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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2021

OF THE CONDITION AND AFFAIRS OF

THE STANDARD FIRE INSURANCE COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 19070 Employer's ID Number 06-6033509
(Current Period) (Prior Period)

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

INCORPORATED/ORGANIZED, JULY 6, 1905 COMMENCED BUSINESS, MARCH 26, 1910

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

OFFICERS

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

	Name	Title
	DAVID DONNAY ROWLAND	Executive Vice President & Co-Chief Investment Officer
	DANIEL TEI-HWA YIN	Executive Vice President & Co-Chief Investment Officer
	DOUGLAS KEITH BELL	Senior Vice President, Accounting Standards
#	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.

Nicholas Seminara	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

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	3,016,442,098	0	3,016,442,098	2,638,036,158
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks	529,683,971	2,302,944	527,381,027	533,299,024
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 0 , Schedule E - Part 1), cash equivalents ($ 43,938,450 , Schedule E - Part 2) and short-term investments ($ 0 , Schedule DA)	43,938,450	0	43,938,450	232,205,158
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)	195,794,588	3,403,869	192,390,719	178,163,806
9.	Receivable for securities	91,489	0	91,489	12,500
10.	Securities lending reinvested collateral assets (Schedule DL)	21,616,341	0	21,616,341	13,814,212
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,807,566,938	5,706,813	3,801,860,125	3,595,530,858
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	23,960,497	0	23,960,497	22,898,920
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	89,640,662	8,518,327	81,122,334	79,629,390
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 993 earned but unbilled premiums)	256,924,917	827,333	256,097,584	245,354,897
	15.3 Accrued retrospective premiums ($ 3,200,433) and contracts subject to redetermination ($ 0)	3,200,433	306,449	2,893,984	3,364,025
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	224,658,955	0	224,658,955	169,455,151
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	43,688,606	0	43,688,606	42,617,902
19.	Guaranty funds receivable or on deposit	581,272	0	581,272	746,793
20.	Electronic data processing equipment and software	11,750,853	0	11,750,853	11,034,492
21.	Furniture and equipment, including health care delivery assets ($ 0)	32	32	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	52,213,738	0	52,213,738	60,883,692
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	18,277,855	331,878	17,945,977	19,335,632
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,532,464,757	15,690,833	4,516,773,925	4,250,851,752
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	4,532,464,757	15,690,833	4,516,773,925	4,250,851,752
	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	8,080,529	0	8,080,529	9,029,900
2502.	Equities and deposits in pools and associations	4,882,836	0	4,882,836	5,294,059
2503.	Amounts receivable under high deductible policies	3,283,097	331,878	2,951,219	2,625,713
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,031,394	0	2,031,394	2,385,960
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	18,277,855	331,878	17,945,977	19,335,632

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	1,739,316,530	1,658,583,146
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	77,371,732	71,436,783
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	375,426,690	360,512,264
4.	Commissions payable, contingent commissions and other similar charges	41,280,048	39,767,515
5.	Other expenses (excluding taxes, licenses and fees)	27,762,156	26,442,940
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	15,665,081	14,773,527
7.1	Current federal and foreign income taxes (including $ (67,805,656) on realized capital gains (losses))	6,653,996	2,821,876
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $ 1,835,440,314 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)	634,255,765	588,635,152
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	2,670,562	2,737,332
12.	Ceded reinsurance premiums payable (net of ceding commissions)	188,546,535	150,611,630
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	0	0
14.	Amounts withheld or retained by company for account of others	1,626,975	1,838,559
15.	Remittances and items not allocated	338,285	902,335
16.	Provision for reinsurance (including $ 0 certified) (Schedule F, Part 3, Column 78)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	0	0
21.	Payable for securities	1,272,645	9,064,809
22.	Payable for securities lending	21,616,341	13,814,212
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	(1,879,223)	(1,893,139)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,131,924,120	2,940,048,942
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	3,131,924,120	2,940,048,942
29.	Aggregate write-ins for special surplus funds	2,044,234	2,188,958
30.	Common capital stock	5,000,000	5,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	623,472,070	623,472,070
35.	Unassigned funds (surplus)	754,333,502	680,141,782
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)	1,384,849,805	1,310,802,811
38.	TOTALS (Page 2, Line 28, Col. 3)	4,516,773,925	4,250,851,752
	DETAILS OF WRITE-INS		
2501.	Retroactive reinsurance reserve assumed	57,078	57,088
2502.	Retroactive reinsurance reserve ceded	(1,936,301)	(1,950,227)
2503.			
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)	(1,879,223)	(1,893,139)
2901.	Special surplus from retroactive reinsurance	2,044,234	2,188,958
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)	2,044,234	2,188,958
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)	1,298,481,527	1,223,398,117
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	749,849,240	700,455,493
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	133,508,256	117,514,914
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	376,633,674	357,022,630
5.	Aggregate write-ins for underwriting deductions	0	0
6.	Total underwriting deductions (Lines 2 through 5)	1,259,991,169	1,174,993,038
7.	Net income of protected cells	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	38,490,358	48,405,079
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	170,648,363	133,005,413
10.	Net realized capital gains or (losses) less capital gains tax of $ 2,416,918 (Exhibit of Capital Gains (Losses))	(2,297,730)	409,299
11.	Net investment gain (loss) (Lines 9 + 10)	168,350,633	133,414,712
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ 439,196 amount charged off $ 3,313,679)	(2,874,483)	(2,207,835)
13.	Finance and service charges not included in premiums	4,384,657	3,884,250
14.	Aggregate write-ins for miscellaneous income	(1,477,628)	(1,100,071)
15.	Total other income (Lines 12 through 14)	32,547	576,344
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	206,873,538	182,396,136
17.	Dividends to policyholders	1,687,061	1,674,249
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)	205,186,477	180,721,887
19.	Federal and foreign income taxes incurred	27,361,603	29,195,849
20.	Net income (Line 18 minus Line 19)(to Line 22)	177,824,874	151,526,038
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	1,310,802,811	1,212,405,420
22.	Net income (from Line 20)	177,824,874	151,526,038
23.	Net transfers (to) from Protected Cell accounts	0	0
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ 6,807,553	20,246,990	28,325,016
25.	Change in net unrealized foreign exchange capital gain (loss)	(3,311)	(271)
26.	Change in net deferred income tax	4,425,474	2,540,536
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	3,552,969	3,006,071
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	0	0
29.	Change in surplus notes	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0
31.	Cumulative effect of changes in accounting principles	0	0
32.	Capital changes:		
	32.1 Paid in	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0
	32.3 Transferred to surplus	0	0
33.	Surplus adjustments:		
	33.1 Paid in	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0
	33.3 Transferred from capital	0	0
34.	Net remittances from or (to) Home Office	0	0
35.	Dividends to stockholders	(132,000,000)	(87,000,000)
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)	74,046,995	98,397,390
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	1,384,849,805	1,310,802,811
	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	(5,420)	55,251
1402.	Fines and penalties of regulatory authorities	(15,123)	(17,346)
1403.	Retroactive reinsurance gain/loss	(214,856)	(131,087)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(1,242,229)	(1,006,888)
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	(1,477,628)	(1,100,071)
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	1,371,073,816	1,276,103,547
2.	Net investment income	178,873,710	141,012,935
3.	Miscellaneous income	32,547	576,344
4.	Total (Lines 1 through 3)	1,549,980,073	1,417,692,826
5.	Benefit and loss related payments	718,384,710	608,616,791
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	491,332,935	471,647,075
8.	Dividends paid to policyholders	1,753,831	1,814,722
9.	Federal and foreign income taxes paid (recovered) net of $ 2,437,228 tax on capital gains (losses)	25,946,402	27,641,459
10.	Total (Lines 5 through 9)	1,237,417,877	1,109,720,046
11.	Net cash from operations (Line 4 minus Line 10)	312,562,196	307,972,780
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	275,083,866	239,467,443
	12.2 Stocks	0	0
	12.3 Mortgage loans	0	0
	12.4 Real estate	0	0
	12.5 Other invested assets	19,204,610	19,772,897
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	0	17,381,932
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	294,288,476	276,622,273
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	662,061,784	364,186,251
	13.2 Stocks	0	0
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	1,655,263	2,858,170
	13.6 Miscellaneous applications	15,673,283	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	679,390,330	367,044,421
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)	(385,101,854)	(90,422,148)
	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	132,000,000	87,000,000
	16.6 Other cash provided (applied)	16,272,951	(34,250,487)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(115,727,049)	(121,250,487)
	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)	(188,266,708)	96,300,145
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	232,205,158	135,905,013
	19.2 End of period (Line 18 plus Line 19.1)	43,938,450	232,205,158

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

20.0001. Exchange of bonds	5,134,853	13,957,599
20.0002. Other assets tri-party/tax credit bonds	79,156	104,138
20.0003. Income payment received in securities other assets tri-party/tax credit bonds	6,474	0

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	32,584,340	14,448,722	16,066,528	30,966,534
2.	Allied lines	35,440,328	15,931,600	17,761,663	33,610,265
3.	Farmowners multiple peril	10,105,411	5,034,244	4,969,495	10,170,161
4.	Homeowners multiple peril	261,373,179	124,492,697	142,857,097	243,008,779
5.	Commercial multiple peril	175,556,113	77,849,145	82,881,989	170,523,268
6.	Mortgage guaranty	0	0	0	0
8.	Ocean marine	13,609,401	5,433,371	5,922,458	13,120,314
9.	Inland marine	34,451,825	15,800,307	16,477,243	33,774,889
10.	Financial guaranty	0	0	0	0
11.1	Medical professional liability - occurrence	(145)	(13)	(21)	(137)
11.2	Medical professional liability - claims-made	0	0	0	0
12.	Earthquake	5,903,433	3,185,564	3,464,703	5,624,294
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	156,055,619	65,530,421	63,009,091	158,576,949
17.1	Other liability - occurrence	126,840,820	49,457,516	55,563,355	120,734,981
17.2	Other liability - claims-made	39,069,494	19,574,518	22,573,155	36,070,857
17.3	Excess workers' compensation	666,645	234,433	240,151	660,928
18.1	Products liability - occurrence	6,453,160	2,552,582	2,697,258	6,308,483
18.2	Products liability - claims-made	1,459,952	655,954	695,592	1,420,314
19.1, 19.2	Private passenger auto liability	167,319,268	70,279,601	73,338,923	164,259,947
19.3, 19.4	Commercial auto liability	110,133,204	47,438,054	49,462,425	108,108,834
21.	Auto physical damage	144,596,903	59,719,263	63,542,499	140,773,666
22.	Aircraft (all perils)	0	0	0	0
23.	Fidelity	2,599,563	1,813,024	1,743,851	2,668,735
24.	Surety	130,018	49,808	45,854	133,973
26.	Burglary and theft	314,301	233,433	184,274	363,460
27.	Boiler and machinery	13,811,732	5,297,349	5,961,761	13,147,321
28.	Credit	0	168	0	168
29.	International	1	111	0	112
30.	Warranty	0	0	0	0
31.	Reinsurance - nonproportional assumed property	4,021,912	1,042,352	1,327,237	3,737,027
32.	Reinsurance - nonproportional assumed liability	829,644	385,365	567,263	647,745
33.	Reinsurance - nonproportional assumed financial lines	63,564	44,116	38,021	69,660
34.	Aggregate write-ins for other lines of business	0	0	0	0
35.	TOTALS	1,343,389,686	586,483,706	631,391,864	1,298,481,527
	DETAILS OF WRITE-INS				
3401.					
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)	0	0	0	0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire	15,840,555	226,021	(48)	0	16,066,528
2.	Allied lines	17,430,818	330,845	0	0	17,761,663
3.	Farmowners multiple peril	5,090,058	(120,563)	0	0	4,969,495
4.	Homeowners multiple peril	142,857,097	0	0	0	142,857,097
5.	Commercial multiple peril	82,947,903	(44,395)	(21,518)	0	82,881,989
6.	Mortgage guaranty	0	0	0	0	0
8.	Ocean marine	6,079,728	51,528	(208,798)	0	5,922,458
9.	Inland marine	14,788,253	1,740,268	(51,278)	0	16,477,243
10.	Financial guaranty	0	0	0	0	0
11.1	Medical professional liability - occurrence	(21)	0	0	0	(21)
11.2	Medical professional liability - claims-made	0	0	0	0	0
12.	Earthquake	3,412,011	52,692	0	0	3,464,703
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	65,327,927	15,835	479,835	(2,814,506)	63,009,091
17.1	Other liability - occurrence	57,777,358	(1,974,465)	(210,586)	(28,953)	55,563,355
17.2	Other liability - claims-made	10,042,036	12,530,415	704	0	22,573,155
17.3	Excess workers' compensation	240,151	0	0	0	240,151
18.1	Products liability - occurrence	2,681,258	14,040	10,696	(8,736)	2,697,258
18.2	Products liability - claims-made	672,684	22,908	0	0	695,592
19.1, 19.2	Private passenger auto liability	73,338,923	0	0	0	73,338,923
19.3, 19.4	Commercial auto liability	49,369,363	103,774	0	(10,712)	49,462,425
21.	Auto physical damage	63,542,354	145	0	0	63,542,499
22.	Aircraft (all perils)	0	0	0	0	0
23.	Fidelity	1,074,762	669,089	0	0	1,743,851
24.	Surety	17,840	28,013	0	0	45,854
26.	Burglary and theft	132,475	51,799	0	0	184,274
27.	Boiler and machinery	5,754,514	207,247	0	0	5,961,761
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	1,327,237	0	0	0	1,327,237
32.	Reinsurance - nonproportional assumed liability	442,029	125,234	0	0	567,263
33.	Reinsurance - nonproportional assumed financial lines	37,380	641	0	0	38,021
34.	Aggregate write-ins for other lines of business	0	0	0	0	0
35.	TOTALS	620,224,693	14,031,072	(993)	(2,862,907)	631,391,864
36.	Accrued retrospective premiums based on experience					2,862,907
37.	Earned but unbilled premiums					993
38.	Balance (Sum of Line 35 through 37)					634,255,765
	DETAILS OF WRITE-INS					
3401.						
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)	0	0	0	0	0

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

	Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	 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	23,311,719	32,584,340	2,110,149	25,421,868	0	32,584,340
2.	Allied lines	12,943,205	35,440,328	11,644,240	24,587,445	0	35,440,328
3.	Farmowners multiple peril	0	10,105,411	0	0	0	10,105,411
4.	Homeowners multiple peril	717,645,740	261,373,179	1,779,149	719,424,889	0	261,373,179
5.	Commercial multiple peril	8,861,645	175,556,113	0	8,861,645	0	175,556,113
6.	Mortgage guaranty	0	0	0	0	0	0
8.	Ocean marine	42,729,334	13,609,401	0	42,729,334	0	13,609,401
9.	Inland marine	14,589,729	34,451,825	0	14,589,729	0	34,451,825
10.	Financial guaranty	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	(145)	0	0	0	(145)
11.2	Medical professional liability - claims-made	0	0	0	0	0	0
12.	Earthquake	15,781,580	5,903,433	0	15,781,580	0	5,903,433
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	142,925,822	156,055,619	0	142,925,822	0	156,055,619
17.1	Other liability - occurrence	34,203,066	126,840,820	7,222	34,210,288	0	126,840,820
17.2	Other liability - claims-made	7,000	39,069,494	0	7,000	0	39,069,494
17.3	Excess workers' compensation	0	666,645	0	0	0	666,645
18.1	Products liability - occurrence	16,239	6,453,160	0	16,239	0	6,453,160
18.2	Products liability - claims-made	0	1,459,952	0	0	0	1,459,952
19.1, 19.2	Private passenger auto liability	1,400,620,664	167,319,268	282,200,650	1,682,821,314	0	167,319,268
19.3, 19.4	Commercial auto liability	0	110,133,204	0	0	0	110,133,204
21.	Auto physical damage	901,036,608	144,596,903	234,940,034	1,135,976,642	0	144,596,903
22.	Aircraft (all perils)	0	0	0	0	0	0
23.	Fidelity	7,149	2,599,563	0	7,149	0	2,599,563
24.	Surety	83,317	130,018	0	83,317	0	130,018
26.	Burglary and theft	14,467	314,301	54,048	68,515	0	314,301
27.	Boiler and machinery	300	13,811,732	0	300	0	13,811,732
28.	Credit	0	0	0	0	0	0
29.	International	0	1	0	0	0	1
30.	Warranty	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	4,021,912	0	0	0	4,021,912
32.	Reinsurance - nonproportional assumed liability	XXX	829,644	0	0	0	829,644
33.	Reinsurance - nonproportional assumed financial lines	XXX	63,564	0	0	0	63,564
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0
35.	TOTALS	3,314,777,584	1,343,389,686	532,735,492	3,847,513,076	0	1,343,389,686
	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
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0

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

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

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

	Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 -3)	5 Net Losses Unpaid Current Year (Part 2A , Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	13,180,014	15,005,679	14,352,688	13,833,005	11,581,301	11,154,562	14,259,745	46.0
2.	Allied lines	14,204,681	23,459,941	19,521,294	18,143,328	10,760,493	7,789,867	21,113,954	62.8
3.	Farmowners multiple peril	0	5,392,904	0	5,392,904	4,318,374	4,500,084	5,211,194	51.2
4.	Homeowners multiple peril	226,702,854	146,044,051	227,212,175	145,534,729	74,003,900	62,004,627	157,534,001	64.8
5.	Commercial multiple peril	2,273,262	75,492,792	2,273,262	75,492,792	163,456,854	150,069,890	88,879,757	52.1
6.	Mortgage guaranty	0	0	0	0	0	0	0	0.0
8.	Ocean marine	19,695,752	5,376,262	19,695,752	5,376,262	10,423,373	9,200,457	6,599,179	50.3
9.	Inland marine	3,942,771	15,889,815	3,942,771	15,889,815	9,677,441	10,042,098	15,525,158	46.0
10.	Financial guaranty	0	0	0	0	0	0	0	0.0
11.1	Medical professional liability - occurrence	0	18,635	0	18,635	59,917	78,560	(9)	6.2
11.2	Medical professional liability - claims-made	0	75,144	0	75,144	1,322,044	1,348,360	48,829	0.0
12.	Earthquake	0	92	0	92	(112,848)	56,491	(169,247)	(3.0)
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	75,698,119	82,282,209	75,698,119	82,282,209	708,296,744	705,793,442	84,785,511	53.5
17.1	Other liability - occurrence	19,313,561	53,503,115	19,315,648	53,501,028	269,022,155	253,774,757	68,748,426	56.9
17.2	Other liability - claims-made	0	22,181,294	0	22,181,294	76,970,682	74,895,093	24,256,884	67.2
17.3	Excess workers' compensation	0	796,634	0	796,634	29,682,714	30,672,912	(193,563)	(29.3)
18.1	Products liability - occurrence	(62,224)	2,855,086	(62,224)	2,855,086	35,676,549	29,450,182	9,081,452	144.0
18.2	Products liability - claims-made	0	67,490	0	67,490	1,258,715	1,234,019	92,186	6.5
19.1, 19.2	Private passenger auto liability	648,220,337	234,506,702	801,163,260	81,563,779	130,336,719	115,450,567	96,449,931	58.7
19.3, 19.4	Commercial auto liability	0	55,067,916	0	55,067,916	163,968,603	156,469,778	62,566,740	57.9
21.	Auto physical damage	539,470,486	237,865,560	694,692,252	82,643,794	10,314,241	7,995,968	84,962,067	60.4
22.	Aircraft (all perils)	0	4,118	0	4,118	308,298	296,976	15,440	0.0
23.	Fidelity	0	963,954	0	963,954	3,914,105	2,685,087	2,192,972	82.2
24.	Surety	0	(40,882)	0	(40,882)	1,287,880	1,267,854	(20,856)	(15.6)
26.	Burglary and theft	701	828,521	5,347	823,876	658,951	422,944	1,059,882	291.6
27.	Boiler and machinery	0	3,340,612	0	3,340,612	4,365,454	3,337,029	4,369,036	33.2
28.	Credit	0	(525)	0	(525)	13,243	93,660	(80,941)	(48,250.9)
29.	International	0	2,050	0	2,050	20,809	34,304	(11,446)	(10,209.4)
30.	Warranty	0	0	0	0	0	0	0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	1,306,058	0	1,306,058	1,798,134	2,031,352	1,072,839	28.7
32.	Reinsurance - nonproportional assumed liability	XXX	2,000,379	0	2,000,379	15,517,640	15,886,998	1,631,021	251.8
33.	Reinsurance - nonproportional assumed financial lines	XXX	0	0	0	221,886	356,332	(134,446)	(193.0)
34.	Aggregate write-ins for other lines of business	0	280	0	280	192,160	188,895	3,545	0.0
35.	TOTALS	1,562,640,312	984,285,885	1,877,810,342	669,115,855	1,739,316,530	1,658,583,146	749,849,240	57.7
	DETAILS OF WRITE-INS								
3401.	Tribal workers' compensation	0	280	0	280	192,160	188,895	3,545	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	280	0	280	192,160	188,895	3,545	0.0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	Line of Business	Reported Losses				Incurred But Not Reported			8	9
		1	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	4,221,505	11,053,918	4,451,308	10,824,115	4,912,429	968,952	5,124,195	11,581,301	1,183,610
2.	Allied lines	5,096,504	11,909,498	6,408,051	10,597,951	1,910,081	1,997,608	3,745,147	10,760,493	2,112,810
3.	Farmowners multiple peril	0	2,557,108	0	2,557,108	0	1,761,266	0	4,318,374	876,171
4.	Homeowners multiple peril	53,424,446	29,646,883	53,607,156	29,464,172	101,279,370	44,646,718	101,386,360	74,003,900	13,632,882
5.	Commercial multiple peril	924,026	82,121,535	924,026	82,121,535	1,452,419	81,335,319	1,452,419	163,456,854	61,344,975
6.	Mortgage guaranty	0	0	0	0	0	0	0	0	0
8.	Ocean marine	10,339,910	6,423,737	10,339,910	6,423,737	3,599,910	3,999,637	3,599,910	10,423,373	2,377,726
9.	Inland marine	1,159,124	6,306,007	1,159,124	6,306,007	422,065	3,371,434	422,065	9,677,441	839,770
10.	Financial guaranty	0	0	0	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	2,907	0	2,907	0	57,009	0	59,917	135,847
11.2	Medical professional liability - claims-made	0	596,268	0	596,268	0	725,776	0	1,322,044	79,273
12.	Earthquake	0	23,779	0	23,779	1,086	(136,627)	1,086	(112,848)	10,048
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	303,254,892	325,426,956	303,254,892	325,426,956	254,477,580	382,869,788	254,477,580	708,296,744	108,787,250
17.1	Other liability - occurrence	4,976,354	72,452,391	4,987,892	72,440,852	33,119,013	196,598,687	33,136,397	269,022,155	78,984,455
17.2	Other liability - claims-made	0	24,761,690	0	24,761,690	762	52,208,993	762	76,970,682	12,463,964
17.3	Excess workers' compensation	0	9,361,857	0	9,361,857	4,465	20,320,857	4,465	29,682,714	2,996,842
18.1	Products liability - occurrence	1,699,140	6,442,546	1,699,140	6,442,546	1,616,224	29,234,002	1,616,224	35,676,549	36,532,713
18.2	Products liability - claims-made	0	197,315	0	197,315	6,719	1,061,400	6,719	1,258,715	1,293,041
19.1, 19.2	Private passenger auto liability	461,933,246	142,527,712	542,603,632	61,857,326	555,887,373	68,479,394	555,887,373	130,336,719	25,552,294
19.3, 19.4	Commercial auto liability	0	70,076,915	0	70,076,915	105	93,891,687	105	163,968,603	20,513,996
21.	Auto physical damage	35,297,591	15,469,785	44,845,503	5,921,873	18,904,496	4,392,368	18,904,496	10,314,241	3,867,203
22.	Aircraft (all perils)	0	175,602	0	175,602	175	132,696	175	308,298	162,201
23.	Fidelity	0	1,121,268	0	1,121,268	499	2,792,837	499	3,914,105	268,425
24.	Surety	0	913,863	0	913,863	12,947	374,017	12,947	1,287,880	141,498
26.	Burglary and theft	140	92,708	1,040	91,809	86	568,157	1,101	658,951	86,662
27.	Boiler and machinery	0	2,636,515	0	2,636,515	0	1,728,939	0	4,365,454	328,741
28.	Credit	0	2,324	0	2,324	0	10,919	0	13,243	1,070
29.	International	0	3,128	0	3,128	0	17,681	0	20,809	24,083
30.	Warranty	0	0	0	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	1,410,215	0	1,410,215	XXX	387,919	0	1,798,134	133,445
32.	Reinsurance - nonproportional assumed liability	XXX	7,755,945	0	7,755,945	XXX	7,761,695	0	15,517,640	622,592
33.	Reinsurance - nonproportional assumed financial lines	XXX	39,568	0	39,568	XXX	182,319	0	221,886	28,692
34.	Aggregate write-ins for other lines of business	0	1,218	0	1,218	0	190,941	0	192,160	44,411
35.	TOTALS	882,326,877	831,511,162	974,281,674	739,556,365	977,607,805	1,001,932,386	979,780,027	1,739,316,530	375,426,690
	DETAILS OF WRITE-INS									
3401.	Tribal workers' compensation	0	1,218	0	1,218	0	190,941	0	192,160	44,411
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	1,218	0	1,218	0	190,941	0	192,160	44,411

