FE	1,573,317	105.1380	1,661,180	1,580,000	1,574,217	0	407	0	0	2.375	2.410	FA	15,635	37,525	10/10/2019	02/01/2034
92818F-CG-8	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19			2	1.B FE	1,772,548	105.2870	1,884,637	1,790,000	1,774,126	0	722	0	0	2.625	2.690	FA	19,578	46,988	10/10/2019	02/01/2039
92817L-PL-1	VIRGINIA RES AUTH CLEAN WTR REF S2014B			2	1.A FE	7,033,959	109.6250	6,961,188	6,350,000	6,556,931	0	(71,538)	0	0	4.000	2.760	AO	63,500	254,000	09/26/2014	10/01/2027
92818L-2S-0	VIRGINIA RES AUTH INFRA REF S2016A			2	1.A FE	2,294,742	121.0670	2,161,046	1,785,000	2,034,026	0	(48,666)	0	0	5.000	1.960	MN	14,875	89,250	05/11/2016	11/01/2029
92818L-WS-7	VIRGINIA RES AUTH INFRASTRUCTURE REFS15B			2	1.A FE	1,879,072	112.5630	1,986,737	1,765,000	1,812,287	0	(11,420)	0	0	4.000	3.250	MN	11,767	70,600	07/28/2015	11/01/2033
92818N-XH-6	VIRGINIA RES AUTH INFRASTRUCTURE S2012B			2	1.A	399,248	103.5350	357,196	345,000	349,986	0	(5,850)	0	0	4.500	2.730	MN	2,588	15,525	07/12/2012	11/01/2028
92818N-XJ-2	VIRGINIA RES AUTH INFRASTRUCTURE S2012B			2	1.A	965,605	103.5350	869,694	840,000	851,583	0	(13,583)	0	0	4.500	2.810	MN	6,300	37,800	07/12/2012	11/01/2029
92818N-XX-1	VIRGINIA RES AUTH INFRASTRUCTURE S2012B			2	1.A FE	254,593	103.5170	227,737	220,000	223,179	0	(3,730)	0	0	4.500	2.730	MN	1,650	9,900	07/12/2012	11/01/2028
92818N-XY-9	VIRGINIA RES AUTH INFRASTRUCTURE S2012B			2	1.A FE	252,897	103.5260	227,757	220,000	223,034	0	(3,557)	0	0	4.500	2.810	MN	1,650	9,900	07/12/2012	11/01/2029
92818N-KQ-0	VIRGINIA RES AUTH INFRASTRUCTURE S2013A			2	1.A	4,614,420	107.5920	4,422,031	4,110,000	4,210,887	0	(52,753)	0	0	4.500	3.110	MN	30,825	184,950	05/08/2013	11/01/2034
92818N-LF-3	VIRGINIA RES AUTH INFRASTRUCTURE S2013A			2	1.A FE	89,818	107.5710	86,057	80,000	81,964	0	(1,027)	0	0	4.500	3.110	MN	600	3,600	05/08/2013	11/01/2034
92818G-QN-6	VIRGINIA RESOURCES AUTH INFRA REF S2014A			2	1.A FE	3,117,031	106.2860	3,321,438	3,125,000	3,120,147	0	458	0	0	3.250	3.270	MN	16,927	101,563	05/07/2014	11/01/2030
92818G-QP-1	VIRGINIA RESOURCES AUTH INFRA REF S2014A			2	1.A FE	3,535,754	106.8420	3,728,786	3,490,000	3,503,926	0	(4,648)	0	0	3.500	3.350	MN	20,358	122,150	05/07/2014	11/01/2031
92818N-V5-4	VIRGINIA RESOURCES AUTH INFRA REF S2014B			2	1.A	762,722	109.2680	792,193	725,000	736,680	0	(3,889)	0	0	3.750	3.150	MN	4,531	27,188	07/29/2014	11/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92818N-V6-2	VIRGINIA RESOURCES AUTH INFRA REF S2014B			2	1.A	784,343	109.2680	819,510	750,000	760,657	0	(3,545)	0	0	3.750	3.220	MN	4,688	28,125	07/29/2014	11/01/2031
92818N-W8-7	VIRGINIA RESOURCES AUTH INFRA REF S2014B			2	1.A FE	4,718,355	108.1710	4,851,469	4,485,000	4,557,252	0	(24,060)	0	0	3.750	3.150	MN	28,031	168,188	07/29/2014	11/01/2030
92818N-W9-5	VIRGINIA RESOURCES AUTH INFRA REF S2014B			2	1.A FE	4,151,786	107.9720	4,286,488	3,970,000	4,026,412	0	(18,766)	0	0	3.750	3.220	MN	24,813	148,875	07/29/2014	11/01/2031
92818M-KM-1	VIRGINIA RESOURCES AUTH INFRA REF S2017B			2	1.A FE	1,089,170	115.6100	1,156,100	1,000,000	1,054,214	0	(8,395)	0	0	4.000	2.980	MN	6,667	40,000	08/03/2017	11/01/2036
92818M-XG-0	VIRGINIA RESOURCES AUTH INFRA S2018A			2	1.A FE	1,849,416	114.0080	2,114,848	1,855,000	1,850,054	0	194	0	0	3.500	3.520	MN	10,821	64,925	05/09/2018	11/01/2039
93975V-AE-7	WASHINGTON ECON DEV WASTE MGMT S2002D			2	1.D FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	0.130	0.080	MON	401	593	10/12/2021	07/01/2030
960686-CF-8	WESTMINSTER WTR & WSTWTR UTIL REV S2016			2	1.B FE	1,075,097	120.3000	1,022,550	850,000	961,591	0	(21,286)	0	0	5.000	2.170	JD	3,542	42,500	05/11/2016	12/01/2033
977123-L9-7	WISCONSIN TRANSPORTATION REV REF S15-1			2	1.B FE	5,629,341	115.2100	5,345,744	4,640,000	5,010,258	0	(99,783)	0	0	5.000	2.600	JJ	116,000	232,000	03/26/2015	07/01/2029
977123-L9-7	WISCONSIN TRANSPORTATION REV REF S15-1	SD		2	1.B FE	1,389,137	115.2100	1,319,155	1,145,000	1,236,368	0	(24,623)	0	0	5.000	2.600	JJ	28,625	57,250	03/26/2015	07/01/2029
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						927,544,712	XXX	932,760,299	863,745,000	891,822,453	0	(6,778,378)	0	0	XXX	XXX	XXX	8,140,037	26,148,970	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
31296R-CX-4	FHLMC GOLD PASSTHRU #A16386			4	1.A	348,110	113.0110	394,637	349,201	348,226	0	(10)	0	0	5.000	5.061	MON	1,455	17,460	02/06/2004	12/15/2033
31292H-SQ-8	FHLMC GOLD PASSTHRU #C01427			4	1.A	37,858	115.0100	42,558	37,003	38,193	0	(15)	0	0	6.000	3.106	MON	185	2,220	05/07/2003	11/15/2032
31292H-ZM-9	FHLMC GOLD PASSTHRU #C01648			4	1.A	925,623	112.9750	1,049,009	928,525	926,024	0	(26)	0	0	5.000	5.061	MON	3,869	46,426	02/06/2004	10/15/2033
31292H-4J-0	FHLMC GOLD PASSTHRU #C01725			4	1.A	318,090	113.2930	371,533	327,938	320,091	0	(177)	0	0	5.500	6.135	MON	1,503	18,037	12/21/2004	12/15/2033
31288B-3C-5	FHLMC GOLD PASSTHRU #C73495			4	1.A	33,179	111.3620	36,115	32,430	33,603	0	20	0	0	6.000	3.106	MON	162	1,946	05/07/2003	11/15/2032
313982-VA-5	FHLMC GOLD PASSTHRU #D42409			4	1.A	3,095	100.3250	3,202	3,192	3,168	0	7	0	0	7.000	7.399	MON	19	223	05/05/1995	10/15/2023
313982-VA-5	FHLMC GOLD PASSTHRU #D42409			4	1.A	1,514	100.3250	1,567	1,562	1,550	0	4	0	0	7.000	7.399	MON	9	109	05/05/1995	10/15/2023
31283H-WZ-4	FHLMC GOLD PASSTHRU #G01564			4	1.A	323,701	114.9500	363,712	316,408	324,348	0	(79)	0	0	6.000	5.834	MON	1,582	18,984	01/08/2004	04/15/2033
3128LX-DE-7	FHLMC GOLD PASSTHRU #G01901			4	1.A	855,695	109.3440	1,050,193	960,443	900,720	0	(2,741)	0	0	4.000	5.745	MON	3,201	38,418	04/19/2006	05/15/2034
3128LX-DE-7	FHLMC GOLD PASSTHRU #G01901			4	1.A	427,097	109.3440	525,097	480,222	449,923	0	(1,391)	0	0	4.000	5.773	MON	1,601	19,209	04/20/2006	05/15/2034
31283Y-4Z-8	FHLMC GOLD PASSTHRU #P20041			4	1.A	7,632	100.9300	7,727	7,656	7,633	0	0	0	0	6.500	6.600	MON	41	498	03/25/1999	05/15/2028
3132CW-HR-8	FHLMC PASS THRU CERT POOL #SB0240			4	1.A	5,888,643	103.6330	6,014,244	5,803,405	5,900,874	0	22,544	0	0	2.500	2.153	MON	12,090	145,085	01/24/2020	01/25/2035
3133TL-AK-4	FHR 2160 ZA CMO			4	1.A	293,835	110.0480	355,287	322,847	314,096	0	881	0	0	6.000	6.790	MON	1,614	19,371	03/08/2001	06/15/2029
3133TP-VV-8	FHR 2248 ZA CMO			4	1.A	121,439	114.7790	142,126	123,826	122,304	0	109	0	0	7.000	7.240	MON	722	8,668	01/31/2001	09/15/2030
313398-NM-7	FHR 2334 SO CMO			4	1.A	169,517	133.7920	231,725	173,198	191,835	0	526	0	0	20.592	16.211	MON	1,585	35,693	11/29/2001	07/15/2031
3133TU-VD-7	FHR 2357 OH CMO			4	1.A	324,943	111.9660	367,211	327,967	326,385	0	34	0	0	6.500	6.657	MON	1,776	21,318	01/17/2002	09/15/2031
3133TV-5V-4	FHR 2359 ZA CMO			4	1.A	346,586	112.0840	432,580	385,943	371,297	0	1,011	0	0	6.000	6.785	MON	1,930	23,157	10/09/2001	09/15/2031
31392B-6U-5	FNGT 2002-T4 A2 CMO			4	1.A	67,808	115.2030	75,533	65,565	65,318	0	0	0	0	7.000	6.050	MON	382	4,590	02/06/2002	12/25/2041
3140FK-QU-7	FNMA PASS THRU CERT POOL #BE0466			4	1.A	3,980,789	105.4580	4,207,930	3,990,140	3,980,769	0	(255)	0	0	3.000	3.023	MON	9,975	119,704	05/14/2019	10/25/2046
3140J5-MF-3	FNMA PASS THRU CERT POOL #BM1257			4	1.A	6,104,512	102.8060	6,492,960	6,315,693	6,080,283	0	(44,942)	0	0	2.500	3.077	MON	13,158	157,892	02/19/2019	04/25/2037
3140J9-3G-4	FNMA PASS THRU CERT POOL #BM5298			4	1.A	2,265,102	105.5250	2,388,212	2,263,157	2,265,913	0	1,367	0	0	3.000	2.974	MON	5,658	67,895	05/17/2019	09/25/2043
3140JA-CC-0	FNMA PASS THRU CERT POOL #BM5466			4	1.A	2,530,355	103.0800	2,621,415	2,543,070	2,529,499	0	(928)	0	0	2.500	2.563	MON	5,298	63,577	07/25/2019	10/25/2043
3140JA-T9-9	FNMA PASS THRU CERT POOL #BM5975			4	1.A	2,817,061	105.6660	2,932,927	2,775,644	2,817,278	0	7,310	0	0	3.000	2.753	MON	6,939	83,269	06/05/2019	12/25/2045
3140QC-SP-2	FNMA PASS THRU CERT POOL #CA5025			4	1.A	7,335,833	104.1430	7,529,753	7,230,204	7,332,440	0	10,801	0	0	2.500	2.155	MON	15,063	180,755	01/16/2020	01/25/2035
31418C-E4-2	FNMA PASS THRU CERT POOL #MA2854			4	1.A	2,109,235	102.3900	2,178,035	2,127,183	2,106,848	0	(3,505)	0	0	2.500	2.609	MON	4,432	53,180	07/09/2019	12/25/2046
31371K-D9-9	FNMA PASS THRU CERT POOL #254028			4	1.A	34,648	113.1320	38,388	33,932	34,514	0	(81)	0	0	6.500	5.931	MON	184	2,206	10/09/2001	09/25/2031
31376K-B2-1	FNMA PASS THRU CERT POOL #357457			4	1.A	264,190	113.2070	299,738	264,768	264,097	0	11	0	0	5.500	5.296	MON	1,214	14,562	10/10/2003	11/25/2033
31378R-S5-9	FNMA PASS THRU CERT POOL #406540			4	1.A	627	100.3100	628	626	625	0	(1)	0	0	6.500	6.486	MON	3	41	01/12/1998	12/25/2027
31379K-RZ-8	FNMA PASS THRU CERT POOL #421804			4	1.A	31,457	101.3690	32,052	31,620	31,470	0	2	0	0	6.500	6.603	MON	171	2,055	03/25/1998	04/25/2028
31384V-L7-5	FNMA PASS THRU CERT POOL #535050			4	1.A	34,411	113.3390	37,310	32,919	35,366	0	(143)	0	0	7.500	4.577	MON	206	2,469	09/12/2002	12/25/2029
31387W-2L-0	FNMA PASS THRU CERT POOL #596679			4	1.A	13,599	110.9770	14,741	13,283	13,577	0	(41)	0	0	6.500	6.174	MON	72	863	10/04/2001	09/25/2031
31387W-2P-1	FNMA PASS THRU CERT POOL #596682			4	1.A	38,257	110.7390	41,491	37,467	38,122	0	(91)	0	0	6.500	5.931	MON	203	2,435	10/09/2001	10/25/2031
31390K-RG-5	FNMA PASS THRU CERT POOL #648587			4	1.A	8,781	100.3680	8,431	8,400	9,236	0	(14)	0	0	7.500	5.518	MON	53	630	06/18/2002	05/25/2032
31402C-QM-7	FNMA PASS THRU CERT POOL #725060			4	1.A	24,002	114.7210	26,907	23,454	24,147	0	(4)	0	0	6.000	5.821	MON	117	1,407	01/08/2004	01/25/2034
31402E-S3-3	FNMA PASS THRU CERT POOL #726938			4	1.A	3,977	110.0810	4,542	4,126	4,037	0	(3)	0	0	4.500	4.837	MON	15	186	02/05/2004	08/25/2033
31402J-ZY-6	FNMA PASS THRU CERT POOL #730759			4	1.A	4,920	110.1110	5,621	5,105	4,997	0	(3)	0	0	4.500	4.836	MON	19	230	02/05/2004	08/25/2033
31402Q-LF-6	FNMA PASS THRU CERT POOL #734826			4	1.A	86,590	110.0960	98,918	89,847	87,950	0	(61)	0	0	4.500	4.838	MON	337	4,043	02/05/2004	08/25/2033
31406L-F9-4	FNMA PASS THRU CERT POOL #812992			4	1.A	140,170	110.2550	154,888	140,481	140,122	0	8	0	0	5.500	5.537	MON	644	7,726	12/21/2004	02/25/2035
31407G-6H-6	FNMA PASS THRU CERT POOL #830772			4	1.A	7,754	108.8880	8,450	7,760	7,750	0	0	0	0	5.000	5.012	MON	32	388	06/30/2005	08/25/2035
3136B6-QM-8	FNR 19-57 LA CMO			4	1.A	3,607,581	101.2740	3,655,834	3,609,837	3,606,050	0	(373)	0	0	2.500	2.479	MON	7,520	90,246	09/20/2019	05/25/2046
31359W-KH-3	FNR 1999-33 Z CMO			4	1.A	249,944	108.9930	298,874	274,212	266,239	0	711	0	0	6.000	6.794	MON	1,371	16,453	03/08/2001	07/25/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31359S-BJ-8	FNR 2001-6 Z CMO			4	1.A	442,902	110.6320	555,186	501,831	486,048	0	1,540	0	0	6.000	6.899	MON	2,509	30,110	02/13/2001	03/25/2031
31392B-PT-7	FNR 2001-81 QG CMO			4	1.A	250,912	114.5770	287,399	250,834	250,313	0	(3)	0	0	6.500	6.543	MON	1,359	16,304	01/14/2002	01/25/2032
31393U-XM-0	FNR 2003-128 DG CMO			4	1.A	206,760	102.4750	222,443	217,070	215,578	0	383	0	0	4.500	5.089	MON	814	9,768	03/22/2004	01/25/2024
3136AK-MU-4	FNR 2014-39 BA CMO			4	1.A	632,805	100.8290	627,077	621,922	622,083	0	(1,180)	0	0	3.000	2.601	MON	1,555	18,658	06/05/2014	07/25/2040
3133TL-4S-4	FSPC T-17 A5			4	1.A FE	438,789	113.4290	497,785	438,851	436,772	0	(89)	0	0	7.160	7.268	MON	2,618	31,424	06/02/1999	07/25/2029
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						44,160,325	XXX	46,731,991	44,500,766	44,337,712	0	(8,885)	0	0	XXX	XXX	XXX	115,268	1,399,888	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						971,705,038	XXX	979,492,291	908,245,766	936,160,164	0	(6,787,264)	0	0	XXX	XXX	XXX	8,255,305	27,548,857	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00037B-AF-9	ABB FINANCE USA		C	1	1.G FE	1,011,130	111.9520	1,119,520	1,000,000	1,007,317	0	(1,071)	0	0	3.800	3.663	AO	9,289	38,000	04/12/2018	04/03/2028
00037B-AF-9	ABB FINANCE USA		C	1	1.G FE	1,008,070	111.9520	1,119,520	1,000,000	1,005,279	0	(772)	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	111.9520	1,119,520	1,000,000	1,000,000	0	0	0	0	3.800	3.800	AO	9,289	38,000	03/26/2018	04/03/2028
002824-BB-5	ABBOTT LABORATORIES			1	1.F FE	2,983,440	105.0700	3,152,100	3,000,000	2,990,642	0	2,715	0	0	2.950	3.052	MS	26,058	88,500	04/02/2019	03/15/2025
002824-BM-1	ABBOTT LABORATORIES			1	1.F FE	998,130	108.6840	1,086,840	1,000,000	999,066	0	219	0	0	3.875	3.901	MS	11,410	38,750	03/20/2017	09/15/2025
00287Y-CU-1	ABBVIE INC			1	2.B FE	1,021,620	101.9330	1,019,330	1,000,000	1,008,113	0	(8,331)	0	0	2.800	1.939	MS	8,244	28,000	05/14/2020	03/15/2023
00507V-AK-5	ACTIVISION BLIZZARD			1	2.A FE	1,989,140	107.1210	2,142,420	2,000,000	1,993,641	0	1,210	0	0	3.400	3.473	MS	20,022	68,000	01/25/2018	09/15/2026
00507V-AP-4	ACTIVISION BLIZZARD			1	2.A FE	1,835,000	92.3550	1,847,100	2,000,000	1,846,200	0	11,200	0	0	1.350	2.331	MS	7,950	13,500	04/14/2021	09/15/2030
00507V-AP-4	ACTIVISION BLIZZARD			1	2.A FE	2,752,020	92.3550	2,770,650	3,000,000	2,768,850	0	16,830	0	0	1.350	2.333	MS	11,925	20,250	04/14/2021	09/15/2030
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	995,430	105.8220	1,058,220	1,000,000	997,830	0	652	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.E FE	989,280	105.8220	1,058,220	1,000,000	996,292	0	1,117	0	0	3.250	3.377	FA	13,542	32,500	01/21/2015	02/01/2025
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	988,230	105.8220	1,058,220	1,000,000	994,091	0	1,780	0	0	3.250	3.453	FA	13,542	32,500	07/19/2018	02/01/2025
00834#-AC-2	ADVANTAGE CAPITAL HAWAII INVESTOR III LP	@			1.A	12,716	98.7210	12,554	12,716	12,716	0	0	0	0	0.000	14.000	AJ	833	0	12/19/2008	11/30/2023
00108W-AH-3	AEP TEXAS INC			1	2.A FE	1,993,400	109.5730	2,191,471	2,000,000	1,995,456	0	603	0	0	3.950	3.990	JD	6,583	79,000	05/14/2018	06/01/2028
0010EQ-B#-2	AEP TEXAS NORTH COMPANY			1	1.G YE	2,000,000	106.7990	2,135,980	2,000,000	2,000,000	0	0	0	0	3.750	3.750	MS	18,750	75,000	07/16/2015	09/30/2025
008117-AP-8	AETNA INC			1	2.B FE	933,450	101.3130	1,013,130	1,000,000	992,395	0	8,404	0	0	2.750	3.641	MN	3,514	27,500	01/27/2014	11/15/2022
00846U-AL-5	AGILENT TECHNOLOGIES INC			1	2.A FE	5,159,900	103.3410	5,167,050	5,000,000	5,148,486	0	(11,414)	0	0	2.750	2.314	MS	40,486	68,750	05/12/2021	09/15/2029
009158-AT-3	AIR PRODUCTS & CHEMICALS			1	1.F FE	995,930	102.1620	1,021,620	1,000,000	999,485	0	447	0	0	2.750	2.797	FA	11,306	27,500	01/30/2013	02/03/2023
009158-AV-8	AIR PRODUCTS & CHEMICALS			1	1.F FE	1,341,292	105.1590	1,388,099	1,320,000	1,328,484	0	(3,448)	0	0	3.350	3.063	JJ	18,425	44,220	02/13/2018	07/31/2024
01748N-AE-4	ALLEGION US HOLDING CO			1	2.B FE	997,580	106.1150	1,061,150	1,000,000	998,466	0	230	0	0	3.550	3.579	AO	8,875	35,500	09/18/2017	10/01/2027
02079K-AB-3	ALPHABET INC			1	1.C FE	1,130,383	105.4170	1,103,716	1,047,000	1,071,366	0	(10,948)	0	0	3.375	2.259	FA	12,368	35,336	04/26/2016	02/25/2024
02079K-AC-1	ALPHABET INC			1	1.C FE	489,595	103.1570	515,785	500,000	494,905	0	1,034	0	0	1.998	2.231	FA	3,774	9,990	08/02/2016	08/15/2026
02079K-AC-1	ALPHABET INC			1	1.C FE	2,679,780	103.1570	3,094,710	3,000,000	2,807,715	0	37,673	0	0	1.998	3.512	FA	22,644	59,940	06/12/2018	08/15/2026
02209S-AN-3	ALTRIA GROUP INC				2.B FE	998,880	101.3810	1,013,810	1,000,000	999,906	0	125	0	0	2.850	2.863	FA	11,242	28,500	08/06/2012	08/09/2022
02209S-AP-8	ALTRIA GROUP INC				2.B FE	2,594,128	102.5440	2,758,434	2,690,000	2,671,260	0	13,416	0	0	2.950	3.486	MN	13,005	79,355	09/14/2015	05/02/2023
023135-AJ-5	AMAZON.COM INC			1	1.E FE	963,530	101.5100	1,015,100	1,000,000	996,140	0	4,107	0	0	2.500	2.931	MN	2,222	25,000	02/12/2013	11/29/2022
023135-AJ-5	AMAZON.COM INC			1	1.E FE	949,030	101.5100	1,015,100	1,000,000	993,607	0	6,791	0	0	2.500	3.216	MN	2,222	25,000	10/02/2014	11/29/2022
023135-BC-9	AMAZON.COM INC			1	1.E FE	1,996,420	108.0730	2,161,460	2,000,000	1,997,796	0	344	0	0	3.150	3.171	FA	22,575	63,000	08/15/2017	08/22/2027
023138-AA-8	AMBAC ASSURANCE CORP (144A)				6. *	0	0.0000	0	696	0	(696)	0	0	0	5.100	5.036	JUN	20	0	03/01/2018	12/31/2049
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA		C	1	2.B FE	998,680	103.8470	1,038,470	1,000,000	999,059	0	177	0	0	3.100	3.121	MS	9,128	31,000	06/13/2019	09/15/2026
02361D-AS-9	AMEREN ILLINOIS			1	1.F FE	1,998,200	110.3950	2,207,900	2,000,000	1,998,698	0	168	0	0	3.800	3.811	MN	9,711	76,000	05/14/2018	05/15/2028
025816-BS-7	AMERICAN EXPRESS			2	1.G FE	999,090	102.9120	1,029,120	1,000,000	999,744	0	187	0	0	3.400	3.420	FA	11,711	34,000	02/22/2018	02/27/2023
025816-CC-1	AMERICAN EXPRESS			2	1.G FE	2,996,580	104.9210	3,147,630	3,000,000	2,998,376	0	680	0	0	3.400	3.425	FA	36,550	102,000	02/19/2019	02/22/2024
02665W-CQ-2	AMERICAN HONDA FINANCE		C	1	1.G FE	2,997,540	104.8740	3,146,220	3,000,000	2,998,958	0	493	0	0	3.625	3.643	AO	24,469	108,750	10/03/2018	10/10/2023
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	998,880	107.6560	1,076,560	1,000,000	999,664	0	121	0	0	5.000	5.014	FA	18,889	50,000	08/14/2013	02/15/2024
03027X-AG-5	AMERICAN TOWER CORP			1	2.A FE	992,280	107.0970	1,070,970	1,000,000	997,003	0	794	0	0	4.000	4.094	JD	3,333	40,000	05/04/2015	06/01/2025
03027X-AM-2	AMERICAN TOWER CORP			1	2.C FE	999,330	104.7680	1,047,680	1,000,000	999,621	0	67	0	0	3.125	3.133	JJ	14,410	31,250	09/28/2016	01/15/2027
03027X-AP-5	AMERICAN TOWER CORP			1	2.C FE	997,730	106.9010	1,069,010	1,000,000	998,643	0	216	0	0	3.550	3.577	JJ	16,369	35,500	06/27/2017	07/15/2027
03040W-AL-9	AMERICAN WATER CAPITAL CORP			1	2.A FE	998,670	105.7610	1,057,610	1,000,000	999,521	0	131	0	0	3.400	3.415	MS	11,333	34,000	08/11/2014	03/01/2025
03040W-AL-9	AMERICAN WATER CAPITAL CORP			1	2.A FE	996,670	105.7610	1,057,610	1,000,000	998,748	0	359	0	0	3.400	3.441	MS	11,333	34,000	08/10/2015	03/01/2025
03040W-AQ-8	AMERICAN WATER CAPITAL CORP			1	2.A FE	996,710	105.5870	1,055,870	1,000,000	998,008	0	314	0	0	2.950	2.988	MS	9,833	29,500	08/07/2017	09/01/2027
03040W-AS-4	AMERICAN WATER CAPITAL CORP			1	2.A FE	1,999,620	109.7760	2,195,520	2,000,000	1,999,688	0	30	0	0	3.750	3.752	MS	25,000	75,000	08/06/2018	09/01/2028
03076C-AG-1	AMERIPRISE FINANCIAL			1	1.G FE	996,560	106.8190	1,068,190	1,000,000	998,882	0	360	0	0	3.700	3.741	AO	7,811	37,000	09/15/2014	10/15/2024

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03076C-AH-9	AMERIPRISE FINANCIAL			1	1.G FE	1,004,350	105.4180	1,054,180	1,000,000	1,002,119	0	(440)	0	0	2.875	2.824	MS	8,465	28,750	08/09/2016	09/15/2026
03073E-AL-9	AMERISOURCEBERGEN CORP			1	2.A FE	997,150	104.5350	1,045,350	1,000,000	999,204	0	306	0	0	3.400	3.434	MN	4,344	34,000	05/19/2014	05/15/2024
03073E-AM-7	AMERISOURCEBERGEN CORP			1	2.A FE	994,650	105.0010	1,050,010	1,000,000	998,091	0	554	0	0	3.250	3.313	MS	10,833	32,500	02/17/2015	03/01/2025
031100-L*-9	AMETEK INC			1	2.A	2,028,660	105.6500	2,113,000	2,000,000	2,015,225	0	(5,219)	0	0	3.730	3.436	MS	18,650	74,600	04/24/2019	09/30/2024
031100-L*-9	AMETEK INC			1	2.A	4,000,000	105.6500	4,226,000	4,000,000	4,000,000	0	0	0	0	3.730	3.730	MS	37,300	149,200	09/11/2014	09/30/2024
031162-CH-1	AMGEN INC			1	2.A FE	997,490	102.1890	1,021,890	1,000,000	999,366	0	369	0	0	2.250	2.289	FA	8,250	22,500	08/10/2016	08/19/2023
032095-AH-4	AMPHENOL CORP			1	2.A FE	2,007,320	113.7230	2,274,460	2,000,000	2,005,398	0	(625)	0	0	4.350	4.306	JD	7,250	87,000	01/09/2019	06/01/2029
032654-AN-5	ANALOG DEVICES INC			1	1.G FE	975,370	109.1310	1,091,310	1,000,000	985,111	0	2,692	0	0	3.500	3.834	JD	2,528	35,000	03/08/2018	12/05/2026
032654-AN-5	ANALOG DEVICES INC			1	1.G FE	972,420	109.1310	1,091,310	1,000,000	983,171	0	3,040	0	0	3.500	3.878	JD	2,528	35,000	04/10/2018	12/05/2026
032654-AU-9	ANALOG DEVICES INC			1	1.G FE	5,011,600	99.7560	4,987,800	5,000,000	5,011,175	0	(425)	0	0	1.700	1.664	AO	20,306	0	09/29/2021	10/01/2028
037735-CU-9	APPALACHIAN POWER CO			1	1.G FE	996,450	105.6370	1,056,370	1,000,000	998,637	0	364	0	0	3.400	3.442	JD	2,833	34,000	05/11/2015	06/01/2025
037735-CU-9	APPALACHIAN POWER CO			1	1.G FE	393,460	105.6370	422,548	400,000	396,540	0	932	0	0	3.400	3.671	JD	1,133	13,600	07/17/2018	06/01/2025
037833-AK-6	APPLE INC			1	1.B FE	931,110	102.4140	1,024,140	1,000,000	989,304	0	7,680	0	0	2.400	3.221	MN	3,867	24,000	06/19/2013	05/03/2023
037833-AS-9	APPLE INC			1	1.B FE	499,580	105.8210	529,105	500,000	499,873	0	45	0	0	3.450	3.460	MN	2,635	17,250	04/29/2014	05/06/2024
037833-BY-5	APPLE INC			1	1.B FE	1,029,830	106.9940	1,069,940	1,000,000	1,013,025	0	(3,115)	0	0	3.250	2.894	FA	11,556	32,500	03/17/2016	02/23/2026
037833-BY-5	APPLE INC			1	1.B FE	997,800	106.9940	1,069,940	1,000,000	998,973	0	222	0	0	3.250	3.276	FA	11,556	32,500	02/16/2016	02/23/2026
037833-CR-9	APPLE INC			1	1.B FE	1,000,000	107.9210	1,079,210	1,000,000	1,000,000	0	0	0	0	3.200	3.200	MN	4,444	32,000	05/04/2017	05/11/2027
037833-CX-6	APPLE INC			1	1.B FE	997,690	107.2160	1,072,160	1,000,000	998,642	0	224	0	0	3.000	3.027	JD	917	30,000	06/13/2017	06/20/2027
038222-AL-9	APPLIED MATERIALS			1	1.F FE	1,016,780	108.0470	1,080,470	1,000,000	1,009,286	0	(1,692)	0	0	3.300	3.098	AO	8,250	33,000	04/25/2017	04/01/2027
040555-CQ-5	ARIZONA PUBLIC SERVICE CO			1	1.G FE	1,000,760	104.1970	1,041,970	1,000,000	1,000,232	0	(90)	0	0	3.350	3.340	JD	1,489	33,500	06/10/2014	06/15/2024
040555-CV-4	ARIZONA PUBLIC SERVICE CO			1	1.G FE	995,370	103.0130	1,030,130	1,000,000	997,647	0	460	0	0	2.550	2.603	MS	7,508	25,500	09/15/2016	09/15/2026
04636N-AB-9	ASTRAZENECA FINANCE LLC LS:2.5M	LS	C	2	1.G FE	7,029,400	100.8090	7,056,630	7,000,000	7,027,754	0	(1,646)	0	0	2.250	2.202	MN	14,438	78,750	05/26/2021	05/28/2031
00209T-AB-1	AT&T BROADBAND				1.G FE	1,426,890	107.7380	1,077,380	1,000,000	1,049,462	0	(54,919)	0	0	9.455	3.633	MN	12,081	94,550	04/02/2014	11/15/2022
00206R-BN-1	AT&T INC			1	2.B FE	898,950	101.2740	1,012,740	1,000,000	988,460	0	12,112	0	0	2.625	3.917	JD	2,188	26,250	06/24/2013	12/01/2022
00206R-DC-3	AT&T INC			1	2.B FE	1,085,420	106.7910	1,067,910	1,000,000	1,024,009	0	(11,445)	0	0	4.450	3.201	AO	11,125	44,500	03/18/2016	04/01/2024
00206R-GL-0	AT&T INC			1	2.B FE	1,068,556	111.0440	1,188,181	1,070,000	1,068,983	0	137	0	0	4.100	4.116	FA	16,573	43,870	12/01/2017	02/15/2028
00206R-HR-6	AT&T INC			1	2.B FE	1,028,300	105.0200	1,050,200	1,000,000	1,013,420	0	(5,910)	0	0	3.550	2.907	JD	2,958	35,500	06/05/2019	06/01/2024
00206R-JY-9	AT&T INC			2	2.B FE	3,084,960	102.1330	3,063,990	3,000,000	3,080,719	0	(4,241)	0	0	2.750	2.420	JD	6,875	41,250	06/15/2021	06/01/2031
048303-CJ-8	ATLANTIC CITY ELECTRIC			1	1.F FE	3,011,400	100.5800	3,017,400	3,000,000	3,010,642	0	(758)	0	0	2.300	2.255	MS	20,317	35,458	04/19/2021	03/15/2031
049560-AN-5	ATMOS ENERGY CORP			1	1.E FE	1,505,310	105.9140	1,588,710	1,500,000	1,503,041	0	(528)	0	0	3.000	2.958	JD	2,000	45,000	06/20/2017	06/15/2027
049560-AN-5	ATMOS ENERGY CORP			1	1.E FE	501,095	105.9140	529,570	500,000	500,630	0	(109)	0	0	3.000	2.974	JD	667	15,000	06/19/2017	06/15/2027
049560-AN-5	ATMOS ENERGY CORP			1	1.E FE	1,935,260	105.9140	2,118,280	2,000,000	1,955,668	0	7,263	0	0	3.000	3.449	JD	2,667	60,000	02/06/2019	06/15/2027
049560-AT-2	ATMOS ENERGY CORP			2	1.G FE	5,036,250	93.9510	4,697,550	5,000,000	5,032,134	0	(3,415)	0	0	1.500	1.422	JJ	34,583	59,167	10/19/2020	01/15/2031
052769-AE-6	AUTODESK INC			1	2.B FE	955,830	107.5980	1,075,980	1,000,000	972,159	0	4,469	0	0	3.500	4.074	JD	1,556	35,000	02/16/2018	06/15/2027
052769-AG-1	AUTODESK INC			1	2.B FE	2,017,680	103.3240	2,066,480	2,000,000	2,014,611	0	(1,605)	0	0	2.850	2.748	JJ	26,283	57,000	01/22/2020	01/15/2030
05279#-AG-4	AUTOLIV ASP INC		C	1	2.B FE	4,000,000	106.6730	4,266,920	4,000,000	4,000,000	0	0	0	0	4.590	4.090	AO	34,680	183,600	03/12/2014	04/23/2024
053015-AF-0	AUTOMATIC DATA PROCESSING			1	1.D FE	2,976,300	94.2250	2,826,750	3,000,000	2,979,182	0	2,254	0	0	1.250	1.335	MS	12,500	39,375	09/15/2020	09/01/2030
053332-AR-3	AUTOZONE INC			1	2.B FE	961,940	105.1160	1,051,160	1,000,000	985,540	0	4,050	0	0	3.250	3.720	AO	6,861	32,500	07/22/2015	04/15/2025
053332-AT-9	AUTOZONE INC			1	2.B FE	999,740	105.7190	1,057,190	1,000,000	999,851	0	26	0	0	3.125	3.128	AO	6,076	31,250	04/18/2016	04/21/2026
053332-AX-0	AUTOZONE INC			1	2.B FE	2,991,330	104.5230	3,135,690	3,000,000	2,995,756	0	1,716	0	0	3.125	3.188	AO	19,010	93,750	04/04/2019	04/18/2024
05348E-AW-9	AVALONBAY COMMUNITIES			1	1.G FE	1,947,960	107.0800	2,141,600	2,000,000	1,970,946	0	6,807	0	0	3.500	3.907	MN	8,944	70,000	06/12/2018	11/15/2025
05348E-AY-5	AVALONBAY COMMUNITIES			1	1.G FE	996,890	105.5210	1,055,210	1,000,000	998,377	0	306	0	0	2.900	2.936	AO	6,122	29,000	09/26/2016	10/15/2026
053611-AJ-8	AVERY DENNISON			1	2.B FE	3,095,700	116.8110	3,504,330	3,000,000	3,070,953	0	(8,920)	0	0	4.875	4.462	JD	10,156	146,250	02/04/2019	12/06/2028
053611-AM-1	AVERY DENNISON			1	2.B FE	24,898,000	97.2300	24,307,500	25,000,000	24,900,857	0	2,857	0	0	2.250	2.293	FA	207,813	0	08/10/2021	02/15/2032
05523U-AK-6	BAE SYSTEMS HOLDINGS (144A)		C	1	2.B FE	997,030	106.3160	1,063,160	1,000,000	999,019	0	315	0	0	3.800	3.836	AO	8,867	38,000	09/30/2014	10/07/2024
05523U-AP-5	BAE SYSTEMS HOLDINGS (144A)		C	1	2.B FE	2,050,260	107.2800	2,145,600	2,000,000	2,026,052	0	(6,465)	0	0	3.850	3.473	JD	3,422	77,000	01/18/2018	12/15/2025
059165-EE-6	BALTIMORE GAS & ELECTRIC			1	1.G FE	996,200	100.7470	1,007,470	1,000,000	999,712	0	423	0	0	2.800	2.844	FA	10,578	28,000	08/14/2012	08/15/2022
059165-EN-6	BALTIMORE GAS & ELECTRIC			1	1.F FE	2,009,640	100.1880	2,003,760	2,000,000	2,009,139	0	(501)	0	0	2.250	2.195	JD	2,000	23,125	06/08/2021	06/15/2031
06051G-FB-0	BANK OF AMERICA CORP				1.G FE	999,270	106.2980	1,062,980	1,000,000	999,802	0	80	0	0	4.125	4.134	JJ	18,219	41,250	01/15/2014	01/22/2024
06051G-FF-1	BANK OF AMERICA CORP				1.G FE	996,250	106.3630	1,063,630	1,000,000	998,970	0	408	0	0	4.000	4.046	AO	10,000	40,000	03/27/2014	04/01/2024
06051G-FS-3	BANK OF AMERICA CORP				1.G FE	998,190	108.4830	1,084,830	1,000,000	999,245	0	186	0	0	3.875	3.897	FA	16,146	38,750	07/27/2015	08/01/2025
06051G-FX-2	BANK OF AMERICA CORP			1	1.G FE	998,330	107.8280	1,078,280	1,000,000	999,172	0	168	0	0	3.500	3.520	AO	7,000	35,000	04/14/2016	04/19/2026
06051G-GL-7	BANK OF AMERICA CORP			1	1.G FE	1,000,000	108.6020	1,086,020	1,000,000	1,000,000	0	0	0	0	3.705	3.705	AO	6,895	37,050	04/19/2017	04/24/2028

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-GR-4	BANK OF AMERICA CORP			1	1.G FE	1,000,000	107.7090	1,077,090	1,000,000	1,000,000	0	0	0	0	3.593	3.593	JJ	15,969	35,930	07/18/2017	07/21/2028
06051G-GZ-6	BANK OF AMERICA CORP			1	1.G FE	1,000,000	105.2710	1,052,710	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	109.5090	2,190,180	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	111.5650	2,231,300	2,000,000	2,000,000	0	0	0	0	4.271	4.271	JJ	37,490	85,420	07/18/2018	07/23/2029
06051G-HQ-5	BANK OF AMERICA CORP			1	1.G FE	1,000,000	110.2520	1,102,520	1,000,000	1,000,000	0	0	0	0	3.974	3.974	FA	15,896	39,740	02/04/2019	02/07/2030
06051G-HT-9	BANK OF AMERICA CORP			1	1.F FE	5,000,000	106.9940	5,349,700	5,000,000	5,000,000	0	0	0	0	3.559	3.559	AO	33,613	177,950	04/17/2019	04/23/2027
06050T-MJ-8	BANK OF AMERICA NA			1	1.D FE	1,000,000	100.1480	1,001,480	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-CS-6	BANK OF NEW YORK MELLON			2	1.F FE	996,350	105.2960	1,052,960	1,000,000	999,097	0	397	0	0	3.650	3.694	FA	14,904	36,500	01/28/2014	02/04/2024
06406H-CV-9	BANK OF NEW YORK MELLON			2	1.F FE	999,490	105.3040	1,053,040	1,000,000	999,837	0	54	0	0	3.400	3.406	MN	4,344	34,000	05/02/2014	05/15/2024
06406H-CX-5	BANK OF NEW YORK MELLON			2	1.F FE	996,530	105.3050	1,053,050	1,000,000	998,920	0	366	0	0	3.250	3.291	MS	9,931	32,500	09/04/2014	09/11/2024
06406R-AD-9	BANK OF NEW YORK MELLON			2	1.F FE	999,580	107.8220	1,078,220	1,000,000	999,731	0	41	0	0	3.250	3.255	MN	4,063	32,500	05/09/2017	05/16/2027
06406R-AD-9	BANK OF NEW YORK MELLON			2	1.F FE	971,850	107.8220	1,078,220	1,000,000	982,527	0	2,892	0	0	3.250	3.610	MN	4,063	32,500	02/12/2018	05/16/2027
06406R-AF-4	BANK OF NEW YORK MELLON			2	1.E FE	2,008,140	108.6200	2,172,400	2,000,000	2,005,170	0	(786)	0	0	3.400	3.351	JJ	28,711	68,000	01/23/2018	01/29/2028
06406R-AH-0	BANK OF NEW YORK MELLON				1.E FE	997,780	112.4340	1,124,340	1,000,000	998,456	0	206	0	0	3.850	3.877	AO	6,738	38,500	04/23/2018	04/28/2028
05526D-BB-0	BAT CAPITAL CORP		C	1	2.B FE	3,000,000	104.9470	3,148,426	3,000,000	3,000,000	0	0	0	0	3.557	3.557	FA	40,313	106,710	08/08/2017	08/15/2027
07177M-AB-9	BAXALTA INC		C	1	2.B FE	295,986	107.9270	321,622	298,000	297,203	0	209	0	0	4.000	4.083	JD	265	11,920	06/18/2015	06/23/2025
071813-BQ-1	BAXTER INTERNATIONAL			1	2.B FE	1,998,080	103.7430	2,074,860	2,000,000	1,999,017	0	191	0	0	2.600	2.611	FA	19,644	52,000	08/10/2016	08/15/2026
07274E-AG-8	BAYER US FINANCE (144A)		C	1	2.B FE	999,410	104.5920	1,045,920	1,000,000	999,781	0	62	0	0	3.375	3.382	AO	7,781	33,750	10/07/2014	10/08/2024
07274E-AG-8	BAYER US FINANCE (144A)		C	1	2.B FE	990,110	104.5920	1,045,920	1,000,000	996,874	0	1,045	0	0	3.375	3.493	AO	7,781	33,750	10/01/2014	10/08/2024
07274N-AL-7	BAYER US FINANCE II LLC (144A)		C	1	2.B FE	1,985,420	111.7930	2,235,860	2,000,000	1,989,536	0	1,253	0	0	4.375	4.463	JD	3,889	87,500	06/18/2018	12/15/2028
07274N-AW-3	BAYER US FINANCE II LLC (144A)		C	1	2.B FE	956,690	104.1280	1,041,280	1,000,000	980,362	0	7,179	0	0	3.375	4.198	JJ	15,563	33,750	07/12/2018	07/15/2024
073730-AE-3	BEAM INC		C	1	2.B FE	1,007,380	100.2970	1,002,970	1,000,000	1,000,094	0	(898)	0	0	3.250	3.160	MN	4,153	32,500	06/08/2012	05/15/2022
073730-AE-3	BEAM INC		C	1	2.B FE	119,434	100.2970	121,359	121,000	120,907	0	223	0	0	3.250	3.444	MN	502	3,933	09/24/2014	05/15/2022
075887-BL-2	BECTON DICKINSON			1	2.C FE	3,119,310	105.3210	3,159,630	3,000,000	3,032,027	0	(14,313)	0	0	3.875	3.350	MN	14,854	116,250	04/23/2015	05/15/2024
075887-BW-8	BECTON DICKINSON			1	2.C FE	652,000	109.0590	711,065	652,000	652,000	0	0	0	0	3.700	3.700	JD	1,675	24,124	05/22/2017	06/06/2027
09247X-AN-1	BLACKROCK INC			1	1.D FE	1,005,170	108.0100	1,080,100	1,000,000	1,002,878	0	(507)	0	0	3.200	3.139	MS	9,422	32,000	04/06/2017	03/15/2027
09247X-AN-1	BLACKROCK INC			1	1.D FE	1,988,680	108.0100	2,160,200	2,000,000	1,993,096	0	1,187	0	0	3.200	3.272	MS	18,844	64,000	01/29/2018	03/15/2027
09247X-AP-6	BLACKROCK INC			1	1.D FE	2,991,360	108.7530	3,262,590	3,000,000	2,993,312	0	784	0	0	3.250	3.284	AO	16,250	97,500	04/18/2019	04/30/2029
09247X-AQ-4	BLACKROCK INC			1	1.D FE	1,998,400	103.0540	2,061,080	2,000,000	1,998,616	0	145	0	0	2.400	2.394	AO	8,000	48,000	01/16/2020	04/30/2030
05565E-AM-7	BMW US CAPITAL LLC (144A)		C	1	1.F FE	996,910	102.1730	1,021,730	1,000,000	999,186	0	454	0	0	2.250	2.298	MS	6,625	22,500	09/08/2016	09/15/2023
05565E-AT-2	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,989,200	107.4040	2,148,080	2,000,000	1,993,803	0	1,047	0	0	3.300	3.364	AO	15,583	66,000	03/30/2017	04/06/2027
05565S-AA-2	BNSF 2006-2 TRUST			1	1.B FE	263,351	103.9270	273,693	263,351	263,339	0	(5)	0	0	5.629	5.629	AO	3,706	14,824	08/02/2006	04/01/2024
097023-AH-8	BOEING CO				2.C FE	1,434,980	116.0260	1,160,260	1,000,000	1,131,238	0	(47,661)	0	0	7.950	2.728	FA	30,033	79,500	02/05/2015	08/15/2024
097023-AH-8	BOEING CO				2.C FE	274,026	116.0260	226,251	195,000	218,203	0	(8,359)	0	0	7.950	3.182	FA	5,857	15,503	08/14/2014	08/15/2024
097023-AH-8	BOEING CO				2.C FE	1,400,880	116.0260	1,160,260	1,000,000	1,117,063	0	(42,118)	0	0	7.950	3.254	FA	30,033	79,500	07/10/2014	08/15/2024
097023-AH-8	BOEING CO				2.C FE	1,390,810	116.0260	1,160,260	1,000,000	1,116,448	0	(41,880)	0	0	7.950	3.277	FA	30,033	79,500	10/02/2014	08/15/2024
097023-BU-8	BOEING CO			1	2.C FE	976,980	102.1150	1,021,150	1,000,000	987,261	0	2,238	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	103.6720	1,036,720	1,000,000	985,664	0	2,044	0	0	3.250	3.510	MS	10,833	32,500	02/21/2018	03/01/2028
097023-CC-7	BOEING CO			1	2.C FE	4,954,150	102.7960	5,139,800	5,000,000	4,979,369	0	9,032	0	0	2.800	2.997	MS	46,667	140,000	02/13/2019	03/01/2024
100743-AK-9	BOSTON GAS COMPANY		C	1	2.A FE	2,127,143	103.9340	2,255,368	2,170,000	2,143,126	0	4,296	0	0	3.150	3.395	FA	28,481	68,355	01/29/2018	08/01/2027
10112R-AY-0	BOSTON PROPERTIES LP			1	2.A FE	992,710	104.1250	1,041,250	1,000,000	996,311	0	711	0	0	2.750	2.833	AO	6,875	27,500	08/08/2016	10/01/2026
10112R-BB-9	BOSTON PROPERTIES LP			1	2.A FE	1,996,300	106.2460	2,124,920	2,000,000	1,997,105	0	333	0	0	3.400	3.422	JD	1,889	68,000	06/12/2019	06/21/2029
10112R-BE-3	BOSTON PROPERTIES LP			1	2.A FE	2,987,100	99.3700	2,981,100	3,000,000	2,987,857	0	757	0	0	2.550	2.595	AO	19,125	41,438	03/02/2021	04/01/2032
101137-AR-8	BOSTON SCIENTIFIC			1	2.B FE	1,028,070	107.5940	1,075,940	1,000,000	1,013,715	0	(3,783)	0	0	3.850	3.415	MN	4,919	38,500	01/03/2018	05/15/2025
101137-AS-6	BOSTON SCIENTIFIC			1	2.B FE	998,280	111.9690	1,119,690	1,000,000	998,819	0	159	0	0	4.000	4.021	MS	13,333	40,000	02/22/2018	03/01/2028
101137-AV-9	BOSTON SCIENTIFIC			1	2.B FE	4,997,000	104.6230	5,231,150	5,000,000	4,998,490	0	588	0	0	3.450	3.463	MS	57,500	172,500	02/21/2019	03/01/2024
101137-AW-7	BOSTON SCIENTIFIC			1	2.B FE	2,005,440	107.5280	2,150,560	2,000,000	2,003,307	0	(754)	0	0	3.750	3.705	MS	25,000	75,000	02/22/2019	03/01/2026
10373Q-AB-6	BP CAP MARKETS AMERICA		C	1	1.F FE	2,062,260	108.0050	2,160,100	2,000,000	2,035,835	0	(9,361)	0	0	3.796	3.258	MS	21,089	75,920	01/31/2019	09/21/2025
110122-AT-5	BRISTOL-MYERS SQUIBB			1	1.F FE	985,140	100.9520	1,009,520	1,000,000	999,035	0	1,613	0	0	2.000	2.166	FA	8,333	20,000	07/26/2012	08/01/2022
110122-BB-3	BRISTOL-MYERS SQUIBB			1	1.F FE	993,920	107.7180	1,077,180	1,000,000	996,585	0	593	0	0	3.250	3.322	FA	11,194	32,500	02/22/2017	02/27/2027
114259-AN-4	BROOKLYN UNION GAS		C	1	2.A FE	1,000,000	105.2540	1,052,540	1,000,000	1,000,000	0	0	0	0	3.407	3.407	MS	10,505	34,070	03/07/2016	03/10/2026
114259-AT-1	BROOKLYN UNION GAS (144A)		C	1	2.A FE	2,000,000	107.7900	2,155,800	2,000,000	2,000,000	0	0	0	0	3.865	3.865	MS	25,123	77,300	02/27/2019	03/04/2029
11575T-AB-4	BROWN UNIVERSITY REV (TAXABLE) S2020			1	1.B FE	3,000,000	99.5720	2,987,160	3,000,000	3,000,000	0	0	0	0	1.914	1.914	MS	19,140	57,420	05/20/2020	09/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
115637-AM-2	BROWN-FORMAN			1	1.G FE	1,344,774	101.1100	1,466,095	1,450,000	1,436,887	0	12,219	0	0	2.250	3.141	JJ	15,044	32,625	07/17/2013	01/15/2023
12117#-AA-9	BUREAU VERITAS HOLDINGS INC			1	2.C	2,000,000	104.6960	2,093,920	2,000,000	2,000,000	0	0	0	0	3.670	3.670	MS	24,467	73,400	06/28/2017	09/01/2027
134429-BF-5	CAMPBELL SOUP CO			1	2.C FE	2,992,380	106.9950	3,209,850	3,000,000	2,996,102	0	1,078	0	0	3.950	3.992	MS	34,892	118,500	03/12/2018	03/15/2025
134429-BJ-7	CAMPBELL SOUP CO			1	2.C FE	1,998,860	99.3920	1,987,840	2,000,000	1,998,917	0	57	0	0	2.375	2.382	AO	8,840	47,500	04/14/2021	04/24/2030
14149Y-BE-7	CARDINAL HEALTH			1	2.B FE	999,280	107.3280	1,073,280	1,000,000	999,649	0	76	0	0	3.750	3.759	MS	11,042	37,500	06/16/2015	09/15/2025
14149Y-BJ-6	CARDINAL HEALTH			1	2.B FE	1,000,000	107.3300	1,073,300	1,000,000	1,000,000	0	0	0	0	3.410	3.410	JD	1,516	34,100	06/01/2017	06/15/2027
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES			1	1.F FE	990,140	106.1870	1,061,870	1,000,000	995,437	0	1,457	0	0	3.250	3.415	JD	2,708	32,500	03/12/2018	12/01/2024
14913Q-2L-2	CATERPILLAR FINANCIAL SERVICES			1	1.F FE	1,998,640	103.4800	2,069,600	2,000,000	1,999,545	0	279	0	0	3.450	3.465	MN	8,817	69,000	05/09/2018	05/15/2023
14913Q-2T-5	CATERPILLAR FINANCIAL SERVICES			1	1.F FE	2,998,560	100.3710	3,011,130	3,000,000	2,999,784	0	427	0	0	2.950	2.967	FA	30,729	88,500	02/19/2019	02/26/2022
12505B-AD-2	CBRE SERVICES INC			1	2.A FE	992,400	111.8710	1,118,710	1,000,000	996,472	0	731	0	0	4.875	4.968	MS	16,250	48,750	08/06/2015	03/01/2026
12505B-AE-0	CBRE SERVICES INC			1	2.A FE	4,922,550	100.6820	5,034,100	5,000,000	4,927,806	0	5,256	0	0	2.500	2.677	AO	31,250	67,014	03/15/2021	04/01/2031
15089Q-AJ-3	CELANESE US HOLDINGS			2	2.B FE	3,011,100	104.5030	3,135,090	3,000,000	3,005,293	0	(2,219)	0	0	3.500	3.418	MN	15,458	105,000	05/07/2019	05/08/2024
15189X-AL-2	CENTERPOINT ENERGY HOUSTON			1	1.F FE	997,340	100.5880	1,005,880	1,000,000	999,818	0	291	0	0	2.250	2.280	FA	9,375	22,500	08/07/2012	08/01/2022
15189X-AV-0	CENTERPOINT ENERGY HOUSTON			1	1.F FE	2,012,200	101.7610	2,035,220	2,000,000	2,011,327	0	(873)	0	0	2.350	2.280	AO	11,750	26,111	03/24/2021	04/01/2031
15189X-AV-0	CENTERPOINT ENERGY HOUSTON			1	1.F FE	3,013,380	101.7610	3,052,830	3,000,000	3,012,366	0	(1,014)	0	0	2.350	2.299	AO	17,625	39,167	03/09/2021	04/01/2031
15189W-AL-4	CENTERPOINT ENERGY RESOURCES			1	1.G FE	999,420	109.4880	1,094,880	1,000,000	999,567	0	53	0	0	4.000	4.007	AO	10,000	40,000	03/26/2018	04/01/2028
15189Y-AF-3	CENTERPOINT ENERGY RESOURCES			1	1.G FE	3,016,140	94.8250	2,844,750	3,000,000	3,014,192	0	(1,540)	0	0	1.750	1.690	AO	13,125	52,500	09/28/2020	10/01/2030
161175-BU-7	CHARTER COMM OPT			1	2.C FE	5,066,300	99.0720	4,953,600	5,000,000	5,061,284	0	(5,016)	0	0	2.800	2.646	AO	35,000	140,000	02/25/2021	04/01/2031
166764-AB-6	CHEVRON CORP			1	1.D FE	928,730	101.2800	1,012,800	1,000,000	991,531	0	8,834	0	0	2.355	3.288	JD	1,701	23,550	01/17/2014	12/05/2022
166756-AR-7	CHEVRON USA INC			1	1.D FE	996,880	110.7990	1,107,990	1,000,000	998,012	0	285	0	0	3.850	3.887	JJ	17,753	38,500	08/08/2017	01/15/2028
171340-AH-5	CHURCH & DWIGHT CO			1	2.A FE	1,998,100	101.6450	2,032,900	2,000,000	1,999,786	0	211	0	0	2.875	2.886	AO	14,375	57,500	09/19/2012	10/01/2022
171340-AN-2	CHURCH & DWIGHT CO			1	2.A FE	1,001,920	105.9500	1,059,500	1,000,000	1,001,131	0	(190)	0	0	3.150	3.127	FA	13,125	31,500	08/08/2017	08/01/2027
125523-AV-2	CIGNA CORP			2	2.A FE	1,025,100	105.1100	1,051,100	1,000,000	1,014,918	0	(4,646)	0	0	3.250	2.735	AO	6,861	32,500	10/11/2019	04/15/2025
125523-AZ-3	CIGNA CORP			1	2.A FE	998,520	106.2810	1,062,810	1,000,000	998,866	0	172	0	0	3.050	3.071	AO	6,439	30,500	10/11/2019	10/15/2027
125523-BX-7	CIGNA CORP			1	2.A FE	1,037,670	104.9380	1,049,380	1,000,000	1,019,343	0	(8,384)	0	0	3.500	2.595	JD	1,556	35,000	10/11/2019	06/15/2024
17252M-AN-0	CINTAS CORPORATE NO 2			1	1.G FE	1,036,380	109.4750	1,094,750	1,000,000	1,021,535	0	(3,908)	0	0	3.700	3.230	AO	9,250	37,000	01/04/2018	04/01/2027
17252M-AN-0	CINTAS CORPORATE NO 2			1	1.G FE	1,029,160	109.4750	1,094,750	1,000,000	1,017,369	0	(3,144)	0	0	3.700	3.320	AO	9,250	37,000	01/23/2018	04/01/2027
17252M-AN-0	CINTAS CORPORATE NO 2			1	1.G FE	996,160	109.4750	1,094,750	1,000,000	997,783	0	368	0	0	3.700	3.746	AO	9,250	37,000	03/09/2017	04/01/2027
17275R-AN-2	CISCO SYSTEMS			1	1.E FE	999,250	106.1440	1,061,440	1,000,000	999,776	0	81	0	0	3.625	3.634	MS	11,781	36,250	02/24/2014	03/04/2024
17275R-AW-2	CISCO SYSTEMS			1	1.E FE	1,028,550	107.8940	1,078,940	1,000,000	1,011,168	0	(3,016)	0	0	3.500	3.156	JD	1,556	35,000	09/23/2015	06/15/2025
17275R-AW-2	CISCO SYSTEMS			1	1.E FE	1,013,560	107.8940	1,078,940	1,000,000	1,005,202	0	(1,401)	0	0	3.500	3.339	JD	1,556	35,000	06/22/2015	06/15/2025
17275R-BC-5	CISCO SYSTEMS			1	1.E FE	1,021,810	106.3840	1,063,840	1,000,000	1,009,829	0	(2,209)	0	0	2.950	2.698	FA	10,079	29,500	03/21/2016	02/28/2026
17275R-BC-5	CISCO SYSTEMS			1	1.E FE	1,230,975	106.3840	1,329,800	1,250,000	1,239,574	0	2,304	0	0	2.950	3.165	FA	12,599	36,875	01/31/2018	02/28/2026
17275R-BL-5	CISCO SYSTEMS			2	1.E FE	1,998,240	105.0230	2,100,460	2,000,000	1,999,077	0	175	0	0	2.500	2.510	MS	14,028	50,000	09/13/2016	09/20/2026
172967-HT-1	CITIGROUP INC				2.A FE	998,760	106.1620	1,061,620	1,000,000	999,638	0	133	0	0	3.750	3.765	JD	1,563	37,500	06/09/2014	06/16/2024
172967-JP-7	CITIGROUP INC				2.A FE	998,140	106.2910	1,062,910	1,000,000	999,282	0	192	0	0	3.300	3.322	AO	5,867	33,000	04/22/2015	04/27/2025
172967-LG-4	CITIGROUP INC			1	2.A FE	999,300	100.5470	1,005,470	1,000,000	999,909	0	124	0	0	2.750	2.765	AO	5,042	27,500	04/18/2017	04/25/2022
172967-LP-4	CITIGROUP INC			1	2.A FE	1,000,000	107.9360	1,079,360	1,000,000	1,000,000	0	0	0	0	3.668	3.668	JJ	15,997	36,680	07/17/2017	07/24/2028
172967-LV-1	CITIGROUP INC			1	1.G FE	1,000,000	100.1270	1,001,270	1,000,000	1,000,000	0	0	0	0	3.142	3.142	JJ	13,703	31,420	01/17/2018	01/24/2023
172967-LW-9	CITIGROUP INC			1	2.A FE	1,000,000	110.3680	1,103,680	1,000,000	1,000,000	0	0	0	0	4.075	4.075	AO	7,697	40,750	04/16/2018	04/23/2029
17401Q-AL-5	CITIZENS BANK NA			2	2.A FE	999,070	100.7270	1,007,270	1,000,000	999,893	0	180	0	0	2.650	2.670	MN	2,576	26,500	05/22/2017	05/26/2022
17401Q-AQ-4	CITIZENS BANK NA			2	2.A FE	998,550	103.1890	1,031,890	1,000,000	999,572	0	297	0	0	3.700	3.732	MS	9,456	37,000	03/26/2018	03/29/2023
174610-AR-6	CITIZENS FINANCIAL GROUP			1	2.A FE	1,995,960	104.3240	2,086,480	2,000,000	1,997,251	0	546	0	0	2.850	2.882	JJ	24,383	57,000	07/22/2019	07/27/2026
186108-CK-0	CLEVELAND ELECTRIC ILLUMINATING CO(144A)			1	2.B FE	1,926,140	106.6570	2,133,140	2,000,000	1,950,715	0	6,815	0	0	3.500	3.948	AO	17,500	70,000	03/06/2018	04/01/2028
189054-AV-1	CLOROX CO			1	2.A FE	998,030	106.2710	1,062,710	1,000,000	998,768	0	188	0	0	3.100	3.123	AO	7,750	31,000	09/27/2017	10/01/2027
189054-AW-9	CLOROX CO			1	2.A FE	1,988,680	112.2510	2,245,020	2,000,000	1,992,224	0	1,043	0	0	3.900	3.969	MN	9,967	78,000	05/09/2018	05/15/2028
191216-CE-8	COCA-COLA CO			1	1.F FE	994,840	106.5360	1,065,360	1,000,000	996,860	0	526	0	0	2.900	2.963	MN	2,900	29,000	12/19/2017	05/25/2027
191216-CL-2	COCA-COLA CO			1	1.E FE	4,990,950	101.9590	5,097,950	5,000,000	4,995,004	0	1,787	0	0	1.750	1.788	MS	27,951	87,500	09/04/2019	09/06/2024
191216-DK-3	COCA-COLA CO			1	1.E FE	2,949,630	99.7760	2,993,280	3,000,000	2,953,296	0	3,666	0	0	2.000	2.188	MS	19,333	30,000	03/05/2021	03/05/2031
194162-EA-4	COLGATE-PALMOLIVE			1	1.D FE	985,370	101.3890	1,013,890	1,000,000	998,331	0	1,501	0	0	1.950	2.106	FA	8,125	19,500	07/27/2012	02/01/2023
195674-J#-4	COLONIAL GAS COMPANY		C	1	2.A	8,000,000	104.3140	8,345,120	8,000,000	8,000,000	0	0	0	0	3.130	3.130	AO	59,818	250,400	08/29/2017	10/05/2027
195869-AP-7	COLONIAL PIPELINE CO (144A)			1	1.G FE	997,260	106.5120	1,065,120	1,000,000	998,812	0	279	0	0	3.750	3.783	AO	9,375	37,500	09/16/2015	10/01/2025
20030N-BL-4	COMCAST CORP			1	1.G FE	1,000,170	106.1840	1,061,840	1,000,000	1,000,060	0	(17)	0	0	3.375	3.373	FA	12,750	33,750	08/06/2014	02/15/2025

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20030N-BL-4	COMCAST CORP			1	1.G FE	999,120	106.1840	1,061,840	1,000,000	999,680	0	88	0	0	3.375	3.385	FA	12,750	33,750	08/05/2014	02/15/2025
20030N-BS-9	COMCAST CORP			1	1.G FE	998,120	106.7210	1,067,210	1,000,000	999,120	0	188	0	0	3.150	3.172	MS	10,500	31,500	02/16/2016	03/01/2026
20030N-CA-7	COMCAST CORP			1	1.G FE	1,998,740	107.4240	2,148,480	2,000,000	1,999,181	0	113	0	0	3.150	3.157	FA	23,800	63,000	08/01/2017	02/15/2028
20030N-CA-7	COMCAST CORP			1	1.G FE	968,770	107.4240	1,074,240	1,000,000	979,648	0	2,927	0	0	3.150	3.522	FA	11,900	31,500	01/31/2018	02/15/2028
20030N-CH-2	COMCAST CORP			1	1.G FE	996,470	109.7280	1,097,280	1,000,000	997,605	0	326	0	0	3.550	3.592	MN	5,917	35,500	02/01/2018	05/01/2028
202795-JH-4	COMMONWEALTH EDISON			1	1.F FE	1,000,000	104.6280	1,046,280	1,000,000	1,000,000	0	0	0	0	2.550	2.550	JD	1,133	25,500	06/20/2016	06/15/2026
202795-JK-7	COMMONWEALTH EDISON			1	1.F FE	997,260	105.6000	1,056,000	1,000,000	998,335	0	265	0	0	2.950	2.982	FA	11,144	29,500	08/16/2017	08/15/2027
202795-JN-1	COMMONWEALTH EDISON			1	1.F FE	3,001,500	109.7980	3,293,940	3,000,000	3,001,020	0	(135)	0	0	3.700	3.694	FA	41,933	111,000	08/07/2018	08/15/2028
202795-JR-2	COMMONWEALTH EDISON			1	1.F FE	4,984,800	100.1120	5,005,600	5,000,000	4,987,306	0	1,395	0	0	2.200	2.234	MS	36,667	110,000	02/18/2020	03/01/2030
205887-CA-8	CONAGRA BRANDS INC			1	2.C FE	2,998,500	106.4650	3,193,950	3,000,000	2,999,188	0	263	0	0	4.300	4.310	MN	21,500	129,000	10/15/2018	05/01/2024
205887-BR-2	CONAGRA FOODS			1	2.C FE	298,142	101.9240	300,676	295,000	295,305	0	(357)	0	0	3.200	3.072	JJ	4,091	9,440	01/18/2013	01/25/2023
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	3,128,404	106.4450	3,331,729	3,130,000	3,128,861	0	181	0	0	3.200	3.207	MS	29,492	100,160	04/23/2019	03/15/2027
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	996,600	106.4450	1,064,450	1,000,000	998,067	0	330	0	0	3.200	3.240	MS	9,422	32,000	03/02/2017	03/15/2027
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,306,130	106.4450	1,431,685	1,345,000	1,319,998	0	4,287	0	0	3.200	3.594	MS	12,673	43,040	08/13/2018	03/15/2027
207651-F@-4	CONNECTICUT NATURAL GAS CORP			1	1.G	2,000,000	93.6140	1,872,280	2,000,000	2,000,000	0	0	0	0	2.020	2.020	JD	1,796	40,400	09/22/2020	12/15/2030
20826F-AQ-9	CONOCOPHILLIPS			1	1.G FE	2,224,000	112.9190	2,258,380	2,000,000	2,138,352	0	(32,407)	0	0	4.950	3.079	MS	29,150	99,000	04/11/2019	03/15/2026
20826F-AQ-9	CONOCOPHILLIPS			1	1.G FE	2,178,980	112.9190	2,258,380	2,000,000	2,097,205	0	(22,466)	0	0	4.950	3.620	MS	29,150	99,000	03/01/2018	03/15/2026
209111-FM-0	CONSOLIDATED EDISON CO OF NY			1	2.A FE	1,422,376	105.3490	1,538,095	1,460,000	1,435,697	0	3,669	0	0	3.125	3.440	MN	5,830	45,625	03/08/2018	11/15/2027
209111-FP-3	CONSOLIDATED EDISON CO OF NY			1	1.G FE	1,001,300	109.4870	1,094,870	1,000,000	1,000,869	0	(122)	0	0	3.800	3.784	MN	4,856	38,000	05/21/2018	05/15/2028
209111-FP-3	CONSOLIDATED EDISON CO OF NY			1	1.G FE	996,450	109.4870	1,094,870	1,000,000	997,556	0	328	0	0	3.800	3.843	MN	4,856	38,000	05/16/2018	05/15/2028
21036P-AY-4	CONSTELLATION BRANDS INC			1	2.B FE	2,990,220	108.0800	3,242,400	3,000,000	2,993,540	0	913	0	0	3.600	3.639	FA	40,800	108,000	01/30/2018	02/15/2028
210518-CV-6	CONSUMERS ENERGY COMPANY			2	1.F FE	999,490	103.3990	1,033,990	1,000,000	999,880	0	55	0	0	3.375	3.381	FA	12,750	33,750	08/05/2013	08/15/2023
210518-E#-9	CONSUMERS ENERGY COMPANY			1	1.E	6,000,000	101.8420	6,110,520	6,000,000	6,000,000	0	0	0	0	3.180	3.180	MN	24,380	190,800	08/10/2017	11/15/2032
22160K-AL-9	COSTCO WHOLESALE CORP			1	1.D FE	1,949,400	103.9400	2,078,800	2,000,000	1,977,681	0	8,862	0	0	2.750	3.240	MN	6,569	55,000	09/06/2018	05/18/2024
22160K-AM-7	COSTCO WHOLESALE CORP			1	1.D FE	1,982,740	107.5360	2,150,720	2,000,000	1,990,018	0	1,673	0	0	3.000	3.101	MN	7,167	60,000	05/09/2017	05/18/2027
22160K-AP-0	COSTCO WHOLESALE CORP			1	1.D FE	9,649,000	96.9830	9,698,300	10,000,000	9,674,365	0	25,365	0	0	1.600	2.028	AO	31,556	160,000	04/13/2021	04/20/2030
22160K-AP-0	COSTCO WHOLESALE CORP			1	1.D FE	9,626,300	96.9830	9,698,300	10,000,000	9,656,459	0	30,159	0	0	1.600	2.052	AO	31,556	160,000	03/10/2021	04/20/2030
22160K-AQ-8	COSTCO WHOLESALE CORP			1	1.D FE	2,894,430	97.2590	2,917,770	3,000,000	2,899,887	0	5,457	0	0	1.750	2.112	AO	10,354	26,250	05/11/2021	04/20/2032
224044-CG-0	COX COMMUNICATIONS INC (144A)			1	2.B FE	998,310	106.2600	1,062,600	1,000,000	999,103	0	167	0	0	3.350	3.370	MS	9,864	33,500	09/08/2016	09/15/2026
224044-CG-0	COX COMMUNICATIONS INC (144A)			1	2.B FE	984,620	106.2600	1,062,600	1,000,000	991,624	0	1,602	0	0	3.350	3.544	MS	9,864	33,500	04/28/2017	09/15/2026
224044-CJ-4	COX COMMUNICATIONS INC (144A)			1	2.B FE	995,220	107.5050	1,075,050	1,000,000	997,090	0	455	0	0	3.500	3.557	FA	13,222	35,000	07/24/2017	08/15/2027
224044-CN-5	COX COMMUNICATIONS INC (144A)			1	2.B FE	4,961,500	99.9960	4,999,800	5,000,000	4,963,442	0	1,942	0	0	2.600	2.687	JD	5,778	69,694	05/19/2021	06/15/2031
224399-AR-6	CRANE CO			1	2.B FE	2,966,044	105.4490	3,020,059	2,864,000	2,903,775	0	(22,164)	0	0	4.450	3.605	JD	5,664	127,448	01/31/2019	12/15/2023
12626P-AM-5	CRH AMERICA INC (144A)		C	1	2.A FE	2,058,020	106.9120	2,138,240	2,000,000	2,027,398	0	(8,174)	0	0	3.875	3.409	MN	9,257	77,500	01/22/2018	05/18/2025
22822V-AB-7	CROWN CASTLE INTL CORP			1	2.C FE	996,710	109.5480	1,095,480	1,000,000	998,427	0	330	0	0	4.450	4.491	FA	16,811	44,500	01/28/2016	02/15/2026
22822V-AC-5	CROWN CASTLE INTL CORP			1	2.C FE	1,015,470	107.2820	1,072,820	1,000,000	1,008,131	0	(1,760)	0	0	3.700	3.491	JD	1,644	37,000	07/20/2017	06/15/2026
22822V-AH-4	CROWN CASTLE INTL CORP			1	2.C FE	999,300	107.5120	1,075,120	1,000,000	999,557	0	63	0	0	3.650	3.658	MS	12,167	36,500	07/25/2017	09/01/2027
22822V-AK-7	CROWN CASTLE INTL CORP			1	2.C FE	996,150	108.8990	1,088,990	1,000,000	997,478	0	354	0	0	3.800	3.846	FA	14,356	38,000	01/09/2018	02/15/2028
22822V-AW-1	CROWN CASTLE INTL CORP			1	2.C FE	1,996,880	95.8000	1,916,000	2,000,000	1,997,130	0	250	0	0	2.100	2.117	AO	10,500	26,250	02/11/2021	04/01/2031
12656*-AJ-1	CSLB HOLDINGS INC		C	1	1.G	4,000,000	106.7900	4,271,600	4,000,000	4,000,000	0	0	0	0	3.630	3.630	AO	33,477	145,200	09/11/2015	10/08/2025
126408-HB-2	CSX CORP			1	2.A FE	999,150	105.2460	1,052,460	1,000,000	999,735	0	89	0	0	3.400	3.410	FA	14,167	34,000	07/16/2014	08/01/2024
126408-HH-9	CSX CORP			1	2.A FE	998,780	107.3120	1,073,120	1,000,000	999,292	0	115	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	109.9820	1,099,820	1,000,000	999,524	0	62	0	0	3.800	3.808	MS	12,667	38,000	02/15/2018	03/01/2028
231021-AR-7	CUMMINS INC			1	1.E FE	1,561,848	104.1730	1,536,552	1,475,000	1,492,639	0	(11,353)	0	0	3.650	2.830	AO	13,459	53,838	05/27/2015	10/01/2023
231021-AR-7	CUMMINS INC			1	1.E FE	262,983	104.1730	260,433	250,000	252,457	0	(1,579)	0	0	3.650	2.975	AO	2,281	9,125	09/03/2014	10/01/2023
231021-AR-7	CUMMINS INC			1	1.E FE	994,020	104.1730	1,041,730	1,000,000	998,749	0	657	0	0	3.650	3.722	AO	9,125	36,500	09/19/2013	10/01/2023
126650-CF-5	CVS CAREMARK			1	2.B FE	990,780	105.1590	1,051,590	1,000,000	997,249	0	979	0	0	3.375	3.485	FA	13,031	33,750	08/07/2014	08/12/2024
126650-CL-2	CVS HEALTH CORP			1	2.B FE	993,110	107.5560	1,075,560	1,000,000	997,223	0	710	0	0	3.875	3.959	JJ	17,330	38,750	07/14/2015	07/20/2025
126650-CL-2	CVS HEALTH CORP			1	2.B FE	989,940	107.5560	1,075,560	1,000,000	995,946	0	1,037	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	112.3100	1,123,100	1,000,000	990,513	0	1,285	0	0	4.300	4.475	MS	11,467	43,000	03/06/2018	03/25/2028
233851-BJ-2	DAIMLER FINANCE NA LLC (144A)		C	1	1.G FE	990,390	104.8360	1,048,360	1,000,000	997,183	0	1,020	0	0	3.250	3.364	FA	13,542	32,500	07/24/2014	08/01/2024
233851-DF-8	DAIMLER FINANCE NA LLC (144A)		C	1	1.G FE	1,000,000	110.0470	1,100,470	1,000,000	1,000,000	0	0	0	0	3.750	3.750	FA	13,438	37,500	02/15/2018	02/22/2028
235851-AQ-5	DANAHER CORP			1	2.A FE	776,384	106.5810	790,831	742,000	757,859	0	(4,322)	0	0	3.350	2.698	MS	7,319	24,857	06/29/2017	09/15/2025

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
235851-AQ-5	DANAHER CORP			1	2.A FE	998,570	106.5810	1,065,810	1,000,000	999,379	0	147	0	0	3.350	3.367	MS	9,864	33,500	09/10/2015	09/15/2025
244199-BE-4	DEERE & CO			2	1.F FE	997,460	100.4480	1,004,480	1,000,000	999,856	0	272	0	0	2.600	2.629	JD	1,661	26,000	06/05/2012	06/08/2022
250847-EJ-5	DETROIT EDISON COMPANY			1	1.F FE	998,440	100.4460	1,004,460	1,000,000	999,905	0	167	0	0	2.650	2.668	JD	1,178	26,500	06/19/2012	06/15/2022
25470D-AR-0	DISCOVERY COMMUNICATIONS			1	2.C FE	996,430	108.7670	1,087,670	1,000,000	997,659	0	319	0	0	3.950	3.992	MS	11,082	39,500	09/07/2017	03/20/2028
25470D-BE-8	DISCOVERY COMMUNICATIONS			1	2.C FE	993,390	106.5560	1,065,560	1,000,000	996,598	0	895	0	0	3.950	4.056	JD	1,756	39,500	04/03/2018	06/15/2025
256677-AF-2	DOLLAR GENERAL			1	2.B FE	5,766,700	111.2380	5,561,900	5,000,000	5,715,339	0	(51,361)	0	0	4.125	1.644	MN	34,375	103,125	07/13/2021	05/01/2028
260543-CX-9	DOW CHEMICAL CO			1	2.B FE	3,005,850	107.7850	3,233,557	3,000,000	3,003,717	0	(801)	0	0	3.625	3.593	MN	13,896	108,750	05/17/2019	05/15/2026
260543-DC-4	DOW CHEMICAL CO			1	2.B FE	6,836,900	98.4290	6,890,030	7,000,000	6,846,737	0	9,837	0	0	2.100	2.375	MN	18,783	179,258	05/06/2021	11/15/2030
23338V-AB-2	DTE ELECTRIC CO			1	1.F FE	995,910	104.7710	1,047,710	1,000,000	998,973	0	422	0	0	3.650	3.697	MS	10,747	36,500	08/20/2013	03/15/2024
23357*-AE-1	DTE GAS COMPANY			1	1.F	6,000,000	105.1090	6,306,540	6,000,000	6,000,000	0	0	0	0	3.350	3.350	MS	67,000	201,000	07/28/2015	09/01/2027
26442C-AV-6	DUKE ENERGY CAROLINAS			1	1.F FE	998,830	102.4770	1,024,770	1,000,000	999,678	0	236	0	0	3.050	3.075	MS	8,981	30,500	02/26/2018	03/15/2023
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	1,011,390	106.4640	1,064,640	1,000,000	1,006,166	0	(1,174)	0	0	3.200	3.061	JJ	14,756	32,000	04/04/2017	01/15/2027
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	989,550	106.4640	1,064,640	1,000,000	994,235	0	1,033	0	0	3.200	3.325	JJ	14,756	32,000	03/09/2017	01/15/2027
26444H-AE-1	DUKE ENERGY FLORIDA			1	1.F FE	1,996,300	110.2740	2,205,480	2,000,000	1,997,450	0	334	0	0	3.800	3.822	JJ	35,044	76,000	06/18/2018	07/15/2028
26442L-A*-5	DUKE ENERGY KENTUCKY			1	2.A	8,000,000	109.8810	8,790,480	8,000,000	8,000,000	0	0	0	0	3.420	3.420	JJ	126,160	273,600	10/07/2015	01/15/2026
26442E-AD-2	DUKE ENERGY OHIO			1	1.F FE	999,670	104.0160	1,040,160	1,000,000	999,896	0	37	0	0	3.800	3.804	MS	12,667	38,000	09/03/2013	09/01/2023
26442U-AA-2	DUKE ENERGY PROGRESS			1	1.F FE	2,422,153	105.9450	2,436,735	2,300,000	2,374,451	0	(21,016)	0	0	3.250	2.248	FA	28,239	74,750	09/10/2019	08/15/2025
27409L-AC-7	EAST OHIO GAS CO (144A)			1	1.F FE	5,909,753	96.8050	5,784,099	5,975,000	5,913,331	0	3,578	0	0	2.000	2.134	JD	5,311	59,750	06/14/2021	06/15/2030
278062-AC-8	EATON CORP			1	2.A FE	1,315,109	101.8860	1,390,744	1,365,000	1,358,524	0	7,475	0	0	2.750	3.327	MN	6,152	37,538	08/28/2015	11/02/2022
278865-AV-2	ECOLAB INC			2	1.G FE	961,320	105.0700	1,050,700	1,000,000	977,443	0	4,245	0	0	2.700	3.207	MN	4,500	27,000	01/04/2018	11/01/2026
278865-AV-2	ECOLAB INC			2	1.G FE	1,400,655	105.0700	1,576,050	1,500,000	1,441,075	0	10,969	0	0	2.700	3.592	MN	6,750	40,500	02/14/2018	11/01/2026
278865-BD-1	ECOLAB INC			1	1.G FE	1,921,760	108.5950	2,171,900	2,000,000	1,949,202	0	7,534	0	0	3.250	3.732	JD	5,417	65,000	02/28/2018	12/01/2027
278865-BF-6	ECOLAB INC LS: 46K	LS		1	1.G FE	4,631,250	93.8370	4,691,850	5,000,000	4,651,776	0	20,526	0	0	1.300	2.147	JJ	27,083	32,500	05/24/2021	01/30/2031
27965#-AM-4	EDENS LIMITED PARTNERSHIP			1	2.B PL	5,000,000	105.1540	5,257,700	5,000,000	5,000,000	0	0	0	0	3.530	3.530	MN	21,082	176,500	02/18/2015	05/18/2025
285512-AE-9	ELECTRONIC ARTS INC			1	2.A FE	4,998,150	95.9500	4,797,500	5,000,000	4,998,289	0	139	0	0	1.850	1.854	FA	34,944	47,278	02/10/2021	02/15/2031
532457-AZ-1	ELI LILLY			1	1.F FE	2,323,220	118.9040	2,378,080	2,000,000	2,148,052	0	(25,200)	0	0	5.500	3.913	MS	32,389	110,000	01/28/2014	03/15/2027
532457-BH-0	ELI LILLY			1	1.F FE	200,612	104.3570	209,758	201,000	200,854	0	39	0	0	2.750	2.772	JD	461	5,528	02/24/2015	06/01/2025
532457-BH-0	ELI LILLY			1	1.F FE	508,686	104.3570	535,351	513,000	511,069	0	529	0	0	2.750	2.866	JD	1,176	14,108	03/28/2017	06/01/2025
532457-BP-2	ELI LILLY			1	1.F FE	499,610	106.8420	534,210	500,000	499,768	0	37	0	0	3.100	3.109	MN	1,981	15,500	05/11/2017	05/15/2027
532457-BP-2	ELI LILLY			1	1.F FE	1,528,847	106.8420	1,666,735	1,560,000	1,540,706	0	3,220	0	0	3.100	3.353	MN	6,179	48,360	02/20/2018	05/15/2027
26867L-AL-4	EMD FINANCE LLC (144A)		C	1	1.G FE	2,034,378	105.3040	2,221,914	2,110,000	2,081,439	0	8,192	0	0	3.250	3.699	MS	19,430	68,575	08/31/2015	03/19/2025
291011-BE-3	EMERSON ELECTRIC			1	1.F FE	995,650	101.6380	1,016,380	1,000,000	999,435	0	476	0	0	2.625	2.675	FA	9,917	26,250	02/14/2013	02/15/2023
291011-BG-8	EMERSON ELECTRIC			1	1.F FE	3,026,730	105.5360	3,166,080	3,000,000	3,015,063	0	(4,459)	0	0	3.150	2.983	JD	7,875	94,500	04/22/2019	06/01/2025
29248D-AH-3	ENABLE MIDSTREAM PARTNER			1	2.C FE	998,870	104.4800	1,044,800	1,000,000	999,650	0	124	0	0	3.900	3.914	MN	4,983	39,000	05/19/2014	05/15/2024
29338B-AA-8	ENHANCED CAPITAL PARTNERS CT - IV CAPCO				1.A FE	47,937	100.6210	48,235	47,937	48,065	0	27	0	0	7.500	7.499	JD	30	3,562	12/12/2013	12/15/2022
29336U-AB-3	ENLINK MIDSTREAM			1	3.A FE	998,300	104.6050	1,046,050	1,000,000	999,495	10,041	184	0	0	4.400	4.421	AO	11,000	44,000	03/12/2014	04/01/2024
29364D-AU-4	ENTERGY ARKANSAS			1	1.F FE	1,020,870	107.0810	1,070,810	1,000,000	1,011,176	0	(2,579)	0	0	3.500	3.200	AO	8,750	35,000	01/23/2018	04/01/2026
29364D-AU-4	ENTERGY ARKANSAS			1	1.F FE	1,022,080	107.0810	1,070,810	1,000,000	1,010,988	0	(2,536)	0	0	3.500	3.205	AO	8,750	35,000	05/09/2017	04/01/2026
29364W-AS-7	ENTERGY LOUISIANA LLC			1	1.F FE	996,890	104.0550	1,040,550	1,000,000	999,348	0	345	0	0	4.050	4.088	MS	13,500	40,500	08/19/2013	09/01/2023
29364W-AY-4	ENTERGY LOUISIANA LLC			1	1.F FE	995,770	102.3230	1,023,230	1,000,000	997,842	0	420	0	0	2.400	2.448	AO	6,000	24,000	09/28/2016	10/01/2026
29364W-AZ-1	ENTERGY LOUISIANA LLC			1	1.F FE	999,510	105.3760	1,053,760	1,000,000	999,664	0	49	0	0	3.120	3.126	MS	10,400	31,200	05/17/2017	09/01/2027
29364W-AZ-1	ENTERGY LOUISIANA LLC			1	1.F FE	1,969,262	105.3760	2,174,961	2,064,000	2,001,184	0	9,776	0	0	3.120	3.720	MS	21,466	64,397	07/31/2018	09/01/2027
29364N-AT-5	ENTERGY MISSISSIPPI			1	1.F FE	999,680	104.4370	1,044,370	1,000,000	999,811	0	24	0	0	2.850	2.853	JD	2,375	28,500	05/10/2016	06/01/2028
29365T-AK-0	ENTERGY TEXAS INC			1	2.A FE	4,981,500	93.8800	4,694,000	5,000,000	4,983,470	0	1,619	0	0	1.750	1.789	MS	25,764	83,611	09/28/2020	03/15/2031
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	3,174,450	106.3330	3,189,990	3,000,000	3,096,084	0	(31,815)	0	0	3.750	2.586	FA	42,500	112,500	06/25/2019	02/15/2025
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	2,466,263	106.2970	2,630,851	2,475,000	2,468,164	0	781	0	0	3.125	3.166	JJ	32,227	77,344	07/12/2019	07/31/2029
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	3,996,840	104.3760	4,175,040	4,000,000	3,997,359	0	281	0	0	2.800	2.809	JJ	46,667	112,000	01/06/2020	01/31/2030
26875P-AK-7	EOG RESOURCES INC			1	1.G FE	992,820	101.7210	1,017,210	1,000,000	999,048	0	750	0	0	2.625	2.704	MS	7,729	26,250	09/12/2012	03/15/2023
26875P-AK-7	EOG RESOURCES INC			1	1.G FE	680,556	101.7210	722,219	710,000	705,291	0	3,758	0	0	2.625	3.188	MS	5,488	18,638	09/24/2014	03/15/2023
26875P-AP-6	EOG RESOURCES INC			1	1.G FE	3,131,190	109.3350	3,280,050	3,000,000	3,078,575	0	(19,092)	0	0	4.150	3.408	JJ	57,408	124,500	02/25/2019	01/15/2026
26884T-AR-3	ERAC USA FINANCE LLC (144A)			1	2.A FE	996,740	105.9070	1,059,070	1,000,000	998,316	0	307	0	0	3.300	3.337	JD	2,750	33,000	05/23/2016	12/01/2026
26884T-AT-9	ERAC USA FINANCE LLC (144A)			1	2.A FE	998,150	102.5750	1,025,750	1,000,000	999,465	0	270	0	0	2.700	2.729	MN	4,500	27,000	10/11/2016	11/01/2023
26884A-BG-7	ERP OPERATING LP			1	1.G FE	998,220	106.7170	1,067,170	1,000,000	998,918	0	171	0	0	3.250	3.271	FA	13,542	32,500	07/31/2017	08/01/2027