(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	79,226,078	0	0	79,226,078
	1.2 Reinsurance assumed	70,327,146	0	0	70,327,146
	1.3 Reinsurance ceded	89,240,143	0	0	89,240,143
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	60,313,082	0	0	60,313,082
2.	Commission and brokerage:				
	2.1 Direct excluding contingent	0	398,000,393	0	398,000,393
	2.2 Reinsurance assumed, excluding contingent	0	255,932,014	0	255,932,014
	2.3 Reinsurance ceded, excluding contingent	0	472,568,974	0	472,568,974
	2.4 Contingent - direct	0	48,716,642	0	48,716,642
	2.5 Contingent - reinsurance assumed	0	11,752,054	0	11,752,054
	2.6 Contingent - reinsurance ceded	0	48,716,642	0	48,716,642
	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	193,115,487	0	193,115,487
3.	Allowances to managers and agents	0	116,726	0	116,726
4.	Advertising	79,135	5,025,563	8	5,104,706
5.	Boards, bureaus and associations	324,712	3,924,044	1,075	4,249,831
6.	Surveys and underwriting reports	148	4,604,836	0	4,604,984
7.	Audit of assureds' records	0	0	0	0
8.	Salary and related items:				
	8.1 Salaries	47,683,770	77,011,195	1,378,687	126,073,652
	8.2 Payroll taxes	3,409,556	4,999,035	49,573	8,458,164
9.	Employee relations and welfare	8,129,646	9,138,281	102,632	17,370,559
10.	Insurance	4,710,492	798,273	1,282	5,510,047
11.	Directors' fees	0	0	0	0
12.	Travel and travel items	987,022	668,132	2,579	1,657,733
13.	Rent and rent items	2,053,319	3,916,666	41,546	6,011,531
14.	Equipment	251,283	1,591,499	2,884	1,845,666
15.	Cost or depreciation of EDP equipment and software	471,470	20,496,398	17,742	20,985,610
16.	Printing and stationery	40,588	228,275	1,359	270,222
17.	Postage, telephone and telegraph, exchange and express	289,805	5,563,110	9,087	5,862,002
18.	Legal and auditing	1,940,470	1,081,984	57,599	3,080,053
19.	Totals (Lines 3 to 18)	70,371,416	139,164,017	1,666,053	211,201,486
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $ 152,948	0	32,256,304	0	32,256,304
	20.2 Insurance department licenses and fees	0	2,134,541	0	2,134,541
	20.3 Gross guaranty association assessments	0	(86,543)	0	(86,543)
	20.4 All other (excluding federal and foreign income and real estate)	0	643,294	0	643,294
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	34,947,595	0	34,947,595
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	2,823,757	9,406,575	165,957	12,396,289
25.	Total expenses incurred	133,508,256	376,633,674	1,832,010	(a) 511,973,940
26.	Less unpaid expenses - current year	375,426,690	84,118,843	588,442	460,133,975
27.	Add unpaid expenses - prior year	360,512,264	80,468,952	515,029	441,496,245
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)	118,593,829	372,983,783	1,758,597	493,336,210
	DETAILS OF WRITE-INS				
2401.	Miscellaneous expenses	3,873,132	17,273,623	165,957	21,312,712
2402.	Service reimbursements	(430,452)	(3,181,584)	0	(3,612,036)
2403.	Cost of computer software developed for internal use	(618,922)	(4,685,464)	0	(5,304,386)
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)	2,823,757	9,406,575	165,957	12,396,289

(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) 2,532,721	2,284,324
1.1	Bonds exempt from U.S. tax	(a) 34,208,569	34,803,059
1.2	Other bonds (unaffiliated)	(a) 44,822,413	45,590,997
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	57,400,000	57,400,000
3.	Mortgage loans	(c) 0	0
4.	Real estate	(d) 0	0
5	Contract loans	0	0
6	Cash, cash equivalents and short-term investments	(e) 239,235	239,235
7	Derivative instruments	(f) 0	0
8.	Other invested assets	31,493,608	31,440,507
9.	Aggregate write-ins for investment income	722,250	722,250
10.	Total gross investment income	171,418,796	172,480,373
11.	Investment expenses		(g) 1,832,010
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)		1,832,010
17.	Net investment income (Line 10 minus Line 16)		170,648,363
	DETAILS OF WRITE-INS		
0901.	Property and wind plans	1,008,018	1,008,018
0902.	Securities lending income	22,230	22,230
0903.	Miscellaneous income	(307,998)	(307,998)
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)	722,250	722,250
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 $ 1,496,133 accrual of discount less $ 10,579,394 amortization of premium and less $ 1,122,499 paid for accrued interest on purchases.

(b) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

(d) Includes $ 0 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

(f) Includes $ 0 accrual of discount less $ 0 amortization of premium.

(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 0 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	0	0	0	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	130,735	0	130,735	380,548	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	(5,516,403)	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	(3,895)	(7,695)	(11,590)	32,190,398	0
9.	Aggregate write-ins for capital gains (losses)	0	44	44	0	0
10.	Total capital gains (losses)	126,840	(7,651)	119,189	27,054,543	0
	DETAILS OF WRITE-INS					
0901.	Real gain LTBD impair recovery	0	44	44	0	0
0902.						
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	44	44	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	2,302,944	1,901,350	(401,594)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	0	0	0
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	3,403,869	3,138,046	(265,823)
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	5,706,813	5,039,395	(667,417)
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	8,518,327	9,112,354	594,026
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	827,333	1,088,303	260,970
	15.3 Accrued retrospective premiums and contracts subject to redetermination	306,449	257,126	(49,323)
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	0	3,452,783	3,452,783
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	32	416	384
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	331,878	293,424	(38,454)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	15,690,833	19,243,801	3,552,969
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	15,690,833	19,243,801	3,552,969
	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.	Amounts receivable under high deductible policies	331,878	293,424	(38,454)
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)	331,878	293,424	(38,454)

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	2021	2020
1. The Standard Fire Insurance Company state basis	XXX	XXX	XXX	$ 177,824,874	$ 151,526,038
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	$ 177,824,874	$ 151,526,038
Surplus					
5. The Standard Fire Insurance Company state basis	XXX	XXX	XXX	$ 1,384,849,805	$ 1,310,802,811
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,384,849,805	$ 1,310,802,811

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 state tax credits which are used to offset state premium taxes. These investments are amortized as the tax credits are utilized. See Note 5K for additional detail.

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

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

NOTES TO FINANCIAL STATEMENTS

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

The Company has not modified its accounting policy regarding the capitalization of fixed assets from the prior period.

D. Going Concern:

Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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	$	21,148
2. 12 Months or Longer	$	—

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

1. Less than 12 Months	$	11,972,000
2. 12 Months or Longer	$	—

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

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	$ 21,616,341	$ 21,616,341

6. Not applicable.

7. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

Not applicable.

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

The Company has investments in certain state sponsored LIHTC properties. The state sponsored LIHTC property investments primarily generate premium tax credits which allow the Company to offset premium taxes in Georgia and were available through 2021. At December 31, 2021, the Company had no unfunded commitments related to LIHTC investments.

During the years ended December 31, 2021 and 2020, $68,391 and $154,350, respectively, of tax benefits related to LIHTC were recognized. The balance of the investments in LIHTC at December 31, 2021 and 2020 was $0 and $130,483, respectively.

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

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

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	21,616,341	—	—	—	21,616,341	13,814,212	7,802,129
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	—	—	—	—	—	—	—

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)
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	—	—	—	—	—	—	—
j. On deposit with states	165,221,552	—	—	—	165,221,552	166,977,904	(1,756,352)
k. On deposit with other regulatory bodies	6,849,765	—	—	—	6,849,765	6,808,359	41,406
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	$ 193,687,658	$ —	$ —	$ —	$ 193,687,658	$ 187,600,475	$ 6,087,183

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	—	21,616,341	0.477 %	0.479 %
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	—	165,221,552	3.645 %	3.658 %
k. On deposit with other regulatory bodies	—	6,849,765	0.151 %	0.152 %
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	$ —	$ 193,687,658	4.273 %	4.288 %

(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	21,616,341	21,616,341	0.477 %	0.479 %
i. Other	—	—	— %	— %
j. Total Collateral Assets	$ 21,616,341	$ 21,616,341	0.477 %	0.479 %
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)	$ 21,616,341	0.690 %
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	$ —	$ 27,040	$ —	$ 27,561
(2) Bonds - FV	—	—	—	—	—	—
(3) LB&SS - AC	—	—	—	—	—	—
(4) LB&SS - FV	—	—	—	—	—	—
(5) Preferred Stock - AC	—	—	—	—	—	—
(6) Preferred Stock - FV	—	—	—	—	—	—
(7) Total	—	1	$ —	$ 27,040	$ —	$ 27,561

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	35	—
2.	Aggregate Amount of Investment Income	$ 2,644,403	$ —

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

A. Not applicable.

B. Joint ventures, partnerships, and limited liability companies are recorded on a lag basis with changes in the Company's proportional share of equity recorded as an unrealized gain (loss), subject to testing for possible impairment. As part of the impairment testing process, the Company evaluates those assets for other-than-temporary impairments using financial information that is received from the respective joint venture, partnership, or limited liability company. The Company concluded that some of the aforementioned assets, as a result of deteriorating economic conditions, had other-than-temporary impairments and recorded a realized loss of $7,695 with an offsetting entry to change in net unrealized capital gains or (losses). There was no impact to policyholders' surplus as the change in net unrealized capital gains or (losses) was offset by the realized loss of the same amount.

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	$ 65,576,993	$ 8,203,934	$ 73,780,927
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	65,576,993	8,203,934	73,780,927
d.	Deferred tax assets nonadmitted	—	—	—
e.	Subtotal net admitted deferred tax assets	65,576,993	8,203,934	73,780,927
f.	Deferred tax liabilities	11,152,347	18,939,974	30,092,321
g.	Net admitted deferred tax asset/(liability)	$ 54,424,646	$ (10,736,040)	$ 43,688,606

		December 31, 2020		
		Ordinary	Capital	Total
a.	Gross deferred tax assets	$ 59,217,794	$ 8,402,358	$ 67,620,152
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	59,217,794	8,402,358	67,620,152
d.	Deferred tax assets nonadmitted	3,452,783	—	3,452,783
e.	Subtotal net admitted deferred tax assets	55,765,011	8,402,358	64,167,369
f.	Deferred tax liabilities	6,583,280	14,966,187	21,549,467
g.	Net admitted deferred tax asset/(liability)	$ 49,181,731	$ (6,563,829)	$ 42,617,902

		Change		
		Ordinary	Capital	Total
a.	Gross deferred tax assets	$ 6,359,199	$ (198,424)	$ 6,160,775
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	6,359,199	(198,424)	6,160,775
d.	Deferred tax assets nonadmitted	(3,452,783)	—	(3,452,783)
e.	Subtotal net admitted deferred tax assets	9,811,982	(198,424)	9,613,558
f.	Deferred tax liabilities	4,569,067	3,973,787	8,542,854
g.	Net admitted deferred tax asset/(liability)	$ 5,242,915	$ (4,172,211)	$ 1,070,704

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.	$ 41,302,605	$ 194,328	$ 41,496,933
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)	3,974,330	—	3,974,330
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	3,974,330	—	3,974,330
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	199,411,552
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.	20,300,058	8,009,606	28,309,664
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	65,576,993	8,203,934	73,780,927
Deferred tax liabilities netted against deferred tax assets	11,152,347	18,939,974	30,092,321
Total	$ 54,424,646	$ (10,736,040)	$ 43,688,606

	December 31, 2020		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 38,692,871	$ 203,298	$ 38,896,169
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (the lesser of 2(b)1 and 2(b)2 below)	10,488,860	98,745	10,587,605
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	10,488,860	98,745	10,587,605
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	188,572,563
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities.	6,583,280	8,100,315	14,683,595
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	55,765,011	8,402,358	64,167,369
Deferred tax liabilities netted against deferred tax assets	6,583,280	14,966,187	21,549,467
Total	$ 49,181,731	$ (6,563,829)	$ 42,617,902

	Change		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 2,609,734	$ (8,970)	$ 2,600,764
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)	(6,514,530)	(98,745)	(6,613,275)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	(6,514,530)	(98,745)	(6,613,275)
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	10,838,989
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities.	13,716,778	(90,709)	13,626,069
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	9,811,982	(198,424)	9,613,558
Deferred tax liabilities netted against deferred tax assets	4,569,067	3,973,787	8,542,854
Total	$ 5,242,915	$ (4,172,211)	$ 1,070,704

NOTES TO FINANCIAL STATEMENTS

	2021	2020
3. a. Ratio percentage used to determine recovery period and threshold limitation amount.	448 %	446 %
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 1,329,410,346	$ 1,257,150,417

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).	$ 65,576,993	$ 8,203,934
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).	$ 65,576,993	$ 8,203,934
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	0 %

	December 31, 2020	
	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage.		
1. Adjusted gross deferred tax assets amounts from Note 9A1(c).	$ 59,217,794	$ 8,402,358
2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	0 %
3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 55,765,011	$ 8,402,358
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	0 %

	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).	$ 6,359,199	$ (198,424)
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).	$ 9,811,982	$ (198,424)
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	0 %

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	$ 27,359,043	$ 29,191,229	$ (1,832,186)
Foreign	2,560	4,620	(2,060)
Subtotal	27,361,603	29,195,849	(1,834,246)
Federal income taxes on net capital gains	2,416,918	(2,648,102)	5,065,020
Federal and foreign income taxes incurred	$ 29,778,521	$ 26,547,747	$ 3,230,774

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	$ 28,167,851	$ 27,543,155	$ 624,696
Unearned premium reserve	26,638,741	24,722,675	1,916,066
Investments	6,725,302	3,034,687	3,690,615
Other	4,045,099	3,917,277	127,822
Total ordinary deferred tax assets	$ 65,576,993	$ 59,217,794	$ 6,359,199
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	—	3,452,783	(3,452,783)
Admitted ordinary deferred tax assets	$ 65,576,993	$ 55,765,011	$ 9,811,982
Capital:			
Investments	$ 8,203,934	$ 8,402,358	$ (198,424)
Total capital deferred tax assets	$ 8,203,934	$ 8,402,358	$ (198,424)
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	—	—	—
Admitted capital deferred tax assets	$ 8,203,934	$ 8,402,358	$ (198,424)
Total admitted deferred tax assets	$ 73,780,927	$ 64,167,369	$ 9,613,558

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	$ 7,474,258	$ 610,292	$ 6,863,966
Loss and LAE reserve discounting (transition rule)	3,547,482	4,434,352	(886,870)
Fixed assets	—	1,381,364	(1,381,364)
Other	130,607	157,272	(26,665)
Total ordinary deferred tax liabilities	$ 11,152,347	$ 6,583,280	$ 4,569,067
Capital:			
Investments	$ 18,939,974	$ 14,966,187	$ 3,973,787
Total capital deferred tax liabilities	$ 18,939,974	$ 14,966,187	$ 3,973,787
Total deferred tax liabilities	$ 30,092,321	$ 21,549,467	$ 8,542,854
4. Net admitted deferred tax asset/(liability)	$ 43,688,606	$ 42,617,902	$ 1,070,704

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	$ 73,780,927	$ 67,620,152	$ 6,160,775
Total deferred tax liabilities	30,092,321	21,549,467	8,542,854
Net deferred tax asset/(liability)	$ 43,688,606	$ 46,070,685	(2,382,079)
Tax effect of unrealized gains (losses)			6,807,553
Change in net deferred income tax			$ 4,425,474

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)	$ 207,603,395
Taxes at statutory rate	43,596,713
Increase (decrease) attributable to:	
Nontaxable investment income	(17,780,857)
Other	(462,809)
	$ 25,353,047
Federal and foreign taxes incurred	$ 29,778,521
Change in net deferred income tax	(4,425,474)
Total statutory income tax	$ 25,353,047
Effective tax rate	12.2 %

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	$ 30,708,511
2020 Total	24,406,986
2019 Capital Gains	3,361,323

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

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

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

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

H. Repatriation Transition Tax (RTT):

Not applicable.

I. The Company does not have an AMT credit.

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

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

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

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

2. TRV maintains a private 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 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.

NOTES TO FINANCIAL STATEMENTS

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

Not applicable.

D. 1. At December 31, 2021 and 2020, the Company had $52,213,738 and $60,883,692 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.

2. The Company participates in an intercompany reinsurance pooling agreement as described in Note 26. The following represents the unsettled balances resulting from affiliated reinsurance that are reported in the respective balance sheet accounts:

	December 31, 2021	December 31, 2020
Amounts recoverable from reinsurers	$ 224,658,955	$ 169,455,151
Reinsurance payable on paid losses and LAE	77,371,732	71,436,783
Ceded reinsurance premiums payable	174,996,034	138,385,455

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 Insurance Group Holdings Inc. (TIGHI), an indirect subsidiary of TRV, the organization of which is shown in Schedule Y - Part 1.

H. Not applicable.

I. Not applicable.

J. Not applicable.

K. Not applicable.

L. Not applicable.

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

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

SCA Entity	Percentage of SCA Ownership	12/31/2021 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				
Travelers Texas MGA, Inc.	100.00%	$ 2,302,944	$ —	$ 2,302,944
Total SSAP No. 97 8b(ii) Entities	XXX	$ 2,302,944	$ —	$ 2,302,944
c. SSAP No. 97 8b(iii) Entities				
Total SSAP No. 97 8b(iii) Entities	XXX	$ —	$ —	$ —
d. SSAP No. 97 8b(iv) Entities				
Total SSAP No. 97 8b(iv) Entities	XXX	$ —	$ —	$ —
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	$ 2,302,944	$ —	$ 2,302,944
f. Aggregate Total	XXX	$ 2,302,944	$ —	$ 2,302,944

2. NAIC filing response information:

Not applicable.

N. Not applicable.

O. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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 net share of the pension expense was $2,521,918 and $2,822,933 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 net share of the postretirement benefit expense (benefit) was $(158,925) and $(110,011) 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 net share of the 401(k) savings plan expense was $5,419,419 and $5,513,075 for 2021 and 2020, respectively.

H. Postemployment Benefits and Compensated Absences:

Not applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

Not applicable.

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

The Company has 20,000 shares of common capital stock authorized, issued and outstanding with a par value of $250 per share.

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

For the year ended December 31, 2021 (in millions):

	Ordinary	Extraordinary	Total
March 22, 2021	$ 31.0	$ —	$ 31.0
June 23, 2021	31.0	—	31.0
September 20, 2021	23.0	—	23.0
December 29, 2021	47.0	—	47.0
Total	$ 132.0	$ —	$ 132.0

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

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

NOTES TO FINANCIAL STATEMENTS

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 $177,824,874.

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 increased by cumulative net unrealized gains of $375,264,158.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments:

At December 31, 2021, the Company had unfunded commitments to certain investments of $22.5 million.

B. Assessments:

1. The Company has accrued liabilities of $8.4 million for guaranty fund and other insurance-related assessments and related recoverables of $697 thousand at December 31, 2021. The assessments are expected to be paid over a period ranging from one year to the life expectancy of certain workers' compensation claimants and the recoverables are expected to occur over the same period of time.

2.

a. Assets recognized from paid and accrued premium tax offsets December 31, 2020	$	746,793
b. Decreases current year:		
Premium tax offset applied		301,478
Premium tax offset refund		8,027
c. Increases current year:		
Premium tax offset accrued		143,984
d. Assets recognized from paid and accrued premium tax offsets December 31, 2021	$	581,272

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	$ 560,864

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.

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

15. LEASES

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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 $22.5 million 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					
Bank loans	$ —	$ 34,984,353	$ —	$ —	$ 34,984,353
Total securities at fair value	$ —	$ 34,984,353	$ —	$ —	$ 34,984,353

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

Level 2 and Level 3 valuation techniques:

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

B. Not applicable.

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

(At December 31, 2021)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 43,938,450	$ 43,938,450	$ 13,008,559	$ 30,929,891	$ —	$ —	$ —
Long-term bonds	3,154,257,157	3,016,442,098	70,526,290	3,054,396,021	29,334,846	—	—

NOTES TO FINANCIAL STATEMENTS

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

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

A. Unusual or Infrequent Items:

The Company has provided $5,128 of voluntary premium refunds to policyholders related to COVID-19 through December 31, 2021. The Company accounted for these premium refunds as a reduction of premium.

B. Troubled Debt Restructuring – Debtors:

Not applicable.

C. Other Disclosures:

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

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	$ 432	$ 2,082	$ 485	$ 227	$ 555	$ 307	$ 128	$ 141
Part 1J	345	231	88	19	4	53	9	5
Part 1K	481	44	33	475	26	1	(26)	2
Part 1L	—	—	—	—	—	—	—	—
Part 1S	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—

	Accident Years									
Schedule P	2011	2010	2009	2008	2007	2006	2005	2004	2003	2002 & Prior
Part 1I	$ 13	$ 63	$ 15	$ 8	$ 207	$ (133)	$ 99	$ (33)	$ 8	$ 352
Part 1J	2	—	1	3	6	—	—	3	1	34
Part 1K	(7)	—	11	46	1	13	11	109	600	1,855
Part 1L	—	—	—	—	—	—	—	—	—	14
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	$ 70	$ 61	$ 13	$ 14	$ 6	$ 1	$ 1	$ 20	$ 1	$ 129
Part 1B	28	33	16	1	13	1	11	15	3	8,941
Part 1C	393	201	171	189	53	11	107	60	71	1,378
Part 1D	23,499	19,977	15,816	15,496	13,111	12,320	11,167	12,641	11,125	155,515
Part 1E	1,033	725	518	341	411	270	285	311	169	12,651
Part 1F - Section 1	—	—	—	4	—	—	—	5	—	160
Part 1F - Section 2	—	—	—	—	—	(1)	—	3	5	771
Part 1G	41	76	7	11	10	16	2	(3)	(2)	1,917
Part 1H - Section 1	3,402	2,413	2,143	3,246	1,453	2,377	1,190	1,108	1,500	94,865
Part 1H - Section 2	(75)	580	214	121	132	355	24	151	2,699	3,220
Part 1M	—	—	—	—	—	—	—	—	—	23
Part 1N	137	14	—	—	—	—	—	3	1	287
Part 1O	—	—	—	1	7	20	2	11	106	12,987
Part 1P	—	9	—	—	—	29	3	15	6	29
Part 1R - Section 1	524	540	246	311	182	671	480	328	825	36,977
Part 1R - Section 2	37	8	—	11	—	199	9	3	12	140

NOTES TO FINANCIAL STATEMENTS

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):

	2021	2003	2002 - 1997
Commercial auto	$ (18)	$ —	$ (1)
Workers' compensation	(106)	—	(1,320)
Commercial multiple peril	—	—	—
Special liability	—	—	—
Other liability - occurrence	—	(3)	(244)
Other liability - claims-made	—	—	(194)
Special property	—	—	—
Auto physical damage	(4)	—	—
Other	—	—	—
Reinsurance A	—	—	—
Reinsurance B	—	—	—

D. Business Interruption Insurance Recoveries:

Not applicable.

E. State Transferable and Non-transferable Tax Credits:

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

	State	Carrying Value	Unused Amount
Advantage Capital 2017 State TC Series A-4	NE	$ 144,665	$ 157,703
Advantage Capital 2017 State TC Series B-4	NE	103,060	103,267

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	$ 247,725	$ —
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	$ 52,953	$ 48,483	$ 55,014	$ 15,870

G. Insurance-Linked Securities (ILS) Contracts:

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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	$ 4,343,472,663	*
3548	06-0907370	Travelers Casualty and Surety Company of America	59,442	
Total Recoverable from Group Code 3548			$ 4,343,532,105	

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

2. Unaffiliated Company Recoverables:

Not applicable.

B. Reinsurance Recoverable in Dispute:

Not applicable.

C. Reinsurance Assumed and Ceded:

1.

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
Affiliates	$ 634,255,765	$ 63,971,496	$ 1,835,440,314	$ 185,123,841	$ (1,201,184,549)	$ (121,152,345)
All Other	254,491,850	25,668,233	—	—	254,491,850	25,668,233
Total	$ 888,747,615	$ 89,639,729	$ 1,835,440,314	$ 185,123,841	$ (946,692,699)	$ (95,484,112)

Direct Unearned Premium Reserve $ 1,580,948,463

2. Accruals for contingent, sliding scale adjustment and other profit sharing commissions, net of reinsurance assumed and ceded, amounted to $11,883,658 at December 31, 2021. This balance represents the Company's 4.84% pro rata share of the net amount of the TRV Reinsurance Pool (see Note 26):

	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ 48,336,638	$ 11,883,658	$ 48,336,638	$ 11,883,658
b. Sliding Scale Adjustments	—	—	—	—
c. Other Profit Commission Arrangements	—	—	—	—
d. Total	$ 48,336,638	$ 11,883,658	$ 48,336,638	$ 11,883,658

D. Uncollectible Reinsurance:

Not applicable.

E. Commutation of Ceded Reinsurance:

Not applicable.

F. Retroactive Reinsurance:

	Assumed	Ceded
a. Reserves Transferred:		
(1) Initial Reserves	$ 454,960	$ 3,155,758
(2) Adjustments - Prior Year(s)	(193,600)	8,086,972
(3) Adjustments - Current Year	—	87,045
(4) Current Total	$ 261,360	$ 11,329,775
b. Consideration Paid or Received:		
(1) Initial Consideration	$ 506,026	$ 3,336,177
(2) Adjustments - Prior Year(s)	—	675,811
(3) Adjustments - Current Year	—	252,280
(4) Current Total	$ 506,026	$ 4,264,268

NOTES TO FINANCIAL STATEMENTS

	Assumed	Ceded
c. Paid Losses Reimbursed or Recovered:		
(1) Prior Year(s)	$ 204,272	$ 9,292,503
(2) Current Year	10	100,970
(3) Current Total	$ 204,282	$ 9,393,473
d. Special Surplus From Retroactive Reinsurance:		
(1) Initial Surplus Gain or Loss	$ 51,066	$ (180,419)
(2) Adjustments - Prior Year(s)	193,600	7,411,161
(3) Adjustments - Current Year	—	(165,235)
(4) Current Year Restricted Surplus	244,666	1,799,568
(5) Cumulative Total Transferred to Unassigned Funds	$ —	$ 5,265,939

e. Other insurers included in the above transactions:

Company	Assumed	Ceded
Munich Reinsurance America, Inc. (10227)	$ 261,360	$ —
TIG Insurance Company (25534)	—	3,459,455
XL Reinsurance America Inc. (20583)	—	3,420,534
Swiss Reinsurance America Corporation (25364)	—	865,514
Westport Insurance Corporation (39845)	—	749,642
Commercial Risk Reinsurance Co. Ltd. (AA-3190433)	—	648,560
Various	—	2,186,070
Total	$ 261,360	$ 11,329,775

f. Paid Loss/LAE Recoverable:

1. Authorized Reinsurers

Company	Total Paid Loss/LAE Recoverable	Amount Over 90 Days Past Due
XL Reinsurance America Inc. (20583)	$ 27,016	$ —
Swiss Reinsurance America Corporation (25364)	6,072	—
Westport Insurance Corporation (39845)	1,801	—
Various	5,385	—
Total	$ 40,274	$ —

2. Unauthorized Reinsurers

Company	Total Paid Loss/LAE Recoverable	Amount Over 90 Days Past Due	Collateral Held
Various	$ 6,463	$ —	$ 242,000
Total	$ 6,463	$ —	$ 242,000

3. Certified Reinsurers

Not applicable.

4. Reciprocal Jurisdiction Reinsurers

Not applicable.

G. Reinsurance Accounted for as a Deposit:

Not applicable.

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

Not applicable.

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

Not applicable.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation:

Not applicable.

K. Reinsurance Credit:

Not applicable.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A. Accrued retrospective premiums (Page 2, Line 15.3) have been determined based upon loss experience on business subject to such experience rating adjustment. Accrued retrospectively rated premiums, including all of those relating to bulk IBNR, have been determined by or allocated to individual policyholder accounts. Ten percent of the amount not offset by retrospective return premiums, other liabilities to the same party (other than loss and LAE reserves), or collateral as permitted by SSAP No. 66, *Retrospectively Rated*

NOTES TO FINANCIAL STATEMENTS

Contracts, has been nonadmitted. The amount shown in Part E below is the Company's proportionate share of the accrued retrospective premiums of the TRV Reinsurance Pool (see Note 26).

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

C. See Schedule P - Part 7A.

D. Not applicable.

E. Calculation of nonadmitted retrospective premium:

1.	Total accrued retrospective premium	$ 3,200,433
2.	Unsecured amount	1,158,524
3.	Less: Nonadmitted amount (10%)	115,852
4.	Less: Nonadmitted for any person for whom agents' balances or uncollected premiums are nonadmitted	190,597
5.	Admitted amount (1) - (3) - (4)	$ 2,893,984

F. 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 $15,115,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, auto physical damage, homeowners, special property and private passenger auto liability lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence, products liability – occurrence and other liability – claims-made. This unfavorable development included funding of asbestos and environmental reserves in the other liability – occurrence, products liability – occurrence and commercial multiple peril lines.

The improvement in workers' compensation was driven primarily by better than expected loss experience across all accident years as presented in Schedule P. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in auto physical damage was driven primarily by better than expected loss experience in recent accident years. The improvement in homeowners was driven primarily by better than expected loss experience in recent accident years including Woolsey wildfire subrogation recoveries in accident year 2018. The improvement in special property was driven primarily by better than expected loss experience in recent accident years including Woolsey wildfire subrogation recoveries in accident year 2018. The improvement in private passenger auto liability was driven primarily by better than expected loss experience in accident year 2020.

The deterioration in other liability – occurrence was driven by higher than expected loss experience across multiple accident years as well as higher than expected adjusting and other expenses. This was partially offset by better than expected other liability - occurrence loss experience in recent accident years. Higher than expected loss experience in products liability - occurrence was across multiple accident years as well as higher than expected adjusting and other expenses. The deterioration in other liability – claims-made was driven by higher than expected loss experience across multiple accident years.

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

26. INTERCOMPANY POOLING ARRANGEMENTS

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

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

TRV Reinsurance Pool Participant	NAIC Company Code	Pool Participation %
The Travelers Indemnity Company	25658	25.20
St. Paul Fire and Marine Insurance Company	24767	24.79
Travelers Casualty and Surety Company	19038	20.36
The Phoenix Insurance Company	25623	5.00
The Standard Fire Insurance Company	19070	4.84
United States Fidelity and Guaranty Company	25887	4.41
Travelers Casualty Insurance Company of America	19046	2.73
Farmington Casualty Company	41483	1.48
The Automobile Insurance Company of Hartford, Connecticut	19062	1.37
The Travelers Indemnity Company of Connecticut	25682	1.37
The Charter Oak Fire Insurance Company	25615	1.27
Northland Insurance Company	24015	1.22
The Travelers Indemnity Company of America	25666	0.77
St. Paul Protective Insurance Company	19224	0.58
Travelers Casualty Company of Connecticut	36170	0.47
Travelers Commercial Casualty Company	40282	0.47
Travelers Commercial Insurance Company	36137	0.47
St. Paul Mercury Insurance Company	24791	0.40
Travelers Property Casualty Company of America	25674	0.36
Travelers Property Casualty Insurance Company	36161	0.30

NOTES TO FINANCIAL STATEMENTS

TRV Reinsurance Pool Participant	NAIC Company Code	Pool Participation %
The Travelers Casualty Company	41769	0.29
Travelers Constitution State Insurance Company	41750	0.29
TravCo Insurance Company	28188	0.27
The Travelers Home and Marine Insurance Company	27998	0.27
Travelers Personal Insurance Company	38130	0.27
Travelers Personal Security Insurance Company	36145	0.27
Discover Property & Casualty Insurance Company	36463	0.14
Northland Casualty Company	24031	0.14
Fidelity and Guaranty Insurance Underwriters, Inc.	25879	0.10
St. Paul Guardian Insurance Company	24775	0.10
American Equity Specialty Insurance Company	10819	0.00
Discover Specialty Insurance Company	10213	0.00
Northfield Insurance Company	27987	0.00
St. Paul Surplus Lines Insurance Company	30481	0.00
Travelers Excess and Surplus Lines Company	29696	0.00

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

As of December 31, 2021, the Company had a net payable of $27,708,811 to affiliates as a result of its intercompany reinsurance transactions which settled in January 2022.

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

A.

Loss Reserves Eliminated by Annuities	Unrecorded Loss Contingencies
$119,777,463	$119,777,463

B.

Life Insurance Company and Location	Licensed in Company's State of Domicile	Statement Value of Annuities
Fidelity & Guaranty Life Insurance Company, Des Moines, IA	Yes	$ 33,296,171
All other companies		86,481,292

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

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

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

Annual Statement Line of Business		Gross (of High Deductible) Loss Reserves	Reserve Credit for High Deductibles	Billed Recoverables on Paid Claims	Total High Deductibles and Billed Recoverables
16	Workers' compensation	$ 437,342,109	$ 187,150,555	$ 2,488,062	$ 189,638,617
19.3, 19.4	Commercial auto liability	71,302,630	35,993,204	370,127	36,363,331
21	Auto physical damage	426,567	178,181	2,214	180,395
17.1, 17.2	Other liability	71,161,979	15,761,340	369,396	16,130,736
18.1, 18.2	Products liability	36,525,002	10,300,853	189,599	10,490,452
5	Commercial multiple peril	389,412	10,370	2,021	12,391
	Total	$ 617,147,699	$ 249,394,503	$ 3,421,419	$ 252,815,922

NOTES TO FINANCIAL STATEMENTS

2. Unsecured amounts of high deductibles:

a.	Total high deductibles and billed recoverables on paid claims	$ 252,815,922
b.	Collateral on balance sheet *	$ 32,534,058
c.	Collateral off balance sheet	$ 208,747,651
d.	Total unsecured deductibles and billed recoverables on paid claims	$ 11,534,213
e.	Percentage unsecured	4.6%

* This collateral is held by the TRV Reinsurance Pool.

3. High deductible recoverable amounts on paid claims:

a.	Amount of overdue nonadmitted (either due to aging or collateral)	$ 331,878
b.	Amount over 90 days overdue admitted	$ 208,713
c.	Total overdue (a+b)	$ 540,591

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

Counterparty Ranking	Top Ten Unsecured High Deductibles Amounts
Counterparty 1	$ 3,230,681
Counterparty 2	2,487,564
Counterparty 3	2,204,158
Counterparty 4	2,143,195
Counterparty 5	1,786,423
Counterparty 6	1,630,878
Counterparty 7	1,572,281
Counterparty 8	995,328
Counterparty 9	919,405
Counterparty 10	847,432

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

Not applicable.

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

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

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

Non-Fatal Cases:	United States Life Tables Total Population 2007 – FL
	United States Life Tables Total Male or Total Female 2014 – MN
	United States Life Tables Total Male or Total Female 2017 – MA
	United States Life Tables Total Male or Total Female Population 1999 – MA(USL)
	United States Life Tables Total Male or Total Female 2007 – all other states
Fatal Cases:	New York Mandated Mortality & Remarriage Table – NY
	United States Life Tables Total Female 2014 – MN **
	United States Life Tables Total Female 2017 – MA **
	United States Life Tables Total Female 1999 – MA(USL) *
	United States Life Tables Total Female 2007 – all other states **

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

The December 31, 2021 liabilities of the Company included $118,479,991 and $6,677,325 of such discounted liabilities related to workers' compensation and other liability - occurrence reserves, respectively. The amount of discount for case and IBNR reserves at December 31, 2021 is as follows:

Tabular Discount

Schedule P Lines of Business		Tabular Discount Included in Schedule P, Part 1 * Case	IBNR
1.	Workers' compensation	$ 12,509,561	$ 33,592,599
2.	Other liability - occurrence	494,938	6,228,886
3.	Total	$ 13,004,499	$ 39,821,485

* Excludes medical loss reserves and all loss adjustment expense reserves

In 2021, the accretion of discount reported as part of losses incurred in the Statement of Income totaled $2,305,024.

B. Non-tabular reserves have not been discounted.

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

33. ASBESTOS/ENVIRONMENTAL RESERVES

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

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

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

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

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

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

1. Direct - Asbestos	2017	2018	2019	2020	2021
a. Beginning reserves:	$ 63,165,020	$ 65,431,460	$ 68,792,591	$ 68,613,737	$ 71,930,355
b. Incurred losses and LAE:	15,071,760	15,536,400	12,245,200	16,649,600	13,406,800
c. Cal. year payments for losses and LAE:	12,805,320	12,175,269	12,424,054	13,332,982	12,318,313
d. Ending reserves:	$ 65,431,460	$ 68,792,591	$ 68,613,737	$ 71,930,355	$ 73,018,842

2. Assumed Reinsurance - Asbestos	2017	2018	2019	2020	2021
a. Beginning reserves:	$ 9,500,520	$ 8,464,275	$ 8,464,909	$ 7,486,840	$ 7,421,994
b. Incurred losses and LAE:	1,355,200	987,360	—	871,200	508,200
c. Cal. year payments for losses and LAE:	2,391,445	986,726	978,069	936,046	583,266
d. Ending reserves:	$ 8,464,275	$ 8,464,909	$ 7,486,840	$ 7,421,994	$ 7,346,928

3. Net of Ceded Reinsurance - Asbestos	2017	2018	2019	2020	2021
a. Beginning reserves:	$ 63,651,578	$ 61,458,516	$ 61,445,004	$ 60,531,399	$ 63,374,834
b. Incurred losses and LAE:	10,860,960	10,812,560	9,922,000	14,278,000	10,890,000
c. Cal. year payments for losses and LAE:	13,054,022	10,826,072	10,835,605	11,434,565	10,665,632
d. Ending reserves:	$ 61,458,516	$ 61,445,004	$ 60,531,399	$ 63,374,834	$ 63,599,202

B. Bulk and IBNR loss and LAE reserves at December 31, 2021 included in Part A above:

1. Direct Basis	$ 51,741,818
2. Assumed Reinsurance Basis	$ 2,635,762
3. Net of Ceded Reinsurance Basis:	$ 42,419,004

NOTES TO FINANCIAL STATEMENTS

C. Case, bulk and IBNR LAE reserves at December 31, 2021 included in Part A above:

1. Direct Basis	$ 38,261,848
2. Assumed Reinsurance Basis	$ 431,824
3. Net of Ceded Reinsurance Basis:	$ 31,387,305

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

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

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

1. Direct - Environmental	2017	2018	2019	2020	2021
a. Beginning reserves:	$ 15,976,386	$ 15,619,578	$ 14,918,505	$ 14,721,343	$ 14,290,766
b. Incurred losses and LAE:	3,387,780	3,216,029	3,995,813	3,028,348	4,334,811
c. Cal. year payments for losses and LAE:	3,744,588	3,917,102	4,192,975	3,458,925	3,421,409
d. Ending reserves:	$ 15,619,578	$ 14,918,505	$ 14,721,343	$ 14,290,766	$ 15,204,168

2. Assumed Reinsurance - Environmental	2017	2018	2019	2020	2021
a. Beginning reserves:	$ 2,547,889	$ 2,008,061	$ 1,992,597	$ 1,828,711	$ 1,719,431
b. Incurred losses and LAE:	193,600	220,220	48,400	49,042	67,383
c. Cal. year payments for losses and LAE:	733,428	235,684	212,286	158,322	389,556
d. Ending reserves:	$ 2,008,061	$ 1,992,597	$ 1,828,711	$ 1,719,431	$ 1,397,258

3. Net of Ceded Reinsurance - Environmental	2017	2018	2019	2020	2021
a. Beginning reserves:	$ 17,967,337	$ 17,070,874	$ 15,860,883	$ 15,224,211	$ 14,747,466
b. Incurred losses and LAE:	3,145,780	2,661,849	3,678,400	3,000,883	4,307,083
c. Cal. year payments for losses and LAE:	4,042,243	3,871,840	4,315,072	3,477,628	3,655,382
d. Ending reserves:	$ 17,070,874	$ 15,860,883	$ 15,224,211	$ 14,747,466	$ 15,399,167

E. Bulk and IBNR loss and LAE reserves at December 31, 2021 included in Part D above:

1. Direct Basis	$ 15,109,715
2. Assumed Reinsurance Basis	$ 542,174
3. Net of Ceded Reinsurance Basis:	$ 14,567,938

F. Case, bulk and IBNR LAE reserves at December 31, 2021 included in Part D above:

1. Direct Basis	$ 5,137,503
2. Assumed Reinsurance Basis	$ 66,840
3. Net of Ceded Reinsurance Basis:	$ 4,919,884

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

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

34. SUBSCRIBER SAVINGS ACCOUNTS

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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 [X] No [ ]
4.12 renewals? ..... Yes [X] No [ ]

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

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

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

12.12 Number of parcels involved 2

12.13 Total book/adjusted carrying value ..... $ 2,887,279

12.2 If, yes provide explanation:

Standard Fire Properties, LLC - Holds ground leases

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

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

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

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

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

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

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

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

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

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

e. Accountability for adherence to the code.