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29736R-AE-0	ESTEE LAUDER CO			1	1.E FE	999,110	101.1710	1,011,710	1,000,000	999,926	0	97	0	0	2.350	2.360	FA	8,878	23,500	07/30/2012	08/15/2022
29736R-AE-0	ESTEE LAUDER CO			1	1.E FE	697,214	101.1710	708,197	700,000	699,634	0	562	0	0	2.350	2.433	FA	6,214	16,450	06/29/2017	08/15/2022
29736R-AJ-9	ESTEE LAUDER CO			1	1.E FE	1,347,651	107.2320	1,474,440	1,375,000	1,358,035	0	2,923	0	0	3.150	3.410	MS	12,753	43,313	04/05/2018	03/15/2027
29736R-AJ-9	ESTEE LAUDER CO			1	1.E FE	1,912,080	107.2320	2,144,640	2,000,000	1,944,673	0	9,448	0	0	3.150	3.739	MS	18,550	63,000	05/16/2018	03/15/2027
29736R-AR-1	ESTEE LAUDER CO			1	1.E FE	1,985,720	98.6150	1,972,300	2,000,000	1,986,770	0	1,050	0	0	1.950	2.029	MS	11,483	20,692	03/03/2021	03/15/2031
30231G-AC-6	EXXON MOBIL CORP			1	1.D FE	4,000,000	104.5440	4,181,760	4,000,000	4,000,000	0	0	0	0	3.176	3.176	MS	37,406	127,040	03/17/2014	03/15/2024
30231G-AF-9	EXXON MOBIL CORP			1	1.D FE	1,000,000	104.0530	1,040,530	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.D FE	964,390	104.0530	1,040,530	1,000,000	982,773	0	5,051	0	0	2.709	3.283	MS	8,654	27,090	03/06/2018	03/06/2025
30231G-AT-9	EXXON MOBIL CORP			1	1.D FE	1,965,700	105.8890	2,117,780	2,000,000	1,980,702	0	4,242	0	0	3.043	3.292	MS	20,287	60,860	04/18/2018	03/01/2026
313747-AY-3	FEDERAL REALTY INVESTMENT TRUST			1	2.A FE	990,830	106.1730	1,061,730	1,000,000	994,573	0	876	0	0	3.250	3.358	JJ	14,986	32,500	06/20/2017	07/15/2027
313747-AY-3	FEDERAL REALTY INVESTMENT TRUST			1	2.A FE	1,468,050	106.1730	1,608,521	1,515,000	1,482,460	0	5,203	0	0	3.250	3.682	JJ	22,704	49,238	02/20/2019	07/15/2027
31428X-BP-0	FEDEX CORP			1	2.B FE	2,994,150	108.0100	3,240,300	3,000,000	2,996,138	0	546	0	0	3.400	3.423	FA	38,533	102,000	01/29/2018	02/15/2028
31428X-BR-6	FEDEX CORP			1	2.B FE	2,996,370	113.2130	3,396,390	3,000,000	2,997,206	0	329	0	0	4.200	4.215	AO	25,900	126,000	10/15/2018	10/17/2028
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	4,457,240	108.9610	4,358,440	4,000,000	4,368,564	0	(46,905)	0	0	3.750	2.341	MN	16,667	150,000	01/30/2020	05/21/2029
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	1,996,520	108.9610	2,179,220	2,000,000	1,997,253	0	310	0	0	3.750	3.771	MN	8,333	75,000	05/14/2019	05/21/2029
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	2,964,690	97.8970	2,936,910	3,000,000	2,967,274	0	2,584	0	0	2.250	2.383	MS	22,500	33,563	02/26/2021	03/01/2031
316773-CU-2	FIFTH THIRD BANCORP			2	2.A FE	774,527	100.7870	781,099	775,000	774,944	0	92	0	0	2.600	2.613	JD	896	20,150	07/24/2017	06/15/2022
316773-CV-0	FIFTH THIRD BANCORP			2	2.A FE	998,200	110.4490	1,104,490	1,000,000	998,754	0	167	0	0	3.950	3.972	MS	11,740	39,500	03/12/2018	03/14/2028
336158-AK-6	FIRST REPUBLIC BANK			2	2.A FE	999,160	100.6380	1,006,380	1,000,000	999,905	0	165	0	0	2.500	2.518	JD	1,736	25,000	05/30/2017	06/06/2022
337738-AP-3	FISERV INC			1	2.B FE	237,123	106.8790	240,478	225,000	230,507	0	(1,632)	0	0	3.850	3.034	JD	722	8,663	09/26/2017	06/01/2025
337738-AP-3	FISERV INC			1	2.B FE	999,330	106.8790	1,068,790	1,000,000	999,721	0	68	0	0	3.850	3.858	JD	3,208	38,500	05/19/2015	06/01/2025
337738-AQ-1	FISERV INC			1	2.B FE	2,998,620	104.5730	3,137,190	3,000,000	2,999,362	0	273	0	0	3.800	3.810	AO	28,500	114,000	09/20/2018	10/01/2023
337738-AS-7	FISERV INC			1	2.B FE	4,991,600	103.4910	5,174,550	5,000,000	4,995,682	0	1,645	0	0	2.750	2.786	JJ	68,750	137,500	06/10/2019	07/01/2024
33829T-AA-4	FIVE CORNERS FUNDING TRUST (144A)			1	1.G FE	1,014,270	106.0390	1,060,390	1,000,000	1,003,181	0	(1,622)	0	0	4.419	4.238	MN	5,647	44,190	02/14/2014	11/15/2023
341081-FJ-1	FLORIDA POWER & LIGHT			1	1.E FE	996,540	101.7740	1,017,740	1,000,000	999,435	0	377	0	0	2.750	2.790	JD	2,292	27,500	06/05/2013	06/01/2023
341081-FJ-1	FLORIDA POWER & LIGHT			1	1.E FE	580,668	101.7740	610,644	600,000	596,642	0	2,276	0	0	2.750	3.156	JD	1,375	16,500	03/17/2014	06/01/2023
341081-FK-8	FLORIDA POWER & LIGHT			1	1.D FE	998,710	104.2670	1,042,670	1,000,000	999,636	0	135	0	0	3.250	3.265	JD	2,708	32,500	05/12/2014	06/01/2024
345397-WW-9	FORD MOTOR CREDIT CO LLC				3.A FE	1,000,000	103.9800	1,039,800	1,000,000	1,000,000	0	0	0	0	3.664	3.664	MS	11,501	36,640	09/03/2014	09/08/2024
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	1,031,465	106.0430	1,081,639	1,020,000	1,025,899	0	(1,293)	0	0	3.150	3.003	JD	1,428	32,130	06/16/2017	06/15/2026
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	990,810	106.0430	1,060,430	1,000,000	994,805	0	1,064	0	0	3.150	3.276	JD	1,400	31,500	01/26/2018	06/15/2026
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	1,398,976	106.0430	1,580,041	1,490,000	1,434,869	0	11,069	0	0	3.150	4.066	JD	2,086	46,935	08/06/2018	06/15/2026
34964C-AC-0	FORTUNE BRANDS HOME & SECURITY			1	2.B FE	2,999,070	104.8040	3,144,120	3,000,000	2,999,507	0	190	0	0	4.000	4.007	MS	33,333	120,000	09/19/2018	09/21/2023
369550-AU-2	GENERAL DYNAMICS CORP			1	1.G FE	924,660	101.0920	1,010,920	1,000,000	991,409	0	9,537	0	0	2.250	3.255	MN	2,875	22,500	03/12/2014	11/15/2022
369550-AZ-1	GENERAL DYNAMICS CORP			1	1.G FE	978,570	104.9530	1,049,530	1,000,000	986,882	0	2,021	0	0	2.625	2.869	MN	3,354	26,250	09/12/2017	11/15/2027
369550-AZ-1	GENERAL DYNAMICS CORP			1	1.G FE	964,000	104.9530	1,049,530	1,000,000	977,289	0	3,478	0	0	2.625	3.050	MN	3,354	26,250	01/04/2018	11/15/2027
369550-BC-1	GENERAL DYNAMICS CORP			1	1.G FE	2,004,600	110.5930	2,211,860	2,000,000	2,003,044	0	(432)	0	0	3.750	3.722	MN	9,583	75,000	05/10/2018	05/15/2028
369550-BM-9	GENERAL DYNAMICS CORP			1	1.G FE	5,693,600	111.1900	5,559,500	5,000,000	5,658,718	0	(34,882)	0	0	3.625	1.846	AO	45,313	90,625	07/14/2021	04/01/2030
36962G-7K-4	GENERAL ELECTRIC COMPANY			2	2.B FE	995,810	103.8690	1,038,690	1,000,000	998,843	0	449	0	0	3.450	3.500	MN	4,408	34,500	05/12/2014	05/15/2024
370334-BT-0	GENERAL MILLS INC			1	2.B FE	998,400	104.8350	1,048,350	1,000,000	999,585	0	171	0	0	3.650	3.669	FA	13,789	36,500	01/21/2014	02/15/2024
370334-CG-7	GENERAL MILLS INC			1	2.B FE	1,004,810	111.7460	1,117,460	1,000,000	1,003,170	0	(453)	0	0	4.200	4.140	AO	8,633	42,000	04/04/2018	04/17/2028
37045X-AZ-9	GENERAL MOTORS FINANCIAL			1	2.C FE	998,630	107.8830	1,078,830	1,000,000	999,434	0	142	0	0	4.300	4.317	JJ	20,067	43,000	07/08/2015	07/13/2025
373334-JX-0	GEORGIA POWER CO			1	2.A FE	998,270	100.9700	1,009,700	1,000,000	999,888	0	174	0	0	2.850	2.870	MN	3,642	28,500	05/08/2012	05/15/2022
37331N-AD-3	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	2,034,200	103.5750	2,071,500	2,000,000	2,006,503	0	(4,807)	0	0	3.734	3.476	JJ	34,436	74,680	09/03/2015	07/15/2023
37331N-AH-4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	2,575,169	105.9620	2,714,746	2,562,000	2,568,059	0	(1,936)	0	0	3.600	3.514	MS	30,744	92,232	03/07/2018	03/01/2025
37331N-AK-7	GEORGIA-PACIFIC CORP (144A)			2	1.G FE	3,190,980	100.2280	3,006,840	3,000,000	3,170,324	0	(19,631)	0	0	2.300	1.550	AO	11,500	69,000	12/09/2020	04/30/2030
377372-AH-0	GLAXOSMITHKLINE		C	1	1.F FE	1,957,400	102.4520	2,049,040	2,000,000	1,988,870	0	8,802	0	0	2.800	3.269	MS	16,022	56,000	04/03/2018	03/18/2023
377372-AN-7	GLAXOSMITHKLINE		C	1	1.F FE	1,006,770	112.0130	1,120,130	1,000,000	1,004,569	0	(627)	0	0	3.875	3.793	MN	4,951	38,750	05/11/2018	05/15/2028
377372-AN-7	GLAXOSMITHKLINE		C	1	1.F FE	1,999,840	112.0130	2,240,260	2,000,000	1,999,817	0	15	0	0	3.875	3.876	MN	9,903	77,500	05/10/2018	05/15/2028
38141E-C2-3	GOLDMAN SACHS GROUP			1	2.A FE	998,680	105.8640	1,058,640	1,000,000	999,612	0	141	0	0	3.850	3.866	JJ	18,501	38,500	06/30/2014	07/08/2024
38141G-VM-3	GOLDMAN SACHS GROUP				2.A FE	1,026,070	106.0830	1,060,830	1,000,000	1,007,392	0	(3,231)	0	0	4.000	3.641	MS	13,111	40,000	08/25/2015	03/03/2024
38141G-VM-3	GOLDMAN SACHS GROUP				2.A FE	996,980	106.0830	1,060,830	1,000,000	999,193	0	329	0	0	4.000	4.037	MS	13,111	40,000	02/26/2014	03/03/2024
38141G-WB-6	GOLDMAN SACHS GROUP			1	2.A FE	997,200	107.5350	1,075,350	1,000,000	998,427	0	272	0	0	3.850	3.884	JJ	16,576	38,500	01/23/2017	01/26/2027
38141G-WV-2	GOLDMAN SACHS GROUP			1	2.A FE	1,003,160	108.8630	1,088,630	1,000,000	1,002,130	0	(300)	0	0	3.814	3.775	AO	7,204	38,140	01/19/2018	04/23/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38148L-AC-0	GOLDMAN SACHS GROUP			2	2.A FE	1,007,840	105.4950	1,054,950	1,000,000	1,002,544	0	(841)	0	0	3.500	3.405	JJ	15,361	35,000	01/21/2015	01/23/2025
39121J-C@-7	GREAT RIVER ENERGY			1	1.G	3,266,667	100.3410	3,277,806	3,266,667	3,266,685	0	(2)	0	0	3.590	3.590	AO	24,758	117,273	05/17/2017	10/15/2045
40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	1,997,880	104.3990	2,087,980	2,000,000	1,998,919	0	420	0	0	2.900	2.923	MN	8,861	58,000	04/29/2019	05/06/2024
40139L-BE-2	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.C FE	5,245,357	96.9180	5,136,654	5,300,000	5,247,228	0	1,871	0	0	1.625	1.783	MS	25,120	0	09/27/2021	09/16/2028
402479-CF-4	GULF POWER			1	1.E FE	998,300	106.8350	1,068,350	1,000,000	998,997	0	163	0	0	3.300	3.320	MN	2,750	33,000	05/15/2017	05/30/2027
412822-AD-0	HARLEY-DAVIDSON			1	2.C FE	994,490	105.5600	1,055,600	1,000,000	997,783	0	566	0	0	3.500	3.566	JJ	14,875	35,000	07/23/2015	07/28/2025
41283L-AQ-8	HARLEY-DAVIDSON FINANCIAL (144A)			1	2.C FE	998,410	100.6320	1,006,320	1,000,000	999,835	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.E FE	976,440	102.0060	1,020,060	1,000,000	995,604	0	3,170	0	0	2.625	2.962	MN	4,375	26,250	06/09/2015	05/01/2023
427866-AU-2	HERSHEY COMPANY			1	1.E FE	2,030,880	106.2000	2,124,000	2,000,000	2,011,777	0	(3,250)	0	0	3.200	3.016	FA	23,111	64,000	08/24/2015	08/21/2025
427866-AZ-1	HERSHEY COMPANY			1	1.F FE	1,999,160	103.5160	2,070,320	2,000,000	1,999,707	0	168	0	0	3.375	3.384	MN	8,625	67,500	05/03/2018	05/15/2023
427866-BE-7	HERSHEY COMPANY			1	1.F FE	6,847,190	97.9710	6,857,970	7,000,000	6,856,170	0	8,980	0	0	1.700	1.966	JD	9,917	59,500	06/02/2021	06/01/2030
431282-AQ-5	HIGHWOODS REALTY LP			1	2.B FE	996,170	110.3770	1,103,770	1,000,000	997,402	0	353	0	0	4.125	4.172	MS	12,146	41,250	02/23/2018	03/15/2028
437076-AZ-5	HOME DEPOT INC			1	1.F FE	952,650	102.0230	1,020,230	1,000,000	993,010	0	5,370	0	0	2.700	3.273	AO	6,750	27,000	07/11/2013	04/01/2023
437076-BC-5	HOME DEPOT INC			1	1.F FE	867,989	105.4520	893,178	847,000	851,606	0	(2,338)	0	0	3.750	3.448	FA	11,999	31,763	02/11/2014	02/15/2024
437076-BC-5	HOME DEPOT INC			1	1.F FE	994,810	105.4520	1,054,520	1,000,000	998,735	0	547	0	0	3.750	3.811	FA	14,167	37,500	09/03/2013	02/15/2024
437076-BK-7	HOME DEPOT INC			1	1.F FE	1,029,080	106.8440	1,068,440	1,000,000	1,011,340	0	(3,069)	0	0	3.350	3.002	MS	9,864	33,500	10/02/2015	09/15/2025
437076-BK-7	HOME DEPOT INC			1	1.F FE	998,570	106.8440	1,068,440	1,000,000	999,379	0	147	0	0	3.350	3.367	MS	9,864	33,500	09/08/2015	09/15/2025
437076-BM-3	HOME DEPOT INC			1	1.F FE	706,545	106.3440	744,408	700,000	703,282	0	(764)	0	0	3.000	2.875	AO	5,250	21,000	06/30/2017	04/01/2026
437076-BM-3	HOME DEPOT INC			1	1.F FE	993,560	106.3440	1,063,440	1,000,000	997,044	0	635	0	0	3.000	3.074	AO	7,500	30,000	02/03/2016	04/01/2026
438516-CF-1	HONEYWELL INTERNATIONAL			1	1.F FE	10,051,300	97.4840	9,748,400	10,000,000	10,049,637	0	(1,663)	0	0	1.750	1.694	MS	65,625	0	08/03/2021	09/01/2031
440452-AF-7	HORMEL FOODS CORP			1	1.F FE	4,442,670	98.1640	4,417,380	4,500,000	4,444,197	0	1,527	0	0	1.800	1.959	JD	4,500	40,500	09/29/2021	06/11/2030
42824C-AN-9	HP ENTERPRISE CO			1	2.B FE	998,020	102.2590	1,022,590	1,000,000	999,688	0	308	0	0	4.400	4.433	AO	9,289	44,000	09/30/2015	10/15/2022
443510-AK-8	HUBBELL INC			1	2.A FE	3,646,114	100.3100	3,674,355	3,663,000	3,647,257	0	1,143	0	0	2.300	2.352	MS	24,807	42,827	03/04/2021	03/15/2031
446150-AM-6	HUNTINGTON BANCSHARES			2	2.A FE	1,994,320	107.6380	2,152,760	2,000,000	1,996,988	0	797	0	0	4.000	4.047	MN	10,222	80,000	05/09/2018	05/15/2025
44644A-AB-3	HUNTINGTON NATIONAL BANK			2	1.G FE	997,620	101.0590	1,010,590	1,000,000	999,686	0	493	0	0	2.500	2.551	FA	10,000	25,000	08/02/2017	08/07/2022
459200-HG-9	IBM CORP			1	1.G FE	1,967,960	100.8520	2,017,040	2,000,000	1,997,933	0	3,464	0	0	1.875	2.053	FA	15,625	37,500	07/25/2012	08/01/2022
459200-HU-8	IBM CORP			1	1.G FE	997,920	105.4620	1,054,620	1,000,000	999,467	0	225	0	0	3.625	3.650	FA	13,997	36,250	02/06/2014	02/12/2024
452308-AT-6	ILLINOIS TOOL WORKS INC			1	1.E FE	1,992,960	104.7690	2,095,380	2,000,000	1,998,195	0	758	0	0	3.500	3.542	MS	23,333	70,000	02/18/2014	03/01/2024
452308-AX-7	ILLINOIS TOOL WORKS INC			1	1.E FE	1,881,960	104.9340	2,098,680	2,000,000	1,929,635	0	13,043	0	0	2.650	3.440	MN	6,772	53,000	02/27/2018	11/15/2026
454889-AP-1	INDIANA MICHIGAN POWER			1	1.G FE	1,967,680	102.0980	2,041,960	2,000,000	1,990,715	0	7,350	0	0	3.200	3.594	MS	18,844	64,000	09/20/2018	03/15/2023
454889-AS-5	INDIANA MICHIGAN POWER			1	1.G FE	1,993,700	110.0810	2,201,620	2,000,000	1,995,676	0	578	0	0	3.850	3.888	MN	9,839	77,000	04/30/2018	05/15/2028
455168-GD-0	INDIANA UNIVERSITY (TAXABLE) REF S2020B			1	1.A FE	1,220,000	103.1110	1,257,954	1,220,000	1,220,000	0	0	0	0	2.516	2.516	JD	2,558	30,695	01/23/2020	06/01/2033
458140-AM-2	INTEL CORP			1	1.E FE	977,380	102.0880	1,020,880	1,000,000	997,495	0	2,539	0	0	2.700	2.967	JD	1,200	27,000	02/15/2013	12/15/2022
461070-AP-9	INTERSTATE POWER & LIGHT CO			1	2.A FE	1,994,960	111.0140	2,220,280	2,000,000	1,996,282	0	457	0	0	4.100	4.131	MS	21,639	82,000	09/19/2018	09/26/2028
461070-AQ-7	INTERSTATE POWER & LIGHT CO			1	2.A FE	1,997,340	108.8090	2,176,180	2,000,000	1,997,895	0	240	0	0	3.600	3.616	AO	18,000	72,000	03/25/2019	04/01/2029
461070-AS-3	INTERSTATE POWER & LIGHT CO			1	2.A FE	8,355,520	99.6490	7,971,920	8,000,000	8,323,594	0	(31,926)	0	0	2.300	1.766	JD	15,333	184,000	02/11/2021	06/01/2030
461070-AS-3	INTERSTATE POWER & LIGHT CO			1	2.A FE	5,166,550	99.6490	4,982,450	5,000,000	5,151,801	0	(14,749)	0	0	2.300	1.897	JD	9,583	115,000	02/17/2021	06/01/2030
465685-AG-0	ITC HOLDINGS CORP			1	2.B FE	1,036,150	103.6000	1,036,000	1,000,000	1,005,885	0	(4,490)	0	0	4.050	3.567	JJ	20,250	40,500	06/09/2014	07/01/2023
465685-AP-0	ITC HOLDINGS CORP			1	2.B FE	984,840	105.9940	1,059,940	1,000,000	990,291	0	1,459	0	0	3.350	3.534	MN	4,281	33,500	01/26/2018	11/15/2027
46849L-TC-5	JACKSON NATIONAL LIFE (144A)				1.F FE	1,000,300	107.6300	1,076,300	1,000,000	1,000,142	0	(43)	0	0	3.875	3.870	JD	2,153	38,750	06/07/2018	06/11/2025
46849L-TE-1	JACKSON NATIONAL LIFE (144A)				1.F FE	1,998,180	100.2260	2,004,520	2,000,000	1,999,871	0	584	0	0	3.300	3.332	FA	27,500	66,000	01/29/2019	02/01/2022
46849L-TK-7	JACKSON NATIONAL LIFE (144A)				1.F FE	2,994,150	103.3230	3,099,690	3,000,000	2,996,992	0	1,156	0	0	2.650	2.692	JD	2,208	79,500	06/17/2019	06/21/2024
445658-CE-5	JB HUNT TRANSPORT			1	2.A FE	997,510	101.2120	1,012,120	1,000,000	999,730	0	382	0	0	3.300	3.340	FA	12,467	33,000	08/03/2015	08/15/2022
476556-DB-8	JERSEY CENTRAL POWER & LIGHT (144A)			1	2.B FE	994,810	106.3870	1,063,870	1,000,000	998,623	0	538	0	0	4.700	4.762	AO	11,750	47,000	08/14/2013	04/01/2024
476556-DC-6	JERSEY CENTRAL POWER & LIGHT (144A)			1	2.B FE	2,029,420	108.5410	2,170,820	2,000,000	2,017,671	0	(4,215)	0	0	4.300	4.047	JJ	39,656	86,000	02/05/2019	01/15/2026
476556-DC-6	JERSEY CENTRAL POWER & LIGHT (144A)			1	2.B FE	996,800	108.5410	1,085,410	1,000,000	998,553	0	318	0	0	4.300	4.339	JJ	19,828	43,000	08/11/2015	01/15/2026
832696-AK-4	JM SMUCKER CO			1	2.B FE	999,750	106.6480	1,066,480	1,000,000	999,873	0	26	0	0	3.500	3.503	MS	10,306	35,000	03/12/2015	03/15/2025
832696-AU-2	JM SMUCKER CO			1	2.B FE	9,954,300	96.8290	9,682,900	10,000,000	9,955,253	0	953	0	0	2.125	2.174	MS	57,257	0	09/21/2021	03/15/2032
24422E-TW-9	JOHN DEERE CAPITAL CORP				1.F FE	996,110	106.0020	1,060,020	1,000,000	997,630	0	375	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	107.1190	1,071,190	1,000,000	998,961	0	155	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	106.6680	1,066,680	1,000,000	999,814	0	44	0	0	3.450	3.455	MS	10,350	34,500	03/08/2018	03/13/2025
78408L-AB-3	JOHNSON (SC) & SON (144A)			1	1.G FE	999,080	104.9050	1,049,050	1,000,000	999,678	0	98	0	0	3.350	3.361	MS	8,375	33,500	09/30/2014	09/30/2024
478160-AF-1	JOHNSON & JOHNSON				1.A FE	255,570	110.9680	221,936	200,000	210,127	0	(5,123)	0	0	6.730	3.896	MN	1,720	13,460	05/20/2011	11/15/2023

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478160-AF-1	JOHNSON & JOHNSON				1.A FE	792,764	110.9680	776,776	700,000	715,535	0	(7,707)	0	0	6.730	5.462	MN	6,020	47,110	02/21/2008	11/15/2023
478160-CE-2	JOHNSON & JOHNSON			1	1.A FE	998,970	107.4520	1,074,520	1,000,000	999,404	0	101	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	106.7000	1,067,000	1,000,000	1,001,975	0	(307)	0	0	2.900	2.863	JJ	13,372	29,000	01/04/2018	01/15/2028
46625H-JE-1	JP MORGAN CHASE				1.F FE	993,920	102.0240	1,020,240	1,000,000	999,453	0	686	0	0	3.250	3.322	MS	8,847	32,500	09/19/2012	09/23/2022
46625H-JX-9	JP MORGAN CHASE				1.F FE	995,100	105.8310	1,058,310	1,000,000	998,642	0	527	0	0	3.625	3.684	MN	4,833	36,250	05/06/2014	05/13/2024
46625H-KC-3	JP MORGAN CHASE			2	1.F FE	997,780	105.0740	1,050,740	1,000,000	999,234	0	231	0	0	3.125	3.151	JJ	13,715	31,250	01/15/2015	01/23/2025
46625H-MN-7	JP MORGAN CHASE			2	1.F FE	1,023,300	108.2970	1,082,970	1,000,000	1,008,975	0	(2,517)	0	0	3.900	3.609	JJ	17,983	39,000	09/28/2015	07/15/2025
46625H-MN-7	JP MORGAN CHASE			2	1.F FE	1,022,000	108.2970	1,082,970	1,000,000	1,008,450	0	(2,369)	0	0	3.900	3.626	JJ	17,983	39,000	09/14/2015	07/15/2025
46625H-QW-3	JP MORGAN CHASE			2	1.F FE	998,810	106.7480	1,067,480	1,000,000	999,415	0	119	0	0	3.300	3.314	AO	8,250	33,000	03/18/2016	04/01/2026
46625H-RL-6	JP MORGAN CHASE			2	1.F FE	997,340	102.2990	1,022,990	1,000,000	999,418	0	396	0	0	2.700	2.742	MN	3,225	27,000	05/11/2016	05/18/2023
46625H-RV-4	JP MORGAN CHASE			1	1.F FE	997,840	105.6310	1,056,310	1,000,000	998,873	0	213	0	0	2.950	2.975	AO	7,375	29,500	07/14/2016	10/01/2026
46647P-AF-3	JP MORGAN CHASE			1	1.F FE	1,000,000	108.6830	1,086,830	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	107.2080	1,072,080	1,000,000	996,638	0	410	0	0	3.509	3.563	JJ	15,401	35,090	01/18/2018	01/23/2029
46647P-AR-7	JPMORGAN CHASE			1	1.F FE	1,003,600	110.4640	1,104,640	1,000,000	1,002,390	0	(334)	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	110.4640	1,104,640	1,000,000	1,000,000	0	0	0	0	4.005	4.005	AO	7,565	40,050	04/16/2018	04/23/2029
46647P-BE-5	JPMORGAN CHASE			1	1.F FE	2,000,000	102.8510	2,057,020	2,000,000	2,000,000	0	0	0	0	2.739	2.739	AO	11,565	54,780	09/05/2019	10/15/2030
485170-AV-6	KANSAS CITY SOUTHERN			1	2.B FE	952,054	102.3320	1,023,320	1,000,000	990,079	0	6,885	0	0	3.000	3.745	MN	3,750	30,000	12/09/2015	05/15/2023
491674-BK-2	KENTUCKY UTILITIES			1	1.F FE	1,008,510	105.5790	1,055,790	1,000,000	1,003,349	0	(890)	0	0	3.300	3.198	AO	8,250	33,000	09/23/2015	10/01/2025
491674-BK-2	KENTUCKY UTILITIES			1	1.F FE	999,570	105.5790	1,055,790	1,000,000	999,791	0	43	0	0	3.300	3.305	AO	8,250	33,000	09/21/2015	10/01/2025
26138E-AS-8	KEURIG DR PEPPER INC			1	2.B FE	1,063,570	106.0100	1,060,100	1,000,000	1,027,664	0	(7,191)	0	0	3.400	2.595	MN	4,344	34,000	09/20/2016	11/15/2025
26138E-AU-3	KEURIG DR PEPPER INC			1	2.B FE	988,840	103.2960	1,032,960	1,000,000	994,356	0	1,107	0	0	2.550	2.678	MS	7,508	25,500	09/09/2016	09/15/2026
26138E-AX-7	KEURIG DR PEPPER INC			1	2.B FE	1,004,600	107.1530	1,071,530	1,000,000	1,002,672	0	(458)	0	0	3.430	3.374	JD	1,524	34,300	07/10/2017	06/15/2027
49271V-AN-0	KEURIG DR PEPPER INC			1	2.B FE	3,987,560	98.6480	3,945,920	4,000,000	3,988,375	0	815	0	0	2.250	2.285	MS	26,500	45,000	03/01/2021	03/15/2031
49327M-2S-2	KEY BANK NA				1.G FE	999,670	100.8960	1,008,960	1,000,000	999,954	0	60	0	0	2.400	2.407	JD	1,467	24,000	06/06/2017	06/09/2022
49327V-2A-1	KEY BANK NA				2.A FE	997,560	106.6530	1,066,530	1,000,000	998,803	0	244	0	0	3.400	3.429	MN	3,872	34,000	05/17/2016	05/20/2026
49338L-AB-9	KEYSIGHT TECHNOLOGIES			1	2.B FE	999,660	108.1890	1,081,890	1,000,000	999,838	0	34	0	0	4.550	4.504	AO	7,583	45,500	10/06/2014	10/30/2024
49338C-AB-9	KEYSPAN GAS EAST CORP		C	1	2.A FE	3,000,000	102.2130	3,066,390	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-BJ-1	KIMBERLY-CLARK			1	1.F FE	258,310	102.3650	281,504	275,000	272,273	0	1,852	0	0	2.400	3.120	JD	550	6,600	07/19/2013	06/01/2023
494368-BJ-1	KIMBERLY-CLARK			1	1.F FE	937,840	102.3650	1,023,650	1,000,000	989,088	0	7,404	0	0	2.400	3.193	JD	2,000	24,000	04/23/2014	06/01/2023
494368-BJ-1	KIMBERLY-CLARK			1	1.F FE	932,480	102.3650	1,023,650	1,000,000	988,992	0	7,468	0	0	2.400	3.200	JD	2,000	24,000	06/27/2013	06/01/2023
494368-BU-6	KIMBERLY-CLARK			1	1.F FE	996,280	105.8420	1,058,420	1,000,000	998,319	0	376	0	0	2.750	2.793	FA	10,389	27,500	02/17/2016	02/15/2026
494368-CB-7	KIMBERLY-CLARK			1	1.F FE	3,251,100	107.8620	3,235,860	3,000,000	3,232,100	0	(19,000)	0	0	3.100	2.045	MS	24,542	46,500	04/12/2021	03/26/2030
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	996,220	111.2090	1,112,090	1,000,000	997,430	0	349	0	0	4.300	4.347	MS	14,333	43,000	02/22/2018	03/01/2028
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	974,350	111.2090	1,112,090	1,000,000	982,522	0	2,390	0	0	4.300	4.628	MS	14,333	43,000	05/14/2018	03/01/2028
50077L-AD-8	KRAFT HEINZ FOODS CO			1	3.A FE	920,949	104.7030	968,503	925,000	923,050	0	403	0	0	3.000	3.051	JD	2,313	27,750	05/10/2016	06/01/2026
501044-CY-5	KROGER CO			1	2.A FE	997,960	105.2610	1,052,610	1,000,000	999,477	0	223	0	0	4.000	4.025	FA	16,667	40,000	01/23/2014	02/01/2024
501044-DJ-7	KROGER CO			1	2.A FE	999,410	109.2510	1,092,510	1,000,000	999,626	0	55	0	0	3.700	3.707	FA	15,417	37,000	07/17/2017	08/01/2027
50540R-AU-6	LABORATORY CORP			1	2.B FE	998,490	108.0920	1,080,920	1,000,000	999,049	0	143	0	0	3.600	3.618	MS	12,000	36,000	08/15/2017	09/01/2027
505588-BJ-1	LACLEDE GAS CO			1	1.F FE	735,177	102.9380	730,860	710,000	715,939	0	(4,185)	0	0	3.400	2.775	FA	9,120	24,140	02/23/2017	08/15/2023
505588-BJ-1	LACLEDE GAS CO			1	1.F FE	1,993,940	102.9380	2,058,760	2,000,000	1,998,820	0	664	0	0	3.400	3.436	FA	25,689	68,000	08/06/2013	08/15/2023
50587K-AA-9	LAFARGEHOLCIM FINANCE US (144A)		C	1	2.B FE	999,160	107.0650	1,070,650	1,000,000	999,530	0	83	0	0	3.500	3.510	MS	9,625	35,000	09/15/2016	09/22/2026
524660-AW-7	LEGGETT & PLATT			1	2.B FE	997,060	101.0590	1,010,590	1,000,000	999,760	0	334	0	0	3.400	3.435	FA	12,844	34,000	08/08/2012	08/15/2022
53359#-AE-2	LINCOLN ELECTRIC HOLDINGS INC			1	2.A	2,000,000	101.7300	2,034,600	2,000,000	2,000,000	0	0	0	0	2.750	2.750	AO	10,847	55,000	07/19/2016	10/20/2028
74005P-BN-3	LINDE INC/CT			1	1.F FE	996,170	103.9130	1,039,130	1,000,000	998,688	0	397	0	0	2.650	2.694	FA	10,747	26,500	01/29/2015	02/05/2025
74005P-BQ-6	LINDE INC/CT			1	1.F FE	995,840	106.5330	1,065,330	1,000,000	998,160	0	411	0	0	3.200	3.248	JJ	13,333	32,000	09/21/2015	01/30/2026
539830-BH-1	LOCKHEED MARTIN CORP			1	1.G FE	1,091,030	108.3470	1,083,470	1,000,000	1,040,030	0	(9,961)	0	0	3.550	2.438	JJ	16,369	35,500	08/03/2016	01/15/2026
539830-BH-1	LOCKHEED MARTIN CORP			1	1.G FE	3,581,620	108.3470	3,792,145	3,500,000	3,548,456	0	(11,836)	0	0	3.550	3.160	JJ	57,293	124,250	02/08/2019	01/15/2026
539830-BH-1	LOCKHEED MARTIN CORP			1	1.G FE	2,988,150	108.3470	3,250,410	3,000,000	2,993,145	0	1,542	0	0	3.550	3.611	JJ	49,108	106,500	08/20/2018	01/15/2026
539830-BP-3	LOCKHEED MARTIN CORP LS:2.7M	LS		1	1.G FE	2,760,731	98.3630	2,752,197	2,798,000	2,762,907	0	2,176	0	0	1.850	2.011	JD	2,301	51,763	06/01/2021	06/15/2030
546676-AW-7	LOUISVILLE GAS & ELECTRIC			1	1.F FE	999,570	105.8500	1,058,500	1,000,000	999,791	0	43	0	0	3.300	3.305	AO	8,250	33,000	09/21/2015	10/01/2025
548661-CZ-8	LOWES COMPANIES			1	2.A FE	994,010	104.3680	1,043,680	1,000,000	998,761	0	663	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	105.0320	1,050,320	1,000,000	997,347	0	913	0	0	3.125	3.227	MS	9,201	31,250	09/03/2014	09/15/2024
548661-DH-7	LOWES COMPANIES			1	2.A FE	995,550	106.5260	1,065,260	1,000,000	998,136	0	456	0	0	3.375	3.428	MS	9,938	33,750	09/15/2015	09/15/2025