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

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

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

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

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

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 [ ] No [X]

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

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

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 [X] No [ ]

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. $ 21,616,341

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.	$ 21,616,341
25.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 21,616,341
25.093	Total payable for securities lending reported on the liability page.	$ 21,616,341

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	$ 165,221,552
26.29	On deposit with other regulatory bodies	$ 6,849,765
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	3,016,442,098	3,154,257,157	137,815,059
31.2 Preferred stocks	0	0	0
31.3 Totals	3,016,442,098	3,154,257,157	137,815,059

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 [ ] No [X]

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 [ ] 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 [ ] No [X]

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? ..... $ 2,061,861

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
INSURANCE SERVICES OFFICE INC	950,775

39.1 Amount of payments for legal expenses, if any? ..... $ 3,939,634

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
SIMPSON, THACHER & BARTLETT	1,317,450

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 70,362

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

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	1,298,481,527	1,223,398,117
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	0	0
2.5	Reserve Denominator	2,826,370,717	2,679,167,344
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 $ 13,466,497

3.22 Non-participating policies $ 1,329,923,189

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's risk management practices include active monitoring of insured employee local-based concentrations. Although the Company currently has no significant workers' compensation treaty reinsurance, the Company reviews available treaty reinsurance coverages periodically and makes purchase decisions as it deems appropriate. Facultative reinsurance purchases are also made as deemed appropriate.

6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process.
The Company uses various analyses and methods, including proprietary and third-party computer modeling processes, to make underwriting and reinsurance decisions designed to manage its exposure to catastrophic events. The Company's hurricane loss estimates for U.S. and Canadian exposures include property exposures, property residual market exposures and an adjustment for certain non-property exposures. The Company's loss estimates are based on the Company's catastrophe risk model estimates and include losses from the hurricane hazards of wind and storm surge. The Company's loss estimates for earthquakes reflect U.S. and Canadian property and U.S. workers' compensation exposures. Property exposures are analyzed to determine locations of concentration. Spanning the U.S. and Canada, this includes California, Florida, New Madrid, the Northeast, the Gulf States, the Mid-Atlantic States, and Western Canada. Moreover, the Company is exposed to the risk of material losses from other than property and workers' compensation coverages arising out of hurricanes and earthquakes, and it is exposed to catastrophe losses from perils other than hurricanes and earthquakes, such as tornadoes and other windstorms, hail, wildfires, severe winter weather, floods, tsunamis, volcanic eruptions and other naturally-occurring events, such as solar flares, as well as acts of terrorism and cyber events. The Company's loss estimates for terrorism reflect U.S. property and workers' compensation exposures. The Company also develops conventional attack loss estimates for combined property and workers' compensation exposures for comparison and adherence with aggregate enterprise guidelines. To best assess risk, the Company conducts site engineering analyses on buildings with large exposures.

6.3 What provision has this reporting entity made (such as 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 purchases both excess of loss and proportional reinsurance to protect itself from an excessive catastrophe loss.

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

6.5 If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss.
The Company's all region aggregate catastrophe treaty does not contain a reinstatement provision but does allow for recoveries under multiple event loss scenarios. The Company's northeast region catastrophe treaty applies per occurrence and provides for one reinstatement. Additionally, the Company buys a property catastrophe cat bond for designated perils covering the northeast region. This bond applies per occurrence but does not have a reinstatement provision. The Company believes that its reinsurance programs along with the Company's surplus is adequate to cover its exposures in a catastrophic event.

7.1 Has 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: 5

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

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

8.2 If yes, give full information

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

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

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

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

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

9.6 The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:

(a) The entity does not utilize reinsurance; or, ... Yes [ ] No [X]

(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or ..... Yes [ ] No [X]

(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement. ..... Yes [X] No [ ]

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

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 ..... $ 2,720,368

12.12 Unpaid underwriting expenses (including loss adjustment expenses) ..... $ 480,065

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 ..... $ 2,041,909

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 [X] No [ ]

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

12.61 Letters of credit ..... $ 248,848,360

12.62 Collateral and other funds ..... $ (24,904,614)

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): ..... $ 2,008,600

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. 4

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 and Pooling Agreement. .....

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

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

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

.....

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

15.2 If yes, give full information

.....

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

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

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

* Disclose type of coverage:

.....

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)	2,467,978,680	2,264,529,507	2,272,597,834	2,216,044,897	2,054,704,637
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	1,469,716,910	1,283,094,906	1,240,817,507	1,195,328,771	1,100,569,901
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,245,472,003	839,287,869	758,013,481	739,717,441	742,985,670
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	2,820,048	2,682,175	2,889,384	2,877,025	2,720,012
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	4,915,120	4,173,232	2,777,491	2,249,548	2,086,639
6.	Total (Line 35)	5,190,902,762	4,393,767,688	4,277,095,696	4,156,217,682	3,903,066,859
	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)	607,998,018	582,131,597	598,544,673	576,548,533	549,859,687
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	253,291,131	233,922,701	228,634,106	216,767,892	203,076,118
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	474,455,836	432,008,586	395,291,198	366,122,659	347,435,802
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	2,729,582	2,615,863	2,856,672	2,869,192	2,619,331
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	4,915,120	4,173,232	2,777,491	2,249,548	2,086,639
12.	Total (Line 35)	1,343,389,686	1,254,851,978	1,228,104,139	1,164,557,825	1,105,077,578
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	38,490,358	48,405,079	26,125,574	14,658,065	6,682,949
14.	Net investment gain or (loss) (Line 11)	168,350,633	133,414,712	121,075,044	171,180,777	145,787,866
15.	Total other income (Line 15)	32,547	576,344	2,314,635	1,378,760	(117,935)
16.	Dividends to policyholders (Line 17)	1,687,061	1,674,249	2,004,620	2,246,259	2,196,357
17.	Federal and foreign income taxes incurred (Line 19)	27,361,603	29,195,849	25,491,161	17,767,485	24,727,250
18.	Net income (Line 20)	177,824,874	151,526,038	122,019,473	167,203,858	125,429,273
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	4,516,773,925	4,250,851,752	4,007,757,646	3,935,183,141	3,766,363,844
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	81,122,334	79,629,390	72,473,279	67,524,719	62,216,337
	20.2 Deferred and not yet due (Line 15.2)	256,097,584	245,354,897	254,352,627	243,694,074	234,104,388
	20.3 Accrued retrospective premiums (Line 15.3)	2,893,984	3,364,025	3,975,986	4,033,628	4,175,544
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	3,131,924,120	2,940,048,942	2,795,352,226	2,713,698,163	2,576,884,269
22.	Losses (Page 3, Line 1)	1,739,316,530	1,658,583,146	1,565,160,540	1,518,937,876	1,469,385,087
23.	Loss adjustment expenses (Page 3, Line 3)	375,426,690	360,512,264	356,294,597	348,569,397	341,615,519
24.	Unearned premiums (Page 3, Line 9)	634,255,765	588,635,152	565,414,086	528,756,559	502,389,869
25.	Capital paid up (Page 3, Lines 30 & 31)	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000
26.	Surplus as regards policyholders (Page 3, Line 37)	1,384,849,805	1,310,802,811	1,212,405,420	1,221,484,978	1,189,479,575
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	312,562,196	307,972,780	215,208,138	250,021,174	207,429,462
	Risk-Based Capital Analysis					
28.	Total adjusted capital	1,384,849,805	1,310,802,811	1,212,405,420	1,221,484,978	1,189,479,575
29.	Authorized control level risk-based capital	299,070,358	284,092,079	271,150,188	252,287,746	243,197,084
	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)	79.3	73.4	74.6	73.3	68.8
31.	Stocks (Lines 2.1 & 2.2)	13.9	14.8	15.3	14.9	15.8
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)	1.2	6.5	4.0	4.0	6.2
35.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
36.	Derivatives (Line 7)	0.0	0.0	0.0	0.0	0.0
37.	Other invested assets (Line 8)	5.1	5.0	5.4	6.6	9.3
38.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
39.	Securities lending reinvested collateral assets (Line 10)	0.6	0.4	0.7	1.2	0.0
40.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (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)	529,683,971	535,200,374	516,992,323	501,520,067	505,849,587
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	3,003,264	2,849,235	3,493,866	3,723,410	47,749,438
48.	Total of above Lines 42 to 47	532,687,235	538,049,609	520,486,189	505,243,477	553,599,025
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)	38.5	41.0	42.9	41.4	46.5

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)	20,246,990	28,325,016	6,039,410	(23,529,739)	(10,031,215)
52.	Dividends to stockholders (Line 35)	(132,000,000)	(87,000,000)	(160,000,000)	(105,000,000)	(111,000,000)
53.	Change in surplus as regards policyholders for the year (Line 38)	74,046,995	98,397,390	(9,079,558)	32,005,403	(12,342,128)
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	1,194,524,017	1,172,946,133	1,249,580,836	1,149,670,891	1,052,229,562
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	863,848,261	650,754,707	743,201,437	720,370,228	783,370,705
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	484,322,606	402,127,348	378,801,931	401,935,897	341,279,243
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	924,876	1,189,106	501,492	707,140	1,204,375
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	3,306,437	3,770,109	2,718,852	2,627,709	4,727,350
59.	Total (Line 35)	2,546,926,197	2,230,787,404	2,374,804,549	2,275,311,865	2,182,811,236
	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)	298,409,215	284,384,474	311,976,678	290,183,795	279,079,381
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	131,333,910	113,427,598	128,216,931	123,037,712	119,382,947
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	235,141,417	204,261,600	204,036,207	203,844,590	171,549,723
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	924,876	1,189,106	501,492	707,140	1,204,375
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	3,306,437	3,770,109	2,718,852	2,627,709	4,727,350
65.	Total (Line 35)	669,115,855	607,032,887	647,450,161	620,400,946	575,943,776
	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)	57.7	57.3	58.2	58.8	58.1
68.	Loss expenses incurred (Line 3)	10.3	9.6	10.5	10.6	11.4
69.	Other underwriting expenses incurred (Line 4)	29.0	29.2	29.2	29.4	29.9
70.	Net underwriting gain (loss) (Line 8)	3.0	4.0	2.2	1.3	0.6
	Other Percentages					
71.	Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	28.0	28.4	28.1	28.6	29.3
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	68.0	66.9	68.7	69.4	69.5
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)	97.0	95.7	101.3	95.3	92.9
	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)	(19,989)	(16,365)	3,686	(13,784)	(24,073)
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)	(1.5)	(1.3)	0.3	(1.2)	(2.0)
	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)	(21,804)	(28,735)	(20,109)	(39,340)	(40,187)
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)	(1.8)	(2.4)	(1.7)	(3.3)	(3.4)

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 19070

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	23,311,719	21,750,327	0	12,962,923	13,180,014	20,141,621	9,133,934	908,088	1,083,190	488,815	2,318,989	581,284
2.1 Allied lines	12,943,205	13,677,765	0	6,997,717	10,991,964	10,398,784	2,615,487	385,658	383,902	245,022	1,506,697	277,681
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	3,212,717	730,868	4,391,098	169,397	169,397	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	717,645,740	521,219,312	0	401,363,170	226,702,854	280,594,368	154,703,815	3,312,439	5,393,097	10,412,739	114,100,485	18,382,430
5.1 Commercial multiple peril (non-liability portion)	6,587,928	3,039,036	0	4,308,625	595,304	917,597	415,007	4,574	30,190	31,304	1,044,843	181,638
5.2 Commercial multiple peril (liability portion)	2,273,717	1,032,582	0	1,457,250	1,677,957	1,050,724	1,961,438	5,017,544	8,828,057	5,951,724	361,023	62,920
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	42,729,334	41,154,361	0	21,098,940	19,695,752	22,279,887	13,939,820	808,053	1,461,399	1,706,952	9,504,124	728,003
9. Inland marine	14,589,729	13,205,076	0	7,057,977	3,942,771	2,636,956	1,581,189	106,472	(17,587)	89,880	2,540,011	345,773
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	15,781,580	8,845,822	0	8,877,865	0	(2,093)	1,086	0	1,002	(222)	1,049,763	385,183
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	142,925,822	137,709,317	286,129	59,239,704	75,698,119	92,814,005	557,732,472	8,590,203	11,222,389	64,178,064	13,649,646	4,579,912
17.1 Other Liability - occurrence	34,203,066	29,951,679	0	17,203,486	19,313,561	21,391,276	38,095,367	1,390,300	1,631,356	5,373,921	3,408,302	727,820
17.2 Other Liability - claims made	7,000	1,972	0	5,675	0	713	762	0	251	270	1,263	439
17.3 Excess workers' compensation	0	0	0	0	0	(3,227)	4,465	0	(169)	354	0	0
18. Products liability	16,239	3,111	0	13,954	(62,224)	(125,361)	3,322,083	(1,718,224)	(3,864,368)	2,296,129	2,580	464
19.1 Private passenger auto no-fault (personal injury protection)	106,097,550	100,218,963	0	46,731,779	46,218,952	58,236,225	92,306,934	5,926,137	11,980,495	21,306,277	11,088,685	2,431,818
19.2 Other private passenger auto liability	1,294,523,114	1,246,347,311	0	587,092,636	602,001,386	759,123,125	925,513,685	32,356,769	39,382,327	94,444,729	169,148,207	31,082,615
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	0	0	0	0	0	11	105	0	(3)	2	0	0
21.1 Private passenger auto physical damage	901,036,608	852,292,665	0	407,062,987	539,470,486	568,815,363	54,202,087	1,445,916	1,539,971	1,388,290	116,974,667	21,501,790
21.2 Commercial auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0	(74)	175	0	(258)	111	0	0
23. Fidelity	7,149	1,868	0	5,541	0	415	499	0	12	14	1,133	353
24. Surety	83,317	81,344	0	44,000	0	10,012	12,947	0	715	1,179	15,099	597
26. Burglary and theft	14,467	15,113	0	6,035	701	852	226	707	714	142	1,518	290
27. Boiler and machinery	300	100	0	200	0	0	0	0	0	0	0	6
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)	3,314,777,584	2,990,547,724	286,129	1,581,530,463	1,562,640,312	1,839,012,046	1,859,934,682	58,704,031	79,226,078	207,915,697	446,717,035	81,271,017
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 $ 22,653,079

(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								
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
Affiliates - U.S. Intercompany Pooling														
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT	1,343,389	77,372	823,926	901,298	11,884	340,114	634,256	0	0	0	0
0199999. Affiliates - U.S. Intercompany Pooling				1,343,389	77,372	823,926	901,298	11,884	340,114	634,256	0	0	0	0
Affiliates - U.S. Non-Pool - Other														
06-0907370	31194	TRAVELERS CASUALTY AND SURETY OF AMERICA	CT	1	0	0	0	0	0	0	0	0	0	0
0399999. Affiliates - U.S. Non-Pool - Other				1	0	0	0	0	0	0	0	0	0	0
0499999. Total - U.S. Non-Pool				1	0	0	0	0	0	0	0	0	0	0
0799999. Total - Other (Non-U.S.)				0	0	0	0	0	0	0	0	0	0	0
0899999. Total - Affiliates				1,343,390	77,372	823,926	901,298	11,884	340,114	634,256	0	0	0	0
Total Other U.S. Unaffiliated Insurers														
75-0773333	29246	CONSUMERS COUNTY MUTUAL INSURANCE CO	TX	517,141	0	98,202	98,202	0	158,576	244,776	0	0	0	0
0999999. Total Other U.S. Unaffiliated Insurers				517,141	0	98,202	98,202	0	158,576	244,776	0	0	0	0
Total Pools, Associations or Other Similar Facilities - Mandatory Pools														
AA-9991300	00000	ALABAMA INS UNDERWRITING ASSOC (AIUA)	AL	616	0	163	163	0	0	598	0	0	0	0
AA-9991202	00000	CONNECTICUT FAIR PLAN	CT	52	0	17	17	0	0	46	0	0	0	0
AA-9991203	00000	DELAWARE FAIR PLAN	DE	17	0	6	6	0	0	8	0	0	0	0
AA-9991204	00000	DISTRICT OF COLUMBIA FAIR PLAN	DC	18	0	5	5	0	0	10	0	0	0	0
42-0941910	15775	IOWA FAIR PLAN	IA	14	0	2	2	0	0	8	0	0	0	0
AA-9991209	00000	KANSAS FAIR PLAN	KS	353	0	27	27	0	0	182	0	0	0	0
AA-9991212	00000	MARYLAND FAIR PLAN	MD	46	0	11	11	0	0	25	0	0	0	0
AA-9991217	00000	MISSOURI FAIR PLAN	MO	39	0	6	6	0	0	21	0	0	0	0
AA-9992055	00000	MS RESIDENTIAL PROPERTY INS UND ASSOC	MS	65	0	10	10	0	0	34	0	0	0	0
AA-9991218	00000	NEW JERSEY FAIR PLAN	NJ	240	0	19	19	0	0	122	0	0	0	0
AA-9991304	00000	NORTH CAROLINA BEACH PLAN	NC	3,267	0	398	398	0	0	1,983	0	0	0	0
AA-9991304	00000	NORTH CAROLINA COASTAL PLAN	NC	5,798	0	1,118	1,118	0	0	3,392	0	0	0	0
AA-9991221	00000	NORTH CAROLINA FAIR PLAN	NC	3,795	0	321	321	0	0	2,086	0	0	0	0
AA-9991222	00000	OHIO FAIR PLAN	OH	257	0	50	50	0	0	132	0	0	0	0
AA-9991223	00000	OREGON FAIR PLAN	OR	0	0	5	5	0	0	13	0	0	0	0
AA-9991224	00000	PENNSYLVANIA FAIR PLAN	PA	208	0	22	22	0	0	102	0	0	0	0
AA-9991225	00000	RHODE ISLAND FAIR PLAN	RI	432	0	162	162	0	0	261	0	0	0	0
57-0629683	34134	SOUTH CAROLINA WIND & HAIL UNDERWR ASSOC	SC	369	0	11	11	0	0	691	0	0	0	0
AA-9991227	00000	WASHINGTON FAIR PLAN	WA	3	0	0	0	0	0	1	0	0	0	0
AA-9991228	00000	WEST VIRGINIA FAIR PLAN	WV	5	0	0	0	0	0	2	0	0	0	0
1099999. Total Pools, Associations or Other Similar Facilities - Mandatory Pools				15,595	0	2,354	2,354	0	0	9,716	0	0	0	0
1299999. Total - Pools and Associations				15,595	0	2,354	2,354	0	0	9,716	0	0	0	0
9999999 Totals				1,876,125	77,372	924,482	1,001,854	11,884	498,690	888,748	0	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. Intercompany Pooling																			
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT		3,847,430	224,658	0	974,282	85,417	979,767	243,952	1,835,396	48,335	4,391,808	0	188,514	0	4,203,294	0
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling					3,847,430	224,658	0	974,282	85,417	979,767	243,952	1,835,396	48,335	4,391,808	0	188,514	0	4,203,294	0
Total Authorized - Affiliates - U.S. Non-Pool - Other																			
06-0907370	31194	TRAVELERS CASUALTY AND SURETY OF AMERICA	CT		83	1	0	0	0	13	2	44	1	61	0	32	0	28	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other					83	1	0	0	0	13	2	44	1	61	0	32	0	28	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool					83	1	0	0	0	13	2	44	1	61	0	32	0	28	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					3,847,513	224,659	0	974,282	85,417	979,780	243,954	1,835,440	48,337	4,391,869	0	188,547	0	4,203,322	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					3,847,513	224,659	0	974,282	85,417	979,780	243,954	1,835,440	48,337	4,391,869	0	188,547	0	4,203,322	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2299999. Total Unauthorized - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	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
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	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)					3,847,513	224,659	0	974,282	85,417	979,780	243,954	1,835,440	48,337	4,391,869	0	188,547	0	4,203,322	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					3,847,513	224,659	0	974,282	85,417	979,780	243,954	1,835,440	48,337	4,391,869	0	188,547	0	4,203,322	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. Intercompany Pooling																	
06-0566050	TRAVELERS INDEMNITY COMPANY	0	0		0	188,514	4,203,294	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		0	0	XXX	0	188,514	4,203,294	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Total Authorized - Affiliates - U.S. Non-Pool - Other																	
06-0907370	TRAVELERS CASUALTY AND SURETY OF AMERICA	0	0		0	32	28	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	0	XXX	0	32	28	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	32	28	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	188,547	4,203,322	0	0	0	0	0	0	0	XXX	0	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	0	XXX	0	188,547	4,203,322	0	0	0	0	0	0	0	XXX	0	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
2299999. Total Unauthorized - Affiliates		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
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
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
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)		0	0	XXX	0	188,547	4,203,322	0	0	0	0	0	0	0	XXX	0	0
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		0	0	XXX	0	188,547	4,203,322	0	0	0	0	0	0	0	XXX	0	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