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
548661-DM-6	LOWES COMPANIES			1	2.A FE	995,440	104.1980	1,041,980	1,000,000	997,881	0	458	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	106.7720	1,067,720	1,000,000	999,095	0	149	0	0	3.100	3.118	MN	4,994	31,000	04/19/2017	05/03/2027
413875-AW-5	L3HARRIS TECH INC			1	2.B FE	1,004,760	112.3370	1,123,370	1,000,000	1,003,260	0	(443)	0	0	4.400	4.340	JD	1,956	44,000	05/24/2018	06/15/2028
502431-AJ-8	L3HARRIS TECH INC			1	2.B FE	2,091,180	103.9010	2,078,020	2,000,000	2,033,392	0	(23,588)	0	0	3.850	2.604	JD	3,422	77,000	07/02/2019	06/15/2023
55616X-AH-0	MACYS RETAIL HOLDINGS INC			1	3.C FE	287,515	101.1300	302,379	299,000	297,514	8,453	1,273	0	0	2.875	3.328	FA	3,247	8,596	01/24/2013	02/15/2023
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS			2	2.A FE	6,732,174	111.7110	6,854,587	6,136,000	6,510,990	0	(88,226)	0	0	5.000	3.323	MS	102,267	306,800	06/03/2019	03/01/2026
55279H-AL-4	MANUFACTURERS & TRADERS TRUST			2	1.G FE	998,600	100.5960	1,005,960	1,000,000	999,858	0	277	0	0	2.500	2.530	MN	2,986	25,000	05/15/2017	05/18/2022
55279H-AQ-3	MANUFACTURERS & TRADERS TRUST				1.G FE	1,006,670	106.9400	1,069,400	1,000,000	1,003,998	0	(640)	0	0	3.400	3.321	FA	12,656	34,000	08/16/2017	08/17/2027
565849-AP-1	MARATHON OIL			1	2.C FE	996,340	109.6140	1,096,140	1,000,000	997,746	0	349	0	0	4.400	4.446	JJ	20,289	44,000	07/13/2017	07/15/2027
56585A-AG-7	MARATHON PETROLEUM			1	2.B FE	996,410	105.2030	1,052,030	1,000,000	998,862	0	379	0	0	3.625	3.668	MS	10,674	36,250	09/02/2014	09/15/2024
571903-AW-3	MARRIOTT INTERNATIONAL			1	2.C FE	997,710	105.4640	1,054,640	1,000,000	999,000	0	276	0	0	3.750	3.782	MS	11,042	37,500	12/13/2016	03/15/2025
571903-AY-9	MARRIOTT INTERNATIONAL			1	2.C FE	996,560	108.0020	1,080,020	1,000,000	997,639	0	317	0	0	4.000	4.042	AO	8,444	40,000	04/04/2018	04/15/2028
571676-AA-3	MARS INC (144A)			1	1.F FE	4,002,440	104.0610	4,162,440	4,000,000	4,001,283	0	(395)	0	0	2.700	2.689	AO	27,000	108,000	03/27/2019	04/01/2025
571676-AL-9	MARS INC (144A)			1	1.F FE	4,806,200	94.5190	4,725,950	5,000,000	4,819,325	0	13,125	0	0	1.625	2.007	JJ	37,240	40,625	02/18/2021	07/16/2032
573284-AQ-9	MARTIN MARIETTA MATERIALS			1	2.B FE	1,001,910	106.6850	1,066,850	1,000,000	1,001,102	0	(206)	0	0	3.450	3.425	JD	2,875	34,500	09/27/2017	06/01/2027
573284-AT-3	MARTIN MARIETTA MATERIALS			1	2.B FE	1,468,540	107.6340	1,646,800	1,530,000	1,489,794	0	5,866	0	0	3.500	4.000	JD	2,380	53,550	03/01/2018	12/15/2027
573284-AW-6	MARTIN MARIETTA MATERIALS			1	2.B FE	9,993,700	99.6540	9,965,400	10,000,000	9,994,006	0	306	0	0	2.400	2.407	JJ	119,333	0	06/21/2021	07/15/2031
573284-AW-6	MARTIN MARIETTA MATERIALS			1	2.B FE	4,992,450	99.6540	4,982,700	5,000,000	4,992,767	0	317	0	0	2.400	2.416	JJ	59,667	0	06/22/2021	07/15/2031
574599-BN-5	MASCO CORP			1	2.B FE	999,070	107.2090	1,072,090	1,000,000	999,392	0	87	0	0	3.500	3.511	MN	4,472	35,000	06/12/2017	11/15/2027
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	976,320	103.7420	1,037,420	1,000,000	990,237	0	3,733	0	0	2.750	3.163	JD	688	27,500	02/07/2018	06/22/2024
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	1,995,980	104.8360	2,096,720	2,000,000	1,998,149	0	572	0	0	2.950	2.982	JJ	27,861	59,000	01/08/2018	01/11/2025
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	996,860	104.8360	1,048,360	1,000,000	998,557	0	447	0	0	2.950	3.000	JJ	13,931	29,500	01/09/2018	01/11/2025
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	2,993,880	106.9480	3,208,440	3,000,000	2,996,069	0	837	0	0	3.400	3.433	MS	32,017	102,000	03/05/2019	03/08/2026
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	5,986,920	102.5280	6,151,680	6,000,000	5,990,345	0	1,779	0	0	2.350	2.384	JJ	65,408	141,000	01/09/2020	01/14/2027
576360-AB-0	MASTERCARD INC			1	1.E FE	336,619	105.2810	333,741	317,000	322,250	0	(2,241)	0	0	3.375	2.611	AO	2,675	10,699	01/28/2015	04/01/2024
576360-AB-0	MASTERCARD INC			1	1.E FE	1,013,330	105.2810	1,052,810	1,000,000	1,003,780	0	(1,609)	0	0	3.375	3.198	AO	8,438	33,750	07/13/2015	04/01/2024
576360-AB-0	MASTERCARD INC			1	1.E FE	995,710	105.2810	1,052,810	1,000,000	998,869	0	461	0	0	3.375	3.426	AO	8,438	33,750	03/26/2014	04/01/2024
576360-AJ-3	MASTERCARD INC			1	1.E FE	997,240	109.8130	1,098,130	1,000,000	998,157	0	259	0	0	3.500	3.533	FA	12,153	35,000	02/21/2018	02/26/2028
57772K-AD-3	MAXIM INTEGRATED PRODUCT			1	2.A FE	1,002,330	107.9430	1,079,430	1,000,000	1,001,344	0	(228)	0	0	3.450	3.422	JD	1,533	34,500	06/08/2017	06/15/2027
57772K-AD-3	MAXIM INTEGRATED PRODUCT			1	2.A FE	968,450	107.9430	1,079,430	1,000,000	980,183	0	3,203	0	0	3.450	3.856	JD	1,533	34,500	02/21/2018	06/15/2027
579780-AJ-6	MCCORMICK & COMPANY INC			1	2.B FE	1,982,760	103.4470	2,068,940	2,000,000	1,996,627	0	1,890	0	0	3.500	3.603	MS	23,333	70,000	08/14/2013	09/01/2023
579780-AN-7	MCCORMICK & COMPANY INC			1	2.B FE	1,004,560	107.6430	1,076,430	1,000,000	1,002,687	0	(448)	0	0	3.400	3.345	FA	12,844	34,000	08/11/2017	08/15/2027
579780-AS-6	MCCORMICK & COMPANY INC			1	2.B FE	4,960,600	95.4890	4,774,450	5,000,000	4,963,745	0	3,145	0	0	1.850	1.937	FA	34,944	47,278	02/08/2021	02/15/2031
58013M-EM-2	MCDONALDS CORP			1	2.A FE	985,880	100.0630	1,000,630	1,000,000	999,926	0	1,539	0	0	2.625	2.783	JJ	12,104	26,250	09/27/2011	01/15/2022
58013M-FE-9	MCDONALDS CORP			1	2.A FE	999,620	102.9680	1,029,680	1,000,000	999,868	0	75	0	0	3.350	3.358	AO	8,375	33,500	03/14/2018	04/01/2023
581557-AZ-8	MCKESSON CORP			1	2.B FE	963,880	101.4270	1,014,270	1,000,000	995,853	0	4,201	0	0	2.700	3.143	JD	1,200	27,000	06/12/2013	12/15/2022
581557-BE-4	MCKESSON CORP			1	2.B FE	1,000,000	105.0500	1,050,500	1,000,000	1,000,000	0	0	0	0	3.796	3.796	MS	11,177	37,960	03/05/2014	03/15/2024
585055-BS-4	MEDTRONIC INC			1	1.G FE	620,016	106.5440	662,704	622,000	621,005	0	281	0	0	3.500	3.552	MS	6,410	21,770	03/27/2018	03/15/2025
58933Y-AF-2	MERCK & CO INC			1	1.E FE	2,928,090	102.9760	3,089,280	3,000,000	2,977,137	0	15,870	0	0	2.800	3.368	MN	10,033	84,000	10/15/2018	05/18/2023
58933Y-AR-6	MERCK & CO INC			1	1.E FE	1,003,250	104.7940	1,047,940	1,000,000	1,001,044	0	(344)	0	0	2.750	2.712	FA	10,771	27,500	02/06/2015	02/10/2025
58933Y-AR-6	MERCK & CO INC			1	1.E FE	998,350	104.7940	1,047,940	1,000,000	999,422	0	171	0	0	2.750	2.769	FA	10,771	27,500	02/05/2015	02/10/2025
58933Y-AR-6	MERCK & CO INC			1	1.E FE	1,922,580	104.7940	2,095,880	2,000,000	1,960,011	0	11,979	0	0	2.750	3.433	FA	21,542	55,000	10/01/2018	02/10/2025
59217G-BY-4	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	1,008,620	107.9220	1,079,220	1,000,000	1,005,120	0	(935)	0	0	3.450	3.337	JD	1,246	34,500	01/22/2018	12/18/2026
59217G-CK-3	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	944,690	106.3220	1,063,220	1,000,000	964,295	0	5,508	0	0	3.000	3.698	MS	8,500	30,000	03/29/2018	09/19/2027
59217G-CT-4	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	1,998,360	105.1920	2,103,840	2,000,000	1,999,285	0	326	0	0	3.600	3.618	JJ	34,000	72,000	01/08/2019	01/11/2024
59156R-BB-3	METLIFE INC			1	1.G FE	1,005,000	105.8290	1,058,290	1,000,000	1,001,006	0	(561)	0	0	4.368	4.329	MJSD	1,941	43,680	09/03/2013	09/15/2023
59156R-BH-0	METLIFE INC			1	1.G FE	1,008,720	105.6030	1,056,030	1,000,000	1,002,543	0	(1,072)	0	0	3.600	3.481	AO	8,100	36,000	09/17/2015	04/10/2024
59156R-BM-9	METLIFE INC			1	1.G FE	497,140	105.2350	526,175	500,000	498,984	0	297	0	0	3.000	3.067	MS	5,000	15,000	03/02/2015	03/01/2025
594918-AT-1	MICROSOFT CORP			1	1.A FE	920,250	102.1400	1,021,400	1,000,000	987,560	0	8,961	0	0	2.375	3.335	MN	3,958	23,750	07/08/2013	05/01/2023
594918-BA-1	MICROSOFT CORP			1	1.A FE	996,750	100.0410	1,000,410	1,000,000	999,912	0	526	0	0	2.375	2.430	FA	9,170	23,750	09/22/2015	02/12/2022
594918-BJ-2	MICROSOFT CORP			1	1.A FE	2,706,508	106.7650	2,989,420	2,800,000	2,746,126	0	12,823	0	0	3.125	3.666	MN	14,097	87,500	10/10/2018	11/03/2025
594918-BR-4	MICROSOFT CORP			1	1.A FE	998,140	104.7530	1,047,530	1,000,000	999,079	0	185	0	0	2.400	2.421	FA	9,533	24,000	08/01/2016	08/08/2026
594918-BY-9	MICROSOFT CORP			1	1.A FE	993,680	109.0450	1,090,450	1,000,000	996,122	0	682	0	0	3.300	3.383	FA	13,292	33,000	04/04/2018	02/06/2027

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
595620-AM-7	MIDAMERICAN ENERGY CO			1	1.E FE	1,819,629	105.7290	1,913,695	1,810,000	1,814,320	0	(1,602)	0	0	3.500	3.401	AO	13,374	63,350	07/16/2018	10/15/2024
595620-AM-7	MIDAMERICAN ENERGY CO			1	1.E FE	995,110	105.7290	1,057,290	1,000,000	998,488	0	494	0	0	3.500	3.556	AO	7,389	35,000	03/31/2014	10/15/2024
60871R-AC-4	MOLSON COORS BEVERAGE			1	2.C FE	1,109,630	100.8400	1,058,820	1,050,000	1,052,276	0	(6,878)	0	0	3.500	2.827	MN	6,125	36,750	08/09/2012	05/01/2022
60871R-AG-5	MOLSON COORS BEVERAGE			1	2.C FE	998,450	104.7850	1,047,850	1,000,000	999,234	0	154	0	0	3.000	3.018	JJ	13,833	30,000	06/28/2016	07/15/2026
609207-AM-7	MONDELEZ INTERNATIONAL			1	2.B FE	990,060	114.1040	1,141,040	1,000,000	993,171	0	913	0	0	4.125	4.248	MN	6,188	41,250	05/04/2018	05/07/2028
609207-AY-1	MONDELEZ INTERNATIONAL			1	2.B FE	4,738,000	95.4870	4,774,350	5,000,000	4,751,722	0	13,722	0	0	1.875	2.399	AO	19,792	46,875	04/21/2021	10/15/2032
61744Y-AK-4	MORGAN STANLEY			1	1.G FE	1,000,000	107.8900	1,078,900	1,000,000	1,000,000	0	0	0	0	3.591	3.591	JJ	15,860	35,910	07/19/2017	07/22/2028
61744Y-AP-3	MORGAN STANLEY			1	1.G FE	1,004,060	108.9020	1,089,020	1,000,000	1,002,619	0	(381)	0	0	3.772	3.723	JJ	16,450	37,720	01/22/2018	01/24/2029
61744Y-AP-3	MORGAN STANLEY			1	1.G FE	1,003,480	108.9020	1,089,020	1,000,000	1,002,241	0	(327)	0	0	3.772	3.730	JJ	16,450	37,720	01/18/2018	01/24/2029
617446-8C-6	MORGAN STANLEY			1	1.G FE	999,180	108.4650	1,084,650	1,000,000	999,650	0	84	0	0	4.000	4.010	JJ	17,556	40,000	07/20/2015	07/23/2025
617446-8X-0	MORGAN STANLEY			1	1.F FE	4,797,250	95.6550	4,782,750	5,000,000	4,801,250	0	4,000	0	0	1.928	2.363	AO	16,870	48,200	09/30/2021	04/28/2032
61746B-DQ-6	MORGAN STANLEY			1	1.G FE	991,240	106.0680	1,060,680	1,000,000	997,600	0	948	0	0	3.875	3.982	AO	6,674	38,750	04/23/2014	04/29/2024
61945C-AG-8	MOSAIC CO			1	2.C FE	973,010	110.4310	1,104,310	1,000,000	981,562	0	2,690	0	0	4.050	4.409	MN	5,175	40,500	08/27/2018	11/15/2027
620076-BU-2	MOTOROLA SOLUTIONS INC			1	2.C FE	5,101,700	100.2840	5,014,200	5,000,000	5,097,138	0	(4,562)	0	0	2.750	2.510	MN	14,132	68,750	07/01/2021	05/24/2031
55336V-AR-1	MPLX LP			1	2.B FE	1,991,680	108.4540	2,169,080	2,000,000	1,994,464	0	757	0	0	4.000	4.050	MS	23,556	80,000	02/06/2018	03/15/2028
628530-BD-8	MYLAN INC			1	2.C FE	1,009,850	104.8480	1,048,480	1,000,000	1,002,007	0	(1,132)	0	0	4.200	4.074	MN	3,733	42,000	02/13/2014	11/29/2023
631005-BH-7	NARRAGANSETT ELECTRIC (144A)		C	1	2.A FE	3,008,340	109.4240	3,282,720	3,000,000	3,005,877	0	(795)	0	0	3.919	3.884	FA	48,988	117,570	09/18/2018	08/01/2028
631005-BJ-3	NARRAGANSETT ELECTRIC (144A)		C	1	2.A FE	4,000,000	106.6450	4,265,800	4,000,000	4,000,000	0	0	0	0	3.395	3.395	AO	30,932	135,800	04/07/2020	04/09/2030
636180-BN-0	NATIONAL FUEL GAS			1	2.C FE	993,170	106.2630	1,062,630	1,000,000	995,709	0	649	0	0	3.950	4.034	MS	11,631	39,500	09/18/2017	09/15/2027
637417-AL-0	NATIONAL RETAIL PROPERTIES INC			1	2.A FE	2,978,640	112.6470	3,379,410	3,000,000	2,984,474	0	1,903	0	0	4.300	4.388	AO	27,233	129,000	09/18/2018	10/15/2028
637432-NL-5	NATIONAL RURAL UTILITIES			1	1.E FE	998,050	103.6470	1,036,470	1,000,000	999,356	0	285	0	0	2.950	2.981	FA	11,800	29,500	01/31/2017	02/07/2024
637432-NN-1	NATIONAL RURAL UTILITIES			1	1.E FE	997,950	106.2630	1,062,630	1,000,000	998,804	0	199	0	0	3.050	3.074	AO	5,592	30,500	04/18/2017	04/25/2027
637432-NP-6	NATIONAL RURAL UTILITIES			1	1.E FE	997,060	107.9770	1,079,770	1,000,000	998,065	0	277	0	0	3.400	3.435	FA	13,600	34,000	01/31/2018	02/07/2028
641062-AD-6	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	2,999,460	104.1400	3,124,200	3,000,000	2,999,696	0	111	0	0	3.350	3.332	MS	27,079	100,500	09/17/2018	09/24/2023
641062-AE-4	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	3,988,920	107.3290	4,293,160	4,000,000	3,993,609	0	1,538	0	0	3.500	3.545	MS	37,722	140,000	09/17/2018	09/24/2025
641062-AX-2	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	5,037,900	98.3510	4,917,550	5,000,000	5,036,802	0	(1,098)	0	0	1.875	1.790	MS	27,865	0	09/13/2021	09/14/2031
641062-AX-2	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	5,034,350	98.3510	4,917,550	5,000,000	5,033,325	0	(1,025)	0	0	1.875	1.797	MS	27,865	0	09/09/2021	09/14/2031
64952W-CH-4	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	999,380	103.3770	1,033,770	1,000,000	999,696	0	62	0	0	2.350	2.357	JJ	10,901	23,500	07/11/2016	07/14/2026
64952W-CH-4	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,264,320	103.3770	1,323,226	1,280,000	1,272,243	0	1,595	0	0	2.350	2.492	JJ	13,954	30,080	10/05/2016	07/14/2026
64952W-CS-0	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	998,030	100.8600	1,008,600	1,000,000	999,803	0	402	0	0	2.300	2.342	JD	1,342	23,000	06/05/2017	06/10/2022
64952W-CX-9	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,984,100	106.6360	2,132,720	2,000,000	1,989,836	0	1,511	0	0	3.000	3.093	JJ	28,500	60,000	01/03/2018	01/10/2028
64952W-DG-5	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	4,996,550	104.1010	5,205,050	5,000,000	4,998,232	0	688	0	0	2.875	2.890	AO	32,344	143,750	04/03/2019	04/10/2024
64952W-EG-4	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	9,996,400	97.1780	9,717,800	10,000,000	9,996,445	0	45	0	0	1.850	1.853	FA	76,056	0	07/29/2021	08/01/2031
651229-AW-6	NEWELL BRANDS INC			1	3.A FE	1,320,308	109.1780	1,318,870	1,208,000	1,260,838	0	(12,097)	0	0	4.700	3.035	AO	14,194	56,776	10/12/2016	04/01/2026
62927#-AE-6	NFL VENTURES LP			1	1.E FE	3,138,708	106.6730	3,348,154	3,138,708	3,138,376	0	26	0	0	3.400	3.400	AO	22,529	106,716	06/12/2015	04/15/2030
65364U-AK-2	NIAGARA MOHAWK POWER (144A)		C	1	2.A FE	999,990	104.6990	1,046,990	1,000,000	1,000,000	0	0	0	0	3.508	3.508	AO	8,770	35,080	09/22/2014	10/01/2024
654106-AC-7	NIKE INC			1	1.E FE	949,260	101.8590	1,018,590	1,000,000	992,277	0	5,591	0	0	2.250	2.843	MN	3,750	22,500	06/13/2013	05/01/2023
654106-AC-7	NIKE INC			1	1.E FE	287,376	101.8590	319,837	314,000	309,872	0	2,976	0	0	2.250	3.264	MN	1,178	7,065	06/25/2013	05/01/2023
654106-AF-0	NIKE INC			1	1.E FE	937,860	104.5520	1,045,520	1,000,000	959,441	0	7,618	0	0	2.375	3.289	MN	3,958	23,750	01/25/2019	11/01/2026
654106-AK-9	NIKE INC			1	1.E FE	3,196,230	106.4110	3,192,330	3,000,000	3,182,389	0	(13,841)	0	0	2.850	2.021	MS	22,325	42,750	04/29/2021	03/27/2030
65473Q-BE-2	NISOURCE FINANCE CORP			1	2.B FE	2,023,660	107.4250	2,148,500	2,000,000	2,014,211	0	(2,501)	0	0	3.490	3.338	MN	8,919	69,800	01/09/2018	05/15/2027
65473Q-BE-2	NISOURCE FINANCE CORP			1	2.B FE	830,429	107.4250	886,256	825,000	828,119	0	(547)	0	0	3.490	3.409	MN	3,679	28,793	07/11/2017	05/15/2027
65473Q-BE-2	NISOURCE FINANCE CORP			1	2.B FE	999,840	107.4250	1,074,250	1,000,000	999,874	0	16	0	0	3.490	3.492	MN	4,459	34,900	05/11/2017	05/15/2027
655844-BS-6	NORFOLK SOUTHERN CORP			1	2.A FE	996,620	105.6100	1,056,100	1,000,000	998,374	0	335	0	0	2.900	2.939	JD	1,289	29,000	05/31/2016	06/15/2026
665772-CH-0	NORTHERN STATES POWER - MN			1	1.F FE	998,480	100.2090	1,002,090	1,000,000	999,885	0	165	0	0	2.150	2.167	FA	8,122	21,500	08/06/2012	08/15/2022
665772-CK-3	NORTHERN STATES POWER - MN			1	1.F FE	930,840	101.5120	1,015,120	1,000,000	988,774	0	7,841	0	0	2.600	3.443	MN	3,322	26,000	08/21/2013	05/15/2023
665859-AN-4	NORTHERN TRUST CORP				1.F FE	997,170	101.0570	1,010,570	1,000,000	999,805	0	310	0	0	2.375	2.407	FA	9,830	23,750	07/30/2012	08/02/2022
665859-AT-1	NORTHERN TRUST CORP			2	1.E FE	1,997,500	111.4590	2,229,180	2,000,000	1,998,209	0	230	0	0	3.650	3.665	FA	30,011	73,000	07/31/2018	08/03/2028
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.A FE	960,950	103.4750	1,034,750	1,000,000	992,392	0	4,567	0	0	3.250	3.748	FA	13,542	32,500	03/17/2014	08/01/2023
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.A FE	956,690	103.4750	1,034,750	1,000,000	991,619	0	5,029	0	0	3.250	3.799	FA	13,542	32,500	02/11/2014	08/01/2023
666807-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	1,021,510	106.2100	1,062,100	1,000,000	1,011,870	0	(2,251)	0	0	3.200	2.935	FA	13,333	32,000	06/21/2017	02/01/2027
666807-BM-3	NORTHROP GRUMMAN CORP			1	2.A FE	990,740	104.2400	1,042,400	1,000,000	995,816	0	1,292	0	0	2.930	3.075	JJ	13,511	29,300	12/19/2017	01/15/2025
666807-BN-1	NORTHROP GRUMMAN CORP			1	2.A FE	999,470	107.1120	1,071,120	1,000,000	999,718	0	40	0	0	3.250	3.255	JJ	14,986	32,500	10/10/2017	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
66765R-CA-2	NORTHWEST NATURAL GAS CO			1	1.F FE	2,000,000	102.9670	2,059,340	2,000,000	2,000,000	0	0	0	0	3.542	3.542	FA	25,975	70,840	08/14/2013	08/19/2023
66989H-AE-8	NOVARTIS CAPITAL		C	1	1.D FE	998,590	101.5290	1,015,290	1,000,000	999,868	0	154	0	0	2.400	2.416	MS	6,667	24,000	09/21/2012	09/21/2022
66989H-AE-8	NOVARTIS CAPITAL		C	1	1.D FE	992,250	101.5290	1,015,290	1,000,000	999,356	0	849	0	0	2.400	2.488	MS	6,667	24,000	09/18/2012	09/21/2022
66989H-AG-3	NOVARTIS CAPITAL		C	1	1.D FE	2,978,610	105.5600	3,166,800	3,000,000	2,994,341	0	2,238	0	0	3.400	3.483	MN	15,583	102,000	02/18/2014	05/06/2024
66989H-AN-8	NOVARTIS CAPITAL		C	1	1.D FE	1,010,440	106.7150	1,067,150	1,000,000	1,006,240	0	(1,109)	0	0	3.100	2.968	MN	3,789	31,000	01/16/2018	05/17/2027
66989H-AR-9	NOVARTIS CAPITAL		C	1	1.D FE	5,117,528	101.5910	5,076,502	4,997,000	5,107,436	0	(10,092)	0	0	2.200	1.913	FA	41,836	54,967	02/25/2021	08/14/2030
67021C-AM-9	NSTAR ELECTRIC CO			1	1.F FE	999,240	106.7940	1,067,940	1,000,000	999,535	0	74	0	0	3.200	3.209	MN	4,089	32,000	05/10/2017	05/15/2027
67021C-AN-7	NSTAR ELECTRIC CO			1	1.F FE	997,800	107.1910	1,071,910	1,000,000	998,284	0	200	0	0	3.250	3.276	MN	4,153	32,500	05/14/2019	05/15/2029
67021C-AR-8	NSTAR ELECTRIC CO			1	1.E FE	4,984,800	97.5120	4,875,600	5,000,000	4,985,136	0	336	0	0	1.950	1.983	FA	34,667	0	09/23/2021	08/15/2031
670346-AL-9	NUCOR CORP			1	1.G FE	2,083,160	101.6440	2,032,880	2,000,000	2,009,339	0	(20,045)	0	0	4.125	3.085	MS	24,292	82,500	02/26/2018	09/15/2022
67080L-AA-3	NUVEEN LLC (144A)			1	1.C FE	5,311,450	110.9380	5,546,900	5,000,000	5,229,993	0	(30,893)	0	0	4.000	3.219	MN	33,333	200,000	04/15/2019	11/01/2028
649840-CS-2	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	4,986,900	97.2720	4,863,600	5,000,000	4,988,343	0	1,196	0	0	1.950	1.979	AO	24,375	99,125	09/23/2020	10/01/2030
649840-CT-0	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	5,000,450	97.9700	4,898,500	5,000,000	5,000,403	0	(47)	0	0	2.150	2.148	AO	28,965	0	09/23/2021	10/01/2031
649840-CT-0	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	4,954,100	97.9700	4,898,500	5,000,000	4,955,058	0	958	0	0	2.150	2.252	AO	28,965	0	09/29/2021	10/01/2031
67103H-AE-7	O'REILLY AUTOMOTIVE INC			2	2.A FE	2,520,538	107.3540	2,716,056	2,530,000	2,525,105	0	1,039	0	0	3.550	3.599	MS	26,446	89,815	03/23/2017	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC			1	2.A FE	998,400	108.1650	1,081,650	1,000,000	998,999	0	151	0	0	3.600	3.619	MS	12,000	36,000	08/10/2017	09/01/2027
674599-CE-3	OCCIDENTAL PETROLEUM			1	3.B FE	1,994,780	101.3930	2,027,860	2,000,000	1,999,351	0	532	0	0	2.700	2.728	FA	20,400	54,000	06/19/2012	02/15/2023
68233J-BH-6	ONCOR ELECTRIC DELIVERY			1	1.F FE	3,025,440	110.1460	3,304,410	3,000,000	3,017,716	0	(2,326)	0	0	3.700	3.599	MN	14,183	111,000	08/13/2018	11/15/2028
68233J-BM-5	ONCOR ELECTRIC DELIVERY			1	1.F FE	5,023,600	103.6730	5,183,697	5,000,000	5,011,575	0	(4,747)	0	0	2.750	2.647	JD	11,458	137,500	05/30/2019	06/01/2024
68235P-AE-8	ONE GAS INC			1	2.A FE	560,150	104.3230	578,993	555,000	556,113	0	(573)	0	0	3.610	3.496	FA	8,348	20,036	01/29/2014	02/01/2024
68235P-AE-8	ONE GAS INC			1	2.A FE	1,000,000	104.3230	1,043,230	1,000,000	1,000,000	0	0	0	0	3.610	3.610	FA	15,042	36,100	01/13/2014	02/01/2024
68389X-AS-4	ORACLE CORP			1	2.A FE	204,548	103.6610	207,322	200,000	200,801	0	(500)	0	0	3.625	3.355	JJ	3,343	7,250	07/17/2013	07/15/2023
68389X-AS-4	ORACLE CORP			1	2.A FE	990,980	103.6610	1,036,610	1,000,000	998,372	0	1,002	0	0	3.625	3.734	JJ	16,715	36,250	07/09/2013	07/15/2023
68389X-AU-9	ORACLE CORP			1	2.A FE	997,730	104.6020	1,046,020	1,000,000	999,348	0	242	0	0	3.400	3.427	JJ	16,339	34,000	06/30/2014	07/08/2024
68389X-BC-8	ORACLE CORP			1	2.A FE	995,430	103.9160	1,039,160	1,000,000	998,291	0	469	0	0	2.950	3.003	MN	3,769	29,500	04/28/2015	05/15/2025
68389X-BM-6	ORACLE CORP			1	2.A FE	1,870,680	102.8760	2,057,520	2,000,000	1,925,055	0	14,960	0	0	2.650	3.551	JJ	24,439	53,000	03/06/2018	07/15/2026
68389X-BN-4	ORACLE CORP			1	2.A FE	1,988,300	105.3590	2,107,180	2,000,000	1,992,535	0	1,126	0	0	3.250	3.320	MN	8,306	65,000	01/24/2018	11/15/2027
690742-AF-8	OWENS CORNING INC			1	2.C FE	995,470	105.9500	1,059,500	1,000,000	997,473	0	491	0	0	3.400	3.459	FA	12,844	34,000	08/09/2017	08/15/2026
694308-HS-9	PACIFIC GAS & ELECTRIC			1	2.C FE	996,450	101.8250	1,018,250	1,000,000	997,975	0	345	0	0	3.300	3.342	MS	9,717	33,000	03/07/2017	03/15/2027
694308-JK-4	PACIFIC GAS & ELECTRIC			1	2.C FE	523,350	104.0760	520,380	500,000	519,389	0	(2,655)	0	0	3.750	3.087	JJ	9,375	18,698	07/01/2020	07/01/2028
694308-JL-2	PACIFIC GAS & ELECTRIC			1	2.C FE	523,350	103.8050	519,025	500,000	516,656	0	(4,504)	0	0	3.450	2.452	JJ	8,625	17,202	07/01/2020	07/01/2025
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II (144A)				1.D FE	1,339,350	96.9240	1,289,089	1,330,000	1,338,166	0	(1,184)	0	0	1.450	1.344	JJ	8,625	9,643	01/28/2021	01/20/2028
695114-CR-7	PACIFICORP			1	1.E FE	999,400	104.8700	1,048,700	1,000,000	999,810	0	63	0	0	3.600	3.607	AO	9,000	36,000	03/10/2014	04/01/2024
695156-AT-6	PACKAGING CORP OF AMERICA			1	2.B FE	1,988,933	107.8560	2,266,055	2,101,000	2,025,783	0	10,944	0	0	3.400	4.083	JD	3,175	71,434	06/13/2018	12/15/2027
695156-AU-3	PACKAGING CORP OF AMERICA			1	2.B FE	2,944,222	104.6710	2,859,612	2,732,000	2,924,814	0	(19,407)	0	0	3.000	2.007	JD	3,643	81,960	02/24/2021	12/15/2029
701094-AJ-3	PARKER-HANNIFIN CORP			1	2.A FE	1,019,950	107.1960	1,071,960	1,000,000	1,011,074	0	(2,060)	0	0	3.250	3.006	MS	10,833	32,500	06/13/2017	03/01/2027
701094-AJ-3	PARKER-HANNIFIN CORP			1	2.A FE	999,060	107.1960	1,071,960	1,000,000	999,452	0	91	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	107.1960	1,071,960	1,000,000	985,084	0	2,580	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	100.8680	1,008,680	1,000,000	999,913	0	97	0	0	2.375	2.385	MS	6,993	23,750	09/10/2012	09/15/2022
693304-AT-4	PECO ENERGY CO			1	1.E FE	1,991,800	106.0970	2,121,940	2,000,000	1,996,539	0	831	0	0	3.150	3.198	AO	13,300	63,000	09/28/2015	10/15/2025
711123-E*-6	PEOPLES GAS LIGHT AND COKE COMPANY			1	1.E	6,000,000	102.1030	6,126,180	6,000,000	6,000,000	0	0	0	0	2.960	2.960	MS	59,200	177,600	07/30/2019	09/01/2029
712700-EB-8	PEOPLES UNITED			2	2.B FE	994,090	105.0710	1,050,710	1,000,000	998,265	0	631	0	0	4.000	4.072	JJ	18,444	40,000	06/23/2014	07/15/2024
713448-CM-8	PEPSICO INC			1	1.E FE	1,996,500	105.4180	2,108,360	2,000,000	1,999,060	0	378	0	0	3.600	3.621	MS	24,000	72,000	02/25/2014	03/01/2024
713448-DF-2	PEPSICO INC			1	1.E FE	999,220	105.4450	1,054,450	1,000,000	999,629	0	78	0	0	2.850	2.859	FA	10,054	28,500	02/19/2016	02/24/2026
713448-EL-8	PEPSICO INC			1	1.E FE	1,994,060	105.3150	2,106,300	2,000,000	1,995,338	0	546	0	0	2.625	2.659	JJ	22,167	52,500	07/25/2019	07/29/2029
713448-EZ-7	PEPSICO INC			1	1.E FE	3,874,920	97.0860	3,883,440	4,000,000	3,883,547	0	8,627	0	0	1.625	2.006	MN	10,833	65,000	04/27/2021	05/01/2030
71427Q-AB-4	PERNOD RICARD INTERNATIONAL FINANCE(144A		C	1	2.A FE	4,957,900	93.7350	4,686,750	5,000,000	4,962,465	0	3,710	0	0	1.625	1.713	AO	20,313	81,250	09/28/2020	04/01/2031
71684@-AA-0	PETROS CONNECTICUT FUND II				1.C FE	1,050,000	100.0000	1,050,000	1,050,000	1,049,827	0	(173)	0	0	5.910	5.910	JD	344	0	12/29/2021	12/15/2030
717081-DV-2	PFIZER INC			1	1.F FE	699,818	106.0130	742,091	700,000	699,905	0	18	0	0	2.750	2.753	JD	1,497	19,250	05/31/2016	06/03/2026
717081-DV-2	PFIZER INC			1	1.F FE	448,826	106.0130	477,059	450,000	449,381	0	129	0	0	2.750	2.783	JD	963	12,375	06/14/2017	06/03/2026
717081-EA-7	PFIZER INC			1	1.F FE	998,150	107.5660	1,075,660	1,000,000	998,985	0	185	0	0	3.000	3.022	JD	1,333	30,000	04/28/2017	12/15/2026
717081-ES-8	PFIZER INC			1	1.F FE	2,998,470	104.1680	3,125,040	3,000,000	2,999,222	0	303	0	0	2.950	2.961	MS	26,058	88,500	03/04/2019	03/15/2024
717081-EY-5	PFIZER INC			1	1.F FE	5,871,180	98.0590	5,883,540	6,000,000	5,880,031	0	8,851	0	0	1.700	1.958	MN	9,350	102,000	04/22/2021	05/28/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
717081-FB-4	PFIZER INC			1	1.F FE	2,934,090	97.7330	2,931,990	3,000,000	2,935,606	0	1,516	0	0	1.750	1.996	FA	19,396	0	09/29/2021	08/18/2031
718172-BQ-1	PHILIP MORRIS INTERNATIONAL			1	1.F FE	1,980,560	106.1600	2,123,200	2,000,000	1,992,142	0	1,995	0	0	3.375	3.491	FA	26,250	67,500	08/04/2015	08/11/2025
718172-CB-3	PHILIP MORRIS INTERNATIONAL			1	1.F FE	995,830	106.9040	1,069,040	1,000,000	997,469	0	401	0	0	3.125	3.174	FA	11,632	31,250	08/14/2017	08/17/2027
718546-AC-8	PHILLIPS 66			1	2.A FE	528,140	100.9040	504,520	500,000	500,952	0	(3,912)	0	0	4.300	3.494	AO	5,375	21,500	02/26/2014	04/01/2022
720186-AN-5	PIEDMONT NATURAL GAS CO			1	2.A FE	12,952,030	100.1060	13,013,780	13,000,000	12,955,188	0	3,158	0	0	2.500	2.542	MS	95,694	166,111	03/08/2021	03/15/2031
69349L-AM-0	PNC BANK NA			2	1.G FE	997,200	104.2690	1,042,690	1,000,000	999,467	0	311	0	0	3.800	3.834	JJ	16,467	38,000	07/22/2013	07/25/2023
69353R-FB-9	PNC BANK NA			2	1.F FE	999,530	100.1790	1,001,790	1,000,000	999,954	0	81	0	0	2.625	2.635	FA	9,771	26,250	02/14/2017	02/17/2022
693475-AT-2	PNC FINANCIAL SERVICES			2	1.G FE	2,993,880	107.8490	3,235,470	3,000,000	2,996,396	0	594	0	0	3.150	3.174	MN	11,025	94,500	05/16/2017	05/19/2027
693475-AZ-8	PNC FINANCIAL SERVICES			2	1.G FE	5,309,750	102.9070	5,145,350	5,000,000	5,280,662	0	(29,088)	0	0	2.550	1.777	JJ	56,313	63,750	02/16/2021	01/22/2030
693476-BN-2	PNC FUNDING CORP			2	1.G FE	2,131,340	100.2780	2,005,560	2,000,000	2,001,484	0	(15,514)	0	0	3.300	2.509	MS	20,717	66,000	09/19/2012	03/08/2022
737679-DG-2	POTOMAC ELECTRIC POWER			1	1.F FE	998,670	104.6590	1,046,590	1,000,000	999,625	0	144	0	0	3.600	3.616	MS	10,600	36,000	03/11/2014	03/15/2024
740189-AG-0	PRECISION CAST			1	1.C FE	954,940	101.4940	1,014,940	1,000,000	993,845	0	5,735	0	0	2.500	3.106	JJ	11,528	25,000	07/02/2014	01/15/2023
740189-AM-7	PRECISION CAST			1	1.C FE	996,100	106.0930	1,060,930	1,000,000	998,045	0	523	0	0	3.250	3.310	JD	1,444	32,500	02/22/2018	06/15/2025
740189-AM-7	PRECISION CAST			1	1.C FE	989,250	106.0930	1,060,930	1,000,000	994,492	0	1,474	0	0	3.250	3.420	JD	1,444	32,500	04/12/2018	06/15/2025
74251V-AK-8	PRINCIPAL FINANCIAL			1	1.G FE	996,880	105.7220	1,057,220	1,000,000	998,804	0	322	0	0	3.400	3.437	MN	4,344	34,000	05/04/2015	05/15/2025
74251V-AK-8	PRINCIPAL FINANCIAL			1	1.G FE	995,280	105.7220	1,057,220	1,000,000	998,204	0	486	0	0	3.400	3.456	MN	4,344	34,000	05/05/2015	05/15/2025
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	1,250,600	105.0470	1,365,611	1,300,000	1,272,252	0	5,870	0	0	3.000	3.539	AO	7,908	39,000	02/13/2018	04/18/2026
742718-EB-1	PROCTER & GAMBLE CO			1	1.D FE	1,987,060	103.9970	2,079,940	2,000,000	1,997,570	0	1,411	0	0	3.100	3.176	FA	23,422	62,000	08/08/2013	08/15/2023
742718-EP-0	PROCTER & GAMBLE CO			1	1.D FE	996,350	105.7520	1,057,520	1,000,000	998,374	0	368	0	0	2.700	2.742	FA	11,175	27,000	01/28/2016	02/02/2026
742718-EV-7	PROCTER & GAMBLE CO			1	1.D FE	997,930	107.0690	1,070,690	1,000,000	998,747	0	200	0	0	2.850	2.874	FA	11,083	28,500	08/09/2017	08/11/2027
742718-FQ-7	PROCTER & GAMBLE CO			1	1.D FE	3,009,510	100.9400	3,028,200	3,000,000	3,008,883	0	(627)	0	0	1.950	1.914	AO	11,050	29,250	04/26/2021	04/23/2031
144141-DC-9	PROGRESS ENERGY CAROLINA			1	1.F FE	299,325	100.2690	300,807	300,000	299,960	0	70	0	0	2.800	2.826	MN	1,073	8,400	05/15/2012	05/15/2022
74368C-AY-0	PROTECTIVE LIFE GLOBAL (144A)		C		1.E FE	10,000,000	95.2810	9,528,100	10,000,000	10,000,000	0	0	0	0	1.737	1.737	MS	48,250	173,700	09/14/2020	09/21/2030
744448-CL-3	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	996,810	104.3180	1,043,180	1,000,000	998,800	0	328	0	0	2.900	2.937	MN	3,706	29,000	05/05/2015	05/15/2025
744448-CV-1	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	4,983,800	97.3170	4,865,850	5,000,000	4,984,909	0	1,109	0	0	1.875	1.910	JD	4,167	73,958	02/23/2021	06/15/2031
744448-CV-1	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	6,953,310	97.3170	6,812,190	7,000,000	6,956,640	0	3,330	0	0	1.875	1.947	JD	5,833	103,542	02/22/2021	06/15/2031
744538-AE-9	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	6,979,420	100.3520	7,024,640	7,000,000	6,980,373	0	953	0	0	2.200	2.232	JD	6,844	77,000	06/01/2021	06/15/2031
744533-BM-1	PUBLIC SERVICE CO OF OKLAHOMA			1	1.G FE	9,967,000	98.3180	9,831,800	10,000,000	9,968,012	0	1,012	0	0	2.200	2.236	FA	84,333	0	08/11/2021	08/15/2031
744533-D@-6	PUBLIC SERVICE CO OF OKLAHOMA			1	2.A FE	7,000,000	109.3280	7,652,960	7,000,000	7,000,000	0	0	0	0	3.910	3.910	MS	80,589	273,700	02/22/2019	03/15/2029
74456Q-BC-9	PUBLIC SERVICE ELECTRIC & GAS			1	1.E FE	1,724,441	101.7890	1,883,097	1,850,000	1,830,125	0	13,928	0	0	2.375	3.180	MN	5,614	43,938	06/20/2013	05/15/2023
74456Q-BD-7	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	999,910	104.6310	1,046,310	1,000,000	999,937	0	9	0	0	3.750	3.751	MS	11,042	37,500	09/09/2013	03/15/2024
74456Q-BH-8	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	998,210	104.3120	1,043,120	1,000,000	999,453	0	189	0	0	3.150	3.171	FA	11,900	31,500	08/06/2014	08/15/2024
74456Q-BL-9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	499,485	104.9070	524,535	500,000	499,798	0	53	0	0	3.000	3.012	MN	1,917	15,000	05/06/2015	05/15/2025
74456Q-BR-6	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	996,710	102.8510	1,028,510	1,000,000	998,343	0	327	0	0	2.250	2.287	MS	6,625	22,500	09/07/2016	09/15/2026
74456Q-BW-5	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	1,996,460	103.5330	2,070,660	2,000,000	1,998,686	0	721	0	0	3.250	3.289	MS	21,667	65,000	09/05/2018	09/01/2023
74456Q-CB-0	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	6,259,440	101.8890	6,113,340	6,000,000	6,243,671	0	(15,769)	0	0	2.450	1.887	JJ	67,783	73,500	06/10/2021	01/15/2030
74460D-AC-3	PUBLIC STORAGE			1	1.F FE	2,869,860	107.4500	3,223,500	3,000,000	2,908,810	0	14,099	0	0	3.094	3.689	MS	27,330	92,820	02/19/2019	09/15/2027
747525-AU-7	QUALCOMM INC			1	1.F FE	997,380	107.9800	1,079,800	1,000,000	998,458	0	254	0	0	3.250	3.281	MN	3,701	32,500	05/19/2017	05/20/2027
747525-BP-7	QUALCOMM INC			1	1.F FE	1,899,280	94.6910	1,893,820	2,000,000	1,901,401	0	2,121	0	0	1.650	2.183	MN	3,758	16,500	09/29/2021	05/20/2032
74834L-AV-2	QUEST DIAGNOSTICS			1	2.B FE	995,540	105.7430	1,057,430	1,000,000	998,776	0	484	0	0	4.250	4.305	AO	10,625	42,500	03/12/2014	04/01/2024
74834L-AZ-3	QUEST DIAGNOSTICS			1	2.B FE	997,230	106.7690	1,067,690	1,000,000	998,639	0	276	0	0	3.450	3.483	JD	2,875	34,500	05/23/2016	06/01/2026
74834L-BA-7	QUEST DIAGNOSTICS			1	2.B FE	3,519,696	113.1480	3,456,671	3,055,000	3,490,616	0	(29,080)	0	0	4.200	2.071	JD	0	128,310	06/17/2021	06/30/2029
75513E-CF-6	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,464,312	104.8390	1,425,810	1,360,000	1,415,058	0	(31,715)	0	0	3.700	1.293	JD	2,236	50,320	06/10/2020	12/15/2023
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,085,200	107.1890	1,071,890	1,000,000	1,065,854	0	(12,484)	0	0	3.500	2.094	MS	10,306	35,000	06/10/2020	03/15/2027
913017-CR-8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,000,000	106.2580	1,062,580	1,000,000	1,000,000	0	0	0	0	3.125	3.125	MN	4,948	31,250	05/01/2017	05/04/2027
913017-DD-8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,994,900	108.5180	3,255,540	3,000,000	2,997,081	0	707	0	0	3.950	3.978	FA	44,438	118,500	08/13/2018	08/16/2025
756109-AS-3	REALTY INCOME CORP			1	1.G FE	986,710	105.5660	1,055,660	1,000,000	992,915	0	1,277	0	0	3.000	3.153	JJ	13,833	30,000	10/04/2016	01/15/2027
756109-AW-4	REALTY INCOME CORP			1	1.G FE	2,980,770	108.0760	3,242,280	3,000,000	2,985,022	0	1,739	0	0	3.250	3.326	JD	4,333	97,500	06/12/2019	06/15/2029
760759-AS-9	REPUBLIC SERVICES			1	2.B FE	1,005,060	107.2470	1,072,470	1,000,000	1,003,159	0	(502)	0	0	3.375	3.313	MN	4,313	33,750	01/08/2018	11/15/2027
760759-AT-7	REPUBLIC SERVICES			1	2.B FE	989,410	110.8460	1,108,460	1,000,000	992,732	0	975	0	0	3.950	4.080	MN	5,047	39,500	05/04/2018	05/15/2028
76169#-AH-6	REYES HOLDINGS LLC			1	1.G PL	9,000,000	107.1110	9,639,990	9,000,000	8,999,615	0	(3)	0	0	4.850	4.850	FA	178,238	436,500	01/22/2015	02/04/2025
761713-AY-2	REYNOLDS AMERICAN		C	1	2.B FE	999,220	106.2030	1,062,030	1,000,000	999,768	0	89	0	0	4.850	4.860	MS	14,281	48,500	09/12/2013	09/15/2023
761713-BG-0	REYNOLDS AMERICAN		C	1	2.B FE	1,037,150	108.0840	1,080,840	1,000,000	1,014,128	0	(4,056)	0	0	4.450	3.976	JD	2,349	44,500	09/11/2015	06/12/2025

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
771196-BE-1	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,994,940	105.6710	2,113,420	2,000,000	1,998,367	0	534	0	0	3.350	3.380	MS	16,750	67,000	09/22/2014	09/30/2024
771196-BK-7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	990,040	104.7290	1,047,290	1,000,000	995,397	0	974	0	0	2.625	2.737	MN	3,354	26,250	02/22/2016	05/15/2026
771196-BK-7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	942,820	104.7290	1,047,290	1,000,000	967,551	0	6,763	0	0	2.625	3.430	MN	3,354	26,250	02/27/2018	05/15/2026
771196-BL-5	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,382,685	103.9600	1,559,400	1,500,000	1,428,124	0	12,762	0	0	2.375	3.411	JJ	15,141	35,625	04/06/2018	01/28/2027
771196-BN-1	ROCHE HOLDINGS INC (144A)		C	2	1.C FE	1,999,460	104.0330	2,080,660	2,000,000	1,999,738	0	111	0	0	3.250	3.256	MS	18,778	65,000	09/10/2018	09/17/2023
773903-AG-4	ROCKWELL AUTOMATION			1	1.G FE	999,900	104.5420	1,045,420	1,000,000	999,947	0	9	0	0	2.875	2.876	MS	9,583	28,750	02/11/2015	03/01/2025
773903-AH-2	ROCKWELL AUTOMATION			1	1.G FE	2,042,440	109.7100	2,194,200	2,000,000	2,031,861	0	(4,047)	0	0	3.500	3.241	MS	23,333	70,000	04/22/2019	03/01/2029
773903-AH-2	ROCKWELL AUTOMATION			1	1.G FE	1,993,320	109.7100	2,194,200	2,000,000	1,994,907	0	606	0	0	3.500	3.540	MS	23,333	70,000	02/27/2019	03/01/2029
773903-AL-3	ROCKWELL AUTOMATION			1	1.F FE	2,910,629	97.2760	2,859,914	2,940,000	2,911,606	0	977	0	0	1.750	1.860	FA	19,151	0	08/09/2021	08/15/2031
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	1,023,750	109.6220	1,096,220	1,000,000	1,012,890	0	(2,473)	0	0	3.800	3.501	JD	1,689	38,000	04/20/2017	12/15/2026
778296-AA-1	ROSS STORES INC			1	2.A FE	993,290	104.9420	1,049,420	1,000,000	997,915	0	711	0	0	3.375	3.455	MS	9,938	33,750	09/15/2014	09/15/2024
749685-AX-1	RPM INTERNATIONAL INC			1	2.C FE	5,670,476	113.4290	5,558,021	4,900,000	5,633,720	0	(36,756)	0	0	4.550	2.204	MS	74,317	111,475	08/12/2021	03/01/2029
78355H-KH-1	RYDER SYSTEM INC			1	2.B FE	2,993,820	103.7390	3,112,170	3,000,000	2,998,029	0	1,271	0	0	3.750	3.796	JD	6,875	112,500	06/14/2018	06/09/2023
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	3,041,490	99.1490	2,974,470	3,000,000	3,039,639	0	(1,851)	0	0	1.950	1.794	JJ	27,463	0	07/08/2021	07/15/2031
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	5,050,750	99.1490	4,957,450	5,000,000	5,048,505	0	(2,245)	0	0	1.950	1.836	JJ	45,771	0	07/06/2021	07/15/2031
797440-BR-4	SAN DIEGO G & E			1	1.F FE	1,999,680	103.3350	2,066,700	2,000,000	1,999,864	0	37	0	0	3.600	3.601	MS	24,000	72,000	09/04/2013	09/01/2023
797440-BU-7	SAN DIEGO G & E			2	1.F FE	939,210	103.4990	1,034,990	1,000,000	965,795	0	7,146	0	0	2.500	3.347	MN	3,194	25,000	02/05/2018	05/15/2026
824348-AR-7	SHERWIN-WILLIAMS CO			1	2.B FE	999,410	106.4810	1,064,810	1,000,000	999,745	0	60	0	0	3.450	3.457	FA	14,375	34,500	07/28/2015	08/01/2025
824348-AW-6	SHERWIN-WILLIAMS CO			1	2.B FE	101,009	108.2690	108,269	100,000	100,595	0	(104)	0	0	3.450	3.324	JD	288	3,450	10/03/2017	06/01/2027
824348-AW-6	SHERWIN-WILLIAMS CO			1	2.B FE	996,370	108.2690	1,082,690	1,000,000	997,874	0	347	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.B FE	1,986,660	108.2690	2,165,380	2,000,000	1,991,742	0	1,354	0	0	3.450	3.534	JD	5,750	69,000	01/24/2018	06/01/2027
826418-BM-6	SIERRA PACIFIC POWER			1	1.F FE	1,016,230	104.0790	1,040,790	1,000,000	1,007,425	0	(1,710)	0	0	2.600	2.408	MN	4,333	26,000	07/20/2016	05/01/2026
828807-DG-9	SIMON PROPERTY GROUP			1	1.G FE	2,997,030	101.8350	3,055,050	3,000,000	2,998,316	0	588	0	0	2.000	2.021	MS	18,000	60,000	09/04/2019	09/13/2024
833034-AK-7	SNAP-ON INC			1	1.F FE	999,060	107.4530	1,074,530	1,000,000	999,452	0	91	0	0	3.250	3.261	MS	10,833	32,500	02/15/2017	03/01/2027
842400-FY-4	SOUTHERN CALIFORNIA EDISON			1	2.A FE	998,240	103.7200	1,037,200	1,000,000	999,608	0	192	0	0	3.500	3.521	AO	8,750	35,000	09/25/2013	10/01/2023
842434-CM-2	SOUTHERN CALIFORNIA GAS			1	1.D FE	1,000,590	104.5980	1,045,980	1,000,000	1,000,163	0	(62)	0	0	3.150	3.143	MS	9,275	31,500	09/11/2014	09/15/2024
842434-CP-5	SOUTHERN CALIFORNIA GAS			1	1.D FE	997,630	104.9520	1,049,520	1,000,000	999,081	0	245	0	0	3.200	3.228	JD	1,422	32,000	06/15/2015	06/15/2025
001192-AM-5	SOUTHERN CO GAS CAPITAL			1	2.A FE	1,991,960	106.2740	2,125,480	2,000,000	1,996,113	0	793	0	0	3.250	3.297	JD	2,889	65,000	05/13/2016	06/15/2026
842638-J*-0	SOUTHERN CONNECTICUT GAS CO			1	1.E	10,000,000	92.6730	9,267,300	10,000,000	10,000,000	0	0	0	0	1.870	1.870	JD	8,311	187,000	09/22/2020	12/15/2030
844895-AV-4	SOUTHWEST GAS CORP			1	2.A FE	999,660	100.1770	1,001,770	1,000,000	999,897	0	(8)	0	0	3.875	3.879	AO	9,688	38,750	03/20/2012	04/01/2022
845011-AA-3	SOUTHWEST GAS CORP			1	2.A FE	998,150	107.9470	1,079,470	1,000,000	998,741	0	170	0	0	3.700	3.722	AO	9,250	37,000	03/12/2018	04/01/2028
845011-AA-3	SOUTHWEST GAS CORP			1	2.A FE	993,910	107.9470	1,079,470	1,000,000	995,816	0	577	0	0	3.700	3.775	AO	9,250	37,000	07/19/2018	04/01/2028
845437-BP-6	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	971,090	103.5000	1,035,000	1,000,000	984,016	0	3,071	0	0	2.750	3.114	AO	6,875	27,500	07/19/2017	10/01/2026
845437-BP-6	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	935,370	103.5000	1,035,000	1,000,000	961,721	0	7,252	0	0	2.750	3.634	AO	6,875	27,500	03/01/2018	10/01/2026
845743-BP-7	SOUTHWESTERN PUBLIC SERVICES CO			1	1.G FE	1,002,980	104.1330	1,041,330	1,000,000	1,000,779	0	(385)	0	0	3.300	3.258	JD	1,467	33,000	09/09/2015	06/15/2024
84756N-AD-1	SPECTRA ENERGY PARTNERS			1	2.A FE	997,650	106.5800	1,065,800	1,000,000	999,332	0	252	0	0	4.750	4.778	MS	13,986	47,500	09/16/2013	03/15/2024
855244-AD-1	STARBUCKS CORP			1	2.B FE	1,999,280	104.4550	2,089,100	2,000,000	1,999,774	0	73	0	0	3.850	3.854	AO	19,250	77,000	09/03/2013	10/01/2023
855244-AP-4	STARBUCKS CORP			1	2.B FE	997,570	108.2430	1,082,430	1,000,000	998,371	0	228	0	0	3.500	3.529	MS	11,667	35,000	02/26/2018	03/01/2028
855244-AP-4	STARBUCKS CORP			1	2.B FE	996,240	108.2430	1,082,430	1,000,000	997,493	0	353	0	0	3.500	3.545	MS	11,667	35,000	02/27/2018	03/01/2028
857477-AM-5	STATE STREET CORP				1.F FE	1,029,810	105.2650	1,052,650	1,000,000	1,006,647	0	(3,373)	0	0	3.700	3.332	MN	4,214	37,000	05/07/2014	11/20/2023
857477-AT-0	STATE STREET CORP				1.F FE	998,660	107.8210	1,078,210	1,000,000	999,429	0	137	0	0	3.550	3.566	FA	13,115	35,500	08/13/2015	08/18/2025
857477-AW-3	STATE STREET CORP				1.F FE	998,600	105.5230	1,055,230	1,000,000	999,327	0	140	0	0	2.650	2.666	MN	3,092	26,500	05/16/2016	05/19/2026
857477-AZ-6	STATE STREET CORP			2	1.F FE	1,000,000	100.7360	1,007,360	1,000,000	1,000,000	0	0	0	0	2.653	2.653	MN	3,390	26,530	05/10/2017	05/15/2023
857477-BG-7	STATE STREET CORP				1.E FE	2,987,820	103.2190	3,096,570	3,000,000	2,989,932	0	1,114	0	0	2.400	2.446	JJ	31,400	72,000	01/21/2020	01/24/2030
860630-AD-4	STIFEL FINANCIAL CORP			1	2.C FE	1,014,660	106.5520	1,065,520	1,000,000	1,005,161	0	(1,894)	0	0	4.250	4.034	JJ	19,243	42,500	07/11/2016	07/18/2024
863667-AF-8	STRYKER CORP			1	2.A FE	991,240	104.9980	1,049,980	1,000,000	997,624	0	934	0	0	3.375	3.479	MN	4,313	33,750	04/28/2014	05/15/2024
863667-AQ-4	STRYKER CORP			1	2.A FE	1,001,900	109.2450	1,092,450	1,000,000	1,001,213	0	(180)	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	109.2450	1,092,450	1,000,000	999,687	0	39	0	0	3.650	3.655	MS	11,558	36,500	02/26/2018	03/07/2028
863667-AY-7	STRYKER CORP			1	2.A FE	4,983,700	97.8770	4,893,850	5,000,000	4,984,486	0	786	0	0	1.950	1.989	JD	4,333	48,750	07/12/2021	06/15/2030
863667-AY-7	STRYKER CORP			1	2.A FE	3,415,440	97.8770	3,425,695	3,500,000	3,420,340	0	4,900	0	0	1.950	2.247	JD	3,033	68,250	06/02/2021	06/15/2030
863667-AY-7	STRYKER CORP			1	2.A FE	7,605,316	97.8770	7,683,345	7,850,000	7,621,635	0	16,320	0	0	1.950	2.331	JD	6,803	153,075	04/28/2021	06/15/2030
871829-AQ-0	SYSCO CORP			1	2.B FE	987,220	100.9330	1,009,330	1,000,000	999,334	0	1,414	0	0	2.600	2.747	JD	1,372	26,000	06/06/2012	06/12/2022
871829-AZ-0	SYSCO CORP			1	2.B FE	1,000,000	107.2540	1,072,540	1,000,000	1,000,000	0	0	0	0	3.750	3.750	AO	9,375	37,500	09/23/2015	10/01/2025

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
871829-BF-3	SYSCO CORP			1	2.B FE	998,110	106.4780	1,064,780	1,000,000	998,884	0	179	0	0	3.250	3.272	JJ	14,986	32,500	06/20/2017	07/15/2027
189754-AC-8	TAPESTRY INC			1	2.C FE	998,580	108.1170	1,081,170	1,000,000	999,151	0	131	0	0	4.125	4.142	JJ	19,021	41,250	06/06/2017	07/15/2027
87612E-AZ-9	TARGET CORP			1	1.F FE	1,007,980	100.0810	1,000,810	1,000,000	1,000,040	0	(1,367)	0	0	2.900	2.761	JJ	13,372	29,000	09/17/2015	01/15/2022
87612E-BD-7	TARGET CORP			1	1.F FE	516,300	106.0920	530,460	500,000	505,076	0	(1,924)	0	0	3.500	3.075	JJ	8,750	17,500	09/01/2015	07/01/2024
87612E-BD-7	TARGET CORP			1	1.F FE	516,145	106.0920	530,460	500,000	505,028	0	(1,906)	0	0	3.500	3.079	JJ	8,750	17,500	09/01/2015	07/01/2024
87612E-BD-7	TARGET CORP			1	1.F FE	995,560	106.0920	1,060,920	1,000,000	998,743	0	473	0	0	3.500	3.553	JJ	17,500	35,000	06/17/2014	07/01/2024
878055-AD-4	TCF NATIONAL BANK				2.A FE	1,981,720	102.1090	2,042,180	2,000,000	1,998,723	0	2,212	0	0	6.250	6.375	JD	7,986	125,000	06/05/2012	06/08/2022
87236Y-AF-5	TD AMERITRADE			1	1.F FE	997,920	106.7140	1,067,140	1,000,000	998,771	0	205	0	0	3.300	3.325	AO	8,250	33,000	04/24/2017	04/01/2027
88213A-HP-3	TEXAS A & M UNIV REV TXBL S2017A			1	1.A FE	5,714,350	108.6210	5,431,050	5,000,000	5,581,450	0	(104,835)	0	0	3.231	1.002	MN	20,643	161,550	09/22/2020	05/15/2027
882508-BA-1	TEXAS INSTRUMENTS INC			1	1.E FE	997,390	100.3820	1,003,820	1,000,000	999,813	0	442	0	0	1.850	1.896	MN	2,364	18,500	04/29/2016	05/15/2022
882508-BC-7	TEXAS INSTRUMENTS INC			1	1.E FE	983,250	106.9260	1,069,260	1,000,000	989,421	0	1,625	0	0	2.900	3.099	MN	4,672	29,000	01/10/2018	11/03/2027
883203-BU-4	TEXTRON INC			1	2.B FE	1,004,060	105.5910	1,055,910	1,000,000	1,000,986	0	(481)	0	0	4.300	4.250	MS	14,333	43,000	01/24/2014	03/01/2024
883203-BX-8	TEXTRON INC			1	2.B FE	998,740	107.4910	1,074,910	1,000,000	999,255	0	121	0	0	3.650	3.665	MS	10,747	36,500	02/27/2017	03/15/2027
883203-CA-7	TEXTRON INC			1	2.B FE	2,997,330	110.0230	3,300,690	3,000,000	2,997,683	0	238	0	0	3.900	3.911	MS	33,800	117,000	04/30/2019	09/17/2029
886546-AB-6	TIFFANY & CO			1	1.E FE	997,020	106.3120	1,063,120	1,000,000	999,024	0	315	0	0	3.800	3.836	AO	9,500	39,500	09/22/2014	10/01/2024
88731E-AF-7	TIME WARNER ENTERTAINMENT				2.C FE	1,315,920	108.4670	1,084,670	1,000,000	1,049,130	0	(39,031)	0	0	8.375	4.146	MS	24,660	83,750	02/26/2014	03/15/2023
887389-AJ-3	TIMKEN CO			1	2.C FE	989,010	105.2080	1,052,080	1,000,000	996,600	0	1,170	0	0	3.875	4.009	MS	12,917	38,750	08/13/2014	09/01/2024
887389-AJ-3	TIMKEN CO			1	2.C FE	984,300	105.2080	1,052,080	1,000,000	993,803	0	2,140	0	0	3.875	4.121	MS	12,917	38,750	03/06/2017	09/01/2024
872540-AP-4	TJX COS INC			1	1.F FE	946,360	101.9260	1,019,260	1,000,000	990,789	0	6,452	0	0	2.500	3.190	MN	3,194	25,000	05/08/2014	05/15/2023
872540-AP-4	TJX COS INC			1	1.F FE	1,160,575	101.9260	1,274,075	1,250,000	1,235,742	0	9,971	0	0	2.500	3.356	MN	3,993	31,250	06/21/2013	05/15/2023
872540-AQ-2	TJX COS INC			1	1.F FE	992,540	103.3620	1,033,620	1,000,000	996,261	0	740	0	0	2.250	2.334	MS	6,625	22,500	09/07/2016	09/15/2026
89236T-DW-2	TOYOTA MOTOR CREDIT		C	1	1.E FE	499,750	104.1770	520,885	500,000	499,899	0	37	0	0	2.900	2.908	AO	2,981	14,500	04/11/2017	04/17/2024
89236T-EM-3	TOYOTA MOTOR CREDIT		C	1	1.E FE	997,780	107.3760	1,073,760	1,000,000	998,573	0	211	0	0	3.050	3.076	JJ	14,403	30,500	01/08/2018	01/11/2028
89236T-EM-3	TOYOTA MOTOR CREDIT		C	1	1.E FE	996,500	107.3760	1,073,760	1,000,000	997,755	0	333	0	0	3.050	3.091	JJ	14,403	30,500	01/09/2018	01/11/2028
89236T-FN-0	TOYOTA MOTOR CREDIT		C	1	1.E FE	998,040	104.5380	1,045,380	1,000,000	999,252	0	395	0	0	3.450	3.493	MS	9,679	34,500	09/17/2018	09/20/2023
07330M-AA-5	TRUIST BANK			2	1.F FE	997,560	109.0500	1,090,500	1,000,000	998,866	0	202	0	0	3.800	3.825	AO	6,333	38,000	09/22/2014	10/30/2026
07330M-AB-3	TRUIST BANK			2	1.F FE	999,330	107.2180	1,072,180	1,000,000	999,685	0	68	0	0	3.625	3.633	MS	10,573	36,250	09/09/2015	09/16/2025
86787E-AN-7	TRUIST BANK			2	1.F FE	971,590	102.5880	1,025,880	1,000,000	992,150	0	5,645	0	0	2.750	3.355	MN	4,583	27,500	03/06/2018	05/01/2023
86787E-AT-4	TRUIST BANK			2	1.F FE	998,220	101.0300	1,010,300	1,000,000	999,771	0	368	0	0	2.450	2.488	FA	10,208	24,500	07/26/2017	08/01/2022
873050-CE-9	TTX CO (144A)			1	1.F FE	999,990	105.1930	1,051,930	1,000,000	1,000,000	0	0	0	0	4.125	4.125	AO	10,313	41,250	09/19/2013	10/01/2023
902494-BC-6	TYSON FOODS INC			1	2.B FE	1,021,150	107.7230	1,077,230	1,000,000	1,012,326	0	(2,151)	0	0	3.550	3.289	JD	2,860	35,500	08/24/2017	06/02/2027
902494-BC-6	TYSON FOODS INC			1	2.B FE	998,330	107.7230	1,077,230	1,000,000	999,001	0	161	0	0	3.550	3.570	JD	2,860	35,500	05/23/2017	06/02/2027
902494-BJ-1	TYSON FOODS INC			1	2.B FE	1,992,940	108.5420	2,170,840	2,000,000	1,995,505	0	952	0	0	4.000	4.058	MS	26,667	80,000	02/13/2019	03/01/2026
904311-AA-5	UNDER ARMOUR INC			1	3.C FE	1,021,780	103.2500	1,032,500	1,000,000	1,010,260	4,392	(2,252)	0	0	3.250	2.989	JD	1,444	32,500	07/12/2016	06/15/2026
904764-AS-6	UNILEVER CAPITAL		C	1	1.E FE	988,380	106.1420	1,061,420	1,000,000	995,383	0	1,192	0	0	3.100	3.237	JJ	12,917	31,000	07/28/2015	07/30/2025
904764-AU-1	UNILEVER CAPITAL		C	1	1.E FE	984,170	102.3580	1,023,580	1,000,000	992,325	0	1,577	0	0	2.000	2.177	JJ	8,500	20,000	07/25/2016	07/28/2026
904764-AY-3	UNILEVER CAPITAL		C	1	1.E FE	984,610	106.1090	1,061,090	1,000,000	991,169	0	1,494	0	0	2.900	3.080	MN	4,511	29,000	05/02/2017	05/05/2027
904764-BK-2	UNILEVER CAPITAL		C	1	1.E FE	2,809,350	94.9410	2,848,230	3,000,000	2,823,437	0	14,087	0	0	1.375	2.119	MS	12,260	20,625	03/22/2021	09/14/2030
906548-CK-6	UNION ELECTRIC CO			1	1.F FE	999,820	104.4950	1,044,950	1,000,000	999,919	0	18	0	0	3.500	3.502	AO	7,389	35,000	04/01/2014	04/15/2024
906548-CK-6	UNION ELECTRIC CO			1	1.F FE	1,987,400	104.4950	2,089,900	2,000,000	1,994,740	0	2,134	0	0	3.500	3.619	AO	14,778	70,000	05/15/2018	04/15/2024
906548-CM-2	UNION ELECTRIC CO			1	1.F FE	1,993,480	105.3390	2,106,780	2,000,000	1,996,182	0	632	0	0	2.950	2.988	JD	2,622	59,000	06/06/2017	06/15/2027
906548-CT-7	UNION ELECTRIC CO			1	1.F FE	4,979,800	98.2660	4,913,300	5,000,000	4,980,708	0	908	0	0	2.150	2.192	MS	56,438	0	06/10/2021	03/15/2032
907818-FU-7	UNION PACIFIC CO			1	1.G FE	3,014,820	102.0380	3,061,140	3,000,000	3,014,012	0	(808)	0	0	2.375	2.317	MN	8,115	35,625	06/03/2021	05/20/2031
907818-DM-7	UNION PACIFIC CORP			1	2.A FE	1,032,810	101.7690	1,017,690	1,000,000	1,002,911	0	(3,585)	0	0	2.950	2.577	JJ	13,603	29,500	09/25/2012	01/15/2023
907818-DR-6	UNION PACIFIC CORP			1	2.A FE	1,044,820	104.5630	1,045,630	1,000,000	1,010,173	0	(5,195)	0	0	3.646	3.083	FA	13,774	36,460	08/21/2014	02/15/2024
907818-DR-6	UNION PACIFIC CORP			1	2.A FE	941,449	104.5630	1,000,668	957,000	953,297	0	1,630	0	0	3.646	3.836	FA	13,182	34,892	08/22/2013	02/15/2024
907818-DY-1	UNION PACIFIC CORP			1	2.A FE	996,690	105.2470	1,052,470	1,000,000	998,900	0	336	0	0	3.250	3.288	JJ	14,986	32,500	08/07/2014	01/15/2025
907818-EH-7	UNION PACIFIC CORP			1	2.A FE	985,600	104.8860	1,048,860	1,000,000	992,190	0	1,732	0	0	2.750	2.950	MS	9,167	27,500	01/08/2018	03/01/2026
907818-EY-0	UNION PACIFIC CORP			1	2.A FE	1,995,020	112.1900	2,243,800	2,000,000	1,996,646	0	418	0	0	3.950	3.978	MS	24,358	79,000	06/05/2018	09/10/2028
910637-V*-5	UNITED ILLUMINATING COMPANY			1	1.G	2,000,000	93.6380	1,872,760	2,000,000	2,000,000	0	0	0	0	2.020	2.020	JD	3,367	40,400	09/22/2020	12/01/2030
911312-AQ-9	UNITED PARCEL SERVICE			1	1.G FE	986,220	101.4590	1,014,590	1,000,000	998,379	0	2,086	0	0	2.450	2.667	AO	6,125	24,500	09/24/2015	10/01/2022
911312-AQ-9	UNITED PARCEL SERVICE			1	1.G FE	984,990	101.4590	1,014,590	1,000,000	998,364	0	2,105	0	0	2.450	2.669	AO	6,125	24,500	02/17/2015	10/01/2022
911312-BM-7	UNITED PARCEL SERVICE			1	1.G FE	987,100	106.8360	1,068,360	1,000,000	991,793	0	1,248	0	0	3.050	3.204	MN	3,897	30,500	01/22/2018	11/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324P-BV-3	UNITEDHEALTH GROUP INC			1	1.G FE	998,950	100.1980	1,001,980	1,000,000	999,926	0	92	0	0	2.875	2.887	MS	8,465	28,750	04/30/2012	03/15/2022
91324P-CC-4	UNITEDHEALTH GROUP INC			1	1.G FE	952,750	102.5790	1,025,790	1,000,000	992,806	0	5,720	0	0	2.875	3.487	MS	8,465	28,750	02/14/2014	03/15/2023
91324P-CV-2	UNITEDHEALTH GROUP INC			1	1.G FE	968,220	106.9970	1,069,970	1,000,000	981,993	0	3,895	0	0	3.100	3.564	MS	9,128	31,000	04/12/2018	03/15/2026
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.G FE	497,445	108.4760	542,380	500,000	498,543	0	244	0	0	3.375	3.435	AO	3,563	16,875	03/08/2017	04/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.G FE	2,888,010	108.4760	3,254,280	3,000,000	2,928,768	0	11,897	0	0	3.375	3.875	AO	21,375	101,250	05/22/2018	04/15/2027
91324P-DK-5	UNITEDHEALTH GROUP INC			1	1.G FE	998,280	111.5440	1,115,440	1,000,000	998,796	0	159	0	0	3.850	3.871	JD	1,711	38,500	06/14/2018	06/15/2028
91324P-ED-0	UNITEDHEALTH GROUP INC			1	1.F FE	5,010,500	101.8480	5,092,400	5,000,000	5,009,839	0	(661)	0	0	2.300	2.275	MN	14,694	56,222	05/18/2021	05/15/2031
914713-N7-3	UNIV OF NC CHAPEL HILL REF (TXBL) S16C			1	1.A FE	1,000,000	105.3440	1,053,440	1,000,000	1,000,000	0	0	0	0	2.529	2.529	JD	2,108	25,290	02/23/2016	12/01/2026
914744-AF-4	UNIVERSITY OF NOTRE DAME (TAXABLE) S2020			1	1.A FE	38,750,000	97.6790	37,850,613	38,750,000	38,750,000	0	0	0	0	1.637	1.637	FA	239,639	634,338	06/04/2020	02/15/2030
91159H-HC-7	US BANCORP			2	1.F FE	1,007,440	100.3130	1,003,130	1,000,000	1,000,076	0	(877)	0	0	3.000	2.912	MS	8,833	30,000	04/18/2012	03/15/2022
91159H-HG-8	US BANCORP			2	1.F FE	998,920	105.6220	1,056,220	1,000,000	999,718	0	117	0	0	3.700	3.713	JJ	15,417	37,000	01/27/2014	01/30/2024
91159H-HN-3	US BANCORP			2	1.F FE	992,680	103.9510	1,039,510	1,000,000	996,434	0	729	0	0	2.375	2.458	JJ	10,490	23,750	07/19/2016	07/22/2026
91159H-HR-4	US BANCORP			2	1.F FE	999,400	107.1480	1,071,480	1,000,000	999,631	0	58	0	0	3.150	3.157	AO	5,600	31,500	04/24/2017	04/27/2027
91159H-HS-2	US BANCORP			2	1.F FE	997,290	112.1220	1,121,220	1,000,000	998,126	0	251	0	0	3.900	3.933	AO	7,042	39,000	04/24/2018	04/26/2028
91159H-JA-9	US BANCORP			1	1.F FE	4,741,850	94.2000	4,710,000	5,000,000	4,756,434	0	14,584	0	0	1.375	1.997	JJ	30,365	34,375	06/07/2021	07/22/2030
91159H-JA-9	US BANCORP			1	1.F FE	4,416,687	94.2000	4,406,676	4,678,000	4,433,403	0	16,717	0	0	1.375	2.044	JJ	28,409	32,161	05/06/2021	07/22/2030
90331H-MS-9	US BANK NA CINCINNATI			2	1.D FE	1,009,260	104.5270	1,045,270	1,000,000	1,003,054	0	(968)	0	0	2.800	2.693	JJ	11,978	28,000	01/27/2015	01/27/2025
92277G-AP-2	VENTAS REALTY LP			1	2.A FE	2,996,340	104.6340	3,139,020	3,000,000	2,998,253	0	674	0	0	3.500	3.525	AO	22,167	105,000	02/19/2019	04/15/2024
92343E-AM-4	VERISIGN INC			1	2.C FE	4,008,240	100.6430	4,025,720	4,000,000	4,007,828	0	(412)	0	0	2.700	2.676	JD	4,800	56,100	05/25/2021	06/15/2031
92343V-DD-3	VERIZON COMMUNICATIONS			1	2.A FE	997,450	104.2980	1,042,980	1,000,000	998,730	0	252	0	0	2.625	2.654	FA	9,917	26,250	07/27/2016	08/15/2026
92343V-DY-7	VERIZON COMMUNICATIONS			1	2.A FE	992,560	111.2360	1,112,360	1,000,000	995,686	0	718	0	0	4.125	4.217	MS	12,031	41,250	03/13/2017	03/16/2027
92343V-GJ-7	VERIZON COMMUNICATIONS			1	2.A FE	5,003,950	100.9940	5,049,700	5,000,000	5,003,571	0	(379)	0	0	2.550	2.541	MS	35,417	63,396	03/12/2021	03/21/2031
92343V-EN-0	VERIZON COMMUNICATIONS INC			1	2.A FE	1,049,000	106.5100	1,117,290	1,049,000	1,049,000	0	0	0	0	3.376	3.376	FA	13,379	35,414	08/15/2017	02/15/2025
124857-AQ-6	VIACOMCBS INC			1	2.B FE	981,880	108.0770	1,080,770	1,000,000	992,076	0	1,761	0	0	4.000	4.215	JJ	18,444	40,000	07/07/2015	01/15/2026
927804-FQ-2	VIRGINIA ELECTRIC & POWER			1	2.A FE	1,002,810	104.2540	1,042,540	1,000,000	1,000,655	0	(328)	0	0	3.450	3.415	FA	13,033	34,500	02/05/2014	02/15/2024
927804-FX-7	VIRGINIA ELECTRIC & POWER			1	2.A FE	999,080	107.8020	1,078,020	1,000,000	999,444	0	89	0	0	3.500	3.511	MS	10,306	35,000	03/13/2017	03/15/2027
927804-FX-7	VIRGINIA ELECTRIC & POWER			1	2.A FE	2,994,900	107.8020	3,234,060	3,000,000	2,996,492	0	585	0	0	3.500	3.524	MS	30,917	105,000	02/08/2019	03/15/2027
927804-GB-4	VIRGINIA ELECTRIC & POWER			1	1.F FE	1,999,300	105.0790	2,101,580	2,000,000	1,999,447	0	63	0	0	2.875	2.879	JJ	26,514	57,500	07/08/2019	07/15/2029
92826C-AD-4	VISA INC			1	1.D FE	1,064,920	106.7940	1,067,940	1,000,000	1,028,189	0	(7,200)	0	0	3.150	2.351	JD	1,488	31,500	08/16/2016	12/14/2025
92826C-AD-4	VISA INC			1	1.D FE	1,025,860	106.7940	1,067,940	1,000,000	1,012,562	0	(3,173)	0	0	3.150	2.791	JD	1,488	31,500	08/03/2017	12/14/2025
92826C-AH-5	VISA INC			1	1.D FE	1,942,500	105.4880	2,109,760	2,000,000	1,963,908	0	5,691	0	0	2.750	3.097	MS	16,194	55,000	01/23/2018	09/15/2027
928563-AB-1	VMWARE INC			1	2.C FE	997,920	101.1880	1,011,880	1,000,000	999,695	0	432	0	0	2.950	2.995	FA	10,653	29,500	08/16/2017	08/21/2022
929160-AT-6	VULCAN MATERIALS			1	2.B FE	2,988,090	109.5120	3,285,360	3,000,000	2,993,089	0	1,139	0	0	3.900	3.948	AO	29,250	117,000	03/09/2017	04/01/2027
931427-AQ-1	WALGREENS BOOTS ALLIANCE			1	2.B FE	350,115	106.5080	373,843	351,000	350,565	0	88	0	0	3.450	3.480	JD	1,009	12,110	05/26/2016	06/01/2026
931142-DP-5	WALMART INC			1	1.C FE	996,120	104.8750	1,048,750	1,000,000	998,954	0	416	0	0	3.300	3.346	AO	6,325	33,000	04/15/2014	04/22/2024
25468P-DF-0	WALT DISNEY COMPANY			1	2.A FE	997,620	106.2920	1,062,920	1,000,000	998,997	0	243	0	0	3.150	3.178	MS	9,100	31,500	09/14/2015	09/17/2025
25468P-DV-5	WALT DISNEY COMPANY LS:950K	LS		1	2.A FE	996,290	106.6540	1,066,540	1,000,000	997,842	0	358	0	0	2.950	2.993	JD	1,311	29,500	06/01/2017	06/15/2027
254687-CM-6	WALT DISNEY COMPANY			1	1.G FE	2,015,520	101.7450	2,034,902	2,000,000	2,003,212	0	(4,516)	0	0	3.000	2.765	MS	17,667	60,000	03/20/2019	09/15/2022
254687-CR-5	WALT DISNEY COMPANY			1	1.G FE	1,040,380	105.3820	1,053,822	1,000,000	1,016,220	0	(8,912)	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	106.2840	1,062,843	1,000,000	1,015,146	0	(5,852)	0	0	3.700	3.085	MS	10,894	37,000	03/20/2019	09/15/2024
941053-AJ-9	WASTE CONNECTIONS INC			1	2.A FE	2,000,640	108.2400	2,164,800	2,000,000	2,000,490	0	(59)	0	0	3.500	3.496	MN	11,667	70,000	04/10/2019	05/01/2029
941053-AJ-9	WASTE CONNECTIONS INC			1	2.A FE	1,855,622	108.2400	2,011,099	1,858,000	1,856,149	0	210	0	0	3.500	3.515	MN	10,838	65,030	04/24/2019	05/01/2029
94106L-AY-5	WASTE MANAGEMENT INC			1	2.A FE	996,810	101.1860	1,011,860	1,000,000	999,718	0	355	0	0	2.900	2.937	MS	8,539	29,000	09/05/2012	09/15/2022
94106L-AZ-2	WASTE MANAGEMENT INC			1	2.A FE	1,003,080	104.5320	1,045,320	1,000,000	1,000,859	0	(379)	0	0	3.500	3.458	MN	4,472	35,000	07/21/2015	05/15/2024
94106L-AZ-2	WASTE MANAGEMENT INC			1	2.A FE	997,480	104.5320	1,045,320	1,000,000	999,294	0	269	0	0	3.500	3.530	MN	4,472	35,000	05/05/2014	05/15/2024
94106L-BD-0	WASTE MANAGEMENT INC			1	2.A FE	998,980	101.9010	1,019,010	1,000,000	999,772	0	152	0	0	2.400	2.416	MN	3,067	24,000	05/09/2016	05/15/2023
948741-AL-7	WEINGARTEN REALTY INVESTORS			2	2.A FE	1,101,990	105.7980	1,184,938	1,120,000	1,109,614	0	2,766	0	0	3.850	4.143	JD	3,593	43,120	02/21/2019	06/01/2025
94973V-BJ-5	WELLPOINT INC			1	2.B FE	994,980	105.6580	1,056,580	1,000,000	998,482	0	533	0	0	3.500	3.560	FA	13,222	35,000	08/07/2014	08/15/2024
94974B-GH-7	WELLS FARGO & CO				2.A FE	996,660	104.4790	1,044,790	1,000,000	998,821	0	347	0	0	3.000	3.039	FA	11,000	30,000	02/11/2015	02/19/2025
94974B-GP-9	WELLS FARGO & CO				2.A FE	998,250	106.6520	1,066,520	1,000,000	999,231	0	179	0	0	3.550	3.571	MS	9,072	35,500	09/21/2015	09/29/2025
949746-RW-3	WELLS FARGO & CO				2.A FE	996,570	105.1440	1,051,440	1,000,000	998,369	0	343	0	0	3.000	3.040	AO	5,750	30,000	04/15/2016	04/22/2026
95000U-2A-0	WELLS FARGO & CO			2	2.A FE	1,000,000	107.5810	1,075,810	1,000,000	1,000,000	0	0	0	0	3.584	3.584	MN	3,883	35,840	05/15/2017	05/22/2028
950400-AD-6	WELLTOWER INC			1	2.A FE	1,002,090	112.1060	1,121,060	1,000,000	1,001,362	0	(194)	0	0	4.250	4.224	AO	8,972	42,500	04/04/2018	04/15/2028