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
Total Authorized - Affiliates - U.S. Intercompany Pooling																		
06-0566050	TRAVELERS INDEMNITY COMPANY	224,658	0	0	0	0	0	224,658	0	0	224,658	0	0	0.0	0.0	0.0	YES	0
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		224,658	0	0	0	0	0	224,658	0	0	224,658	0	0	0.0	0.0	0.0	XXX	0
Total Authorized - Affiliates - U.S. Non-Pool - Other																		
06-0907370	TRAVELERS CASUALTY AND SURETY OF AMERICA	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		1	0	0	0	0	0	1	0	0	1	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		224,659	0	0	0	0	0	224,659	0	0	224,659	0	0	0.0	0.0	0.0	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		224,659	0	0	0	0	0	224,659	0	0	224,659	0	0	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
2199999. Total Unauthorized - 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
2299999. Total Unauthorized - Affiliates		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)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
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
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		0	0	0	0	0	0	0	0	0	0	0	0	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)		224,659	0	0	0	0	0	224,659	0	0	224,659	0	0	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		224,659	0	0	0	0	0	224,659	0	0	224,659	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)
(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)
Total Authorized - Affiliates - U.S. Intercompany Pooling																	
06-0566050	TRAVELERS INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Total Authorized - Affiliates - U.S. Non-Pool - Other																	
06-0907370	TRAVELERS CASUALTY AND SURETY 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
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
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
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
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
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX	0	0	0	XXX	XXX	0	0	0	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	0	0	XXX	XXX	0	0	0	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	0	0	XXX	XXX	0	0	0	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. Intercompany Pooling										
06-0566050	TRAVELERS INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		0	XXX	XXX	0	0	0	XXX	XXX	0
Total Authorized - Affiliates - U.S. Non-Pool - Other										
06-0907370	TRAVELERS CASUALTY AND SURETY 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
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
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	0	XXX	XXX	XXX	0	XXX	0
2299999. Total Unauthorized - Affiliates		0	0	0	XXX	XXX	XXX	0	XXX	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	0	0	XXX	XXX	XXX	0	XXX	0
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
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
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	0	0	0	0	0	0	0	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	0	0	0	0	0	0	0
9999999 Totals		0	0	0	0	0	0	0	0	0

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
			NONE	
Total				

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

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

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.		0.000	0
2.		0.000	0
3.		0.000	0
4.		0.000	0
5.		0.000	0

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

	1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated
6.	TRAVELERS INDEMNITY COMPANY	4,391,808	3,847,430	Yes [X] No [ ]
7.	TRAVELERS CASUALTY AND SURETY OF AMERICA	61	83	Yes [X] No [ ]
8.		0	0	Yes [ ] No [ ]
9.		0	0	Yes [ ] No [ ]
10.		0	0	Yes [ ] No [ ]

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

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	3,801,860,125	0	3,801,860,125
2.	Premiums and considerations (Line 15)	340,113,902	0	340,113,902
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	224,658,955	(224,658,955)	0
4.	Funds held by or deposited with reinsured companies (Line 16.2)	0	0	0
5.	Other assets	150,140,943	0	150,140,943
6.	Net amount recoverable from reinsurers	0	4,203,322,208	4,203,322,208
7.	Protected cell assets (Line 27)	0	0	0
8.	Totals (Line 28)	4,516,773,925	3,978,663,253	8,495,437,178
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	2,192,114,953	2,283,432,836	4,475,547,789
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	91,361,281	48,336,638	139,697,919
11.	Unearned premiums (Line 9)	634,255,765	1,835,440,314	2,469,696,078
12.	Advance premiums (Line 10)	0	0	0
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	2,670,562	0	2,670,562
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	188,546,535	(188,546,535)	0
15.	Funds held by company under reinsurance treaties (Line 13)	0	0	0
16.	Amounts withheld or retained by company for account of others (Line 14)	1,626,975	0	1,626,975
17.	Provision for reinsurance (Line 16)	0	0	0
18.	Other liabilities	21,348,048	0	21,348,048
19.	Total liabilities excluding protected cell business (Line 26)	3,131,924,120	3,978,663,253	7,110,587,373
20.	Protected cell liabilities (Line 27)	0	0	0
21.	Surplus as regards policyholders (Line 37)	1,384,849,805	XXX	1,384,849,805
22.	Totals (Line 38)	4,516,773,925	3,978,663,253	8,495,437,178

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

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

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			
	1	2	3	4	5	6	7	8	9	10	11	
	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	28,955	6,347	11,139	1,121	6,039	7	260	38,658	XXX
2. 2012	1,040,832	76,432	964,399	624,680	95,664	50,414	4,912	55,106	840	28,556	628,784	XXX
3. 2013	1,051,877	82,515	969,362	480,078	31,048	45,697	1,937	51,530	1,281	25,035	543,037	XXX
4. 2014	1,050,538	77,641	972,897	477,549	32,114	47,450	2,797	49,533	1,219	24,847	538,402	XXX
5. 2015	1,065,503	70,621	994,882	479,025	27,745	41,890	1,880	50,236	986	25,000	540,539	XXX
6. 2016	1,101,390	67,161	1,034,229	509,836	27,812	37,644	1,589	53,503	205	28,447	571,376	XXX
7. 2017	1,143,789	60,722	1,083,067	584,814	34,821	36,089	1,284	56,547	104	48,766	641,242	XXX
8. 2018	1,199,380	59,909	1,139,472	574,039	26,159	32,705	1,101	57,836	84	50,094	637,236	XXX
9. 2019	1,265,007	72,768	1,192,239	535,879	20,453	25,467	784	59,455	54	31,803	599,511	XXX
10. 2020	1,302,379	78,981	1,223,398	446,767	27,473	14,508	584	51,613	48	24,623	484,783	XXX
11. 2021	1,385,297	86,816	1,298,482	336,984	7,600	6,882	217	45,110	39	18,604	381,121	XXX
12. Totals	XXX	XXX	XXX	5,078,605	337,236	349,885	18,206	536,507	4,867	306,036	5,604,689	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	271,632	78,099	231,696	33,050	29,683	3,166	59,987	7,784	31,109	(21)	719	502,029	XXX
2. 2012	20,420	2,848	18,338	694	1,442	43	2,645	73	809	(2)	240	39,998	XXX
3. 2013	20,500	3,055	19,237	1,276	1,490	50	2,826	72	1,048	(2)	262	40,649	XXX
4. 2014	20,369	3,430	22,876	1,016	1,929	149	3,557	71	1,346	(2)	337	45,413	XXX
5. 2015	23,123	4,065	27,957	1,663	2,268	120	4,109	77	1,892	(3)	511	53,427	XXX
6. 2016	37,815	4,124	33,910	2,267	4,049	123	4,929	121	2,925	(4)	875	76,998	XXX
7. 2017	53,282	7,069	50,672	3,246	5,753	260	7,874	208	5,562	(4)	2,596	112,363	XXX
8. 2018	74,891	6,756	65,914	2,328	8,921	190	14,106	139	8,666	(4)	4,113	163,089	XXX
9. 2019	100,727	7,851	103,686	5,199	12,044	216	21,867	297	12,766	(7)	6,356	237,535	XXX
10. 2020	105,609	12,808	190,956	10,849	10,667	318	31,774	649	11,503	(5)	8,067	325,890	XXX
11. 2021	156,124	14,830	333,035	36,930	11,199	440	45,425	976	24,790	45	22,876	517,352	XXX
12. Totals	884,492	144,936	1,098,278	98,518	89,445	5,075	199,100	10,468	102,416	(8)	46,952	2,114,743	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	392,178	109,851
2. 2012	773,854	105,072	668,782	74.3	137.5	69.3	0	0	4.8	35,217	4,781
3. 2013	622,405	38,719	583,686	59.2	46.9	60.2	0	0	4.8	35,406	5,244
4. 2014	624,610	40,795	583,815	59.5	52.5	60.0	0	0	4.8	38,799	6,614
5. 2015	630,499	36,533	593,967	59.2	51.7	59.7	0	0	4.8	45,352	8,075
6. 2016	684,609	36,235	648,374	62.2	54.0	62.7	0	0	4.8	65,335	11,664
7. 2017	800,593	46,988	753,605	70.0	77.4	69.6	0	0	4.8	93,639	18,724
8. 2018	837,079	36,755	800,325	69.8	61.4	70.2	0	0	4.8	131,721	31,368
9. 2019	871,893	34,847	837,045	68.9	47.9	70.2	0	0	4.8	191,363	46,172
10. 2020	863,398	52,725	810,674	66.3	66.8	66.3	0	0	4.8	272,909	52,982
11. 2021	959,549	61,077	898,472	69.3	70.4	69.2	0	0	4.8	437,399	79,953
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,739,317	375,427

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	1,372,910	1,350,117	1,307,054	1,295,966	1,280,102	1,276,933	1,276,120	1,279,564	1,291,788	1,307,203	15,415	27,639
2. 2012	635,943	635,407	628,166	622,362	621,150	619,915	618,625	616,108	615,938	615,719	(219)	(389)
3. 2013	XXX	559,353	555,983	549,441	547,022	545,252	542,173	539,650	536,918	534,391	(2,527)	(5,259)
4. 2014	XXX	XXX	562,539	553,623	551,260	545,327	543,084	542,161	538,739	536,283	(2,456)	(5,878)
5. 2015	XXX	XXX	XXX	561,071	561,509	554,805	553,514	552,507	549,257	545,097	(4,160)	(7,410)
6. 2016	XXX	XXX	XXX	XXX	617,306	612,062	605,495	604,902	601,044	594,776	(6,268)	(10,126)
7. 2017	XXX	XXX	XXX	XXX	XXX	713,902	715,404	713,194	695,807	694,145	(1,662)	(19,050)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	744,611	754,622	740,801	736,721	(4,080)	(17,901)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	751,007	767,061	767,578	518	16,571
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	764,401	749,851	(14,550)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	830,851	XXX	XXX
12. Totals											(19,989)	(21,804)

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	210,776	360,478	471,079	571,564	635,925	690,061	740,244	774,422	807,048	XXX	XXX
2. 2012	262,013	396,728	457,035	503,670	532,009	550,125	559,547	567,231	570,825	574,518	XXX	XXX
3. 2013	XXX	212,315	321,661	382,594	425,126	454,542	472,463	483,743	488,747	492,789	XXX	XXX
4. 2014	XXX	XXX	213,050	320,119	381,645	428,429	458,204	476,581	484,796	490,088	XXX	XXX
5. 2015	XXX	XXX	XXX	210,158	324,732	389,362	436,522	467,265	481,266	491,290	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	228,566	353,943	420,128	470,374	498,183	518,078	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	282,122	435,037	509,985	550,018	584,799	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	295,167	457,961	526,313	579,484	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	295,457	459,801	540,109	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	292,036	433,218	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	336,049	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	747,395	614,590	492,803	427,039	353,363	317,016	293,341	273,210	269,540	268,853
2. 2012	233,180	139,513	91,114	62,615	49,130	39,496	33,277	27,702	23,494	22,090
3. 2013	XXX	221,032	136,962	90,433	66,087	51,899	38,409	31,134	25,538	22,471
4. 2014	XXX	XXX	233,794	137,817	94,356	62,543	46,653	37,483	32,150	27,386
5. 2015	XXX	XXX	XXX	229,830	140,031	92,336	64,709	48,969	38,776	32,241
6. 2016	XXX	XXX	XXX	XXX	253,793	151,007	100,260	70,571	53,571	38,747
7. 2017	XXX	XXX	XXX	XXX	XXX	281,769	165,557	113,106	75,894	57,343
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	293,896	176,529	115,826	80,282
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	302,313	180,064	122,598
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	344,232	213,454
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	342,749

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		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	12	2	(2)	0	6	0	2	14	XXX
2. 2012	174,092	4,830	169,262	100,018	1,491	2,702	15	14,252	0	1,615	115,465	12,818
3. 2013	171,765	4,575	167,190	67,191	33	2,391	1	12,312	0	1,520	81,860	7,444
4. 2014	168,793	4,421	164,372	71,089	29	2,328	0	12,507	0	1,436	85,895	7,541
5. 2015	166,877	4,045	162,832	70,212	103	2,621	1	11,904	0	1,554	84,633	7,203
6. 2016	169,300	3,384	165,916	73,775	65	2,349	0	11,377	0	1,849	87,436	7,201
7. 2017	175,766	3,068	172,697	105,873	326	2,360	2	11,964	0	12,407	119,869	8,456
8. 2018	185,159	2,932	182,227	111,610	179	2,495	3	12,500	0	13,270	126,424	9,309
9. 2019	201,330	6,619	194,711	113,227	320	2,039	3	12,932	0	1,604	127,875	8,980
10. 2020	228,767	5,478	223,289	137,360	5,509	1,902	1	12,797	0	1,123	146,550	10,791
11. 2021	260,244	7,065	253,179	114,509	25	1,375	0	11,897	0	415	127,756	10,012
12. Totals	XXX	XXX	XXX	964,877	8,081	22,559	27	124,448	0	36,796	1,103,777	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	129	0	37	0	38	0	9	0	103	0	4	316	4
2. 2012	11	0	25	0	7	0	8	0	19	0	3	70	1
3. 2013	45	0	18	0	6	0	6	0	22	0	2	96	1
4. 2014	113	0	53	0	16	0	7	0	34	0	3	223	2
5. 2015	214	0	31	0	30	0	6	0	56	0	5	336	2
6. 2016	400	0	79	0	46	0	11	0	82	0	18	618	4
7. 2017	2,117	16	691	0	220	0	21	0	818	0	752	3,851	60
8. 2018	3,010	28	1,068	2	424	1	83	0	807	0	1,086	5,362	50
9. 2019	3,280	599	(193)	(490)	404	3	404	0	1,073	0	776	4,857	69
10. 2020	8,386	2,179	7,289	(16)	553	5	1,489	(1)	1,298	0	1,093	16,847	158
11. 2021	17,140	2	44,993	8,293	759	1	2,221	2	3,441	0	2,331	60,256	745
12. Totals	34,844	2,823	54,090	7,789	2,503	10	4,265	2	7,753	0	6,073	92,831	1,096

	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	166	150
2. 2012	117,041	1,506	115,535	67.2	31.2	68.3	0	0	4.8	35	34
3. 2013	81,990	34	81,957	47.7	0.7	49.0	0	0	4.8	63	34
4. 2014	86,147	29	86,118	51.0	0.7	52.4	0	0	4.8	165	57
5. 2015	85,073	104	84,968	51.0	2.6	52.2	0	0	4.8	245	91
6. 2016	88,120	66	88,054	52.0	1.9	53.1	0	0	4.8	479	139
7. 2017	124,064	344	123,720	70.6	11.2	71.6	0	0	4.8	2,792	1,058
8. 2018	131,997	212	131,785	71.3	7.2	72.3	0	0	4.8	4,048	1,313
9. 2019	133,167	435	132,732	66.1	6.6	68.2	0	0	4.8	2,978	1,879
10. 2020	171,074	7,677	163,397	74.8	140.1	73.2	0	0	4.8	13,513	3,334
11. 2021	196,335	8,323	188,012	75.4	117.8	74.3	0	0	4.8	53,838	6,418
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	78,322	14,509

SCHEDULE P - PART 1B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	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	763	401	103	0	18	0	12	484	XXX
2. 2012	111,832	807	111,025	69,618	428	4,161	5	10,872	25	1,784	84,192	12,146
3. 2013	103,584	876	102,707	59,693	426	3,924	5	10,130	28	1,449	73,287	10,380
4. 2014	98,799	887	97,912	56,234	411	3,634	6	9,007	25	1,223	68,433	9,331
5. 2015	103,896	814	103,082	64,221	421	3,982	13	9,341	26	1,227	77,084	9,776
6. 2016	118,319	910	117,409	77,979	461	4,601	3	10,740	41	1,484	92,814	11,571
7. 2017	137,047	1,103	135,943	87,112	659	4,840	6	11,859	58	1,756	103,087	12,852
8. 2018	151,159	1,299	149,860	85,543	627	4,309	2	12,522	64	1,968	101,681	12,491
9. 2019	157,344	1,087	156,258	80,124	455	3,192	6	13,558	37	1,820	96,375	12,071
10. 2020	155,198	1,000	154,198	51,208	275	1,541	2	9,951	30	1,371	62,394	8,413
11. 2021	165,206	946	164,260	32,452	184	628	0	9,635	26	1,075	42,504	9,230
12. Totals	XXX	XXX	XXX	664,947	4,749	34,916	49	107,633	361	15,167	802,336	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	22,720	16,332	5,738	3,583	203	1	24	0	291	0	18	9,061	54
2. 2012	72	0	4	0	27	0	2	0	36	0	7	141	9
3. 2013	79	0	8	5	22	0	2	0	51	0	7	157	12
4. 2014	80	0	16	6	28	0	9	0	64	0	11	192	17
5. 2015	401	7	65	9	95	0	16	0	139	0	15	699	37
6. 2016	934	0	184	14	281	0	79	0	337	0	23	1,802	91
7. 2017	2,350	247	1,095	24	448	0	100	1	629	(1)	50	4,352	171
8. 2018	4,841	14	2,603	28	906	1	311	1	1,119	(1)	111	9,737	307
9. 2019	9,247	8	5,964	46	1,472	1	1,469	2	2,205	(3)	259	20,302	606
10. 2020	12,637	18	14,405	108	1,114	2	2,766	4	2,006	(3)	436	32,799	941
11. 2021	25,140	18	42,426	207	785	0	5,207	23	3,345	8	1,322	76,647	3,735
12. Totals	78,502	16,644	72,509	4,029	5,382	5	9,985	31	10,222	0	2,259	155,889	5,980

	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	8,544	517
2. 2012	84,791	458	84,333	75.8	56.8	76.0	0	0	4.8	76	65
3. 2013	73,909	465	73,444	71.4	53.0	71.5	0	0	4.8	82	75
4. 2014	69,072	447	68,625	69.9	50.4	70.1	0	0	4.8	90	102
5. 2015	78,259	477	77,782	75.3	58.6	75.5	0	0	4.8	449	249
6. 2016	95,136	520	94,616	80.4	57.1	80.6	0	0	4.8	1,105	697
7. 2017	108,434	995	107,439	79.1	90.2	79.0	0	0	4.8	3,175	1,178
8. 2018	112,155	737	111,418	74.2	56.7	74.3	0	0	4.8	7,402	2,335
9. 2019	117,231	554	116,678	74.5	50.9	74.7	0	0	4.8	15,156	5,146
10. 2020	95,628	435	95,193	61.6	43.5	61.7	0	0	4.8	26,916	5,883
11. 2021	119,618	467	119,151	72.4	49.4	72.5	0	0	4.8	67,341	9,306
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	130,337	25,552

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	246	73	18	(3)	67	0	(10)	261	XXX
2. 2012	76,268	2,910	73,359	47,484	1,875	5,025	366	2,965	78	430	53,155	4,991
3. 2013	74,692	3,224	71,468	45,789	1,907	4,905	391	3,731	92	394	52,034	4,663
4. 2014	74,752	3,509	71,243	44,337	2,953	4,675	603	3,486	88	319	48,854	4,388
5. 2015	76,335	3,926	72,409	47,772	2,215	5,065	631	4,616	102	294	54,505	4,460
6. 2016	80,481	4,578	75,904	50,814	3,362	5,450	606	5,234	88	357	57,443	4,794
7. 2017	84,563	3,753	80,810	50,370	2,084	5,149	482	5,100	20	412	58,034	4,773
8. 2018	93,589	3,030	90,559	50,275	1,233	4,557	425	5,182	1	423	58,355	5,003
9. 2019	102,740	3,504	99,236	43,767	1,227	3,103	224	5,055	3	453	50,473	4,933
10. 2020	107,937	4,170	103,767	19,432	377	1,089	108	3,517	3	384	23,551	3,219
11. 2021	112,442	4,333	108,109	8,129	106	325	44	3,128	2	243	11,430	3,061
12. Totals	XXX	XXX	XXX	408,416	17,412	39,362	3,877	42,082	476	3,699	468,094	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	5,775	4,560	1,180	95	93	2	112	48	179	1	2	2,634	23
2. 2012	244	19	349	25	56	(5)	34	4	4	0	1	643	0
3. 2013	336	13	494	29	51	8	43	4	15	0	1	884	0
4. 2014	1,820	1,263	509	51	74	15	50	7	17	0	1	1,133	2
5. 2015	1,396	190	460	123	175	34	54	7	15	0	2	1,747	7
6. 2016	3,088	210	1,389	77	406	47	88	14	34	(1)	5	4,659	28
7. 2017	6,324	1,003	2,576	130	749	97	152	17	142	(1)	7	8,696	65
8. 2018	10,417	233	5,987	216	1,237	81	491	(9)	421	1	17	18,031	137
9. 2019	18,097	485	14,052	331	1,686	42	1,878	74	738	1	44	35,518	250
10. 2020	16,341	507	30,130	1,630	1,312	35	2,380	278	894	1	75	48,604	315
11. 2021	15,130	407	41,829	2,356	935	38	4,432	361	2,773	4	239	61,933	999
12. Totals	78,969	8,892	98,956	5,064	6,774	394	9,712	806	5,232	4	395	184,483	1,826