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95709T-AP-5	WESTAR ENERGY			1	1.F FE	996,120	105.6710	1,056,710	1,000,000	997,808	0	373	0	0	3.100	3.145	AO	7,750	31,000	02/27/2017	04/01/2027
95709T-AP-5	WESTAR ENERGY			1	1.F FE	2,973,630	105.6710	3,170,130	3,000,000	2,981,785	0	3,120	0	0	3.100	3.226	AO	23,250	93,000	04/15/2019	04/01/2027
958254-AE-4	WESTERN GAS PARTNERS LP			1	3.A FE	987,890	104.9000	1,049,000	1,000,000	995,267	0	1,258	0	0	3.950	4.099	JD	3,292	39,500	05/26/2015	06/01/2025
958254-AH-7	WESTERN GAS PARTNERS LP			1	3.A FE	1,002,860	109.0540	1,090,540	1,000,000	1,001,846	0	(266)	0	0	4.500	4.464	MS	15,000	45,000	02/22/2018	03/01/2028
960413-AT-9	WESTLAKE CHEMICAL			1	2.B FE	995,000	107.3600	1,073,600	1,000,000	997,440	0	494	0	0	3.600	3.660	FA	13,600	36,000	08/03/2016	08/15/2026
772739-AQ-1	WESTROCK RKT CO			1	2.B FE	1,034,220	102.7110	1,027,110	1,000,000	1,004,206	0	(4,432)	0	0	4.000	3.530	MS	13,333	40,000	05/30/2014	03/01/2023
962166-BX-1	WEYERHAEUSER CO			1	2.B FE	4,973,100	111.8520	5,592,600	5,000,000	4,978,767	0	2,227	0	0	4.000	4.063	MN	25,556	200,000	02/21/2019	11/15/2029
96332H-CF-4	WHIRLPOOL CORP			1	2.B FE	955,000	103.1660	1,031,660	1,000,000	993,379	0	5,385	0	0	3.700	4.284	MS	12,333	37,000	09/17/2013	03/01/2023
963320-AR-7	WHIRLPOOL CORP			1	2.B FE	998,930	106.0520	1,060,520	1,000,000	999,689	0	116	0	0	4.000	4.013	MS	13,333	40,000	02/20/2014	03/01/2024
976826-BL-0	WISCONSIN POWER & LIGHT			1	1.G FE	997,090	105.1670	1,051,670	1,000,000	998,182	0	278	0	0	3.050	3.084	AO	6,439	30,500	10/02/2017	10/15/2027
92940P-AE-4	WRKCO INC			1	2.B FE	1,996,500	109.5770	2,191,540	2,000,000	1,997,360	0	348	0	0	3.900	3.923	JD	6,500	78,000	05/20/2019	06/01/2028
96145D-AD-7	WRKCO INC			1	2.B FE	999,560	106.4540	1,064,549	1,000,000	999,708	0	40	0	0	3.375	3.380	MS	9,938	33,750	08/21/2017	09/15/2027
96145D-AD-7	WRKCO INC			1	2.B FE	999,050	106.4540	1,064,549	1,000,000	999,399	0	89	0	0	3.375	3.386	MS	9,938	33,750	08/22/2017	09/15/2027
96145D-AH-8	WRKCO INC			1	2.B FE	998,270	110.6000	1,106,003	1,000,000	998,809	0	159	0	0	4.000	4.021	MS	11,778	40,000	03/01/2018	03/15/2028
984121-CJ-0	XEROX CORP			1	3.B FE	996,690	103.6700	1,036,700	1,000,000	999,067	0	355	0	0	3.800	3.840	MN	4,856	38,000	05/06/2014	05/15/2024
98478*-AV-9	YANKEE GAS SERVICES COMPANY			1	1.F	9,000,000	101.9550	9,175,950	9,000,000	9,000,000	0	0	0	0	2.230	2.230	AO	50,175	200,700	09/05/2019	10/01/2024
98956P-AL-6	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	997,490	100.2020	1,002,020	1,000,000	999,838	0	356	0	0	3.150	3.190	AO	7,875	31,500	03/10/2015	04/01/2022
98956P-AQ-5	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	998,420	102.8900	1,028,900	1,000,000	999,545	0	325	0	0	3.700	3.735	MS	10,483	37,000	03/08/2018	03/19/2023
98978V-AB-9	ZOETIS INC			1	2.A FE	1,000,420	101.9230	1,019,230	1,000,000	1,000,071	0	(66)	0	0	3.250	3.245	FA	13,542	32,500	01/31/2013	02/01/2023
98978V-AK-9	ZOETIS INC			1	2.A FE	2,073,400	110.2010	2,204,020	2,000,000	2,042,901	0	(10,846)	0	0	4.500	3.859	MN	12,000	90,000	01/30/2019	11/13/2025
98978V-AL-7	ZOETIS INC			1	2.A FE	994,440	105.4900	1,054,900	1,000,000	996,598	0	534	0	0	3.000	3.065	MS	9,083	30,000	09/05/2017	09/12/2027
98978V-AS-2	ZOETIS INC			1	2.A FE	11,916,120	98.6940	11,843,280	12,000,000	11,918,238	0	2,118	0	0	2.000	2.089	MN	30,667	120,000	10/04/2021	05/15/2030
88579Y-AF-8	3M COMPANY				1.E FE	985,150	100.7860	1,007,860	1,000,000	999,199	0	1,615	0	0	2.000	2.166	JD	278	20,000	06/21/2012	06/26/2022
88579Y-AR-2	3M COMPANY			1	1.E FE	980,740	105.9470	1,059,470	1,000,000	990,110	0	2,542	0	0	3.000	3.293	FA	12,000	30,000	02/15/2018	08/07/2025
88579Y-AV-3	3M COMPANY			1	1.E FE	917,690	102.6570	1,026,570	1,000,000	951,216	0	9,385	0	0	2.250	3.377	MS	6,375	22,500	04/03/2018	09/19/2026
88579Y-AY-7	3M COMPANY			1	1.E FE	1,612,710	106.4840	1,725,041	1,620,000	1,615,503	0	697	0	0	2.875	2.927	AO	9,833	46,575	09/27/2017	10/15/2027
88579Y-AY-7	3M COMPANY			1	1.E FE	993,860	106.4840	1,064,840	1,000,000	996,221	0	586	0	0	2.875	2.946	AO	6,069	28,750	09/21/2017	10/15/2027
01626P-AH-9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	998,660	107.2220	1,072,220	1,000,000	999,179	0	128	0	0	3.550	3.566	JJ	15,285	35,500	07/19/2017	07/26/2027
01626P-AH-9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	958,280	107.2220	1,072,220	1,000,000	973,082	0	4,219	0	0	3.550	4.095	JJ	15,285	35,500	04/18/2018	07/26/2027
0778FP-AG-4	BELL CANADA		A	1	2.A FE	4,999,950	97.6430	4,882,150	5,000,000	5,000,000	0	50	0	0	2.150	2.150	FA	41,507	0	09/15/2021	02/15/2032
0778FP-AG-4	BELL CANADA		A	1	2.A FE	9,956,100	97.6430	9,764,300	10,000,000	9,957,439	0	1,339	0	0	2.150	2.197	FA	83,014	0	08/09/2021	02/15/2032
0778FP-AG-4	BELL CANADA		A	1	2.A FE	4,975,750	97.6430	4,882,150	5,000,000	4,976,467	0	717	0	0	2.150	2.201	FA	41,507	0	08/11/2021	02/15/2032
136375-BD-3	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,616,573	130.4380	1,663,085	1,275,000	1,523,259	0	(33,198)	0	0	6.900	3.538	JJ	40,566	87,975	02/01/2019	07/15/2028
136375-BD-3	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,347,769	130.4380	1,387,860	1,064,000	1,270,283	0	(27,571)	0	0	6.900	3.551	JJ	33,853	73,416	02/01/2019	07/15/2028
136375-CJ-9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	996,170	104.5860	1,045,860	1,000,000	998,259	0	384	0	0	2.750	2.794	MS	9,167	27,500	02/18/2016	03/01/2026
136385-AW-1	CANADIAN NATURAL RESOURCES		A	1	2.B FE	998,530	101.9290	1,019,290	1,000,000	999,708	0	266	0	0	2.950	2.979	JJ	13,603	29,500	05/23/2017	01/15/2023
13645R-AK-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	1,102,450	103.3610	1,033,610	1,000,000	1,013,313	0	(13,528)	0	0	4.450	3.026	MS	13,103	44,500	10/07/2014	03/15/2023
13645R-AY-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	1,998,320	111.4860	2,229,720	2,000,000	1,998,823	0	150	0	0	4.000	4.010	JD	6,667	80,000	05/15/2018	06/01/2028
559222-AQ-7	MAGNA INTERNATIONAL INC		A	1	1.G FE	1,004,430	105.2700	1,052,700	1,000,000	1,001,160	0	(485)	0	0	3.625	3.570	JD	1,611	36,250	06/18/2014	06/15/2024
67077M-AT-5	NUTRIEN LTD		A	1	2.B FE	1,633,835	112.9120	1,585,284	1,404,000	1,610,653	0	(23,182)	0	0	4.200	1.941	AO	14,742	58,968	02/24/2021	04/01/2029
775109-AY-7	ROGERS COMMUNICATIONS		A	1	2.A FE	998,130	104.3960	1,043,960	1,000,000	999,563	0	208	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	105.7620	324,689	307,000	306,476	0	174	0	0	3.850	3.915	AO	2,495	11,820	09/22/2014	09/29/2024
00913R-AD-8	AIR LIQUIDE FINANCE (144A)		D	1	1.G FE	1,849,360	103.6480	2,072,960	2,000,000	1,910,050	0	17,124	0	0	2.500	3.538	MS	12,917	50,000	04/10/2018	09/27/2026
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	1,002,170	105.9880	1,059,880	1,000,000	1,001,290	0	(233)	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	105.9880	1,059,880	1,000,000	999,439	0	91	0	0	3.150	3.161	AO	7,000	31,500	04/05/2017	04/10/2027
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	980,480	105.9880	1,059,880	1,000,000	988,029	0	2,032	0	0	3.150	3.399	AO	7,000	31,500	02/05/2018	04/10/2027
034863-AG-5	ANGLO AMERICAN CAPITAL (144A)		D	1	2.B FE	992,480	102.3960	1,023,960	1,000,000	999,277	0	874	0	0	4.125	4.218	MS	10,771	41,250	09/20/2012	09/27/2022
034863-AT-7	ANGLO AMERICAN CAPITAL (144A)		D	1	2.B FE	999,590	107.6010	1,076,010	1,000,000	999,701	0	39	0	0	4.000	4.005	MS	12,222	40,000	09/06/2017	09/11/2027
00182E-BF-5	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	997,900	108.1790	1,081,790	1,000,000	998,736	0	201	0	0	3.450	3.475	JJ	15,621	34,500	07/11/2017	07/17/2027
00182E-BJ-7	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	997,320	108.6730	1,086,730	1,000,000	998,250	0	253	0	0	3.450	3.482	JJ	15,238	34,500	01/17/2018	01/21/2028
046353-AL-2	ASTRAZENECA PLC		D	1	2.A FE	1,989,680	107.4220	2,148,440	2,000,000	1,995,483	0	1,059	0	0	3.375	3.437	MN	8,438	67,500	01/22/2016	11/16/2025
046353-AN-8	ASTRAZENECA PLC		D	1	1.G FE	994,900	107.2540	1,072,540	1,000,000	997,010	0	493	0	0	3.125	3.185	JD	1,649	31,250	06/05/2017	06/12/2027
046353-AN-8	ASTRAZENECA PLC		D	1	1.G FE	1,932,500	107.2540	2,145,080	2,000,000	1,958,015	0	6,866	0	0	3.125	3.552	JD	3,299	62,500	02/02/2018	06/12/2027

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
067316-AD-1	BACARDI LTD (144A)		D	1	2.C FE	996,270	102.9280	1,029,280	1,000,000	998,170	0	371	0	0	2.750	2.793	JJ	12,604	27,500	07/07/2016	07/15/2026
05523R-AF-4	BAE SYSTEMS PLC (144A)		D	1	2.B FE	4,765,950	95.0040	4,750,200	5,000,000	4,782,647	0	16,697	0	0	1.900	2.434	FA	35,625	47,500	03/11/2021	02/15/2031
06739F-HV-6	BARCLAYS BANK PLC		D		1.F FE	999,670	106.0850	1,060,850	1,000,000	999,877	0	36	0	0	3.750	3.754	MN	4,792	37,500	05/12/2014	05/15/2024
05530Q-AF-7	BAT INTL FINANCE (144A)		D	1	2.B FE	990,640	101.1360	1,011,360	1,000,000	999,495	0	1,051	0	0	3.250	3.361	JD	2,167	32,500	05/31/2012	06/07/2022
055451-AQ-1	BHP BILLITON FINANCE USA		D		1.F FE	1,017,620	100.2880	1,002,880	1,000,000	1,000,525	0	(3,762)	0	0	2.875	2.492	FA	10,142	28,750	03/20/2017	02/24/2022
055451-AQ-1	BHP BILLITON FINANCE USA		D		1.F FE	800,002	100.2880	784,252	782,000	782,285	0	(2,115)	0	0	2.875	2.600	FA	7,931	22,483	08/20/2012	02/24/2022
055451-AU-2	BHP BILLITON FINANCE USA		D	1	1.F FE	863,912	105.1680	841,344	800,000	818,039	0	(9,971)	0	0	3.850	2.523	MS	7,700	30,800	02/28/2017	09/30/2023
055451-AU-2	BHP BILLITON FINANCE USA		D	1	1.F FE	998,770	105.1680	1,051,680	1,000,000	999,702	0	136	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	100.3000	1,003,000	1,000,000	999,905	0	349	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	102.9810	1,029,810	1,000,000	998,547	0	1,170	0	0	3.375	3.500	MS	11,156	33,750	02/22/2018	03/01/2023
05565Q-CJ-5	BP CAPITAL MARKETS PLC		D	1	1.F FE	1,000,000	105.2140	1,052,140	1,000,000	1,000,000	0	0	0	0	3.994	3.994	MS	10,540	39,940	09/23/2013	09/26/2023
05565Q-CP-1	BP CAPITAL MARKETS PLC		D	1	1.G FE	1,000,000	105.4990	1,054,990	1,000,000	1,000,000	0	0	0	0	3.814	3.814	FA	14,938	38,140	02/05/2014	02/10/2024
111013-AL-2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	586,020	106.5400	585,970	550,000	563,028	0	(4,571)	0	0	3.750	2.834	MS	6,016	20,625	08/24/2016	09/16/2024
111013-AL-2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	996,200	106.5400	1,065,400	1,000,000	998,784	0	404	0	0	3.750	3.796	MS	10,938	37,500	09/09/2014	09/16/2024
111013-AL-2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	1,241,271	106.5400	1,369,039	1,285,000	1,270,249	0	5,020	0	0	3.750	4.201	MS	14,055	48,188	07/15/2015	09/16/2024
151191-BE-2	CELULOSA ARAUCO Y CONSTITUCION SA (144A)		D	1	2.C FE	3,000,000	106.6550	3,199,650	3,000,000	3,000,000	0	0	0	0	4.250	4.250	AO	21,250	127,500	04/26/2019	04/30/2029
151191-BE-2	CELULOSA ARAUCO Y CONSTITUCION SA (144A)		D	1	2.C FE	998,500	106.6550	1,066,550	1,000,000	998,765	0	135	0	0	4.250	4.269	AO	7,083	42,500	04/26/2019	04/30/2029
21987B-AW-8	CODELCO (144A)		D	1	1.G FE	982,370	106.8260	1,068,260	1,000,000	989,308	0	1,682	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	105.1110	1,051,110	1,000,000	954,342	0	8,770	0	0	2.625	3.695	MS	8,313	26,250	02/27/2018	09/06/2026
2027A0-JT-7	COMMONWEALTH BANK OF AUSTRALIA LS:950K	LS	D		1.D FE	999,150	108.3170	1,083,170	1,000,000	999,450	0	82	0	0	3.150	3.160	MS	8,838	31,500	09/13/2017	09/19/2027
2027A0-JZ-3	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	1,998,520	112.3370	2,246,740	2,000,000	1,998,924	0	137	0	0	3.900	3.909	MS	22,533	78,000	03/12/2018	03/16/2028
23636T-AA-8	DANONE SA (144A)		D	1	2.A FE	1,171,126	101.1050	1,162,708	1,150,000	1,151,430	0	(3,125)	0	0	3.000	2.720	JD	1,533	34,500	02/25/2015	06/15/2022
23636T-AA-8	DANONE SA (144A)		D	1	2.A FE	996,990	101.1050	1,011,050	1,000,000	999,825	0	328	0	0	3.000	3.035	JD	1,333	30,000	05/29/2012	06/15/2022
25156P-AV-5	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	999,940	102.0160	1,020,160	1,000,000	999,964	0	9	0	0	2.485	2.486	MS	6,972	24,850	09/13/2016	09/19/2023
25243Y-AU-3	DIAGEO CAPITAL PLC		D	1	1.G FE	935,810	102.1740	1,021,740	1,000,000	989,319	0	7,712	0	0	2.625	3.453	AO	4,521	26,250	03/19/2014	04/29/2023
25243Y-AZ-2	DIAGEO CAPITAL PLC		D	1	1.G FE	999,670	111.7500	1,117,500	1,000,000	999,743	0	30	0	0	3.875	3.879	MN	4,521	38,750	05/16/2018	05/18/2028
25243Y-AZ-2	DIAGEO CAPITAL PLC		D	1	1.G FE	1,992,620	111.7500	2,235,000	2,000,000	1,994,894	0	682	0	0	3.875	3.920	MN	9,042	77,500	05/15/2018	05/18/2028
294829-AA-4	ERICSSON LM		D	1	2.C FE	2,078,560	101.2380	2,024,760	2,000,000	2,004,783	0	(12,932)	0	0	4.125	3.456	MN	10,542	82,500	09/25/2015	05/15/2022
294829-AA-4	ERICSSON LM		D	1	2.C FE	962,440	101.2380	1,012,380	1,000,000	997,967	0	4,993	0	0	4.125	4.656	MN	5,271	41,250	09/11/2013	05/15/2022
344419-AA-4	FEMSA		D	1	1.G FE	892,640	102.4800	1,024,800	1,000,000	982,445	0	12,281	0	0	2.875	4.216	MN	4,073	28,750	06/25/2013	05/10/2023
36164Q-6M-5	GE CAPITAL INTL FUNDING		D	1	2.A FE	1,068,623	106.4160	1,108,855	1,042,000	1,054,675	0	(3,046)	0	0	3.373	3.037	MN	4,491	35,147	02/21/2017	11/15/2025
377373-AD-7	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	1,015,600	100.8600	1,008,600	1,000,000	1,000,593	0	(1,776)	0	0	2.850	2.669	MN	4,196	28,500	06/20/2012	05/08/2022
377373-AD-7	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	993,200	100.8600	1,008,600	1,000,000	999,681	0	743	0	0	2.850	2.929	MN	4,196	28,500	05/02/2012	05/08/2022
377373-AG-0	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	2,984,280	104.6710	3,140,130	3,000,000	2,992,395	0	2,966	0	0	3.000	3.109	JD	7,500	90,000	03/18/2019	06/01/2024
377373-AH-8	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	3,363,030	109.1460	3,274,380	3,000,000	3,341,580	0	(21,450)	0	0	3.375	1.682	JD	8,438	50,625	07/06/2021	06/01/2029
40052V-AB-0	GRUPO BIMBO SAB (144A)		D	1	2.B FE	202,314	100.2100	200,420	200,000	200,008	0	(284)	0	0	4.500	4.356	JJ	3,875	9,000	01/19/2012	01/25/2022
423012-AA-1	HEINEKEN NV (144A)		D	1	2.A FE	1,994,620	100.6770	2,013,540	2,000,000	1,999,697	0	546	0	0	3.400	3.432	AO	17,000	68,000	03/29/2012	04/01/2022
423012-AF-0	HEINEKEN NV (144A)		D	1	2.A FE	993,520	107.7730	1,077,730	1,000,000	996,021	0	573	0	0	3.500	3.573	JJ	14,681	35,000	03/20/2017	01/29/2028
423012-AF-0	HEINEKEN NV (144A)		D	1	2.A FE	2,865,240	107.7730	3,233,190	3,000,000	2,906,589	0	13,271	0	0	3.500	4.083	JJ	44,042	105,000	09/26/2018	01/29/2028
423012-AF-0	HEINEKEN NV (144A)		D	1	2.A FE	3,588,515	107.7730	4,068,431	3,775,000	3,645,019	0	18,426	0	0	3.500	4.146	JJ	55,419	132,125	10/15/2018	01/29/2028
404280-BB-4	HSBC HOLDINGS PLC		D		1.G FE	996,470	107.9590	1,079,590	1,000,000	998,248	0	352	0	0	3.900	3.943	MN	3,900	39,000	05/18/2016	05/25/2026
404280-BK-4	HSBC HOLDINGS PLC		D	2	1.G FE	1,033,290	108.1700	1,081,700	1,000,000	1,020,225	0	(3,484)	0	0	4.041	3.610	MS	12,123	40,410	01/17/2018	03/13/2028
44962L-AB-3	IHS MARKIT LTD (144A)		D	1	3.A FE	1,055,000	109.1370	1,091,370	1,000,000	1,023,626	0	(7,621)	0	0	4.750	3.874	FA	17,813	47,500	08/08/2017	02/15/2025
453140-AB-1	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	950,780	101.8840	1,018,840	1,000,000	993,174	0	5,857	0	0	3.500	4.132	FA	13,611	35,000	08/08/2013	02/11/2023
453140-AF-2	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	978,860	107.4510	1,074,510	1,000,000	991,361	0	2,187	0	0	4.250	4.515	JJ	18,889	42,500	07/15/2015	07/21/2025
456837-AH-6	ING GROEP NV		D		1.G FE	998,690	109.3790	1,093,790	1,000,000	999,201	0	126	0	0	3.950	3.966	MS	10,094	39,500	03/21/2017	03/29/2027
45687A-AP-7	INGERSOLL-RAND GL HLD CO		D	1	2.B FE	997,510	109.3260	1,093,260	1,000,000	998,276	0	220	0	0	3.750	3.779	FA	13,542	37,500	02/13/2018	08/21/2028
47837R-AA-8	JOHNSON CONTROLS/TYCO FI		D	1	2.B FE	4,731,000	95.8240	4,791,200	5,000,000	4,747,114	0	16,114	0	0	1.750	2.396	MS	25,764	43,750	05/13/2021	09/15/2030
N42816-CA-1	KONINKLIJKE VOPAK NV		D	1	2.B	1,000,000	105.5840	1,055,840	1,000,000	1,000,000	0	0	0	0	3.300	3.300	JD	1,100	32,817	07/01/2020	12/19/2030
50247V-AA-7	LYB INTERNATIONAL FINANCE		D	1	2.B FE	590,453	104.5180	590,527	565,000	569,941	0	(3,080)	0	0	4.000	3.411	JJ	10,421	22,600	08/01/2014	07/15/2023
50247V-AA-7	LYB INTERNATIONAL FINANCE		D	1	2.B FE	571,079	104.5180	590,527	565,000	566,146	0	(714)	0	0	4.000	3.862	JJ	10,421	22,600	02/14/2014	07/15/2023
50247W-AB-3	LYB INTERNATIONAL FINANCE		D	1	2.B FE	989,680	107.6690	1,076,690	1,000,000	994,167	0	1,003	0	0	3.500	3.624	MS	11,569	35,000	02/21/2017	03/02/2027
G5963#-AG-8	MEGGITT PLC		D	1	3.A	3,000,000	102.5460	3,076,380	3,000,000	3,000,000	0	0	0	0	3.310	3.310	JJ	48,271	99,300	04/06/2016	07/06/2023

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
6325C0-DJ-7	NATIONAL AUSTRALIA BANK (144A)		D		1.D FE	982,320	108.3880	1,083,880	1,000,000	989,180	0	1,922	0	0	3.500	3.738	JJ	16,625	35,000	04/04/2018	01/10/2027
63254A-AW-8	NATIONAL AUSTRALIA BANK NY		D		1.D FE	994,270	100.8520	1,008,520	1,000,000	999,496	0	1,180	0	0	2.500	2.623	MN	2,708	25,000	05/16/2017	05/22/2022
63254A-AY-4	NATIONAL AUSTRALIA BANK NY		D		1.D FE	997,130	102.7080	1,027,080	1,000,000	999,226	0	566	0	0	2.875	2.933	AO	6,309	28,750	01/08/2018	04/12/2023
63254A-BA-5	NATIONAL AUSTRALIA BANK NY		D		1.D FE	996,740	104.1330	1,041,330	1,000,000	998,970	0	664	0	0	3.625	3.697	JD	1,108	36,250	06/11/2018	06/20/2023
63861V-AB-3	NATIONWIDE BUILDING SOCIETY (144A)		D	2	2.A FE	1,000,000	110.2790	1,102,790	1,000,000	1,000,000	0	0	0	0	4.302	4.302	MS	13,384	43,020	03/01/2018	03/08/2029
62954H-AA-6	NXP BV/NXP FDG/NXP USA (144A)		D	1	2.B FE	2,998,920	108.0350	3,241,050	3,000,000	2,999,234	0	147	0	0	3.875	3.881	JD	3,875	116,250	06/11/2019	06/18/2026
714264-AH-1	PERNOD-RICARD SA (144A)		D	1	2.A FE	3,983,200	101.9660	4,078,640	4,000,000	3,998,881	0	1,893	0	0	4.250	4.300	JJ	78,389	170,000	01/05/2012	07/15/2022
75625Q-AB-5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	1,005,650	104.0220	1,040,220	1,000,000	1,001,037	0	(674)	0	0	3.625	3.552	MS	10,069	36,250	03/20/2014	09/21/2023
75625Q-AB-5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	987,450	104.0220	1,040,220	1,000,000	997,447	0	1,386	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	106.1870	1,061,870	1,000,000	998,240	0	290	0	0	3.000	3.035	JD	333	30,000	06/21/2017	06/26/2027
G7332#-AF-0	ROLLS-ROYCE & PARTNERS FINANCE LIMITED		D	1	2.C FE	3,000,000	100.4570	3,013,710	3,000,000	3,000,000	0	0	0	0	2.770	2.770	FA	32,317	87,600	03/17/2015	04/13/2022
G73348-AL-7	ROLLS-ROYCE & PARTNERS FINANCE LIMITED		D	1	2.C FE	1,000,000	107.4200	1,074,200	1,000,000	1,000,000	0	0	0	0	4.350	4.350	FA	16,917	45,000	01/18/2019	06/13/2026
801060-AD-6	SANOFI		D	1	1.E FE	3,057,870	112.4110	3,372,330	3,000,000	3,041,639	0	(5,913)	0	0	3.625	3.376	JD	3,625	108,750	02/26/2019	06/19/2028
801060-AD-6	SANOFI		D	1	1.E FE	2,978,100	112.4110	3,372,330	3,000,000	2,984,915	0	2,025	0	0	3.625	3.713	JD	3,625	108,750	06/12/2018	06/19/2028
80283L-AJ-2	SANTANDER UK PLC		D		1.E FE	993,320	105.8990	1,058,990	1,000,000	998,243	0	728	0	0	4.000	4.082	MS	12,000	40,000	03/10/2014	03/13/2024
806854-AD-7	SCHLUMBERGER INVESTMENT (144A)		D	1	1.F FE	998,320	100.6390	1,006,390	1,000,000	999,881	0	184	0	0	2.400	2.419	FA	10,000	24,000	07/24/2012	08/01/2022
80687P-AA-4	SCHNEIDER ELECTRIC SA (144A)		D	1	1.G FE	1,994,680	101.7740	2,035,480	2,000,000	1,999,496	0	593	0	0	2.950	2.981	MS	15,406	59,000	09/20/2012	09/27/2022
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1.D FE	3,026,280	106.5110	3,195,330	3,000,000	3,012,849	0	(3,593)	0	0	3.250	3.114	MN	13,542	97,500	01/29/2018	05/11/2025
82620K-AL-7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	997,130	102.9510	1,029,510	1,000,000	998,542	0	281	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	102.9510	1,029,510	1,000,000	965,563	0	6,559	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	104.2740	1,042,740	1,000,000	999,610	0	155	0	0	3.125	3.142	MS	9,028	31,250	03/07/2017	03/16/2024
82620K-AU-7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	998,990	107.8530	1,078,530	1,000,000	999,396	0	98	0	0	3.400	3.412	MS	9,822	34,000	03/07/2017	03/16/2027
830505-AW-3	SKANDINAVISKA ENSKILDA		D		1.E FE	997,830	100.4460	1,004,460	1,000,000	999,862	0	434	0	0	2.800	2.847	MS	8,556	28,000	03/07/2017	03/11/2022
87938W-AT-0	TELEFONICA EMISIONES SA		D	1	2.C FE	1,000,000	110.1520	1,101,520	1,000,000	1,000,000	0	0	0	0	4.103	4.103	MS	12,879	41,030	03/01/2017	03/08/2027
87969N-AD-7	TELSTRA CORP LTD (144A)		D	1	1.G FE	998,300	105.0820	1,050,820	1,000,000	999,353	0	176	0	0	3.125	3.145	AO	7,292	31,250	03/30/2015	04/07/2025
88167A-AE-1	TEVA PHARMACEUTICALS NE		D	1	3.C FE	997,340	94.1570	941,570	1,000,000	941,570	(21,812)	252	0	0	3.150	3.180	AO	7,875	31,500	07/18/2016	10/01/2026
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	1,021,560	106.1820	1,061,820	1,000,000	1,005,490	0	(2,296)	0	0	3.750	3.495	AO	8,438	37,500	02/18/2014	04/10/2024
89153V-AS-8	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	1,000,000	103.1350	1,031,350	1,000,000	1,000,000	0	0	0	0	2.434	2.434	JJ	11,562	24,340	07/08/2019	01/10/2025
892331-AC-3	TOYOTA MOTOR CORP		D		1.E FE	3,000,000	104.1770	3,125,310	3,000,000	3,000,000	0	0	0	0	3.419	3.419	JJ	45,872	102,570	07/10/2018	07/20/2023
902133-AR-8	TYCO ELECTRONICS		D	1	1.G FE	996,140	104.9410	1,049,410	1,000,000	998,852	0	410	0	0	3.450	3.496	FA	14,375	34,500	07/28/2014	08/01/2024
902133-AU-1	TYCO ELECTRONICS		D	1	1.G FE	991,990	106.9050	1,069,050	1,000,000	995,178	0	767	0	0	3.125	3.219	FA	11,806	31,250	07/31/2017	08/15/2027
902613-AE-8	UBS GROUP AG (144A)		D	2	1.G FE	5,000,000	96.8770	4,843,850	5,000,000	5,000,000	0	0	0	0	2.095	2.095	FA	40,445	52,375	02/02/2021	02/11/2032
90352J-AE-3	UBS GROUP FUNDING (144A)		D	2	1.G FE	500,000	101.2130	506,065	500,000	500,000	0	0	0	0	2.859	2.859	FA	5,361	14,295	08/07/2017	08/15/2023
Q9395*-AA-4	VICINITY CENTERS		D	1	1.F	7,000,000	108.1750	7,572,250	7,000,000	7,000,000	0	0	0	0	3.860	3.860	JD	7,506	270,200	09/23/2015	12/21/2025
961214-DK-6	WESTPAC BANKING CORP		D		1.D FE	999,150	108.0370	1,080,370	1,000,000	999,495	0	82	0	0	3.350	3.360	MS	10,515	33,500	02/27/2017	03/08/2027
961214-DQ-3	WESTPAC BANKING CORP		D		1.D FE	998,370	101.0490	1,010,490	1,000,000	999,827	0	338	0	0	2.500	2.535	JD	208	25,000	06/21/2017	06/28/2022
961214-DW-0	WESTPAC BANKING CORP		D		1.D FE	993,960	108.7760	1,087,760	1,000,000	996,075	0	569	0	0	3.400	3.472	JJ	14,733	34,000	01/18/2018	01/25/2028
961214-EC-3	WESTPAC BANKING CORP		D		1.D FE	2,998,890	104.9510	3,148,530	3,000,000	2,999,419	0	218	0	0	3.300	3.308	FA	34,375	99,000	02/19/2019	02/26/2024
961214-ET-6	WESTPAC BANKING CORP		D		1.D FE	6,995,590	100.3810	7,026,670	7,000,000	6,995,789	0	199	0	0	2.150	2.157	JD	11,706	75,250	05/25/2021	06/03/2031
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,848,538,007	XXX	1,912,564,871	1,846,715,075	1,847,805,806	378	(374,257)	0	0	XXX	XXX	XXX	14,320,076	49,069,234	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
02660T-BM-4	AHM 2004-3 3A CMO			4	1.A FM	1,160,260	101.8210	1,325,577	1,301,864	1,126,162	0	14,619	0	0	1.870	3.460	MON	2,029	23,232	04/25/2007	10/25/2034
66987X-CD-5	NHEL 2003-1 A1			4	1.A FM	26,702	99.8240	30,453	30,506	20,709	0	(133)	0	0	0.861	2.190	MON	3	266	06/04/2003	05/25/2033
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,186,963	XXX	1,356,030	1,332,370	1,146,871	0	14,486	0	0	XXX	XXX	XXX	2,033	23,498	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06539W-BA-3	BANK 2020-BN25 A4			4	1.A	6,059,520	101.5510	6,093,060	6,000,000	6,048,030	0	(6,160)	0	0	2.399	2.285	MON	11,995	143,940	01/27/2020	01/15/2063
12655Q-AA-3	CSMC 2020-WEST A			4	1.A FE	10,299,950	103.3180	10,331,800	10,000,000	10,247,908	0	(28,243)	0	0	3.040	2.699	MON	25,336	304,030	02/05/2020	02/15/2035

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61692C-AZ-1	MSC 2021-L6 A3			4	1.A FE	1,399,508	99.0010	1,386,014	1,400,000	1,399,491	0	(17)	0	0	2.196	2.200	MON	2,562	7,686	09/29/2021	06/15/2054
78449R-AA-3	SLG 2021-OVA A (144A)			4	1.A	5,154,492	102.5860	5,129,300	5,000,000	5,151,550	0	(2,942)	0	0	2.585	2.231	MON	10,773	21,545	10/15/2021	07/15/2041
92936Y-AC-5	WFRBS 2012-C8 A3			4	1.A FM	2,293,240	100.4680	2,326,333	2,315,490	2,311,514	0	2,662	0	0	3.001	3.140	MON	5,791	69,488	06/03/2014	08/15/2045
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						25,206,710	XXX	25,266,507	24,715,490	25,158,494	0	(34,700)	0	0	XXX	XXX	XXX	56,456	546,689	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
52204P-AW-9	LIFT 1A D2			4	6. *	1	0.0000	0	8,218,258	0	0	0	0	0	8.000	521.712	MON	0	0	06/13/2001	07/15/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1	XXX	0	8,218,258	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,874,931,681	XXX	1,939,187,408	1,880,981,193	1,874,111,171	378	(394,471)	0	0	XXX	XXX	XXX	14,378,564	49,639,421	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						4,401,594,498	XXX	4,512,176,717	4,272,645,862	4,327,371,467	832,218	(13,874,908)	0	0	XXX	XXX	XXX	36,809,618	122,210,009	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						54,801,701	XXX	57,783,739	55,232,156	54,924,547	0	5,382	0	0	XXX	XXX	XXX	136,116	1,649,177	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						26,552,401	XXX	26,625,856	26,047,034	26,494,578	0	(36,645)	0	0	XXX	XXX	XXX	59,785	586,635	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						18,333,991	XXX	19,564,086	26,538,214	18,278,281	0	(16,025)	0	0	XXX	XXX	XXX	148,890	666,747	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						4,501,282,591	XXX	4,616,150,398	4,380,463,265	4,427,068,872	832,218	(13,922,196)	0	0	XXX	XXX	XXX	37,154,408	125,112,569	XXX	XXX

1.

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

1A	1A	$	1,480,023,684	1B	$	585,972,520	1C	$	389,534,435	1D	$	187,471,787	1E $ 250,225,572 1F $ 375,664,305 1G $ 300,970,328
1B	2A	$	426,437,590	2B	$	325,141,959	2C	$	89,398,257				
1C	3A	$	10,204,122	3B	$	2,998,418	3C	$	2,249,343				
1D	4A	$	0	4B	$	0	4C	$	0				
1E	5A	$	0	5B	$	776,551	5C	$	0				
1F	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 Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.

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

1A 1A ...$ ..... 1B ...$ ..... 1C ...$ ..... 1D ...$ ..... 1E ...$ ..... 1F ...$ ..... 1G ...$ .....

1B 2A ...$ ..... 2B ...$ ..... 2C ...$ .....

1C 3A ...$ ..... 3B ...$ ..... 3C ...$ .....

1D 4A ...$ ..... 4B ...$ ..... 4C ...$ .....

1E 5A ...$ ..... 5B ...$ ..... 5C ...$ .....

1F 6 .....$ .....

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stock - Parent, Subsidiaries and Affiliates Other																	
89440#-10-7	TRAVELERS GLOBAL INC			100.000	94,325,790	943,257.000	94,325,790	468,688,130	0	0	0	(3,569,104)	0	(3,569,104)	0	10/22/2014	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					94,325,790	XXX	94,325,790	468,688,130	0	0	0	(3,569,104)	0	(3,569,104)	0	XXX	XXX
9799999 - Total Common Stocks					94,325,790	XXX	94,325,790	468,688,130	0	0	0	(3,569,104)	0	(3,569,104)	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					94,325,790	XXX	94,325,790	468,688,130	0	0	0	(3,569,104)	0	(3,569,104)	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0			
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0			
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0			
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0			
1F	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. Governments								
91282C-BL-4	U S TREASURY BONDS 1.125 2031 02		05/03/2021	J P MORGAN CHASE SECURITIES INC		33,466,156	35,000,000	84,841
91282C-BJ-9	U S TREASURY NOTES .750 2028 01		03/03/2021	NOMURA SECURITIES INTL		24,349,709	25,000,000	16,575
91282C-BP-5	U S TREASURY NOTES 1.125 2028 02		03/04/2021	WELLS FARGO SECURITIES		24,907,327	25,000,000	3,821
91282C-BZ-3	U S TREASURY NOTES 1.250 2028 04		05/27/2021	J P MORGAN CHASE SECURITIES INC		24,988,381	25,000,000	23,777
0599999. Subtotal - Bonds - U.S. Governments						107,711,573	110,000,000	129,014
Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
184541-EA-4	CLEAR CREEK ISD GO S2021 3.000 2037 02		02/25/2021	PIPER JAFFRAY		9,000,185	8,030,000	0
217490-EE-7	COPPELL ISD GO TAXABLE R --- 2024 08		03/23/2021	HUNTINGTON SECURITIES		975,940	1,000,000	0
217490-EF-4	COPPELL ISD GO TAXABLE R --- 2025 08		03/23/2021	HUNTINGTON SECURITIES		475,970	500,000	0
217490-EG-2	COPPELL ISD GO TAXABLE R --- 2026 08		03/23/2021	HUNTINGTON SECURITIES		363,566	390,000	0
217490-DJ-7	COPPELL ISD GO TAXABLE R 1.448 2027 08		03/23/2021	HUNTINGTON SECURITIES		1,150,000	1,150,000	0
217490-DK-4	COPPELL ISD GO TAXABLE R 1.588 2028 08		03/23/2021	HUNTINGTON SECURITIES		1,195,000	1,195,000	0
217490-DL-2	COPPELL ISD GO TAXABLE R 1.809 2029 08		03/23/2021	HUNTINGTON SECURITIES		500,000	500,000	0
217490-DM-0	COPPELL ISD GO TAXABLE R 1.919 2030 08		03/23/2021	HUNTINGTON SECURITIES		500,000	500,000	0
217490-DP-3	COPPELL ISD GO TAXABLE R 2.059 2032 08		03/23/2021	HUNTINGTON SECURITIES		555,000	555,000	0
217490-DQ-1	COPPELL ISD GO TAXABLE R 2.149 2033 08		03/23/2021	HUNTINGTON SECURITIES		445,000	445,000	0
217490-DR-9	COPPELL ISD GO TAXABLE R 2.259 2034 08		03/23/2021	HUNTINGTON SECURITIES		550,000	550,000	0
217490-DS-7	COPPELL ISD GO TAXABLE R 2.349 2035 08		03/23/2021	HUNTINGTON SECURITIES		520,000	520,000	0
217490-DU-2	COPPELL ISD GO TAXABLE R 2.529 2037 08		03/23/2021	HUNTINGTON SECURITIES		500,000	500,000	0
217490-DV-0	COPPELL ISD GO TAXABLE R 2.569 2038 08		03/23/2021	HUNTINGTON SECURITIES		550,000	550,000	0
217490-DW-8	COPPELL ISD GO TAXABLE R 2.649 2039 08		03/23/2021	HUNTINGTON SECURITIES		400,000	400,000	0
217490-DX-6	COPPELL ISD GO TAXABLE R 2.729 2040 08		03/23/2021	HUNTINGTON SECURITIES		545,000	545,000	0
217490-DY-4	COPPELL ISD GO TAXABLE R 2.829 2041 08		03/23/2021	HUNTINGTON SECURITIES		500,000	500,000	0
217490-DZ-1	COPPELL ISD GO TAXABLE R 2.899 2042 08		03/23/2021	HUNTINGTON SECURITIES		450,000	450,000	0
217490-EA-5	COPPELL ISD GO TAXABLE R 2.919 2043 08		03/23/2021	HUNTINGTON SECURITIES		550,000	550,000	0
217490-EB-3	COPPELL ISD GO TAXABLE R 2.929 2044 08		03/23/2021	HUNTINGTON SECURITIES		500,000	500,000	0
245505-WS-7	DEL VALLE ISD GENERAL OB 2.000 2036 06		08/11/2021	SIEBERT WILLIAMS SHANK & CO LLC		4,022,480	4,000,000	0
250353-BE-8	DESCHUTES PUBLIC LIBRARY 2.000 2035 06		04/14/2021	PIPER JAFFRAY		4,561,650	4,500,000	0
250353-BF-5	DESCHUTES PUBLIC LIBRARY 2.000 2036 06		04/14/2021	PIPER JAFFRAY		6,024,769	5,965,000	0
30382A-LG-5	FAIRFAX CNTY GENERAL OBL 2.000 2038 10		01/26/2021	CITIGROUP GLOBAL MARKETS		13,359,686	12,785,000	0
345102-PJ-0	FOOTHILL-DE ANZA CCD GO 1.473 2027 08		04/08/2021	MORGAN STANLEY		3,200,000	3,200,000	0
345102-PK-7	FOOTHILL-DE ANZA CCD GO 1.623 2028 08		04/08/2021	MORGAN STANLEY		1,670,000	1,670,000	0
345102-PL-5	FOOTHILL-DE ANZA CCD GO 1.858 2029 08		04/08/2021	MORGAN STANLEY		1,540,000	1,540,000	0
345102-PM-3	FOOTHILL-DE ANZA CCD GO 1.958 2030 08		04/08/2021	MORGAN STANLEY		1,500,000	1,500,000	0
489819-BH-4	KENOSHA GENERAL OBLIGATI 2.000 2031 10		09/21/2021	PIPER JAFFRAY		8,300,720	8,000,000	0
495242-06-9	KING CO SD #412 SHORELIN 1.151 2028 12		02/11/2021	RBC CAPITAL MARKETS		1,300,000	1,300,000	0
495242-07-7	KING CO SD #412 SHORELIN 1.384 2029 12		02/11/2021	RBC CAPITAL MARKETS		2,165,000	2,165,000	0
495242-08-5	KING CO SD #412 SHORELIN 1.484 2030 12		02/11/2021	RBC CAPITAL MARKETS		5,250,000	5,250,000	0
56781R-KM-8	MARIN CCD GO TAXABLE REF 1.851 2034 08		02/05/2021	PIPER JAFFRAY		2,625,000	2,625,000	0
56781R-KN-6	MARIN CCD GO TAXABLE REF 1.921 2035 08		02/05/2021	PIPER JAFFRAY		3,750,000	3,750,000	0
56781R-KP-1	MARIN CCD GO TAXABLE REF 1.971 2036 08		02/05/2021	PIPER JAFFRAY		4,440,000	4,440,000	0
56781R-LH-8	MARIN CCD GO TAXABLE REF 2.640 2039 08		08/25/2021	PIPER JAFFRAY		6,000,000	6,000,000	0
56781R-LK-1	MARIN CCD GO TAXABLE REF 2.699 2041 08		08/25/2021	PIPER JAFFRAY		6,125,000	6,125,000	0
604195-3W-5	MINNETONKA ISD #276 GO T 1.950 2033 02		09/01/2021	ROBERT W BAIRD & CO		700,000	700,000	0
604195-3X-3	MINNETONKA ISD #276 GO T 2.250 2036 02		09/01/2021	ROBERT W BAIRD & CO		750,000	750,000	0
604195-3Y-1	MINNETONKA ISD #276 GO T 2.550 2039 02		09/01/2021	ROBERT W BAIRD & CO		1,075,000	1,075,000	0
604195-3Z-8	MINNETONKA ISD #276 GO T 2.750 2042 02		09/01/2021	ROBERT W BAIRD & CO		400,000	400,000	0
677765-HN-2	OHLONE CCD GO TAXABLE RE 2.936 2044 08		04/20/2021	PIPER JAFFRAY		6,740,000	6,740,000	0
791230-YC-3	SAINT LOUIS CO GENERAL O 2.125 2041 12		09/09/2021	PIPER JAFFRAY		1,692,502	1,705,000	0
791230-YD-1	SAINT LOUIS CO GENERAL O 2.125 2042 12		09/09/2021	PIPER JAFFRAY		1,720,012	1,745,000	0
801546-RD-6	SANTA CLARA CNTY TAXABLE 1.900 2033 08		07/14/2021	MORGAN STANLEY		5,355,000	5,355,000	0
801546-RF-1	SANTA CLARA CNTY TAXABLE 1.950 2035 08		07/14/2021	MORGAN STANLEY		5,809,346	5,895,000	0
802498-ZN-8	SANTA MONICA-MALIBU USD 2.424 2038 08		08/04/2021	RAYMOND JAMES & ASSOC		3,010,000	3,010,000	0
826239-HF-5	SIERRA JOINT CCD GO S202 2.000 2038 08		02/19/2021	PIPER JAFFRAY		2,269,201	2,245,000	0
826239-HG-3	SIERRA JOINT CCD GO S202 2.000 2039 08		02/19/2021	PIPER JAFFRAY		2,392,005	2,375,000	0
826239-HH-1	SIERRA JOINT CCD GO S202 2.000 2040 08		02/19/2021	PIPER JAFFRAY		2,513,943	2,505,000	0
826239-HJ-7	SIERRA JOINT CCD GO S202 2.000 2041 08		02/19/2021	PIPER JAFFRAY		2,636,166	2,645,000	0
960470-PL-0	WESTLAKE CITY SD GO TAXA 2.957 2043 12		09/29/2021	RBC CAPITAL MARKETS		4,150,000	4,150,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						137,273,140	135,440,000	0
Bonds - U.S. Special Revenues								
115117-MF-7	BROWARD CO WATER & SEWER 4.000 2044 10		01/08/2021	TRUIST SECURITIES		4,177,880	3,500,000	39,278
235035-BJ-0	DALLAS-FORT WORTH INTL A .120 2032 05		09/30/2021	CITIGROUP GLOBAL MARKETS		5,050,000	5,050,000	166

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
238753-AA-5	DAVIESS CO SOL WST DISP .120 2023 12		10/12/2021	U S BANCORP		34,500,000	34,500,000	832
343137-LB-9	FLORIDA TURNPIKE AUTH RE 2.000 2043 07		08/09/2021	CITIGROUP GLOBAL MARKETS		8,211,086	8,625,000	0
374791-AA-9	GIBSON CO PCR TOYOTA MOT .100 2027 10		10/12/2021	GOLDMAN SACHS & CO		10,000,000	10,000,000	244
374791-AB-7	GIBSON CO PCR TOYOTA MOT .100 2028 01		10/12/2021	GOLDMAN SACHS & CO		10,000,000	10,000,000	244
374791-AC-5	GIBSON CO PCR TOYOTA MOT .100 2029 01		10/12/2021	GOLDMAN SACHS & CO		4,000,000	4,000,000	98
374791-AD-3	GIBSON CO PCR TOYOTA MOT .100 2030 01		10/12/2021	GOLDMAN SACHS & CO		10,000,000	10,000,000	244
374791-AE-1	GIBSON CO PCR TOYOTA MOT .100 2031 02		10/12/2021	GOLDMAN SACHS & CO		10,000,000	10,000,000	244
374791-AF-8	GIBSON CO PCR TOYOTA MOT .100 2031 09		10/12/2021	GOLDMAN SACHS & CO		10,000,000	10,000,000	244
57584Y-J6-7	MASSACHUSETTS DEV FIN AG 5.000 2032 07		02/26/2021	BARCLAYS CAPITAL INC		430,915	320,000	0
57584Y-J7-5	MASSACHUSETTS DEV FIN AG 5.000 2033 07		02/26/2021	BARCLAYS CAPITAL INC		442,131	330,000	0
57584Y-J8-3	MASSACHUSETTS DEV FIN AG 5.000 2034 07		02/26/2021	BARCLAYS CAPITAL INC		460,278	345,000	0
57584Y-J9-1	MASSACHUSETTS DEV FIN AG 5.000 2035 07		02/26/2021	BARCLAYS CAPITAL INC		577,906	435,000	0
57584Y-K2-4	MASSACHUSETTS DEV FIN AG 5.000 2036 07		02/26/2021	BARCLAYS CAPITAL INC		476,658	360,000	0
583022-AB-4	MEADE CO IBR NUCOR STEEL .150 2060 07		10/12/2021	BAS-MERRILL LYNCH		14,000,000	14,000,000	299
583022-AC-2	MEADE CO IBR NUCOR STEEL .150 2060 07		10/12/2021	BAS-MERRILL LYNCH		18,000,000	18,000,000	385
583022-AD-0	MEADE CO IBR NUCOR STEEL .150 2061 08		10/12/2021	BAS-MERRILL LYNCH		30,000,000	30,000,000	641
84552K-AS-0	SOUTHWESTERN DEV AUTH WA .140 2027 10		09/30/2021	J P MORGAN CHASE SECURITIES INC		4,700,000	4,700,000	167
876448-FJ-5	TARRANT REGL WATER DIST 2.000 2037 09		02/03/2021	BAS-MERRILL LYNCH		8,426,627	8,175,000	0
906400-GB-6	UNION CO ENTERPRISE SYST 2.125 2041 06		03/11/2021	ROBERT W BAIRD & CO		8,699,950	8,750,000	0
906400-GC-4	UNION CO ENTERPRISE SYST 3.000 2043 06		03/11/2021	ROBERT W BAIRD & CO		3,263,610	3,000,000	0
919061-ET-4	VALDEZ ALASKA MARINE TER .100 2031 05		10/12/2021	GOLDMAN SACHS & CO		18,000,000	18,000,000	385
919061-EV-9	VALDEZ ALASKA MARINE TER .120 2031 05		10/12/2021	MORGAN STANLEY		10,000,000	10,000,000	227
924214-2Z-1	VERMONT MUNI BOND BANK R 2.125 2036 12		02/26/2021	MORGAN STANLEY		1,549,806	1,555,000	0
924214-3A-5	VERMONT MUNI BOND BANK R 2.125 2037 12		02/26/2021	MORGAN STANLEY		916,592	925,000	0
924214-3B-3	VERMONT MUNI BOND BANK R 2.125 2038 12		02/26/2021	MORGAN STANLEY		1,196,362	1,215,000	0
924214-3C-1	VERMONT MUNI BOND BANK R 3.000 2039 12		02/26/2021	MORGAN STANLEY		1,103,507	1,035,000	0
924214-3D-9	VERMONT MUNI BOND BANK R 3.000 2040 12		02/26/2021	MORGAN STANLEY		1,148,299	1,080,000	0
924214-3E-7	VERMONT MUNI BOND BANK R 3.000 2041 12		02/26/2021	MORGAN STANLEY		1,060,300	1,000,000	0
924214-4A-4	VERMONT MUNI BOND BANK S 2.000 2038 12		07/23/2021	MORGAN STANLEY		2,781,825	2,790,000	0
924214-4B-2	VERMONT MUNI BOND BANK S 2.000 2041 12		07/23/2021	MORGAN STANLEY		1,963,740	2,000,000	0
93975V-AE-7	WASHINGTON ECON DEV WAST .130 2030 07		10/12/2021	BAS-MERRILL LYNCH		5,000,000	5,000,000	121
3199999. Subtotal - Bonds - U.S. Special Revenues						240,137,472	238,690,000	43,817
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00507V-AP-4	ACTIVISION BLIZZARD 1.350 2030 09		04/14/2021	VARIOUS		4,587,020	5,000,000	5,813
00846U-AL-5	AGILENT TECHNOLOGIES INC 2.750 2029 09		05/12/2021	CREDIT SUISSE FIRST BOSTON		5,159,900	5,000,000	22,535
032654-AU-9	ANALOG DEVICES INC 1.700 2028 10		09/29/2021	BARCLAYS CAPITAL INC		5,011,600	5,000,000	0
04636N-AB-9	ASTRAZENECA FINANCE LLC 2.250 2031 05	C	05/26/2021	GOLDMAN SACHS & CO		7,029,400	7,000,000	0
00206R-JY-9	AT&T INC 2.750 2031 06		06/15/2021	MIZUHO INTERNATIONAL PLC		3,084,960	3,000,000	3,667
048303-CJ-8	ATLANTIC CITY ELECTRIC 2.300 2031 03		04/19/2021	J P MORGAN CHASE SECURITIES INC		3,011,400	3,000,000	7,858
053611-AM-1	AVERY DENNISON 2.250 2032 02		08/10/2021	GOLDMAN SACHS & CO		24,898,000	25,000,000	0
059165-EN-6	BALTIMORE GAS & ELECTRIC 2.250 2031 06		06/08/2021	KEYBANC CAPITAL MARK		2,009,640	2,000,000	0
10112R-BE-3	BOSTON PROPERTIES LP 2.550 2032 04		03/02/2021	J P MORGAN CHASE SECURITIES INC		2,987,100	3,000,000	0
134429-BJ-7	CAMPBELL SOUP CO 2.375 2030 04		04/14/2021	J P MORGAN CHASE SECURITIES INC		1,998,860	2,000,000	22,694
12505B-AE-0	CBRE SERVICES INC 2.500 2031 04		03/15/2021	GOLDMAN SACHS & CO		4,922,550	5,000,000	0
15189X-AV-0	CENTERPOINT ENERGY HOUST 2.350 2031 04		03/24/2021	CITIGROUP GLOBAL MARKETS		5,025,580	5,000,000	1,958
161175-BU-7	CHARTER COMM OPT 2.800 2031 04		02/25/2021	CREDIT SUISSE FIRST BOSTON		5,066,300	5,000,000	58,333
191216-DK-3	COCA-COLA CO 2.000 2031 03		03/05/2021	MUFG SECURITIES AMERICAS INC		2,949,630	3,000,000	667
22160K-AP-0	COSTCO WHOLESALE CORP 1.600 2030 04		04/13/2021	VARIOUS		19,275,300	20,000,000	140,889
22160K-AQ-8	COSTCO WHOLESALE CORP 1.750 2032 04		05/11/2021	BAS-MERRILL LYNCH		2,894,430	3,000,000	3,354
224044-CN-5	COX COMMUNICATIONS INC (2.600 2031 06		05/19/2021	WELLS FARGO SECURITIES		4,961,500	5,000,000	0
22822V-AW-1	CROWN CASTLE INTL CORP 2.100 2031 04		02/11/2021	MUFG SECURITIES AMERICAS INC		1,996,880	2,000,000	0
256677-AF-2	DOLLAR GENERAL 4.125 2028 05		07/13/2021	BNP PARIBAS		5,766,700	5,000,000	42,396
260543-DC-4	DOW CHEMICAL CO 2.100 2030 11		05/06/2021	MIZUHO INTERNATIONAL PLC		6,836,900	7,000,000	103,717
27409L-AC-7	EAST OHIO GAS CO (144A) 2.000 2030 06		06/14/2021	MIZUHO INTERNATIONAL PLC		5,909,753	5,975,000	332
278865-BF-6	ECOLAB INC 1.300 2031 01		05/24/2021	MUFG SECURITIES AMERICAS INC		4,631,250	5,000,000	20,944
285512-AE-9	ELECTRONIC ARTS INC 1.850 2031 02		02/10/2021	J P MORGAN CHASE SECURITIES INC		4,998,150	5,000,000	257
29736R-AR-1	ESTEE LAUDER CO 1.950 2031 03		03/03/2021	J P MORGAN CHASE SECURITIES INC		1,985,720	2,000,000	108
31620M-BT-2	FIDELITY NATIONAL INFORM 2.250 2031 03		02/26/2021	WELLS FARGO SECURITIES		2,964,690	3,000,000	0
369550-BM-9	GENERAL DYNAMICS CORP 3.625 2030 04		07/14/2021	WELLS FARGO SECURITIES		5,693,600	5,000,000	52,865
40139L-BE-2	GUARDIAN LIFE GLOBAL FUN 1.625 2028 09		09/27/2021	BARCLAYS CAPITAL INC		5,245,357	5,300,000	3,110
427866-BE-7	HERSHEY COMPANY 1.700 2030 06		06/02/2021	BAS-MERRILL LYNCH		6,847,190	7,000,000	992
438516-CF-1	HONEYWELL INTERNATIONAL 1.750 2031 09		08/03/2021	WELLS FARGO SECURITIES		10,051,300	10,000,000	0
440452-AF-7	HORMEL FOODS CORP 1.800 2030 06		09/29/2021	CITIGROUP GLOBAL MARKETS		4,442,670	4,500,000	24,750
443510-AK-8	HUBBELL INC 2.300 2031 03		03/04/2021	J P MORGAN CHASE SECURITIES INC		3,646,114	3,663,000	0

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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
461070-AS-3	INTERSTATE POWER & LIGHT 2.300 2030 06		02/17/2021	VARIOUS		13,522,070	13,000,000	63,250
832696-AU-2	JM SMUCKER CO 2.125 2032 03		09/21/2021	BAS-MERRILL LYNCH		9,954,300	10,000,000	0
49271V-AN-0	KEURIG DR PEPPER INC 2.250 2031 03		03/01/2021	J P MORGAN CHASE SECURITIES INC		3,987,560	4,000,000	0
494368-CB-7	KIMBERLY-CLARK 3.100 2030 03		04/12/2021	GOLDMAN SACHS & CO		3,251,100	3,000,000	4,650
539830-BP-3	LOCKHEED MARTIN CORP 1.850 2030 06		06/01/2021	J P MORGAN CHASE SECURITIES INC		2,760,731	2,798,000	24,156
571676-AL-9	MARS INC (144A) 1.625 2032 07		02/18/2021	BAS-MERRILL LYNCH		4,806,200	5,000,000	8,125
573284-AW-6	MARTIN MARIETTA MATERIAL 2.400 2031 07		06/22/2021	VARIOUS		14,986,150	15,000,000	0
579780-AS-6	MCCORMICK & COMPANY INC 1.850 2031 02		02/08/2021	BAS-MERRILL LYNCH		4,960,600	5,000,000	0
609207-AY-1	MONDELEZ INTERNATIONAL 1.875 2032 10		04/21/2021	WELLS FARGO SECURITIES		4,738,000	5,000,000	2,083
617446-8X-0	MORGAN STANLEY 1.928 2032 04		09/30/2021	MORGAN STANLEY		4,797,250	5,000,000	41,773
620076-BU-2	MOTOROLA SOLUTIONS INC 2.750 2031 05		07/01/2021	CREDIT SUISSE FIRST BOSTON		5,101,700	5,000,000	16,042
641062-AX-2	NESTLE HOLDINGS INC (144 1.875 2031 09	C	09/13/2021	VARIOUS		10,072,250	10,000,000	260
64952W-EG-4	NEW YORK LIFE GLOBAL FUN 1.850 2031 08		07/29/2021	BAS-MERRILL LYNCH		9,996,400	10,000,000	0
654106-AK-9	NIKE INC 2.850 2030 03		04/29/2021	CITIGROUP GLOBAL MARKETS		3,196,230	3,000,000	8,550
66989H-AR-9	NOVARTIS CAPITAL 2.200 2030 08	C	02/25/2021	GOLDMAN SACHS & CO		5,117,528	4,997,000	5,191
67021C-AR-8	NSTAR ELECTRIC CO 1.950 2031 08		09/23/2021	CITIGROUP GLOBAL MARKETS		4,984,800	5,000,000	9,208
649840-CT-0	NY STATE ELECTRIC & GAS 2.150 2031 10		09/29/2021	VARIOUS		9,954,550	10,000,000	2,986
6944PL-2D-0	PACIFIC LIFE GLOBAL FUND 1.450 2028 01		01/28/2021	CITIGROUP GLOBAL MARKETS		1,339,350	1,330,000	589
695156-AU-3	PACKAGING CORP OF AMERIC 3.000 2029 12		02/24/2021	GOLDMAN SACHS & CO		2,944,222	2,732,000	16,164
713448-EZ-7	PEPSICO INC 1.625 2030 05		04/27/2021	WELLS FARGO SECURITIES		3,874,920	4,000,000	32,139
716848-AA-0	PETROS CONNECTICUT FUND 5.910 2030 12		12/29/2021	PETROS PARTNERS		1,050,000	1,050,000	0
717081-EY-5	PFIZER INC 1.700 2030 05		04/22/2021	BAS-MERRILL LYNCH		5,871,180	6,000,000	41,933
717081-FB-4	PFIZER INC 1.750 2031 08		09/29/2021	BAS-MERRILL LYNCH		2,934,090	3,000,000	6,271
720186-AN-5	PIEDMONT NATURAL GAS CO 2.500 2031 03		03/08/2021	MIZUHO INTERNATIONAL PLC		12,952,030	13,000,000	0
693475-AZ-8	PNC FINANCIAL SERVICES 2.550 2030 01		02/16/2021	CITIGROUP GLOBAL MARKETS		5,309,750	5,000,000	9,208
742718-FQ-7	PROCTER & GAMBLE CO 1.950 2031 04		04/26/2021	J P MORGAN CHASE SECURITIES INC		3,009,510	3,000,000	813
744448-CV-1	PUBLIC SERVICE CO OF COL 1.875 2031 06		02/23/2021	J P MORGAN CHASE SECURITIES INC		11,937,110	12,000,000	0
744538-AE-9	PUBLIC SERVICE CO OF NEW 2.200 2031 06		06/01/2021	MIZUHO INTERNATIONAL PLC		6,979,420	7,000,000	0
744533-BM-1	PUBLIC SERVICE CO OF OKL 2.200 2031 08		08/11/2021	CREDIT AGRICOLE CIB		9,967,000	10,000,000	0
74456Q-CB-0	PUBLIC SERVICE ELECTRIC 2.450 2030 01		06/10/2021	WELLS FARGO SECURITIES		6,259,440	6,000,000	60,842
747525-BP-7	QUALCOMM INC 1.650 2032 05		09/29/2021	BARCLAYS CAPITAL INC		1,899,280	2,000,000	12,008
74834L-BA-7	QUEST DIAGNOSTICS 4.200 2029 06		06/17/2021	KEY CAPITAL		3,519,696	3,055,000	60,947
773903-AL-3	ROCKWELL AUTOMATION 1.750 2031 08		08/09/2021	TRUIST SECURITIES		2,910,629	2,940,000	0
749685-AX-1	RPM INTERNATIONAL INC 4.550 2029 03		08/12/2021	CANTOR FITZGERALD		5,670,476	4,900,000	102,185
79466L-AJ-3	SALESFORCE.COM INC 1.950 2031 07		07/08/2021	J P MORGAN CHASE SECURITIES INC		8,092,240	8,000,000	0
863667-AY-7	STRYKER CORP 1.950 2030 06		07/12/2021	VARIOUS		16,004,456	16,350,000	97,297
904764-BK-2	UNILEVER CAPITAL 1.375 2030 09	C	03/22/2021	CREDIT SUISSE FIRST BOSTON		2,809,350	3,000,000	1,146
906548-CT-7	UNION ELECTRIC CO 2.150 2032 03		06/10/2021	SMBC NIKKO SEC		4,979,800	5,000,000	0
907818-FU-7	UNION PACIFIC CO 2.375 2031 05		06/03/2021	J P MORGAN CHASE SECURITIES INC		3,014,820	3,000,000	3,365
91324P-ED-0	UNITEDHEALTH GROUP INC 2.300 2031 05		05/18/2021	CITIGROUP GLOBAL MARKETS		5,010,500	5,000,000	319
91159H-JA-9	US BANCORP 1.375 2030 07		06/07/2021	VARIOUS		9,158,537	9,678,000	45,460
92343E-AM-4	VERISIGN INC 2.700 2031 06		05/25/2021	J P MORGAN CHASE SECURITIES INC		4,008,240	4,000,000	0
92343V-GJ-7	VERIZON COMMUNICATIONS 2.550 2031 03		03/12/2021	BARCLAYS CAPITAL INC		5,003,950	5,000,000	0
98978V-AS-2	ZOETIS INC 2.000 2030 05		10/04/2021	CREDIT SUISSE FIRST BOSTON		11,916,120	12,000,000	94,000
0778FP-AG-4	BELL CANADA 2.150 2032 02	A	09/15/2021	VARIOUS		19,931,800	20,000,000	10,750
67077M-AT-5	NUTRIEN LTD 4.200 2029 04	A	02/24/2021	GOLDMAN SACHS & CO		1,633,835	1,404,000	23,751
05523R-AF-4	BAE SYSTEMS PLC (144A) 1.900 2031 02	D	03/11/2021	J P MORGAN CHASE SECURITIES INC		4,765,950	5,000,000	7,917
377373-AH-8	GLAXOSMITHKLINE CAPITAL 3.375 2029 06	D	07/06/2021	BNP PARIBAS		3,363,030	3,000,000	10,406
47837R-AA-8	JOHNSON CONTROLS/TYCO FI 1.750 2030 09	D	05/13/2021	J P MORGAN CHASE SECURITIES INC		4,731,000	5,000,000	15,069
902613-AE-8	UBS GROUP AG (144A) 2.095 2032 02	D	02/02/2021	UBS AG		5,000,000	5,000,000	0
961214-ET-6	WESTPAC BANKING CORP 2.150 2031 06	D	05/25/2021	MORGAN STANLEY		6,995,590	7,000,000	0
61692C-AZ-1	MSC 2021-L6 A3 2.196 2054 06		09/29/2021	BARCLAYS CAPITAL INC		1,399,508	1,400,000	2,477
78449R-AA-3	SLG 2021-OVA A (144A) 2.585 2041 07		10/15/2021	BAS-MERRILL LYNCH		5,154,492	5,000,000	6,464
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						503,478,182	503,072,000	1,365,034
8399997. Total - Bonds - Part 3						988,600,367	987,202,000	1,537,866
8399998. Total - Bonds - Part 5						43,159,440	42,765,000	1,069
8399999. Total - Bonds						1,031,759,807	1,029,967,000	1,538,935
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	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
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						1,031,759,807	XXX	1,538,935

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Bonds - U.S. Governments																				
912828-C5-7	U S TREASURY NOTES 2.250		03/31/2021	MATURED		20,000,000	20,000,000	20,126,630	20,020,411	0	(20,411)	0	(20,411)	0	20,000,000	0	0	0	225,000	03/31/2021
912828-P8-7	U S TREASURY NOTES 1.125		02/28/2021	MATURED		10,000,000	10,000,000	9,684,018	9,986,395	0	13,605	0	13,605	0	10,000,000	0	0	0	56,250	02/28/2021
912828-RC-6	U S TREASURY NOTES 2.125		08/15/2021	MATURED		10,000,000	10,000,000	10,081,674	10,011,527	0	(11,527)	0	(11,527)	0	10,000,000	0	0	0	212,500	08/15/2021
912828-YP-9	U S TREASURY NOTES 1.500		10/31/2021	MATURED		25,000,000	25,000,000	25,444,420	25,273,835	0	(273,835)	0	(273,835)	0	25,000,000	0	0	0	375,000	10/31/2021
876780-AA-5	TAYARRA LTD 3.628	D	11/15/2021	REDEEMED		202,593	202,593	202,593	202,592	0	2	0	2	0	202,593	0	0	0	4,603	02/15/2022
36202D-QY-0	GNMA II PASS #3171 5.500		12/20/2021	PAID ON PRINCIPAL		3,684	3,684	3,519	3,537	0	147	0	147	0	3,684	0	0	0	127	12/20/2031
36202D-6D-8	GNMA II PASS #3568 5.000		12/20/2021	PAID ON PRINCIPAL		37,625	37,625	36,126	36,624	0	1,001	0	1,001	0	37,625	0	0	0	976	06/20/2034
36202E-UR-8	GNMA II PASS #4192 4.500		12/20/2021	PAID ON PRINCIPAL		80,593	80,593	75,591	75,299	0	5,294	0	5,294	0	80,593	0	0	0	1,850	07/20/2038
36202E-XT-1	GNMA II PASS #4290 5.500		12/20/2021	PAID ON PRINCIPAL		48,299	48,299	48,118	48,106	0	194	0	194	0	48,299	0	0	0	1,318	11/20/2038
38382D-MM-8	GNR 2020-21 CD CMO 2.250		12/20/2021	PAID ON PRINCIPAL		2,694,621	2,694,621	2,720,515	2,713,927	0	(19,305)	0	(19,305)	0	2,694,621	0	0	0	43,383	02/20/2050
38380M-7A-3	GNR 2019-55 AE (PROJEC 3.000		12/16/2021	PAID ON PRINCIPAL		1,045,276	1,045,276	1,056,382	1,050,368	0	(5,091)	0	(5,091)	0	1,045,276	0	0	0	13,617	12/16/2059
83162C-VV-2	SBAP 2013-20J 1 3.370		10/01/2021	PAID ON PRINCIPAL		974,615	974,615	977,965	972,328	0	2,287	0	2,287	0	974,615	0	0	0	28,700	10/01/2033
83162C-VY-6	SBAP 2013-20L 1 3.380		12/01/2021	PAID ON PRINCIPAL		604,684	604,684	605,818	601,944	0	2,740	0	2,740	0	604,684	0	0	0	16,393	12/01/2033
83162C-ZW-6	SBAP 2018-20J 1 3.770		10/01/2021	PAID ON PRINCIPAL		952,573	952,573	952,536	951,672	0	900	0	900	0	952,573	0	0	0	30,942	10/01/2038
83162C-B8-5	SBAP 2019-20E 1 2.880		11/01/2021	PAID ON PRINCIPAL		387,749	387,749	387,749	387,598	0	151	0	151	0	387,749	0	0	0	8,616	05/01/2039
831641-FL-4	SBIC 2018-10B 1 3.548		09/10/2021	PAID ON PRINCIPAL		845,220	845,220	845,220	845,090	0	130	0	130	0	845,220	0	0	0	22,118	09/10/2028
0599999. Subtotal - Bonds - U.S. Governments						72,877,532	72,877,532	73,246,875	73,181,253	0	(303,720)	0	(303,720)	0	72,877,532	0	0	0	1,041,392	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
147051-TQ-9	CARY GENERAL OBLIGATIO 4.000		03/01/2021	MATURED		1,305,000	1,305,000	1,397,133	1,304,911	0	89	0	89	0	1,305,000	0	0	0	26,100	03/01/2021
16532L-GT-7	CHESAPEAKE GENERAL OBL 5.000		06/01/2021	REDEEMED		130,000	130,000	151,167	131,036	0	(1,036)	0	(1,036)	0	130,000	0	0	0	3,250	06/01/2025
16532L-GU-4	CHESAPEAKE GENERAL OBL 5.000		06/01/2021	REDEEMED		1,075,000	1,075,000	1,235,412	1,082,897	0	(7,897)	0	(7,897)	0	1,075,000	0	0	0	26,875	06/01/2026
16532L-GW-0	CHESAPEAKE GENERAL OBL 5.000		06/01/2021	REDEEMED		2,280,000	2,280,000	2,581,530	2,294,950	0	(14,950)	0	(14,950)	0	2,280,000	0	0	0	57,000	06/01/2028
198036-5Z-4	COLUMBIA SCHOOL DISTRI 5.000		03/01/2021	REDEEMED		2,950,000	2,950,000	3,422,148	2,959,290	0	(9,290)	0	(9,290)	0	2,950,000	0	0	0	73,750	03/01/2026
239864-AJ-0	DAYTON METRO LIBRARY G 3.250		12/01/2021	REDEEMED		1,780,000	1,780,000	1,760,064	1,766,538	0	1,098	0	1,098	0	1,767,636	0	12,364	12,364	57,850	12/01/2030
304081-TT-9	FAIRFAX GENERAL OBLIGA 3.000		07/15/2021	MATURED		795,000	795,000	794,221	794,951	0	49	0	49	0	795,000	0	0	0	23,850	07/15/2021
426056-XS-1	HENRICO CO PUB IMPT GO 5.000		03/01/2021	MATURED		2,885,000	2,885,000	3,383,730	2,893,256	0	(8,256)	0	(8,256)	0	2,885,000	0	0	0	72,125	03/01/2021
486063-KD-1	KATY ISD GO REF S2010A 5.000		02/15/2021	MATURED		670,000	670,000	766,748	670,000	0	0	0	0	0	670,000	0	0	0	16,750	02/15/2021
494800-FR-1	KING CO RURAL LIBRARY 4.000		12/01/2021	MATURED		2,760,000	2,760,000	2,951,102	2,759,996	0	4	0	4	0	2,760,000	0	0	0	110,400	12/01/2021
495080-RX-3	KING CO SD#403 RENTON 5.000		06/01/2021	REDEEMED		4,850,000	4,850,000	5,447,278	4,879,586	0	(29,586)	0	(29,586)	0	4,850,000	0	0	0	121,250	12/01/2028
542264-EG-7	LONE STAR COLLEGE SYST 5.000		07/26/2021	REDEEMED		2,175,000	2,175,000	2,502,729	2,179,796	0	(4,796)	0	(4,796)	0	2,175,000	0	0	0	103,010	02/15/2025
542264-EH-5	LONE STAR COLLEGE SYST 5.000		07/26/2021	REDEEMED		3,380,000	3,380,000	3,851,037	3,386,906	0	(6,906)	0	(6,906)	0	3,380,000	0	0	0	160,081	02/15/2026
668844-LA-9	NORWALK GENERAL OBLIGA 3.250		07/15/2021	REDEEMED		1,215,000	1,215,000	1,221,585	1,215,628	0	(628)	0	(628)	0	1,215,000	0	0	0	39,488	07/15/2029
725769-HV-8	PITTSYLVANIA CO GEN OB 5.000		03/01/2021	MATURED		250,000	250,000	275,978	249,965	0	35	0	35	0	250,000	0	0	0	6,250	03/01/2021
969871-2P-6	WILLIAMSON CO GEN OBLI 4.500		04/01/2021	MATURED		3,090,000	3,090,000	3,472,202	3,099,998	0	(9,998)	0	(9,998)	0	3,090,000	0	0	0	69,525	04/01/2021
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						31,590,000	31,590,000	35,214,062	31,669,706	0	(92,070)	0	(92,070)	0	31,577,636	0	12,364	12,364	967,553	XXX
Bonds - U.S. Special Revenues																				
23542J-CF-0	DALLAS WATERWORKS & SE 5.000		10/01/2021	REDEEMED		2,860,000	2,860,000	3,038,035	2,875,693	0	(15,693)	0	(15,693)	0	2,860,000	0	0	0	143,000	10/01/2031
23542J-DB-8	DALLAS WATERWORKS & SE 5.000		10/01/2021	REDEEMED		2,155,000	2,155,000	2,289,149	2,166,825	0	(11,825)	0	(11,825)	0	2,155,000	0	0	0	107,750	10/01/2031
254845-AL-4	DIST COLUMBIA WTR & SW 5.500		10/01/2021	REDEEMED		910,000	910,000	963,417	909,918	0	82	0	82	0	910,000	0	0	0	50,050	10/01/2023
45203H-FC-1	ILLINOIS FIN AUTH (UNI 5.000		10/01/2021	REDEEMED		990,000	990,000	1,166,824	1,005,492	0	(15,492)	0	(15,492)	0	990,000	0	0	0	49,500	10/01/2029
45203H-FD-9	ILLINOIS FIN AUTH (UNI 5.000		10/01/2021	REDEEMED		1,000,000	1,000,000	1,169,410	1,014,901	0	(14,901)	0	(14,901)	0	1,000,000	0	0	0	50,000	10/01/2030
45203H-FE-7	ILLINOIS FIN AUTH (UNI 4.000		10/01/2021	REDEEMED		5,000,000	5,000,000	5,161,800	5,014,446	0	(14,446)	0	(14,446)	0	5,000,000	0	0	0	200,000	10/01/2032
45203H-FR-8	ILLINOIS FIN AUTH (UNI 5.000		10/01/2021	REDEEMED		1,300,000	1,300,000	1,508,377	1,318,401	0	(18,401)	0	(18,401)	0	1,300,000	0	0	0	65,000	10/01/2031
495289-7H-7	KING CO SEWER REV REF 5.000		01/01/2021	REDEEMED		1,815,000	1,815,000	1,962,668	1,815,000	0	0	0	0	0	1,815,000	0	0	0	45,375	01/01/2031
495290-AD-0	KING CO SEWER REV REF 5.000		01/01/2021	REDEEMED		980,000	980,000	1,059,733	980,000	0	0	0	0	0	980,000	0	0	0	24,500	01/01/2031
495290-AJ-7	KING CO SEWER REV REF 5.000		01/01/2021	REDEEMED		2,205,000	2,205,000	2,384,399	2,205,000	0	0	0	0	0	2,205,000	0	0	0	55,125	01/01/2031
542424-WH-5	LONG BEACH HARBOR REV 4.000		07/15/2021	MATURED		9,500,000	9,500,000	9,832,025	9,655,292	0	(155,292)	0	(155,292)	0	9,500,000	0	0	0	380,000	07/15/2021
64579F-R4-7	NEW JERSEY HEALTH FAC 5.625		07/01/2021	REDEEMED		5,260,000	5,260,000	5,524,262	5,363,687	0	(103,687)	0	(103,687)	0	5,260,000	0	0	0	295,875	07/01/2037
646136-E3-1	NEW JERSEY TRANS AUTH 5.000		06/15/2021	REDEEMED		16,865,000	16,865,000	17,266,893	17,016,082	0	(151,082)	0	(151,082)	0	16,865,000	0	0	0	421,625	06/15/2042
875290-WV-6	TAMPA WATER & SEWER RE 5.000		10/01/2021	REDEEMED		7,140,000	7,140,000	7,862,282	7,203,403	0	(63,403)	0	(63,403)	0	7,140,000	0	0	0	357,000	10/01/2028
31296R-CX-4	FHLMC GOLD PASSTHRU 5.000		12/15/2021	PAID ON PRINCIPAL		47,346	47,346	47,198	47,215	0	131	0	131	0	47,346	0	0	0	1,570	12/15/2033
31292H-SQ-8	FHLMC GOLD PASSTHRU 6.000		12/15/2021	PAID ON PRINCIPAL		9,270	9,270	9,484	9,572	0	(302)	0	(302)	0	9,270	0	0	0	283	11/15/2032
31292H-ZM-9	FHLMC GOLD PASSTHRU 5.000		12/15/2021	PAID ON PRINCIPAL		316,172	316,172	315,183	315,329	0	843	0	843	0	316,172	0	0	0	8,094	10/15/2033
31292H-4J-0	FHLMC GOLD PASSTHRU 5.500		12/15/2021	PAID ON PRINCIPAL		95,938	95,938	93,057	93,694	0	2,244	0	2,244	0	95,938	0	0	0	2,685	12/15/2033
31288B-3C-5	FHLMC GOLD PASSTHRU 6.000		12/15/2021	PAID ON PRINCIPAL		23,110	23,110	23,643	23,931	0	(821)	0	(821)	0	23,110	0	0	0	816	11/15/2032