	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	2,300	334
2. 2012	56,161	2,363	53,798	73.6	81.2	73.3	0	0	4.8	548	95
3. 2013	55,364	2,445	52,918	74.1	75.9	74.0	0	0	4.8	788	96
4. 2014	54,968	4,981	49,987	73.5	142.0	70.2	0	0	4.8	1,015	118
5. 2015	59,554	3,301	56,252	78.0	84.1	77.7	0	0	4.8	1,544	204
6. 2016	66,505	4,403	62,102	82.6	96.2	81.8	0	0	4.8	4,190	469
7. 2017	70,562	3,831	66,730	83.4	102.1	82.6	0	0	4.8	7,766	931
8. 2018	78,567	2,180	76,386	83.9	72.0	84.3	0	0	4.8	15,955	2,076
9. 2019	88,377	2,386	85,991	86.0	68.1	86.7	0	0	4.8	31,334	4,184
10. 2020	75,095	2,940	72,155	69.6	70.5	69.5	0	0	4.8	44,334	4,270
11. 2021	76,681	3,318	73,362	68.2	76.6	67.9	0	0	4.8	54,196	7,737
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	163,969	20,514

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			
	1	2	3	4	5	6	7	8	9	10	11	Number of Claims Reported Direct and Assumed
	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)	
1. Prior	XXX	XXX	XXX	14,556	3,222	1,628	150	(37)	5	38	12,769	XXX
2. 2012	175,342	17,728	157,614	88,375	10,915	14,484	807	(2,859)	774	1,780	87,503	7,138
3. 2013	197,903	23,666	174,237	87,507	12,470	14,826	797	(3,495)	1,136	1,758	84,436	7,114
4. 2014	209,826	27,867	181,959	86,330	14,039	14,988	969	(2,746)	1,081	1,653	82,483	7,043
5. 2015	219,351	30,175	189,176	81,224	14,308	12,175	752	(1,684)	821	1,770	75,835	7,045
6. 2016	223,064	28,929	194,135	78,222	13,222	9,541	690	(483)	38	1,822	73,331	6,930
7. 2017	217,678	23,700	193,979	73,814	9,754	8,730	448	1,238	21	1,368	73,558	6,427
8. 2018	214,245	23,259	190,985	70,295	10,188	8,359	417	1,713	18	955	69,744	6,427
9. 2019	209,687	22,107	187,580	63,701	8,713	7,653	383	2,353	13	596	64,598	6,281
10. 2020	187,075	21,449	165,626	41,703	6,111	4,906	265	2,313	15	145	42,530	4,958
11. 2021	177,909	19,332	158,577	21,958	2,636	2,251	80	2,069	10	24	23,553	4,369
12. Totals	XXX	XXX	XXX	707,684	105,578	99,541	5,759	(1,617)	3,932	11,909	690,339	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			Number of Claims Outstand-ing Direct and Assumed
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	
1. Prior	202,074	48,911	119,614	15,196	14,186	1,237	13,596	462	6,969	(35)	213	290,668	555
2. 2012	11,863	1,173	13,390	172	966	14	1,932	22	402	(1)	88	27,173	32
3. 2013	12,454	1,849	13,824	579	942	18	1,977	20	495	(2)	113	27,228	39
4. 2014	14,389	1,826	15,721	630	1,113	44	2,240	25	576	(2)	142	31,515	53
5. 2015	13,870	3,016	19,304	1,034	1,035	24	2,513	33	727	(2)	220	33,343	74
6. 2016	22,783	3,596	19,120	1,275	1,667	49	2,513	48	920	(3)	366	42,037	93
7. 2017	21,663	4,175	27,155	1,642	1,629	41	3,773	28	1,222	(3)	631	49,559	130
8. 2018	23,262	3,185	30,321	1,727	2,129	72	5,218	91	1,800	(4)	1,048	57,659	184
9. 2019	31,229	3,067	35,100	2,044	2,991	90	6,194	52	2,966	(6)	1,613	73,233	316
10. 2020	25,750	4,008	56,494	3,773	3,339	126	7,024	151	2,104	(3)	1,883	86,656	459
11. 2021	24,133	3,237	67,229	6,327	5,020	188	8,610	233	3,039	31	1,973	98,015	1,506
12. Totals	403,470	78,043	417,271	34,401	35,017	1,903	55,590	1,166	21,219	(30)	8,289	817,084	3,441

	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	Inter-Company Pooling Participation Percentage	35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	257,581	33,087
2. 2012	128,553	13,876	114,676	73.3	78.3	72.8	0	0	4.8	23,908	3,265
3. 2013	128,530	16,867	111,663	64.9	71.3	64.1	0	0	4.8	23,850	3,378
4. 2014	132,611	18,613	113,998	63.2	66.8	62.7	0	0	4.8	27,654	3,861
5. 2015	129,164	19,986	109,178	58.9	66.2	57.7	0	0	4.8	29,123	4,220
6. 2016	134,284	18,915	115,368	60.2	65.4	59.4	0	0	4.8	37,031	5,006
7. 2017	139,224	16,107	123,117	64.0	68.0	63.5	0	0	4.8	43,001	6,558
8. 2018	143,097	15,695	127,402	66.8	67.5	66.7	0	0	4.8	48,670	8,988
9. 2019	152,186	14,356	137,830	72.6	64.9	73.5	0	0	4.8	61,218	12,015
10. 2020	143,632	14,446	129,186	76.8	67.3	78.0	0	0	4.8	74,462	12,194
11. 2021	134,308	12,741	121,567	75.5	65.9	76.7	0	0	4.8	81,799	16,216
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	708,297	108,787

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		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	1,114	577	1,476	203	598	0	14	2,409	XXX
2. 2012	155,372	10,457	144,915	77,702	3,201	10,668	223	5,803	1	2,467	90,748	4,670
3. 2013	154,808	10,503	144,305	67,841	5,218	9,880	138	5,873	0	2,436	78,238	3,698
4. 2014	153,746	10,372	143,374	65,698	3,382	11,247	613	6,073	0	2,615	79,023	3,465
5. 2015	156,031	9,750	146,281	65,656	4,471	8,566	113	5,625	0	2,342	75,261	3,203
6. 2016	156,308	9,415	146,893	61,645	2,613	7,293	50	5,450	0	1,927	71,724	3,028
7. 2017	157,761	9,225	148,536	71,460	3,337	7,432	94	5,318	0	5,153	80,780	3,124
8. 2018	164,234	9,530	154,705	75,019	4,927	6,308	64	5,375	0	3,756	81,711	3,203
9. 2019	173,597	13,188	160,408	61,857	2,292	4,456	43	4,746	0	1,678	68,724	2,937
10. 2020	179,242	14,249	164,993	56,192	5,546	2,219	77	5,306	0	1,038	58,095	3,042
11. 2021	186,839	16,316	170,523	34,680	1,856	879	35	3,934	0	478	37,601	2,109
12. Totals	XXX	XXX	XXX	638,865	37,420	70,424	1,653	54,100	1	23,905	724,315	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	1,234	28	6,851	145	1,954	38	4,197	94	2,781	0	63	16,712	2,516
2. 2012	407	2	768	30	138	5	260	7	73	0	28	1,602	5
3. 2013	933	14	980	20	217	1	286	5	135	0	26	2,511	11
4. 2014	1,163	0	1,174	12	300	7	460	3	119	0	30	3,195	6
5. 2015	2,225	132	1,660	18	385	2	569	3	272	0	69	4,955	22
6. 2016	3,553	0	2,210	65	565	0	865	4	546	0	86	7,670	37
7. 2017	6,299	47	3,673	(3)	1,180	3	1,312	(10)	708	0	415	13,135	69
8. 2018	11,796	479	4,695	25	2,036	13	3,121	(16)	1,826	0	724	22,973	246
9. 2019	15,465	592	9,101	(272)	2,606	6	5,375	1	1,929	0	1,854	34,148	189
10. 2020	18,562	2,291	19,635	459	1,833	36	8,151	2	1,264	0	1,938	46,657	187
11. 2021	25,906	1,836	35,672	4,585	1,252	41	11,502	19	3,392	0	2,738	71,243	382
12. Totals	87,543	5,422	86,419	5,083	12,465	153	36,099	111	13,045	0	7,972	224,802	3,670

	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	7,912	8,800
2. 2012	95,818	3,468	92,350	61.7	33.2	63.7	0	0	4.8	1,143	459
3. 2013	86,145	5,396	80,749	55.6	51.4	56.0	0	0	4.8	1,879	632
4. 2014	86,235	4,017	82,218	56.1	38.7	57.3	0	0	4.8	2,325	869
5. 2015	84,957	4,740	80,216	54.4	48.6	54.8	0	0	4.8	3,734	1,221
6. 2016	82,127	2,733	79,394	52.5	29.0	54.0	0	0	4.8	5,697	1,973
7. 2017	97,383	3,468	93,915	61.7	37.6	63.2	0	0	4.8	9,928	3,207
8. 2018	110,176	5,492	104,684	67.1	57.6	67.7	0	0	4.8	15,987	6,985
9. 2019	105,534	2,662	102,872	60.8	20.2	64.1	0	0	4.8	24,246	9,902
10. 2020	113,163	8,412	104,752	63.1	59.0	63.5	0	0	4.8	35,447	11,210
11. 2021	117,217	8,372	108,845	62.7	51.3	63.8	0	0	4.8	55,157	16,086
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	163,457	61,345

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	
	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	19	0	(4)	0	0	0	0	15	XXX
2. 2012	0	0	0	0	0	0	0	3	0	0	3	0
3. 2013	0	0	0	0	0	0	0	1	0	0	1	0
4. 2014	0	0	0	0	0	0	0	1	0	0	1	0
5. 2015	0	0	0	0	0	0	0	1	0	0	1	0
6. 2016	0	0	0	0	0	0	0	1	0	0	1	0
7. 2017	0	0	0	0	0	0	0	(4)	0	0	(4)	0
8. 2018	0	0	0	1	0	0	0	0	0	0	1	0
9. 2019	1	0	1	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	19	0	(4)	0	4	0	0	20	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	3	0	54	(4)	5	0	25	0	79	0	0	170	0
2. 2012	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
3. 2013	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
4. 2014	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
5. 2015	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
6. 2016	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
7. 2017	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
8. 2018	0	0	(1)	0	0	0	0	0	(1)	0	0	(2)	0
9. 2019	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
10. 2020	0	0	0	0	0	0	0	0	(1)	0	0	(2)	0
11. 2021	0	0	0	0	0	0	0	0	39	0	0	39	0
12. Totals	3	0	53	(4)	5	0	25	0	106	0	0	196	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	61	109
2. 2012	2	0	2	19,562.6	30.7	(1,913.9)	0	0	4.8	0	(1)
3. 2013	0	0	0	0.0	12.9	364.1	0	0	4.8	0	(1)
4. 2014	0	0	0	0.0	30.3	2,212.3	0	0	4.8	0	(1)
5. 2015	(1)	0	(1)	0.0	(12.7)	1,124.4	0	0	4.8	0	(1)
6. 2016	0	0	0	0.0	0.0	29,700.0	0	0	4.8	0	(1)
7. 2017	(5)	0	(5)	0.0	54.5	466,745.5	0	0	4.8	0	(1)
8. 2018	(1)	0	(1)	0.0	56.0	(7,374.8)	0	0	4.8	(1)	(1)
9. 2019	(1)	0	(1)	(96.8)	80.5	(105.3)	0	0	4.8	0	(1)
10. 2020	(1)	0	(1)	0.0	85.9	913.0	0	0	4.8	0	(1)
11. 2021	40	0	40	0.0	85.8	(28,877.9)	0	0	4.8	0	39
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	60	136

SCHEDULE P - PART 1F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		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	1	0	87	0	0	0	2	0	0	89	0
3. 2013	0	1	(1)	0	0	0	0	1	0	0	1	0
4. 2014	0	0	0	0	0	0	0	3	0	0	3	0
5. 2015	(7)	0	(7)	0	0	0	0	2	0	0	2	0
6. 2016	0	0	0	0	0	0	0	0	0	0	0	0
7. 2017	48	0	48	0	0	0	0	5	0	0	5	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	87	0	0	0	13	0	0	101	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	61	5	610	(35)	7	2	44	(16)	12	0	0	777	0
2. 2012	540	0	82	0	0	0	2	0	0	0	0	624	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	0	0	0	0	0
12. Totals	602	5	692	(34)	7	2	46	(16)	12	0	0	1,401	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	701	77
2. 2012	713	0	713	1,779,213.5	28.3	(150,425.7)	0	0	4.8	622	2
3. 2013	1	0	1	(46,015.4)	30.6	(191.2)	0	0	4.8	0	0
4. 2014	3	0	3	270,280.0	19.6	(671.6)	0	0	4.8	0	0
5. 2015	2	0	2	(32.6)	53.8	(27.7)	0	0	4.8	0	0
6. 2016	0	0	0	0.0	0.0	(84.5)	0	0	4.8	0	0
7. 2017	5	0	5	10.0	65.0	9.7	0	0	4.8	0	0
8. 2018	0	0	0	(2,486.8)	56.5	2.2	0	0	4.8	0	0
9. 2019	0	0	0	0.0	80.7	(44.5)	0	0	4.8	0	0
10. 2020	0	0	0	0.0	0.0	0.0	0	0	4.8	0	0
11. 2021	0	0	0	0.0	0.0	0.0	0	0	4.8	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,322	79

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	
	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	94	15	15	1	3	0	6	96	XXX
2. 2012	22,609	1,401	21,209	14,370	2,523	856	78	864	0	714	13,489	XXX
3. 2013	22,579	1,171	21,408	7,097	91	692	1	669	0	299	8,366	XXX
4. 2014	22,054	867	21,186	9,062	797	742	7	701	0	311	9,701	XXX
5. 2015	21,020	792	20,229	7,661	204	676	4	653	0	349	8,782	XXX
6. 2016	20,720	691	20,029	6,438	56	651	0	620	0	269	7,653	XXX
7. 2017	21,587	1,178	20,409	9,560	699	528	23	597	0	696	9,963	XXX
8. 2018	21,934	1,364	20,570	8,410	615	636	4	576	0	308	9,004	XXX
9. 2019	23,571	1,360	22,211	7,832	777	433	4	616	0	365	8,100	XXX
10. 2020	25,528	1,508	24,019	8,681	1,090	299	6	660	0	243	8,544	XXX
11. 2021	27,945	1,677	26,268	4,480	280	166	2	530	0	103	4,893	XXX
12. Totals	XXX	XXX	XXX	83,686	7,147	5,694	130	6,488	0	3,662	88,591	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	513	89	2,828	1,650	74	21	821	457	55	0	5	2,076	1
2. 2012	94	62	7	1	14	3	1	0	4	0	7	54	0
3. 2013	13	0	20	0	7	0	3	0	4	0	5	47	0
4. 2014	45	0	107	0	12	0	20	0	3	0	5	187	0
5. 2015	140	0	105	0	24	0	24	0	9	0	5	303	1
6. 2016	256	0	65	2	57	0	(3)	0	13	0	15	387	2
7. 2017	323	(26)	133	(8)	58	(1)	23	37	29	0	49	564	3
8. 2018	998	0	176	2	183	0	109	0	55	0	82	1,519	7
9. 2019	1,059	97	679	39	149	3	70	3	119	0	134	1,935	12
10. 2020	1,529	214	1,206	56	141	5	260	0	294	0	279	3,155	26
11. 2021	5,408	707	2,472	196	204	8	417	(3)	146	0	518	7,738	110
12. Totals	10,378	1,142	7,798	1,936	924	39	1,744	494	733	0	1,103	17,966	162

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,603	473
2. 2012	16,211	2,667	13,544	71.7	190.4	63.9	0	0	4.8	39	16
3. 2013	8,505	92	8,413	37.7	7.8	39.3	0	0	4.8	33	14
4. 2014	10,692	804	9,888	48.5	92.7	46.7	0	0	4.8	152	35
5. 2015	9,294	208	9,085	44.2	26.3	44.9	0	0	4.8	245	58
6. 2016	8,098	58	8,040	39.1	8.5	40.1	0	0	4.8	319	68
7. 2017	11,251	723	10,528	52.1	61.4	51.6	0	0	4.8	490	74
8. 2018	11,144	621	10,523	50.8	45.6	51.2	0	0	4.8	1,173	346
9. 2019	10,957	922	10,034	46.5	67.8	45.2	0	0	4.8	1,602	333
10. 2020	13,069	1,369	11,700	51.2	90.8	48.7	0	0	4.8	2,465	691
11. 2021	13,822	1,191	12,631	49.5	71.0	48.1	0	0	4.8	6,976	762
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	15,097	2,869

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	8,016	1,270	4,968	461	3,525	0	23	14,778	XXX
2. 2012	87,739	7,594	80,145	36,230	3,828	4,763	145	4,539	0	88	41,559	943
3. 2013	89,163	7,526	81,637	36,372	3,164	5,319	234	4,921	1	68	43,212	920
4. 2014	90,267	6,815	83,452	35,413	2,656	5,573	174	4,514	0	195	42,671	933
5. 2015	92,438	6,158	86,280	40,344	3,233	5,326	217	4,809	0	18	47,028	912
6. 2016	94,613	4,048	90,565	40,948	3,657	4,628	75	5,151	0	110	46,994	867
7. 2017	97,529	3,790	93,738	32,976	1,624	3,881	13	4,596	0	50	39,815	807
8. 2018	103,560	3,490	100,070	32,609	1,422	3,181	15	4,318	0	22	38,671	823
9. 2019	113,328	5,074	108,254	22,924	1,625	1,976	11	4,418	0	22	27,681	765
10. 2020	119,584	7,205	112,379	10,183	71	728	3	3,036	0	16	13,873	501
11. 2021	129,047	7,651	121,396	2,629	0	154	0	2,054	0	8	4,837	400
12. Totals	XXX	XXX	XXX	298,645	22,551	40,495	1,348	45,880	1	619	361,119	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	22,117	4,772	65,679	6,398	7,751	1,303	23,300	5,648	12,977	4	9	113,698	21,851
2. 2012	849	100	2,399	184	139	14	288	19	121	0	4	3,479	4
3. 2013	1,634	99	2,959	300	155	4	327	28	182	0	4	4,827	4
4. 2014	2,146	197	3,832	199	312	76	520	18	287	0	4	6,607	7
5. 2015	3,826	374	4,684	642	401	24	628	33	440	0	10	8,906	17
6. 2016	5,508	330	7,650	770	780	16	791	45	736	0	53	14,304	29
7. 2017	10,223	354	10,160	1,440	1,121	61	1,405	123	1,247	0	61	22,178	54
8. 2018	12,576	1,273	14,868	1,202	1,477	15	3,217	67	1,714	1	76	31,296	79
9. 2019	13,713	190	28,105	2,717	1,968	7	4,355	91	2,134	1	97	47,269	103
10. 2020	10,295	139	42,316	4,660	1,472	2	5,695	209	1,892	0	113	56,661	101
11. 2021	6,934	192	57,663	4,709	1,069	1	7,357	145	3,722	0	132	71,698	133
12. Totals	89,822	8,018	240,316	23,223	16,644	1,522	47,885	6,427	25,452	6	562	380,923	22,382

	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	76,625	37,072
2. 2012	49,327	4,289	45,037	56.2	56.5	56.2	0	0	4.8	2,964	514
3. 2013	51,870	3,830	48,040	58.2	50.9	58.8	0	0	4.8	4,195	633
4. 2014	52,597	3,320	49,278	58.3	48.7	59.0	0	0	4.8	5,581	1,025
5. 2015	60,459	4,524	55,934	65.4	73.5	64.8	0	0	4.8	7,495	1,412
6. 2016	66,191	4,894	61,298	70.0	120.9	67.7	0	0	4.8	12,058	2,246
7. 2017	65,609	3,615	61,993	67.3	95.4	66.1	0	0	4.8	18,589	3,589
8. 2018	73,961	3,994	69,967	71.4	114.4	69.9	0	0	4.8	24,969	6,326
9. 2019	79,592	4,642	74,950	70.2	91.5	69.2	0	0	4.8	38,911	8,358
10. 2020	75,618	5,085	70,533	63.2	70.6	62.8	0	0	4.8	47,813	8,848
11. 2021	81,582	5,047	76,535	63.2	66.0	63.0	0	0	4.8	59,696	12,002
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	298,897	82,026

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	676	98	30	3	79	0	7	684	XXX
2. 2012	30,409	3,412	26,997	13,422	208	1,143	10	1,338	(59)	28	15,744	94
3. 2013	30,143	2,865	27,278	14,466	13	908	6	1,191	0	48	16,546	86
4. 2014	29,186	235	28,951	11,685	11	1,793	148	1,095	0	8	14,414	87
5. 2015	28,055	379	27,676	10,418	27	1,085	7	1,062	0	7	12,532	80
6. 2016	27,422	619	26,804	13,041	305	953	8	1,115	0	28	14,796	85
7. 2017	27,286	708	26,578	9,733	50	843	5	1,069	0	(9)	11,590	87
8. 2018	27,716	711	27,005	9,615	289	852	6	962	0	51	11,133	93
9. 2019	29,372	904	28,468	6,918	20	753	9	960	1	1	8,601	99
10. 2020	33,185	1,523	31,662	4,757	60	376	9	868	0	0	5,932	82
11. 2021	39,784	3,713	36,071	1,735	26	82	1	569	0	0	2,359	68
12. Totals	XXX	XXX	XXX	96,466	1,107	8,818	214	10,309	(59)	168	114,331	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	1,942	872	7,989	3,216	141	18	1,024	157	587	0	3	7,421	14
2. 2012	5,985	1,219	865	198	46	10	31	10	44	0	1	5,535	1
3. 2013	4,871	981	50	224	38	5	27	6	39	0	1	3,809	1
4. 2014	293	36	599	(26)	28	0	66	2	61	0	2	1,033	2
5. 2015	393	0	873	2	18	0	93	2	69	0	5	1,443	1
6. 2016	880	(13)	1,433	15	92	0	145	1	118	0	7	2,666	3
7. 2017	2,006	0	2,809	2	80	0	311	0	176	0	8	5,379	6
8. 2018	5,001	421	3,906	65	262	1	619	3	301	0	17	9,599	11
9. 2019	3,549	1	8,766	368	352	2	757	4	703	0	26	13,753	22
10. 2020	2,073	79	13,583	413	507	10	1,362	2	1,161	0	36	18,182	30
11. 2021	1,383	21	17,974	2,160	375	2	1,991	72	1,146	0	43	20,615	49
12. Totals	28,377	3,615	58,847	6,638	1,939	48	6,426	259	4,406	0	150	89,435	140

	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	5,844	1,577
2. 2012	22,875	1,596	21,279	75.2	46.8	78.8	0	0	4.8	5,433	102
3. 2013	21,590	1,235	20,355	71.6	43.1	74.6	0	0	4.8	3,716	93
4. 2014	15,619	173	15,447	53.5	73.6	53.4	0	0	4.8	881	152
5. 2015	14,013	38	13,975	49.9	10.1	50.5	0	0	4.8	1,264	179
6. 2016	17,777	315	17,462	64.8	50.9	65.1	0	0	4.8	2,311	354
7. 2017	17,026	57	16,969	62.4	8.1	63.8	0	0	4.8	4,813	567
8. 2018	21,518	785	20,733	77.6	110.4	76.8	0	0	4.8	8,421	1,178
9. 2019	22,758	404	22,354	77.5	44.7	78.5	0	0	4.8	11,946	1,806
10. 2020	24,687	574	24,113	74.4	37.7	76.2	0	0	4.8	15,164	3,018
11. 2021	25,256	2,282	22,974	63.5	61.5	63.7	0	0	4.8	17,177	3,438
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	76,971	12,464

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1 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)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	3,965	1,150	281	65	124	0	2,628	3,155	XXX
2. 2020	119,509	21,091	98,417	50,345	7,571	1,130	101	3,117	0	1,050	46,919	XXX
3. 2021	128,729	24,390	104,339	35,061	2,252	824	50	2,958	0	442	36,541	XXX
4. Totals	XXX	XXX	XXX	89,371	10,974	2,234	215	6,199	0	4,120	86,615	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	8,231	5,527	(219)	(991)	256	142	57	76	1,384	0	3,349	4,954	21
2. 2020	8,330	2,949	368	(335)	297	92	42	(32)	660	0	1,494	7,024	36
3. 2021	28,056	8,297	10,443	7,196	665	157	489	35	852	0	2,565	24,820	189
4. Totals	44,617	16,773	10,592	5,870	1,218	390	588	78	2,895	0	7,408	36,798	246

	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	3,476	1,479
2. 2020	64,288	10,346	53,943	53.8	49.1	54.8	0	0	4.8	6,085	939
3. 2021	79,348	17,987	61,361	61.6	73.7	58.8	0	0	4.8	23,005	1,815
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	32,565	4,233

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	
	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	(367)	16	32	2	165	0	659	(189)	XXX
2. 2020	131,932	1,226	130,705	64,622	670	228	9	9,702	0	19,246	73,874	34,136
3. 2021	142,034	1,261	140,774	80,711	235	175	5	8,087	0	15,812	88,735	37,322
4. Totals	XXX	XXX	XXX	144,966	921	435	16	17,954	0	35,717	162,420	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	87	37	282	72	26	3	95	14	441	0	715	805	858
2. 2020	167	161	189	85	17	2	491	32	(253)	0	627	330	679
3. 2021	5,957	91	4,878	800	63	4	718	87	2,412	0	10,901	13,046	5,133
4. Totals	6,211	289	5,349	957	106	9	1,304	133	2,601	0	12,243	14,181	6,670

	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	260	545
2. 2020	75,164	960	74,204	57.0	78.2	56.8	0	0	4.8	111	220
3. 2021	103,001	1,221	101,780	72.5	96.8	72.3	0	0	4.8	9,944	3,102
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	10,314	3,867

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	462	(1)	12	0	42	1	345	515	XXX
2. 2020	2,730	48	2,682	476	0	3	0	78	0	8	557	XXX
3. 2021	2,887	84	2,803	180	0	0	0	53	0	3	234	XXX
4. Totals	XXX	XXX	XXX	1,119	(1)	15	0	173	2	356	1,306	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	1,567	45	1,804	4	92	1	56	1	206	(1)	289	3,676	0
2. 2020	511	0	339	2	2	0	22	0	9	0	94	880	0
3. 2021	1	0	1,040	11	0	0	28	1	(1)	2	114	1,056	0
4. Totals	2,080	45	3,184	17	94	1	106	2	214	1	497	5,612	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	3,323	352
2. 2020	1,440	2	1,438	52.8	5.2	53.6	0	0	4.8	848	33
3. 2021	1,303	14	1,290	45.2	16.4	46.0	0	0	4.8	1,031	25
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	5,202	410

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	(1)	0	0	0	1	0	0	1	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	(1)	0	0	0	2	0	0	1	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	0	11	0	0	0	1	0	(1)	0	0	13	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	1	0	0	1	0
4. Totals	2	0	11	0	0	0	1	0	1	0	0	14	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	13	0
2. 2020	0	0	0	564.8	0.0	564.8	0	0	4.8	0	0
3. 2021	1	0	1	809.6	0.0	809.6	0	0	4.8	0	1
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	13	1

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	2	0	0	0	2	0	0	4	XXX
2. 2012	182	0	182	85	0	0	0	104	0	0	189	XXX
3. 2013	200	0	200	64	0	0	0	55	0	0	119	XXX
4. 2014	95	0	95	0	0	0	0	48	0	0	48	XXX
5. 2015	111	0	111	24	0	0	0	46	0	0	70	XXX
6. 2016	120	0	120	39	0	0	0	33	0	0	72	XXX
7. 2017	164	0	164	0	0	0	0	18	0	0	18	XXX
8. 2018	272	0	272	134	0	0	0	13	0	0	147	XXX
9. 2019	129	0	129	29	0	0	0	7	0	0	36	XXX
10. 2020	0	0	0	0	0	0	0	4	0	0	4	XXX
11. 2021	0	0	0	0	0	0	0	2	0	0	2	XXX
12. Totals	XXX	XXX	XXX	377	0	0	0	331	0	0	709	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	3	0	20	2	0	0	1	0	1	0	0	23	0
2. 2012	0	0	0	0	0	0	0	0	1	0	0	1	0
3. 2013	0	0	0	0	0	0	0	0	1	0	0	1	0
4. 2014	0	0	0	0	0	0	0	0	1	0	0	1	0
5. 2015	0	0	0	0	0	0	0	0	1	0	0	1	0
6. 2016	0	0	0	0	0	0	0	0	1	0	0	1	0
7. 2017	0	0	0	0	0	0	0	0	1	0	0	1	0
8. 2018	0	0	0	0	0	0	0	0	1	0	0	1	0
9. 2019	0	0	0	0	0	0	0	0	1	0	0	1	0
10. 2020	0	0	0	0	0	0	0	0	1	0	0	1	0
11. 2021	0	0	0	0	0	0	0	0	15	0	0	15	0
12. Totals	3	0	20	2	0	0	1	0	23	0	0	45	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	21	2
2. 2012	190	0	190	104.2	0.0	104.2	0	0	4.8	0	1
3. 2013	120	0	120	59.9	0.0	59.9	0	0	4.8	0	1
4. 2014	49	0	49	51.5	0.0	51.5	0	0	4.8	0	1
5. 2015	71	0	71	64.3	0.0	64.3	0	0	4.8	0	1
6. 2016	72	0	72	60.2	0.0	60.2	0	0	4.8	0	1
7. 2017	18	0	18	11.2	0.0	11.2	0	0	4.8	0	1
8. 2018	148	0	148	54.5	0.0	54.5	0	0	4.8	0	1
9. 2019	36	0	36	28.2	0.0	28.2	0	0	4.8	0	1
10. 2020	5	0	5	14,115.8	0.0	14,115.8	0	0	4.8	0	1
11. 2021	17	0	17	15,452.5	0.0	15,452.5	0	0	4.8	0	15
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	21	24

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	Number of Claims Reported Direct and Assumed
	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)	
1. Prior	XXX	XXX	XXX	(2)	4	0	0	2	0	0	(4)	XXX
2. 2012	1,415	79	1,337	1,098	507	13	7	12	0	0	609	XXX
3. 2013	1,970	60	1,910	1,330	721	17	11	12	0	30	626	XXX
4. 2014	2,061	25	2,036	767	214	13	10	12	0	0	568	XXX
5. 2015	1,864	0	1,865	500	1	7	0	12	0	2	518	XXX
6. 2016	1,724	0	1,724	986	133	12	4	12	0	15	873	XXX
7. 2017	1,366	2	1,364	726	189	4	1	10	0	0	551	XXX
8. 2018	1,415	0	1,415	192	34	1	0	8	0	0	167	XXX
9. 2019	1,957	0	1,957	1,712	316	16	3	6	0	0	1,415	XXX
10. 2020	3,303	0	3,303	895	192	6	0	4	0	0	713	XXX
11. 2021	3,737	0	3,737	373	0	2	0	2	0	0	377	XXX
12. Totals	XXX	XXX	XXX	8,579	2,311	90	36	90	0	46	6,412	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	201	0	244	58	0	0	57	3	4	0	0	444	XXX
2. 2012	0	0	14	11	0	0	2	1	4	0	0	7	XXX
3. 2013	14	14	4	4	5	5	0	0	4	0	0	4	XXX
4. 2014	0	0	18	4	0	0	1	0	4	0	0	19	XXX
5. 2015	0	0	1	0	0	0	0	0	4	0	0	5	XXX
6. 2016	17	0	10	1	1	0	0	0	4	0	0	31	XXX
7. 2017	13	2	7	(14)	0	0	0	0	4	0	0	38	XXX
8. 2018	0	0	69	(20)	4	1	0	(6)	4	0	0	102	XXX
9. 2019	453	210	53	283	15	(8)	3	16	4	0	0	28	XXX
10. 2020	603	184	62	(6)	5	1	0	0	4	0	0	495	XXX
11. 2021	540	22	295	68	14	1	2	(1)	(2)	0	0	758	XXX
12. Totals	1,842	432	777	389	43	(1)	65	14	39	0	0	1,932	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	387	58
2. 2012	1,143	527	616	80.8	668.9	46.1	0	0	4.8	3	4
3. 2013	1,386	755	630	70.3	1,261.3	33.0	0	0	4.8	0	4
4. 2014	814	227	586	39.5	909.2	28.8	0	0	4.8	14	4
5. 2015	524	1	523	28.1	(217.9)	28.0	0	0	4.8	1	4
6. 2016	1,042	138	904	60.4	502,629.5	52.4	0	0	4.8	26	5
7. 2017	765	177	589	56.0	10,199.5	43.1	0	0	4.8	34	4
8. 2018	278	9	269	19.6	8,368.4	19.0	0	0	4.8	89	13
9. 2019	2,263	820	1,443	115.6	1,459,480.1	73.7	0	0	4.8	13	15
10. 2020	1,580	371	1,208	47.8	0.0	36.6	0	0	4.8	487	8
11. 2021	1,225	90	1,135	32.8	0.0	30.4	0	0	4.8	744	14
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,798	133

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	
	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	1,285	200	134	8	3	0	0	1,214	XXX
2. 2012	1,319	192	1,127	153	153	71	71	34	0	0	34	XXX
3. 2013	946	146	800	14	14	2	2	47	0	0	47	XXX
4. 2014	958	112	846	526	47	5	5	33	0	0	511	XXX
5. 2015	825	5	820	1,731	0	1	0	37	0	0	1,770	XXX
6. 2016	613	8	605	368	0	0	0	30	0	0	398	XXX
7. 2017	801	10	791	0	0	0	0	22	0	0	22	XXX
8. 2018	697	9	688	0	0	0	0	17	0	0	17	XXX
9. 2019	656	10	646	1,210	0	0	0	17	0	0	1,227	XXX
10. 2020	594	7	588	726	0	0	0	30	0	0	756	XXX
11. 2021	666	19	648	0	0	0	0	7	0	0	7	XXX
12. Totals	XXX	XXX	XXX	6,013	413	213	86	277	0	0	6,004	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	9,405	1,617	5,848	618	42	40	108	58	64	0	0	13,135	XXX
2. 2012	61	61	48	49	3	3	4	6	45	0	0	43	XXX
3. 2013	0	33	315	50	16	2	14	5	39	0	0	295	XXX
4. 2014	57	57	44	47	3	3	4	4	45	0	0	42	XXX
5. 2015	0	0	60	0	0	0	1	0	45	0	0	106	XXX
6. 2016	0	0	177	0	0	0	0	0	44	0	0	221	XXX
7. 2017	0	0	413	0	0	0	12	0	45	0	0	470	XXX
8. 2018	0	0	455	0	0	0	20	0	45	0	0	521	XXX
9. 2019	0	0	47	0	4	0	11	0	44	0	0	105	XXX
10. 2020	0	0	777	0	0	0	3	0	33	0	0	813	XXX
11. 2021	0	0	346	4	0	0	30	0	17	0	0	389	XXX
12. Totals	9,524	1,768	8,530	768	68	48	209	73	467	0	0	16,140	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	13,018	116
2. 2012	420	343	77	31.8	178.2	6.8	0	0	4.8	(1)	43
3. 2013	448	105	342	47.3	72.1	42.8	0	0	4.8	232	63
4. 2014	717	164	553	74.8	146.4	65.4	0	0	4.8	(4)	45
5. 2015	1,876	0	1,876	227.3	0.0	228.8	0	0	4.8	60	46
6. 2016	619	0	619	100.9	0.0	102.3	0	0	4.8	177	44
7. 2017	492	0	492	61.5	0.0	62.3	0	0	4.8	413	57
8. 2018	537	0	537	77.2	0.0	78.1	0	0	4.8	455	66
9. 2019	1,332	0	1,332	203.3	0.0	206.3	0	0	4.8	47	59
10. 2020	1,569	0	1,569	264.1	0.0	267.1	0	0	4.8	777	36
11. 2021	401	4	397	60.1	22.9	61.2	0	0	4.8	342	47
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	15,518	623

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	110	0	110	0	0	0	0	0	0	0	0	XXX
3. 2013	88	0	88	0	0	0	0	0	0	0	0	XXX
4. 2014	78	0	78	0	0	0	0	0	0	0	0	XXX
5. 2015	85	0	85	0	0	0	0	0	0	0	0	XXX
6. 2016	82	0	82	0	0	0	0	0	0	0	0	XXX
7. 2017	78	0	78	0	0	0	0	0	0	0	0	XXX
8. 2018	77	0	77	0	0	0	0	0	0	0	0	XXX
9. 2019	74	0	74	0	0	0	0	0	0	0	0	XXX
10. 2020	71	0	71	0	0	0	0	0	0	0	0	XXX
11. 2021	70	0	70	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	0	0	0	0	3	0	0	3	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	40	0	64	20	0	0	6	0	2	0	0	91	XXX
2. 2012	0	0	0	0	0	0	0	0	2	0	0	2	XXX
3. 2013	0	0	0	0	0	0	0	0	2	0	0	2	XXX
4. 2014	0	0	0	0	0	0	0	0	2	0	0	2	XXX
5. 2015	0	0	0	0	0	0	0	0	2	0	0	2	XXX
6. 2016	0	0	9	0	0	0	1	0	2	0	0	12	XXX
7. 2017	0	0	9	0	0	0	0	0	2	0	0	12	XXX
8. 2018	0	0	31	0	0	0	1	0	2	0	0	34	XXX
9. 2019	0	0	31	0	0	0	1	0	2	0	0	33	XXX
10. 2020	0	0	29	0	0	0	1	0	2	0	0	32	XXX
11. 2021	0	0	29	0	0	0	1	0	0	0	0	29	XXX
12. Totals	40	0	202	20	0	0	9	0	19	0	0	251	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	83	8
2. 2012	2	0	2	2.2	0.0	2.2	0	0	4.8	0	2
3. 2013	2	0	2	2.7	0.0	2.7	0	0	4.8	0	2
4. 2014	2	0	2	3.0	0.0	3.0	0	0	4.8	0	2
5. 2015	2	0	2	2.8	0.0	2.8	0	0	4.8	0	2
6. 2016	12	0	12	15.1	0.0	15.1	0	0	4.8	9	3
7. 2017	12	0	12	15.1	0.0	15.1	0	0	4.8	9	2
8. 2018	34	0	34	44.0	0.0	44.0	0	0	4.8	31	3
9. 2019	34	0	34	45.4	0.0	45.4	0	0	4.8	31	2
10. 2020	32	0	32	44.8	0.0	44.8	0	0	4.8	29	3
11. 2021	30	0	30	42.4	0.0	42.4	0	0	4.8	29	1
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	222	29

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	2,036	479	2,768	300	1,714	1	0	5,737	XXX
2. 2012	6,439	46	6,392	3,891	416	1,865	41	804	0	0	6,103	121
3. 2013	6,110	59	6,052	4,109	620	1,111	64	799	0	14	5,336	43
4. 2014	6,962	49	6,913	2,955	372	781	41	777	1	0	4,099	38
5. 2015	6,881	46	6,835	1,309	94	843	51	700	1	1	2,706	33
6. 2016	6,296	54	6,242	1,131	34	588	33	367	0	0	2,019	34
7. 2017	6,498	15	6,482	1,200	25	571	5	358	0	2	2,099	33
8. 2018	6,817	14	6,803	751	1	489	2	294	1	0	1,530	27
9. 2019	7,109	22	7,087	556	7	330	1	294	0	0	1,172	27
10. 2020	6,413	17	6,395	171	0	79	2	219	0	0	466	20
11. 2021	6,327	18	6,308	61	0	21	0	176	0	1	257	14
12. Totals	XXX	XXX	XXX	18,170	2,048	9,445	540	6,503	5	18	31,524	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	3,856	853	13,419	2,167	5,107	530	16,461	851	6,649	9	0	41,083	14,871
2. 2012	82	1	249	19	46	0	74	3	40	0	0	468	1
3. 2013	119	20	415	36	24	4	129	3	35	0	0	659	2
4. 2014	150	12	559	73	36	0	165	8	26	0	0	844	0
5. 2015	223	44	477	7	88	11	195	3	39	0	0	956	0
6. 2016	331	5	931	2	93	1	388	1	34	0	0	1,769	1
7. 2017	428	0	1,787	1	207	0	658	0	230	0	0	3,308	8
8. 2018	767	4	1,831	4	204	1	774	2	157	0	0	3,722	2
9. 2019	809	5	2,501	2	238	2	1,169	0	100	0	0	4,808	1
10. 2020	425	80	3,827	13	78	2	1,777	3	132	0	0	6,141	7
11. 2021	277	1	5,568	9	37	1	2,082	1	499	0	0	8,451	5
12. Totals	7,467	1,025	31,564	2,330	6,158	553	23,872	875	7,939	9	0	72,209	14,898

	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	14,255	26,827
2. 2012	7,050	480	6,571	109.5	1,032.5	102.8	0	0	4.8	312	156
3. 2013	6,742	747	5,995	110.3	1,273.6	99.1	0	0	4.8	478	182
4. 2014	5,449	506	4,943	78.3	1,025.6	71.5	0	0	4.8	624	219
5. 2015	3,874	211	3,663	56.3	454.9	53.6	0	0	4.8	648	308
6. 2016	3,863	76	3,788	61.4	140.0	60.7	0	0	4.8	1,256	513
7. 2017	5,439	32	5,407	83.7	211.8	83.4	0	0	4.8	2,214	1,094
8. 2018	5,266	14	5,252	77.2	100.0	77.2	0	0	4.8	2,590	1,132
9. 2019	5,997	17	5,980	84.4	78.2	84.4	0	0	4.8	3,303	1,504
10. 2020	6,707	100	6,608	104.6	572.8	103.3	0	0	4.8	4,159	1,982
11. 2021	8,720	12	8,708	137.8	64.7	138.0	0	0	4.8	5,835	2,616
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	35,677	36,533

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	1	0	1	1	0	0	(1)	XXX
2. 2012	1,187	196	991	57	0	62	0	20	0	0	139	0
3. 2013	1,270	125	1,145	180	0	131	0	23	0	0	333	0
4. 2014	1,264	66	1,198	293	62	97	19	21	0	0	330	0
5. 2015	1,303	78	1,225	333	0	123	0	17	0	0	473	0
6. 2016	1,322	67	1,255	96	0	74	0	20	0	0	190	0
7. 2017	1,297	45	1,252	31	0	85	0	13	0	0	129	0
8. 2018	1,240	38	1,202	86	0	59	0	9	0	0	153	0
9. 2019	1,225	27	1,198	71	0	34	0	16	0	0	121	0
10. 2020	1,312	10	1,303	13	0	2	0	9	0	0	24	0
11. 2021	1,432	11	1,420	24	0	0	0	10	0	0	34	0
12. Totals	XXX	XXX	XXX	1,184	62	665	21	158	0	0	1,925	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	293	23	0	0	139	9	19	0	0	419	1
2. 2012	0	0	3	0	0	0	2	0	4	0	0	9	0
3. 2013	1	0	4	0	5	0	5	0	4	0	0	19	0
4. 2014	41	0	10	1	5	0	5	2	4	0	0	62	0
5. 2015	0	0	9	0	5	0	11	0	16	0	0	41	0
6. 2016	19	0	21	1	35	0	18	1	10	0	0	101	0
7. 2017	14	0	84	0	22	0	87	0	7	0	0	214	0
8. 2018	0	0	78	0	3	0	95	0	4	0	0	179	0
9. 2019	3	0	112	0	4	0	154	0	16	0	0	290	0
10. 2020	0	0	307	7	0	0	312	1	4	0	0	616	0
11. 2021	119	0	179	7	20	0	340	0	(47)	0	0	602	0
12. Totals	197	0	1,101	39	99	0	1,169	13	38	0	0	2,552	1