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		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
313982-VA-5	FHLMC GOLD PASSTHRU	7.000		12/15/2021	PAID ON PRINCIPAL		2,654	2,654	2,574	2,629	0	26	0	26	0	2,654	0	0	0	102	10/15/2023
31283H-WZ-4	FHLMC GOLD PASSTHRU	6.000		12/15/2021	PAID ON PRINCIPAL		88,803	88,803	90,850	91,054	0	(2,251)	0	(2,251)	0	88,803	0	0	0	2,749	04/15/2033
3128LX-DE-7	FHLMC GOLD PASSTHRU	4.000		12/15/2021	PAID ON PRINCIPAL		479,430	479,430	426,892	450,847	0	28,582	0	28,582	0	479,430	0	0	0	9,136	05/15/2034
31283Y-4Z-8	FHLMC GOLD PASSTHRU	6.500		12/15/2021	PAID ON PRINCIPAL		906	906	903	903	0	3	0	3	0	906	0	0	0	32	05/15/2028
3132CW-HR-8	FHLMC PASS T #SB0240	2.500		12/25/2021	PAID ON PRINCIPAL		4,387,969	4,387,969	4,452,417	4,444,620	0	(56,651)	0	(56,651)	0	4,387,969	0	0	0	56,255	01/25/2035
3133TL-AK-4	FHR 2160 ZA CMO	6.000		12/15/2021	PAID ON PRINCIPAL		247,725	247,725	225,464	240,334	0	7,391	0	7,391	0	247,725	0	0	0	7,981	06/15/2029
3133TP-VV-8	FHR 2248 ZA CMO	7.000		12/15/2021	PAID ON PRINCIPAL		24,664	24,664	24,188	24,339	0	325	0	325	0	24,664	0	0	0	1,064	09/15/2030
313398-NM-7	FHR 2334 SO CMO	20.549		01/15/2021	PAID ON PRINCIPAL		1,640	1,640	1,605	1,811	0	(171)	0	(171)	0	1,640	0	0	0	28	07/15/2031
313398-NM-7	FHR 2334 SO CMO	20.579		04/15/2021	PAID ON PRINCIPAL		1,913	1,913	1,872	2,113	0	(200)	0	(200)	0	1,913	0	0	0	131	07/15/2031
313398-NM-7	FHR 2334 SO CMO	20.586		02/15/2021	PAID ON PRINCIPAL		2,255	2,255	2,207	2,491	0	(236)	0	(236)	0	2,255	0	0	0	77	07/15/2031
313398-NM-7	FHR 2334 SO CMO	20.592		12/15/2021	PAID ON PRINCIPAL		4,447	4,447	4,353	4,912	0	(465)	0	(465)	0	4,447	0	0	0	916	07/15/2031
313398-NM-7	FHR 2334 SO CMO	20.602		03/15/2021	PAID ON PRINCIPAL		1,426	1,426	1,396	1,575	0	(149)	0	(149)	0	1,426	0	0	0	73	07/15/2031
313398-NM-7	FHR 2334 SO CMO	20.615		05/15/2021	PAID ON PRINCIPAL		2,261	2,261	2,213	2,497	0	(236)	0	(236)	0	2,261	0	0	0	194	07/15/2031
313398-NM-7	FHR 2334 SO CMO	20.629		08/15/2021	PAID ON PRINCIPAL		1,788	1,788	1,750	1,975	0	(187)	0	(187)	0	1,788	0	0	0	245	07/15/2031
313398-NM-7	FHR 2334 SO CMO	20.635		07/15/2021	PAID ON PRINCIPAL		1,537	1,537	1,504	1,698	0	(161)	0	(161)	0	1,537	0	0	0	185	07/15/2031
313398-NM-7	FHR 2334 SO CMO	20.643		10/15/2021	PAID ON PRINCIPAL		2,599	2,599	2,544	2,871	0	(272)	0	(272)	0	2,599	0	0	0	446	07/15/2031
313398-NM-7	FHR 2334 SO CMO	20.645		11/15/2021	PAID ON PRINCIPAL		2,173	2,173	2,127	2,400	0	(227)	0	(227)	0	2,173	0	0	0	410	07/15/2031
313398-NM-7	FHR 2334 SO CMO	20.660		09/15/2021	PAID ON PRINCIPAL		3,286	3,286	3,216	3,629	0	(344)	0	(344)	0	3,286	0	0	0	508	07/15/2031
313398-NM-7	FHR 2334 SO CMO	20.688		06/15/2021	PAID ON PRINCIPAL		2,192	2,192	2,146	2,422	0	(229)	0	(229)	0	2,192	0	0	0	225	07/15/2031
3133TU-VD-7	FHR 2357 OH CMO	6.500		12/15/2021	PAID ON PRINCIPAL		86,849	86,849	86,048	86,421	0	428	0	428	0	86,849	0	0	0	2,987	09/15/2031
3133TV-5V-4	FHR 2359 ZA CMO	6.000		12/15/2021	PAID ON PRINCIPAL		73,077	73,077	65,625	70,113	0	2,965	0	2,965	0	73,077	0	0	0	1,881	09/15/2031
31392B-6U-5	FNGT 2002-T4 A2 CMO	7.000		12/25/2021	PAID ON PRINCIPAL		13,466	13,466	13,927	13,415	0	51	0	51	0	13,466	0	0	0	543	12/25/2041
3140FK-QU-7	FNMA PASS TH #BE0466	3.000		12/25/2021	PAID ON PRINCIPAL		1,247,298	1,247,298	1,244,374	1,244,448	0	2,850	0	2,850	0	1,247,298	0	0	0	19,583	10/25/2046
3140J5-MF-3	FNMA PASS TH #BM1257	2.500		12/25/2021	PAID ON PRINCIPAL		3,750,052	3,750,052	3,624,659	3,636,958	0	113,094	0	113,094	0	3,750,052	0	0	0	43,774	04/25/2037
3140J9-3G-4	FNMA PASS TH #BM5298	3.000		12/25/2021	PAID ON PRINCIPAL		1,041,440	1,041,440	1,042,335	1,042,079	0	(639)	0	(639)	0	1,041,440	0	0	0	14,093	09/25/2043
3140JA-CC-0	FNMA PASS TH #BM5466	2.500		12/25/2021	PAID ON PRINCIPAL		868,011	868,011	863,671	863,696	0	4,315	0	4,315	0	868,011	0	0	0	9,962	10/25/2043
3140JA-T9-9	FNMA PASS TH #BM5975	3.000		12/25/2021	PAID ON PRINCIPAL		1,054,985	1,054,985	1,070,727	1,068,031	0	(13,047)	0	(13,047)	0	1,054,985	0	0	0	17,140	12/25/2045
3140QC-SP-2	FNMA PASS TH #CA5025	2.500		12/25/2021	PAID ON PRINCIPAL		2,933,593	2,933,593	2,976,451	2,970,692	0	(37,099)	0	(37,099)	0	2,933,593	0	0	0	37,913	01/25/2035
31418C-E4-2	FNMA PASS TH #MA2854	2.500		12/25/2021	PAID ON PRINCIPAL		1,098,754	1,098,754	1,089,484	1,090,061	0	8,693	0	8,693	0	1,098,754	0	0	0	13,017	12/25/2046
31371K-D9-9	FNMA PASS TH #254028	6.500		12/25/2021	PAID ON PRINCIPAL		10,906	10,906	11,136	11,119	0	(213)	0	(213)	0	10,906	0	0	0	303	09/25/2031
31376K-B2-1	FNMA PASS TH #357457	5.500		12/25/2021	PAID ON PRINCIPAL		93,851	93,851	93,646	93,609	0	242	0	242	0	93,851	0	0	0	2,420	11/25/2033
31378R-S5-9	FNMA PASS TH #406540	6.500		12/25/2021	PAID ON PRINCIPAL		233	233	234	233	0	0	0	0	0	233	0	0	0	9	12/25/2027
31379K-RZ-8	FNMA PASS TH #421804	6.500		12/25/2021	PAID ON PRINCIPAL		5,447	5,447	5,419	5,421	0	26	0	26	0	5,447	0	0	0	195	04/25/2028
31384V-L7-5	FNMA PASS TH #535050	7.500		12/25/2021	PAID ON PRINCIPAL		10,448	10,448	10,921	11,270	0	(822)	0	(822)	0	10,448	0	0	0	463	12/25/2029
31387W-2L-0	FNMA PASS TH #596679	6.500		12/25/2021	PAID ON PRINCIPAL		5,530	5,530	5,662	5,670	0	(139)	0	(139)	0	5,530	0	0	0	207	09/25/2031
31387W-2P-1	FNMA PASS TH #596682	6.500		12/25/2021	PAID ON PRINCIPAL		6,333	6,333	6,467	6,459	0	(126)	0	(126)	0	6,333	0	0	0	198	10/25/2031
31390K-RG-5	FNMA PASS TH #648587	7.500		12/25/2021	PAID ON PRINCIPAL		493	493	516	543	0	(50)	0	(50)	0	493	0	0	0	20	05/25/2032
31402C-QM-7	FNMA PASS TH #725060	6.000		12/25/2021	PAID ON PRINCIPAL		6,630	6,630	6,785	6,827	0	(197)	0	(197)	0	6,630	0	0	0	219	01/25/2034
31402E-S3-3	FNMA PASS TH #726938	4.500		12/25/2021	PAID ON PRINCIPAL		1,082	1,082	1,043	1,059	0	23	0	23	0	1,082	0	0	0	24	08/25/2033
31402J-ZY-6	FNMA PASS TH #730759	4.500		12/25/2021	PAID ON PRINCIPAL		2,241	2,241	2,159	2,194	0	46	0	46	0	2,241	0	0	0	53	08/25/2033
31402Q-LF-6	FNMA PASS TH #734826	4.500		12/25/2021	PAID ON PRINCIPAL		36,705	36,705	35,375	35,955	0	750	0	750	0	36,705	0	0	0	852	08/25/2033
31406L-F9-4	FNMA PASS TH #812992	5.500		12/25/2021	PAID ON PRINCIPAL		88,048	88,048	87,852	87,818	0	230	0	230	0	88,048	0	0	0	591	02/25/2035
31407G-6H-6	FNMA PASS TH #830772	5.000		12/25/2021	PAID ON PRINCIPAL		1,341	1,341	1,340	1,339	0	2	0	2	0	1,341	0	0	0	49	08/25/2035
3136B6-QM-8	FNR 19-57 LA CMO	2.500		12/25/2021	PAID ON PRINCIPAL		3,436,275	3,436,275	3,434,127	3,433,025	0	3,249	0	3,249	0	3,436,275	0	0	0	43,055	05/25/2046
31359W-KH-3	FNR 1999-33 Z CMO	6.000		12/25/2021	PAID ON PRINCIPAL		110,411	110,411	100,640	106,914	0	3,497	0	3,497	0	110,411	0	0	0	3,600	07/25/2029
31359S-BJ-8	FNR 2001-6 Z CMO	6.000		12/25/2021	PAID ON PRINCIPAL		167,091	167,091	147,470	161,324	0	5,768	0	5,768	0	167,091	0	0	0	5,528	03/25/2031
31392B-PT-7	FNR 2001-81 QG CMO	6.500		12/25/2021	PAID ON PRINCIPAL		73,071	73,071	73,094	72,920	0	151	0	151	0	73,071	0	0	0	2,515	01/25/2032
31393U-XM-0	FNR 2003-128 DG CMO	4.500		12/25/2021	PAID ON PRINCIPAL		227,838	227,838	217,016	225,870	0	1,969	0	1,969	0	227,838	0	0	0	5,226	01/25/2024
3136AK-MU-4	FNR 2014-39 BA CMO	3.000		12/25/2021	PAID ON PRINCIPAL		1,623,400	1,623,400	1,651,809	1,626,901	0	(3,501)	0	(3,501)	0	1,623,400	0	0	0	22,934	07/25/2040
3133TL-4S-4	FSPC T-17 A5	7.160		12/25/2021	PAID ON PRINCIPAL		104,096	104,096	104,081	103,624	0	472	0	472	0	104,096	0	0	0	3,511	07/25/2029
3199999. Subtotal - Bonds - U.S. Special Revenues							81,910,500	81,910,500	85,002,156	82,405,012	0	(494,512)	0	(494,512)	0	81,910,500	0	0	0	2,591,871	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00287Y-BE-8	ABBVIE INC	3.375		11/14/2021	MATURED		3,000,000	3,000,000	2,994,840	2,998,490	0	1,510	0	1,510	0	3,000,000	0	0	0	101,250	11/14/2021
00846U-AH-4	AGILENT TECHNOLOGIES I	3.200		04/05/2021	MAKE WHOLE CALL		1,304,119	1,250,000	1,246,613	1,249,095	0	129	0	129	0	1,249,224	0	776	776	72,511	10/01/2022
009158-AR-7	AIR PRODUCTS & CHEMICA	3.000		11/03/2021	MATURED		1,000,000	1,000,000	1,059,240	1,005,864	0	(5,864)	0	(5,864)	0	1,000,000	0	0	0	30,000	11/03/2021
02079K-AA-5	ALPHABET INC	3.625		05/19/2021	MATURED		1,000,000	1,000,000	1,090,830	1,007,142	0	(7,142)	0	(7,142)	0	1,000,000	0	0	0	18,125	05/19/2021
02209S-AL-7	ALTRIA GROUP INC	4.750		05/05/2021	MATURED		1,000,000	1,000,000	1,025,330	1,000,985	0	(985)	0	(985)	0	1,000,000	0	0	0	23,750	05/05/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
031162-CP-3	AMGEN INC 2.650		12/29/2021	MAKE WHOLE CALL		1,006,910	1,000,000	997,860	999,371	0	427	0	427	0	999,798	0	202	202	36,943	05/11/2022
032654-AH-8	ANALOG DEVICES INC 2.875		10/20/2021	MAKE WHOLE CALL		1,038,820	1,000,000	968,320	989,227	0	3,473	0	3,473	0	992,701	0	7,299	7,299	64,296	06/01/2023
05329W-AL-6	AUTONATION INC 3.350		01/15/2021	MATURED		1,000,000	1,000,000	999,980	999,980	0	20	0	20	0	1,000,000	0	0	0	16,750	01/15/2021
06406H-BU-2	BANK OF NEW YORK MELLO 4.150		02/01/2021	MATURED		1,000,000	1,000,000	1,072,650	1,000,861	0	(861)	0	(861)	0	1,000,000	0	0	0	20,750	02/01/2021
06406H-BY-4	BANK OF NEW YORK MELLO 3.550		08/23/2021	REDEEMED		1,000,000	1,000,000	999,330	999,904	0	45	0	45	0	999,950	0	50	50	32,542	09/23/2021
05565E-BC-8	BMW US CAPITAL LLC (14 3.400	C	08/13/2021	MATURED		1,000,000	1,000,000	998,980	999,756	0	244	0	244	0	1,000,000	0	0	0	34,000	08/13/2021
05565S-AA-2	BNSF 2006-2 TRUST 5.629		10/01/2021	REDEEMED		131,674	131,674	131,674	131,671	0	3	0	3	0	131,674	0	0	0	3,709	04/01/2024
10373Q-AJ-9	BP CAP MARKETS AMERICA 3.245	C	07/13/2021	MAKE WHOLE CALL		1,024,160	1,000,000	1,001,580	1,000,627	0	(258)	0	(258)	0	1,000,369	0	(369)	(369)	46,424	05/06/2022
12673P-AE-5	CA INC 4.500		01/20/2021	TENDERED		1,103,300	1,000,000	995,390	998,535	0	43	0	43	0	998,578	0	1,422	1,422	122,675	08/15/2023
14149Y-AV-0	CARDINAL HEALTH 3.200		06/15/2021	MAKE WHOLE CALL		1,028,690	1,000,000	998,790	999,792	0	71	0	71	0	999,863	0	137	137	44,690	06/15/2022
149123-BV-2	CATERPILLAR INC 3.900		05/27/2021	MATURED		1,000,000	1,000,000	995,330	999,714	0	286	0	286	0	1,000,000	0	0	0	19,500	05/27/2021
149123-BX-8	CATERPILLAR INC 2.600		03/15/2021	MAKE WHOLE CALL		1,030,290	1,000,000	995,810	999,303	0	76	0	76	0	999,378	0	622	622	35,996	06/26/2022
12542R-F#-2	CHS INC 4.520		06/09/2021	MATURED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	90,400	06/09/2021
17252M-AK-6	CINTAS CORPORATE NO 2 4.300		06/01/2021	MATURED		1,000,000	1,000,000	1,007,380	1,000,315	0	(315)	0	(315)	0	1,000,000	0	0	0	21,500	06/01/2021
17325F-AQ-1	CITIBANK NA 3.400		06/23/2021	REDEEMED		4,000,000	4,000,000	3,995,600	3,999,078	0	630	0	630	0	3,999,708	0	292	292	124,667	07/23/2021
191216-AZ-3	COCA-COLA CO 2.500		04/04/2021	MAKE WHOLE CALL		1,044,450	1,000,000	1,030,500	1,010,601	0	(1,180)	0	(1,180)	0	1,009,421	0	(9,421)	(9,421)	57,158	04/01/2023
191216-BS-8	COCA-COLA CO 2.875		06/04/2021	MAKE WHOLE CALL		1,082,484	1,000,000	971,360	981,169	0	1,548	0	1,548	0	982,717	0	17,283	17,283	99,814	10/27/2025
191216-BW-9	COCA-COLA CO 2.550		05/20/2021	MAKE WHOLE CALL		1,077,850	1,000,000	999,820	999,888	0	13	0	13	0	999,901	0	99	99	89,821	06/01/2026
20030N-BJ-9	COMCAST CORP 3.600		12/03/2021	MAKE WHOLE CALL		1,063,213	1,000,000	994,260	997,918	0	567	0	567	0	998,485	0	1,515	1,515	108,413	03/01/2024
202795-HZ-6	COMMONWEALTH EDISON 3.400		09/01/2021	MATURED		1,000,000	1,000,000	999,670	999,942	0	58	0	58	0	1,000,000	0	0	0	34,000	09/01/2021
126408-GV-9	CSX CORP 4.250		03/01/2021	REDEEMED		1,000,000	1,000,000	1,024,280	1,000,482	0	(482)	0	(482)	0	1,000,000	0	0	0	10,625	06/01/2021
233851-AF-1	DAIMLER FINANCE NA LLC 3.875	C	09/15/2021	MATURED		1,000,000	1,000,000	990,350	999,141	0	859	0	859	0	1,000,000	0	0	0	38,750	09/15/2021
260543-CJ-0	DOW CHEMICAL CO 3.500		06/02/2021	MAKE WHOLE CALL		2,191,720	2,000,000	1,974,600	1,989,357	0	1,120	0	1,120	0	1,990,477	0	9,523	9,523	238,581	10/01/2024
26442C-AK-0	DUKE ENERGY CAROLINAS 3.900		06/15/2021	MATURED		1,185,000	1,185,000	1,262,712	1,186,914	0	(1,914)	0	(1,914)	0	1,185,000	0	0	0	23,108	06/15/2021
293388-AA-8	ENHANCED CAPITAL PARTN 7.500		12/15/2021	TAX CREDIT - STATE		44,534	44,534	44,534	44,628	0	(94)	0	(94)	0	44,534	0	0	0	1,903	12/15/2022
294429-AK-1	EQUIFAX INC 2.300		05/01/2021	REDEEMED		1,000,000	1,000,000	999,520	999,940	0	33	0	33	0	999,973	0	27	27	9,583	06/01/2021
31620M-AK-2	FIDELITY NATIONAL INFO 3.500		04/01/2021	MAKE WHOLE CALL		1,062,044	1,000,000	995,830	997,827	0	252	0	252	0	998,079	0	1,921	1,921	78,183	04/15/2023
31620M-AT-3	FIDELITY NATIONAL INFO 3.000		04/01/2021	MAKE WHOLE CALL		1,094,920	1,000,000	988,910	993,324	0	271	0	271	0	993,595	0	6,405	6,405	113,753	08/15/2026
31620M-BJ-4	FIDELITY NATIONAL INFO 3.750		03/10/2021	TENDERED		2,259,120	2,000,000	2,228,620	2,207,734	0	(4,467)	0	(4,467)	0	2,203,267	0	(203,267)	(203,267)	281,828	05/21/2029
31677Q-BC-2	FIFTH THIRD BANK 2.875		09/01/2021	REDEEMED		2,000,000	2,000,000	1,989,700	1,998,754	0	1,052	0	1,052	0	1,999,806	0	194	194	52,708	10/01/2021
337738-AL-2	FISERV INC 4.750		06/15/2021	MATURED		1,100,000	1,100,000	1,194,325	1,111,257	0	(11,257)	0	(11,257)	0	1,100,000	0	0	0	26,125	06/15/2021
341099-CP-2	FLORIDA POWER CORP 3.100		08/15/2021	MATURED		3,840,000	3,840,000	3,924,221	3,844,892	0	(4,892)	0	(4,892)	0	3,840,000	0	0	0	119,040	08/15/2021
343498-AA-9	FLOWERS FOODS 4.375		04/08/2021	MAKE WHOLE CALL		1,038,570	1,000,000	997,600	999,579	0	127	0	127	0	999,706	0	294	294	61,296	04/01/2022
370334-BM-5	GENERAL MILLS INC 3.150		10/14/2021	REDEEMED		1,000,000	1,000,000	1,020,830	1,001,745	0	(1,745)	0	(1,745)	0	1,000,000	0	0	0	26,163	12/15/2021
37045X-BM-7	GENERAL MOTORS FINANCI 3.200		06/06/2021	REDEEMED		1,000,000	1,000,000	998,170	999,794	0	137	0	137	0	999,931	0	69	69	29,333	07/06/2021
39121J-C@-7	GREAT RIVER ENERGY 3.590		10/15/2021	REDEEMED		200,000	200,000	200,000	200,001	0	(1)	0	(1)	0	200,000	0	0	0	7,180	10/15/2045
418056-AT-4	HASBRO INC 3.150		03/28/2021	REDEEMED		1,000,000	1,000,000	999,060	999,898	0	35	0	35	0	999,933	0	67	67	11,638	05/15/2021
437076-AW-2	HOME DEPOT INC 4.400		01/01/2021	MAKE WHOLE CALL		1,000,000	1,000,000	1,128,260	1,001,107	0	(1,107)	0	(1,107)	0	1,000,000	0	0	0	11,000	04/01/2021
438516-BA-3	HONEYWELL INTERNATIONA 4.250		03/01/2021	MATURED		1,000,000	1,000,000	1,047,540	1,000,890	0	(890)	0	(890)	0	1,000,000	0	0	0	21,250	03/01/2021
440452-AE-0	HORMEL FOODS CORP 4.125		04/15/2021	MATURED		1,000,000	1,000,000	1,125,800	1,000,976	0	(976)	0	(976)	0	1,000,000	0	0	0	20,625	04/15/2021
452308-AP-4	ILLINOIS TOOL WORKS IN 3.375		06/15/2021	REDEEMED		1,000,000	1,000,000	995,520	999,599	0	198	0	198	0	999,797	0	203	203	25,313	09/15/2021
458140-AJ-9	INTEL CORP 3.300		10/01/2021	MATURED		2,720,000	2,720,000	2,802,314	2,728,753	0	(8,753)	0	(8,753)	0	2,720,000	0	0	0	89,760	10/01/2021
460146-CP-6	INTERNATIONAL PAPER CO 3.000		10/15/2021	MAKE WHOLE CALL		2,178,171	2,000,000	1,992,480	1,995,298	0	431	0	431	0	1,995,729	0	4,271	4,271	238,664	02/15/2027
47215B-AD-9	JCPL 2006-A A4 5.610		06/05/2021	REDEEMED		170,141	170,141	169,989	170,127	0	14	0	14	0	170,141	0	0	0	3,588	06/05/2023
24422E-RE-1	JOHN DEERE CAPITAL COR 3.900		07/12/2021	MATURED		500,000	500,000	499,465	499,961	0	39	0	39	0	500,000	0	0	0	19,500	07/12/2021
478160-AZ-7	JOHNSON & JOHNSON 3.550		05/15/2021	MATURED		1,000,000	1,000,000	1,084,680	1,004,325	0	(4,325)	0	(4,325)	0	1,000,000	0	0	0	17,750	05/15/2021
46625H-JC-5	JP MORGAN CHASE 4.350		08/15/2021	MATURED		1,407,000	1,407,000	1,447,437	1,410,121	0	(3,121)	0	(3,121)	0	1,407,000	0	0	0	61,205	08/15/2021
494368-BF-9	KIMBERLY-CLARK 3.875		03/01/2021	MATURED		1,285,000	1,285,000	1,363,912	1,286,899	0	(1,899)	0	(1,899)	0	1,285,000	0	0	0	24,897	03/01/2021
500255-AT-1	KOHLS CORP 4.750		04/13/2021	TENDERED		1,109,980	1,000,000	997,500	999,160	0	33	0	33	0	999,192	0	808	808	125,549	12/15/2023
50077L-AD-8	KRAFT HEINZ FOODS CO 3.000		03/09/2021	TENDERED		81,188	75,000	74,672	74,809	0	5	0	5	0	74,814	0	186	186	6,800	06/01/2026
50077L-AK-2	KRAFT HEINZ FOODS CO 3.950		03/09/2021	TENDERED		699,105	627,000	626,166	626,578	0	(1)	0	(1)	0	626,577	0	423	423	88,203	07/15/2025
74005P-BA-1	LINDE INC/CT 2.450		11/15/2021	REDEEMED		1,000,000	1,000,000	995,940	999,480	0	368	0	368	0	999,848	0	152	152	30,625	02/15/2022
539830-AY-5	LOCKHEED MARTIN CORP 3.350		09/15/2021	MATURED		555,000	555,000	553,502	554,858	0	142	0	142	0	555,000	0	0	0	18,593	09/15/2021
55616X-AH-0	MACYS RETAIL HOLDINGS 2.875		03/17/2021	TENDERED		274,050	270,000	259,629	259,875	7,633	241	0	7,874	0	267,749	0	2,251	2,251	8,621	02/15/2023
564759-QB-7	MANUFACTURERS & TRADER .865		03/01/2021	REDEEMED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	6,490	12/01/2021
56585A-AD-4	MARATHON PETROLEUM 5.125		03/01/2021	MATURED		1,000,000	1,000,000	1,116,940	1,003,023	0	(3,023)	0	(3,023)	0	1,000,000	0	0	0	25,625	03/01/2021
571903-AM-5	MARRIOTT INTERNATIONAL 3.125		08/09/2021	REDEEMED		2,000,000	2,000,000	1,986,280	1,998,239	0	1,244	0	1,244	0	1,999,482	0	518	518	51,042	10/15/2021
574599-BL-9	MASCO CORP 4.375		03/22/2021	MAKE WHOLE CALL		1,146,990	1,000,000	1,044,080	1,029,350	0	(1,167)	0	(1,167)	0	1,028,183	0	(28,183)	(28,183)	167,771	04/01/2026

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 Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57629W-BY-5	MASSMUTUAL GLOBAL FUND	2.000		04/15/2021	MATURED		1,000,000	1,000,000	999,720	999,958	0	42	0	42	0	1,000,000	0	0	0	10,000	04/15/2021
579780-AH-0	MCCORMICK & COMPANY IN	3.900		07/15/2021	MATURED		1,265,000	1,265,000	1,279,913	1,265,680	0	(680)	0	(680)	0	1,265,000	0	0	0	49,335	07/15/2021
58013M-EL-4	MCDONALDS CORP	3.625		05/20/2021	MATURED		1,000,000	1,000,000	994,110	999,672	0	328	0	328	0	1,000,000	0	0	0	18,125	05/20/2021
581557-BJ-3	MCKESSON CORP	3.950		07/23/2021	TENDERED		1,155,350	1,000,000	999,750	999,779	0	27	0	27	0	999,806	0	194	194	192,326	02/16/2028
59156R-BF-4	METLIFE INC	3.048		07/23/2021	MAKE WHOLE CALL		1,033,760	1,000,000	1,005,508	1,001,188	0	(338)	0	(338)	0	1,000,850	0	(850)	(850)	52,217	12/15/2022
607059-AT-9	MOBIL CORP	8.625		08/15/2021	MATURED		2,495,000	2,495,000	3,495,856	2,585,620	0	(90,620)	0	(90,620)	0	2,495,000	0	0	0	215,194	08/15/2021
61945C-AA-1	MOSAIC CO	3.750		08/15/2021	REDEEMED		585,000	585,000	623,815	588,024	0	(3,024)	0	(3,024)	0	585,000	0	0	0	16,453	11/15/2021
908906-AC-4	MUFG AMERICAS HOLDINGS	3.500	C	11/16/2021	MAKE WHOLE CALL		2,036,680	2,000,000	2,020,150	2,004,391	0	(2,636)	0	(2,636)	0	2,001,754	0	(1,754)	(1,754)	100,458	06/18/2022
637071-AJ-0	NATIONAL OILWELL VARCO	2.600		04/09/2021	MAKE WHOLE CALL		651,349	628,000	594,898	619,971	0	1,104	0	1,104	0	621,075	0	6,925	6,925	29,155	12/01/2022
651229-AM-8	NEWELL BRANDS INC	4.000		11/22/2021	MAKE WHOLE CALL		1,020,176	1,000,000	996,820	999,438	0	324	0	324	0	999,762	0	238	238	57,620	06/15/2022
62927#-AE-6	NFL VENTURES LP	3.400		10/15/2021	REDEEMED		313,558	313,558	313,558	313,523	0	36	0	36	0	313,558	0	0	0	8,018	04/15/2030
655664-AP-5	NORDSTROM INC	4.000		07/21/2021	REDEEMED		1,068,000	1,068,000	1,138,114	1,074,962	0	(6,962)	0	(6,962)	0	1,068,000	0	0	0	32,752	10/15/2021
665859-AM-6	NORTHERN TRUST CORP	3.375		08/23/2021	MATURED		1,000,000	1,000,000	1,018,930	1,001,391	0	(1,391)	0	(1,391)	0	1,000,000	0	0	0	33,750	08/23/2021
674599-CC-7	OCCIDENTAL PETROLEUM	3.125		12/10/2021	REDEEMED		1,222,000	1,222,000	1,319,491	1,232,004	0	(10,004)	0	(10,004)	0	1,222,000	0	0	0	50,386	02/15/2022
68964*-AF-8	OTTER TAIL POWER COMPA	4.630		12/01/2021	MATURED		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	463,000	12/01/2021
69371R-P2-6	PACCAR FINANCIAL CORP	3.100		05/10/2021	MATURED		1,000,000	1,000,000	999,740	999,920	0	80	0	80	0	1,000,000	0	0	0	15,500	05/10/2021
695114-CP-1	PACIFICORP	2.950		11/01/2021	REDEEMED		2,000,000	2,000,000	1,998,240	1,999,758	0	84	0	84	0	1,999,842	0	158	158	73,750	02/01/2022
695156-AQ-2	PACKAGING CORP OF AMER	4.500		10/08/2021	MAKE WHOLE CALL		1,080,100	1,000,000	997,350	999,076	0	253	0	253	0	999,329	0	671	671	122,225	11/01/2023
718172-AK-5	PHILIP MORRIS INTERNAT	4.125		05/17/2021	MATURED		2,000,000	2,000,000	1,988,660	1,999,322	0	678	0	678	0	2,000,000	0	0	0	41,250	05/17/2021
718546-AC-8	PHILLIPS 66	4.300		12/16/2021	MAKE WHOLE CALL		505,661	500,000	528,140	504,864	0	(3,746)	0	(3,746)	0	501,118	0	(1,118)	(1,118)	31,640	04/01/2022
144141-DA-3	PROGRESS ENERGY CAROLI	3.000		09/15/2021	MATURED		1,000,000	1,000,000	998,280	999,834	0	166	0	166	0	1,000,000	0	0	0	30,000	09/15/2021
74340X-BE-0	PROLOGIS LP	3.750		03/08/2021	MAKE WHOLE CALL		1,124,650	1,000,000	1,080,960	1,044,191	0	(1,688)	0	(1,688)	0	1,042,503	0	(42,503)	(42,503)	137,879	11/01/2025
74432Q-BZ-7	PRUDENTIAL FINANCIAL I	3.500		08/30/2021	MAKE WHOLE CALL		1,079,820	1,000,000	995,070	998,111	0	341	0	341	0	998,452	0	1,548	1,548	107,528	05/15/2024
744538-AC-3	PUBLIC SERVICE CO OF N	3.200		06/01/2021	REDEEMED		1,000,000	1,000,000	995,780	999,644	0	167	0	167	0	999,812	0	188	188	24,000	09/01/2021
744533-BL-3	PUBLIC SERVICE CO OF O	4.400		02/01/2021	MATURED		500,000	500,000	552,810	500,728	0	(728)	0	(728)	0	500,000	0	0	0	11,000	02/01/2021
74913G-AX-3	QWEST CORP	6.750		12/01/2021	MATURED		2,000,000	2,000,000	1,963,620	1,995,456	0	4,544	0	4,544	0	2,000,000	0	0	0	135,000	12/01/2021
75513E-BW-0	RAYTHEON TECHNOLOGIES	2.500		08/26/2021	MAKE WHOLE CALL		4,094,966	4,000,000	4,131,360	4,099,248	0	(37,793)	0	(37,793)	0	4,061,455	0	(61,455)	(61,455)	164,688	12/15/2022
913017-AS-8	RAYTHEON TECHNOLOGIES	8.750		03/01/2021	MATURED		886,000	886,000	1,181,366	891,711	0	(5,711)	0	(5,711)	0	886,000	0	0	0	38,763	03/01/2021
797440-BN-3	SAN DIEGO G & E	3.000		08/15/2021	MATURED		1,000,000	1,000,000	1,044,090	1,003,186	0	(3,186)	0	(3,186)	0	1,000,000	0	0	0	30,000	08/15/2021
824348-BB-1	SHERWIN-WILLIAMS CO	4.200		10/15/2021	REDEEMED		1,000,000	1,000,000	1,055,440	1,010,546	0	(10,546)	0	(10,546)	0	1,000,000	0	0	0	52,500	01/15/2022
832696-AB-4	SMUCKER (J.M.) COMPANY	3.500		10/15/2021	MATURED		1,000,000	1,000,000	1,033,440	1,003,076	0	(3,076)	0	(3,076)	0	1,000,000	0	0	0	35,000	10/15/2021
001192-AJ-2	SOUTHERN CO GAS CAPITA	3.500		06/15/2021	REDEEMED		1,000,000	1,000,000	984,830	998,698	0	769	0	769	0	999,467	0	533	533	26,250	09/15/2021
855244-AJ-8	STARBUCKS CORP	2.100		02/04/2021	MATURED		1,000,000	1,000,000	999,430	999,972	0	28	0	28	0	1,000,000	0	0	0	10,500	02/04/2021
883203-BS-9	TEXTRON INC	5.950		06/21/2021	REDEEMED		1,000,000	1,000,000	996,950	999,606	0	74	0	74	0	999,680	0	320	320	44,625	09/21/2021
883556-BF-8	THERMO FISHER SCIENTIF	4.150		01/15/2021	MAKE WHOLE CALL		1,669,847	1,501,000	1,550,503	1,531,513	0	(384)	0	(384)	0	1,531,129	0	(30,129)	(30,129)	197,225	02/01/2024
883556-BR-2	THERMO FISHER SCIENTIF	2.950		12/30/2021	MAKE WHOLE CALL		1,066,330	1,000,000	987,870	992,584	0	1,197	0	1,197	0	993,781	0	6,219	6,219	104,106	09/19/2026
883556-BX-9	THERMO FISHER SCIENTIF	3.200		12/30/2021	MAKE WHOLE CALL		2,183,400	2,000,000	1,985,260	1,989,672	0	1,409	0	1,409	0	1,991,081	0	8,919	8,919	271,400	08/15/2027
872539-AA-9	TJX COS INC	2.750		04/15/2021	REDEEMED		1,258,000	1,258,000	1,267,649	1,258,443	0	(443)	0	(443)	0	1,258,000	0	0	0	11,532	06/15/2021
89236T-BJ-3	TOYOTA MOTOR CREDIT	2.750	C	05/17/2021	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	13,750	05/17/2021
07330N-AJ-4	TRUIST BANK	2.850		03/01/2021	REDEEMED		1,000,000	1,000,000	999,160	999,917	0	44	0	44	0	999,961	0	39	39	11,875	04/01/2021
904764-AM-9	UNILEVER CAPITAL	4.250	C	02/10/2021	MATURED		1,000,000	1,000,000	1,119,880	1,001,520	0	(1,520)	0	(1,520)	0	1,000,000	0	0	0	21,250	02/10/2021
911312-AM-8	UNITED PARCEL SERVICE	3.125		01/15/2021	MATURED		1,000,000	1,000,000	952,960	999,752	0	248	0	248	0	1,000,000	0	0	0	15,625	01/15/2021
91324P-BP-6	UNITEDHEALTH GROUP INC	4.700		02/15/2021	MATURED		1,360,000	1,360,000	1,481,598	1,360,197	0	(197)	0	(197)	0	1,360,000	0	0	0	31,960	02/15/2021
91159H-HA-1	US BANCORP	4.125		04/23/2021	REDEEMED		1,000,000	1,000,000	1,072,410	1,003,186	0	(3,186)	0	(3,186)	0	1,000,000	0	0	0	17,073	05/24/2021
91159H-HP-8	US BANCORP	2.625		12/23/2021	REDEEMED		1,000,000	1,000,000	998,280	999,605	0	339	0	339	0	999,943	0	57	57	37,115	01/24/2022
927804-FK-5	VIRGINIA ELECTRIC & PO	2.950		11/22/2021	REDEEMED		1,000,000	1,000,000	998,110	999,769	0	154	0	154	0	999,922	0	78	78	39,907	01/15/2022
931427-AH-1	WALGREENS BOOTS ALLIAN	3.800		04/26/2021	TENDERED		1,099,320	1,000,000	979,260	990,399	0	746	0	746	0	991,145	0	8,855	8,855	115,998	11/18/2024
931427-AQ-1	WALGREENS BOOTS ALLIAN	3.450		04/26/2021	TENDERED		714,504	649,000	647,365	648,033	0	50	0	50	0	648,083	0	917	917	74,522	06/01/2026
25468P-CL-8	WALT DISNEY COMPANY	3.750		06/01/2021	MATURED		1,000,000	1,000,000	999,330	999,919	0	81	0	81	0	1,000,000	0	0	0	18,750	06/01/2021
25468P-CN-4	WALT DISNEY COMPANY	2.750		08/16/2021	MATURED		1,000,000	1,000,000	975,570	998,223	0	1,777	0	1,777	0	1,000,000	0	0	0	27,500	08/16/2021
94106*-AG-1	WASTE CONNECTIONS INC	3.410		09/20/2021	MAKE WHOLE CALL		7,607,025	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	865,617	08/20/2025
94973V-AW-7	WELLPOINT INC	3.700		05/15/2021	REDEEMED		1,000,000	1,000,000	998,840	999,883	0	(3)	0	(3)	0	999,880	0	120	120	27,750	08/15/2021
94974B-FR-6	WELLS FARGO & CO	3.000		01/22/2021	MATURED		1,000,000	1,000,000	998,310	999,961	0	39	0	39	0	1,000,000	0	0	0	15,000	01/22/2021
98419M-AB-6	XYLEM INC	4.875		10/01/2021	MATURED		3,000,000	3,000,000	2,998,050	2,999,605	0	395	0	395	0	3,000,000	0	0	0	146,250	10/01/2021
988498-AH-4	YUM! BRANDS INC	3.750		08/02/2021	REDEEMED		1,000,000	1,000,000	993,650	999,351	0	376	0	376	0	999,728	0	272	272	28,229	11/01/2021
98978V-AQ-6	ZOETIS INC	3.250		08/20/2021	MATURED		3,000,000	3,000,000	2,996,610	2,999,172	0	828	0	828	0	3,000,000	0	0	0	97,500	08/20/2021
136375-BV-3	CANADIAN NATIONAL RAIL	2.850	A	09/15/2021	REDEEMED		1,443,000	1,443,000	1,417,877	1,439,616	0	2,410	0	2,410	0	1,442,026	0	974	974	30,844	12/15/2021
867224-AA-5	SUNCOR ENERGY	3.600	A	09/28/2021	MAKE WHOLE CALL		1,083,813	1,000,000	1,030,860	1,016,348	0	(3,168)	0	(3,168)	0	1,013,180	0	(13,180)	(13,180)	113,513	12/01/2024

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00913R-AB-2	AIR LIQUIDE FINANCE (1 1.750	D	09/27/2021	MATURED		1,000,000	1,000,000	994,630	999,161	0	839	0	839	0	1,000,000	0	0	0	17,500	09/27/2021
26824K-AA-2	AIRBUS GROUP FINANCE (2.700	D	06/11/2021	MAKE WHOLE CALL		1,589,205	1,523,000	1,490,101	1,512,427	0	1,989	0	1,989	0	1,514,417	0	8,583	8,583	92,933	04/17/2023
023150-AA-6	AMBAC LSNI LLC (144A) 6.000	D	07/06/2021	VARIOUS		2,550	2,550	0	2,534	16	0	0	16	0	2,550	0	0	0	79	02/12/2023
23341C-AA-1	DNB BANK ASA (144A) 2.375	D	06/02/2021	MATURED		1,000,000	1,000,000	997,520	999,761	0	239	0	239	0	1,000,000	0	0	0	11,875	06/02/2021
40052V-AB-0	GRUPO BIMBO SAB (144A) 4.500	D	04/26/2021	MAKE WHOLE CALL		824,849	800,000	809,256	801,168	0	(378)	0	(378)	0	800,790	0	(790)	(790)	51,949	01/25/2022
50247V-AA-7	LYB INTERNATIONAL FINA 4.000	D	06/29/2021	MAKE WHOLE CALL		931,546	870,000	894,277	877,608	0	(1,433)	0	(1,433)	0	876,175	0	(6,175)	(6,175)	94,799	07/15/2023
80105N-AG-0	SANOFI 4.000	D	03/29/2021	MATURED		2,000,000	2,000,000	2,105,020	2,003,094	0	(3,094)	0	(3,094)	0	2,000,000	0	0	0	40,000	03/29/2021
80283L-AT-0	SANTANDER UK PLC 3.400	D	06/01/2021	MATURED		1,000,000	1,000,000	998,130	999,689	0	311	0	311	0	1,000,000	0	0	0	17,000	06/01/2021
806854-AB-1	SCHLUMBERGER INVESTMEN 3.300	D	06/28/2021	REDEEMED		1,000,000	1,000,000	996,790	999,705	0	148	0	148	0	999,854	0	146	146	26,033	09/14/2021
822582-AS-1	SHELL INTERNATIONAL FI 2.375	D	12/22/2021	MAKE WHOLE CALL		3,040,402	3,000,000	2,987,010	2,997,609	0	1,381	0	1,381	0	2,998,990	0	1,010	1,010	135,600	08/21/2022
822582-AX-0	SHELL INTERNATIONAL FI 3.400	D	12/22/2021	MAKE WHOLE CALL		1,044,030	1,000,000	997,900	999,355	0	221	0	221	0	999,576	0	424	424	90,308	08/12/2023
82620K-AJ-2	SIEMENS FINANCIERINGSM 1.700	D	09/15/2021	MATURED		1,000,000	1,000,000	999,090	999,858	0	142	0	142	0	1,000,000	0	0	0	17,000	09/15/2021
830505-AT-0	SKANDINAVISKA ENSKILDA 1.875	D	09/13/2021	MATURED		1,000,000	1,000,000	995,730	999,364	0	636	0	636	0	1,000,000	0	0	0	18,750	09/13/2021
89153V-AP-4	TOTAL CAPITAL INTERNAT 2.750	D	06/19/2021	MATURED		1,000,000	1,000,000	998,110	999,850	0	150	0	150	0	1,000,000	0	0	0	13,750	06/19/2021
902133-AM-9	TYCO ELECTRONICS 3.500	D	11/03/2021	REDEEMED		1,000,000	1,000,000	996,070	999,480	0	327	0	327	0	999,807	0	193	193	43,750	02/03/2022
02660T-BM-4	AHM 2004-3 3A CMO 1.870		12/25/2021	PAID ON PRINCIPAL		325,445	325,445	290,046	277,867	0	47,577	0	47,577	0	325,445	0	0	0	2,574	10/25/2034
66987X-CD-5	NHEL 2003-1 A1 .861		12/27/2021	PAID ON PRINCIPAL		7,319	7,319	6,406	5,000	0	2,319	0	2,319	0	7,319	0	0	0	34	05/25/2033
38406H-AA-0	GRCE 2014-GRCE A 3.368		01/10/2021	PAID ON PRINCIPAL		10,000,000	10,000,000	10,299,949	10,012,933	0	(12,933)	0	(12,933)	0	10,000,000	0	0	0	28,073	06/10/2028
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314		06/10/2021	PAID ON PRINCIPAL		975,520	975,520	991,952	975,250	0	270	0	270	0	975,520	0	0	0	8,191	01/10/2045
92936Y-AC-5	WFRBS 2012-C8 A3 3.001		12/15/2021	PAID ON PRINCIPAL		334,510	334,510	331,296	333,551	0	959	0	959	0	334,510	0	0	0	10,039	08/15/2045
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						195,756,178	191,872,252	195,671,379	192,342,406	7,649	(183,197)	0	(175,548)	0	192,166,858	0	(294,606)	(294,606)	9,057,766	XXX
8399997. Total - Bonds - Part 4						382,134,210	378,250,284	389,134,472	379,598,376	7,649	(1,073,499)	0	(1,065,850)	0	378,532,526	0	(282,242)	(282,242)	13,658,582	XXX
8399998. Total - Bonds - Part 5						43,119,180	42,765,000	43,159,440	43,159,440	0	(7,937)	0	(7,937)	0	43,151,503	0	(32,323)	(32,323)	12,261	XXX
8399999. Total - Bonds						425,253,390	421,015,284	432,293,912	422,757,816	7,649	(1,081,436)	0	(1,073,787)	0	421,684,029	0	(314,565)	(314,565)	13,670,843	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
89440#-10-7	TRAVELERS GLOBAL INC		12/15/2021	RETURN OF CAPITAL	0.000	15,000,000		15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	0	
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						15,000,000	XXX	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						15,000,000	XXX	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						15,000,000	XXX	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						15,000,000	XXX	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	0	XXX
9999999 - Totals						440,253,390	XXX	447,293,912	437,757,816	7,649	(1,081,436)	0	(1,073,787)	0	436,684,029	0	(314,565)	(314,565)	13,670,843	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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. Special Revenues																				
245903-AB-5	DELAWARE CO INDL DEV AUTH REF (UPS)		09/30/2021	MORGAN STANLEY	10/04/2021	MORGAN STANLEY	19,365,000	19,365,000	19,365,000	19,365,000	0	0	0	0	0	0	0	0	541	387
546398-SQ-2	LOUISIANA PUB FAC (AIR PRODS CHEMS) S		09/30/2021	J P MORGAN CHASE SECU	10/01/2021	J P MORGAN CHASE SEC	1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	0	0	0	15	12
546598-AC-7	LOUISVILLE & JEFFERSON REGL ARPT S199		09/30/2021	CITIGROUP GLOBAL MARK	10/05/2021	CITIGROUP GLOBAL MAR	14,300,000	14,300,000	14,300,000	14,300,000	0	0	0	0	0	0	0	0	619	470
592030-N3-0	MET GOVT NASHVILLE DAVIDSON ELEC REVS		02/01/2021	RAYMOND JAMES & ASSOC	05/03/2021	BAS-MERRILL LYNCH	1,000,000	1,394,440	1,354,180	1,386,503	0	(7,937)	0	(7,937)	0	0	(32,323)	(32,323)	10,833	0
79208E-BY-8	SAINT LUCIE SOL WST DISP (FL P & L) S		09/30/2021	WELLS FARGO SECURITIE	10/04/2021	WELLS FARGO SECURITI	7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	0	0	0	253	199
3199999. Subtotal - Bonds - U.S. Special Revenues							42,765,000	43,159,440	43,119,180	43,151,503	0	(7,937)	0	(7,937)	0	0	(32,323)	(32,323)	12,261	1,069
8399998. Total - Bonds							42,765,000	43,159,440	43,119,180	43,151,503	0	(7,937)	0	(7,937)	0	0	(32,323)	(32,323)	12,261	1,069
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								43,159,440	43,119,180	43,151,503	0	(7,937)	0	(7,937)	0	0	(32,323)	(32,323)	12,261	1,069

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
Common Stock - Other Affiliates										
89440#-10-7	TRAVELERS GLOBAL INC			47-2215437	8BIII	94,325,790	0	3,433,708	100.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						94,325,790	0	3,433,708	XXX	XXX
1899999. Total Common Stocks						94,325,790	0	3,433,708	XXX	XXX
1999999 - Totals						94,325,790	0	3,433,708	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

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

N O N E

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

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on 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
Bonds - U.S. Governments - Issuer Obligations						
000000-00-0	REPO - BARC A TREASURY		1.A	2,471,504	2,471,504	01/03/2022
000000-00-0	REPO - CITI A TREASURY		1.A	2,471,504	2,471,504	01/03/2022
000000-00-0	REPO - HSBC A TREASURY		1.A	18,574	18,574	01/03/2022
000000-00-0	REPO - JP A TREASURY		1.A	2,471,504	2,471,504	01/03/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				7,433,086	7,433,086	XXX
0599999. Total - U.S. Government Bonds				7,433,086	7,433,086	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				7,433,086	7,433,086	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				7,433,086	7,433,086	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
9999999 - Totals				7,433,086	7,433,086	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 7,433,086 — Book/Adjusted Carrying Value $ 7,433,086
2. Average balance for the year — Fair Value $ 17,298,981 — Book/Adjusted Carrying Value $ 17,298,981
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
3A	1A	$ 7,433,086	1B	$ 0	1C	$ 0	1D	$ 0	1E	$ 0	1F	$ 0	1G	$ 0
3B	2A	$ 0	2B	$ 0	2C	$ 0								
3C	3A	$ 0	3B	$ 0	3C	$ 0								
3D	4A	$ 0	4B	$ 0	4C	$ 0								
3E	5A	$ 0	5B	$ 0	5C	$ 0								
3F	6	$ 0												

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
Bank of America, N.A. ..... Hartford,CT		0.000	0	0	(21,280,515)	XXX
JP Morgan Chase Bank, N.A. ..... New York,NY		0.000	0	0	(213,034)	XXX
Territorial Bank American Samoa ..... Pago Pago,AS	SD	0.000	0	0	50,000	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(21,443,549)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(21,443,549)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	(21,443,549)	XXX

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

1. January	(19,526,555)	4. April	(17,129,330)	7. July	(19,473,346)	10. October	(23,507,073)
2. February	(16,784,024)	5. May	(15,803,068)	8. August	(20,906,504)	11. November	(25,591,897)
3. March	(16,966,311)	6. June	(18,613,427)	9. September	(21,618,641)	12. December	(21,443,549)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		12/31/2021	0.103		25,419,929	0	1,318
8799999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						25,419,929	0	1,318

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/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	GENERAL PURPOSE	0	0	129,576	138,252
5. California CA	B	WORKERS COMP	0	0	198,097	227,162
6. Colorado CO			0	0	0	0
7. Connecticut CT	B	GENERAL PURPOSE-HOME STATE DEPOSIT	3,224,170	3,178,560	0	0
8. Delaware DE	B	WORKERS COMP	0	0	142,870	153,350
9. District of Columbia DC			0	0	0	0
10. Florida FL	B	GENERAL PURPOSE	0	0	180,395	191,023
11. Georgia GA	B	GENERAL PURPOSE	0	0	208,319	216,926
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	WORKERS COMP	0	0	244,255	240,800
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	160,063	169,971
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			0	0	0	0
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	998,812	1,065,693
33. New York NY			0	0	0	0
34. North Carolina NC	B	GENERAL PURPOSE	0	0	305,485	334,263
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	451,528	457,722
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	242,669	278,273
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	B	GENERAL PURPOSE	0	0	50,000	50,000
53. Guam GU			0	0	0	0
54. Puerto Rico PR	B	GENERAL PURPOSE	0	0	1,157,849	1,154,310
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	3,224,170	3,178,560	4,469,920	4,677,745
DETAILS OF WRITE-INS						
5801.			0	0	0	0
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0