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	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	270	149
2. 2012	148	0	148	12.5	0.0	14.9	0	0	4.8	3	6
3. 2013	353	0	353	27.8	0.3	30.8	0	0	4.8	6	14
4. 2014	475	83	392	37.5	125.8	32.7	0	0	4.8	51	12
5. 2015	514	0	514	39.5	0.0	42.0	0	0	4.8	9	32
6. 2016	293	2	291	22.2	2.8	23.2	0	0	4.8	40	61
7. 2017	343	0	343	26.4	0.0	27.4	0	0	4.8	98	116
8. 2018	332	0	332	26.8	0.0	27.6	0	0	4.8	78	101
9. 2019	410	0	410	33.5	0.0	34.3	0	0	4.8	115	174
10. 2020	648	8	640	49.4	81.2	49.1	0	0	4.8	300	316
11. 2021	644	7	636	45.0	66.6	44.8	0	0	4.8	290	312
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,259	1,293

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	19,102	14,603	13,925	13,277	13,071	13,147	12,822	13,031	13,017	13,053	36	22
2. 2012	107,313	103,315	101,975	101,411	101,463	101,542	101,243	101,171	101,211	101,264	53	93
3. 2013	XXX	75,786	71,116	69,351	69,805	69,797	69,749	69,634	69,608	69,622	13	(12)
4. 2014	XXX	XXX	77,342	73,887	74,065	74,244	73,944	73,534	73,624	73,576	(48)	42
5. 2015	XXX	XXX	XXX	72,901	73,404	73,712	73,370	72,947	72,950	73,009	59	62
6. 2016	XXX	XXX	XXX	XXX	79,076	78,844	77,816	77,071	76,841	76,595	(246)	(476)
7. 2017	XXX	XXX	XXX	XXX	XXX	120,044	121,192	121,322	111,544	110,938	(605)	(10,384)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	131,701	130,616	121,090	118,478	(2,612)	(12,138)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116,891	119,172	118,727	(445)	1,836
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	151,745	149,302	(2,443)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	172,674	XXX	XXX
										12. Totals	(6,238)	(20,955)

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

1. Prior	54,501	53,992	54,928	54,952	54,784	54,883	55,683	55,788	55,817	55,800	(17)	12
2. 2012	73,242	74,686	74,505	73,636	73,434	73,540	73,566	73,452	73,421	73,451	30	(1)
3. 2013	XXX	66,092	66,388	64,162	63,866	63,583	63,413	63,248	63,275	63,292	17	44
4. 2014	XXX	XXX	61,148	60,344	60,008	60,110	59,835	59,666	59,599	59,578	(21)	(88)
5. 2015	XXX	XXX	XXX	66,038	69,372	68,996	68,328	68,240	68,252	68,329	77	89
6. 2016	XXX	XXX	XXX	XXX	84,798	85,475	84,721	83,826	83,464	83,579	115	(247)
7. 2017	XXX	XXX	XXX	XXX	XXX	99,685	97,565	95,963	95,331	95,008	(323)	(954)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	100,022	99,767	98,438	97,840	(598)	(1,927)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	101,649	102,048	100,949	(1,100)	(700)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	84,513	83,263	(1,249)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	106,206	XXX	XXX
										12. Totals	(3,069)	(3,773)

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

1. Prior	68,307	67,756	66,567	66,165	62,629	62,750	62,588	61,741	61,358	61,106	(251)	(635)
2. 2012	47,513	50,260	49,440	49,842	50,728	50,609	50,958	50,974	51,074	50,907	(167)	(67)
3. 2013	XXX	46,614	46,451	46,773	47,229	48,283	48,863	49,352	49,391	49,264	(127)	(88)
4. 2014	XXX	XXX	43,817	43,688	44,072	44,728	45,926	46,395	46,693	46,572	(121)	177
5. 2015	XXX	XXX	XXX	44,400	45,000	46,136	48,692	51,313	51,670	51,722	52	410
6. 2016	XXX	XXX	XXX	XXX	47,695	48,986	51,707	55,889	56,871	56,920	49	1,031
7. 2017	XXX	XXX	XXX	XXX	XXX	52,606	57,767	58,979	60,785	61,506	722	2,528
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	63,269	64,741	69,745	70,784	1,040	6,044
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	69,986	78,616	80,201	1,585	10,215
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	69,740	67,748	(1,992)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67,468	XXX	XXX
										12. Totals	788	19,613

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

1. Prior	591,806	587,243	586,538	577,731	567,717	559,344	549,253	545,540	544,509	543,279	(1,230)	(2,261)
2. 2012	123,005	123,409	123,693	123,899	123,333	123,808	122,040	120,523	120,032	119,894	(138)	(629)
3. 2013	XXX	130,067	129,583	129,252	127,645	125,513	123,589	120,358	118,636	117,760	(876)	(2,597)
4. 2014	XXX	XXX	131,491	131,196	130,592	127,009	124,709	122,461	120,306	119,324	(982)	(3,137)
5. 2015	XXX	XXX	XXX	135,835	132,725	128,300	125,015	120,661	115,936	113,170	(2,766)	(7,491)
6. 2016	XXX	XXX	XXX	XXX	141,335	137,647	131,624	126,195	121,138	117,535	(3,603)	(8,660)
7. 2017	XXX	XXX	XXX	XXX	XXX	140,502	135,671	130,563	125,549	123,176	(2,373)	(7,387)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	138,621	135,311	131,392	126,683	(4,709)	(8,628)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	134,996	136,558	135,198	(1,360)	203
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	128,780	127,014	(1,766)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	118,683	XXX	XXX
										12. Totals	(19,803)	(40,588)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	106,495	109,327	110,883	111,548	110,218	110,976	109,207	107,187	108,443	108,899	455	1,712
2. 2012	88,039	88,089	89,151	88,396	88,370	87,368	86,996	86,744	86,649	86,475	(174)	(269)
3. 2013	XXX	75,402	76,066	76,047	75,580	74,694	75,105	75,081	75,050	74,741	(309)	(340)
4. 2014	XXX	XXX	77,359	75,902	75,809	75,459	76,036	76,282	76,306	76,026	(280)	(256)
5. 2015	XXX	XXX	XXX	73,332	76,421	74,905	74,965	75,406	74,797	74,319	(478)	(1,086)
6. 2016	XXX	XXX	XXX	XXX	77,243	75,277	74,016	73,629	74,142	73,398	(744)	(231)
7. 2017	XXX	XXX	XXX	XXX	XXX	82,939	86,038	87,452	87,053	87,889	835	437
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	91,238	97,491	96,593	97,483	891	(8)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	92,417	95,554	96,197	644	3,780
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	98,416	98,182	(234)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	101,519	XXX	XXX
										12. Totals	605	3,738

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	1,385	1,235	1,528	1,437	1,437	1,025	1,221	1,207	985	985	0	(222)
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	(222)

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

1. Prior	3,688	3,780	3,391	3,198	2,960	2,467	2,703	2,587	1,744	1,738	(6)	(849)
2. 2012	3	3	3	3	15	15	14	14	657	712	55	697
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											49	(152)

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

1. Prior	7,345	7,988	7,631	7,618	7,900	8,301	7,839	7,566	6,850	7,062	212	(504)
2. 2012	14,428	13,814	13,523	13,337	13,435	13,087	12,728	12,675	12,671	12,676	5	0
3. 2013	XXX	8,866	8,000	7,865	7,927	7,890	7,878	7,776	7,749	7,740	(9)	(35)
4. 2014	XXX	XXX	8,465	8,631	8,756	8,977	9,268	9,128	9,310	9,183	(127)	55
5. 2015	XXX	XXX	XXX	8,260	7,705	8,097	7,969	8,308	8,379	8,423	44	115
6. 2016	XXX	XXX	XXX	XXX	8,212	7,468	7,415	7,374	7,529	7,407	(122)	32
7. 2017	XXX	XXX	XXX	XXX	XXX	9,804	9,736	9,795	9,886	9,902	16	107
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	9,502	9,881	9,680	9,892	212	11
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,370	9,635	9,299	(336)	(71)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,836	10,746	(91)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,955	XXX	XXX
12. Totals											(196)	(290)

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

1. Prior	262,941	251,794	242,901	247,816	251,387	253,118	264,246	276,498	289,573	299,607	10,034	23,108
2. 2012	45,839	45,138	42,202	38,793	38,166	39,012	40,031	40,419	40,933	40,404	(530)	(16)
3. 2013	XXX	44,699	45,153	42,498	41,882	41,405	41,422	43,454	43,478	42,978	(500)	(476)
4. 2014	XXX	XXX	45,051	44,316	43,547	42,003	42,586	45,793	44,885	44,529	(356)	(1,264)
5. 2015	XXX	XXX	XXX	45,634	42,266	41,637	44,127	48,868	50,915	50,744	(171)	1,876
6. 2016	XXX	XXX	XXX	XXX	49,479	48,130	49,648	54,236	55,393	55,471	78	1,235
7. 2017	XXX	XXX	XXX	XXX	XXX	51,493	51,827	54,149	55,805	56,199	394	2,050
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	58,175	60,593	62,325	63,974	1,649	3,381
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67,662	69,004	68,427	(577)	764
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68,172	65,622	(2,550)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	70,771	XXX	XXX
12. Totals											7,471	30,658

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

1. Prior	87,801	86,629	83,244	79,074	73,781	71,926	69,693	63,658	63,979	65,010	1,032	1,352
2. 2012	17,708	19,768	20,344	20,154	19,990	19,649	19,730	19,223	18,638	19,837	1,199	614
3. 2013	XXX	16,014	18,211	20,300	21,216	23,459	21,306	20,365	19,664	19,125	(539)	(1,240)
4. 2014	XXX	XXX	16,887	17,656	18,004	17,116	15,321	14,582	14,512	14,291	(221)	(291)
5. 2015	XXX	XXX	XXX	15,733	16,165	15,348	14,204	11,954	12,871	12,843	(28)	889
6. 2016	XXX	XXX	XXX	XXX	14,971	16,002	16,391	16,953	16,857	16,229	(628)	(724)
7. 2017	XXX	XXX	XXX	XXX	XXX	15,452	15,595	16,171	14,638	15,724	1,086	(447)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	16,091	16,910	18,787	19,469	683	2,559
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,814	19,398	20,691	1,293	3,878
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,113	22,084	(29)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,259	XXX	XXX
12. Totals											3,849	6,591

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	33,292	28,627	26,411	(2,216)	(6,881)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52,057	50,166	(1,891)	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	57,551	XXX	XXX
										4. Totals	(4,107)	(6,881)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,708	4,548	3,152	(1,397)	(13,556)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	69,756	64,755	(5,001)	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	91,281	XXX	XXX
										4. Totals	(6,398)	(13,556)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,167	4,221	4,954	733	(213)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,178	1,350	172	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,239	XXX	XXX
										4. Totals	905	(213)

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	247	102	14	(88)	(233)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										4. Totals	(88)	(233)

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior	734	466	457	560	560	551	552	541	462	448	(14)	(93)
2. 2012	162	54	105	105	105	74	74	88	85	85	0	(3)
3. 2013	XXX	281	109	107	104	80	80	64	64	64	0	0
4. 2014	XXX	XXX	32	32	32	3	3	1	0	0	0	(1)
5. 2015	XXX	XXX	XXX	78	78	44	44	26	24	24	0	(2)
6. 2016	XXX	XXX	XXX	XXX	136	118	118	95	39	39	0	(56)
7. 2017	XXX	XXX	XXX	XXX	XXX	74	50	17	0	0	0	(17)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	247	232	134	134	0	(98)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93	29	29	0	(64)
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	(14)	(335)

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	2,364	2,285	1,972	1,968	1,939	1,939	1,614	1,516	1,562	1,099	(463)	(417)
2. 2012	517	537	440	650	650	652	652	602	600	600	0	(1)
3. 2013	XXX	537	526	631	673	679	665	665	615	614	0	(50)
4. 2014	XXX	XXX	311	477	666	673	673	621	573	571	(3)	(51)
5. 2015	XXX	XXX	XXX	972	707	611	611	611	507	507	0	(104)
6. 2016	XXX	XXX	XXX	XXX	773	648	647	638	564	888	324	250
7. 2017	XXX	XXX	XXX	XXX	XXX	518	529	530	555	574	20	45
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	224	164	263	257	(6)	93
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,176	1,352	1,433	81	256
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,195	1,200	6	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,135	XXX	XXX
12. Totals											(43)	21

SCHEDULE P - PART 2O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	39,527	40,527	32,492	33,696	34,500	36,448	34,952	35,157	35,008	36,476	1,468	1,319
2. 2012	500	490	510	513	561	497	493	544	542	(3)	(545)	(547)
3. 2013	XXX	1,296	1,272	540	538	545	539	538	534	256	(278)	(282)
4. 2014	XXX	XXX	609	619	365	350	502	497	489	475	(14)	(22)
5. 2015	XXX	XXX	XXX	530	1,401	1,594	1,788	1,797	1,797	1,793	(4)	(4)
6. 2016	XXX	XXX	XXX	XXX	499	499	206	545	545	545	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	521	425	425	425	425	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	475	475	475	475	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,271	1,271	1,271	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	898	1,506	608	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	372	XXX	XXX
12. Totals											1,236	465

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

1. Prior	752	897	994	994	955	955	866	785	710	565	(145)	(220)
2. 2012	70	70	70	70	0	0	0	0	0	0	0	0
3. 2013	XXX	68	68	68	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	64	64	64	52	23	23	23	0	(23)	(23)
5. 2015	XXX	XXX	XXX	47	47	23	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	39	39	10	10	10	10	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	34	10	10	10	10	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	32	32	32	32	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31	31	31	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30	30	0	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30	XXX	XXX
12. Totals											(168)	(243)

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

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 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	90,584	93,267	77,441	76,636	77,758	81,298	85,865	90,634	93,116	97,012	3,896	6,378
2. 2012	3,782	4,254	4,425	6,425	6,239	5,954	5,994	5,954	5,790	5,727	(63)	(227)
3. 2013	XXX	3,948	4,170	4,871	4,967	4,606	5,043	5,168	5,171	5,161	(10)	(7)
4. 2014	XXX	XXX	3,904	4,343	4,762	4,555	4,938	4,508	4,161	4,141	(20)	(366)
5. 2015	XXX	XXX	XXX	4,487	4,213	4,105	4,097	3,987	3,493	2,925	(568)	(1,063)
6. 2016	XXX	XXX	XXX	XXX	3,637	4,368	3,983	4,524	4,252	3,388	(864)	(1,136)
7. 2017	XXX	XXX	XXX	XXX	XXX	4,563	4,589	5,178	5,206	4,819	(387)	(359)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	4,131	4,107	4,181	4,802	622	695
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,427	4,395	5,586	1,191	1,159
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,314	6,257	1,943	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,033	XXX	XXX
										12. Totals	5,740	5,075

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

1. Prior	1,601	1,471	1,951	1,867	2,445	2,636	2,624	2,034	2,095	2,115	21	82
2. 2012	420	464	444	420	385	353	356	151	153	124	(29)	(27)
3. 2013	XXX	446	500	488	464	444	454	339	332	326	(6)	(13)
4. 2014	XXX	XXX	469	466	599	470	321	340	355	367	13	28
5. 2015	XXX	XXX	XXX	512	550	546	238	429	490	481	(9)	52
6. 2016	XXX	XXX	XXX	XXX	543	581	616	367	341	261	(80)	(106)
7. 2017	XXX	XXX	XXX	XXX	XXX	593	644	430	362	323	(39)	(107)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	568	562	497	320	(177)	(242)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	568	550	379	(171)	(189)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	660	627	(32)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	674	XXX	XXX
										12. Totals	(510)	(523)

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

NONE

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

SCHEDULE P - PART 2T - WARRANTY

NONE

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

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 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	6,693	9,437	10,986	11,939	12,443	12,352	12,787	12,832	12,840	0	0
2. 2012	75,550	95,286	98,589	100,060	100,849	101,241	101,004	101,053	101,083	101,214	12,126	691
3. 2013	XXX	50,428	64,309	66,750	68,211	69,011	69,232	69,415	69,483	69,548	6,975	468
4. 2014	XXX	XXX	53,334	67,803	71,107	72,435	72,868	73,167	73,355	73,388	7,095	444
5. 2015	XXX	XXX	XXX	50,013	66,969	70,208	71,720	72,257	72,567	72,729	6,747	454
6. 2016	XXX	XXX	XXX	XXX	53,483	70,759	74,034	75,317	75,866	76,059	6,775	422
7. 2017	XXX	XXX	XXX	XXX	XXX	75,963	106,170	113,316	107,226	107,905	7,958	438
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	83,956	116,301	114,382	113,924	8,797	462
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81,726	110,147	114,943	8,451	460
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	101,159	133,752	10,080	553
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	115,859	8,635	632

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

1. Prior	000	23,644	34,213	39,847	42,815	44,202	45,525	46,042	46,564	47,030	0	0
2. 2012	29,781	52,190	62,051	67,911	70,984	72,469	73,024	73,239	73,304	73,346	10,119	2,018
3. 2013	XXX	26,371	43,996	52,932	58,683	61,415	62,471	62,879	63,121	63,186	8,675	1,693
4. 2014	XXX	XXX	22,776	39,984	49,594	55,141	57,815	58,946	59,227	59,451	7,810	1,504
5. 2015	XXX	XXX	XXX	25,911	46,612	57,073	63,005	66,101	67,207	67,769	8,621	1,118
6. 2016	XXX	XXX	XXX	XXX	30,072	57,319	70,145	77,334	80,645	82,115	10,000	1,480
7. 2017	XXX	XXX	XXX	XXX	XXX	34,211	64,904	79,986	87,659	91,286	10,889	1,792
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	35,079	66,958	81,500	89,223	10,481	1,703
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,422	67,940	82,855	9,719	1,746
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,308	52,473	6,274	1,198
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,896	4,456	1,039

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

1. Prior	000	26,099	40,704	49,345	53,900	55,932	57,058	57,987	58,455	58,650	0	0
2. 2012	9,907	22,675	32,728	41,280	46,191	48,232	49,403	49,919	50,138	50,268	2,879	2,112
3. 2013	XXX	9,534	20,312	30,626	38,231	43,862	46,509	48,033	48,273	48,395	2,673	1,990
4. 2014	XXX	XXX	8,044	17,733	27,750	35,955	41,475	44,155	44,802	45,456	2,447	1,939
5. 2015	XXX	XXX	XXX	8,755	19,879	31,536	40,146	46,228	48,684	49,991	2,420	2,033
6. 2016	XXX	XXX	XXX	XXX	8,403	20,882	32,966	44,199	49,491	52,297	2,512	2,254
7. 2017	XXX	XXX	XXX	XXX	XXX	9,156	22,516	36,420	46,309	52,954	2,431	2,277
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	10,620	25,682	41,066	53,174	2,500	2,366
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,857	28,837	45,420	2,376	2,307
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,291	20,037	1,441	1,463
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,304	916	1,146

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

1. Prior	000	52,034	90,653	121,437	147,754	171,299	191,606	209,271	223,891	236,702	0	0
2. 2012	22,325	47,792	62,009	70,981	78,148	82,798	85,879	88,217	89,877	91,136	6,425	681
3. 2013	XXX	23,390	49,249	63,767	72,910	78,641	82,631	85,483	87,589	89,067	6,386	689
4. 2014	XXX	XXX	23,328	48,791	63,323	72,338	77,790	81,714	84,358	86,310	6,307	683
5. 2015	XXX	XXX	XXX	22,052	46,171	59,633	67,635	72,799	75,808	78,339	6,283	688
6. 2016	XXX	XXX	XXX	XXX	21,553	45,064	57,643	65,587	70,507	73,852	6,160	677
7. 2017	XXX	XXX	XXX	XXX	XXX	21,930	45,502	58,933	67,084	72,341	5,618	679
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	22,335	46,980	59,808	68,049	5,531	712
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,596	48,229	62,257	5,275	690
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,572	40,232	3,585	914
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,494	2,368	495

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	32,394	54,232	67,831	75,654	81,017	85,766	90,817	93,156	94,967	0	0
2. 2012	36,083	57,559	66,021	74,011	79,263	81,847	83,184	84,360	84,698	84,946	2,690	1,975
3. 2013	XXX	29,240	45,569	54,284	60,852	65,958	69,038	71,060	71,830	72,365	2,020	1,667
4. 2014	XXX	XXX	28,402	43,850	53,348	61,618	67,418	70,553	72,098	72,951	1,879	1,580
5. 2015	XXX	XXX	XXX	27,218	45,055	53,280	61,093	65,762	67,885	69,637	1,698	1,483
6. 2016	XXX	XXX	XXX	XXX	25,900	43,069	51,775	58,693	63,238	66,274	1,567	1,424
7. 2017	XXX	XXX	XXX	XXX	XXX	30,216	51,941	60,730	68,547	75,462	1,579	1,476
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	35,177	58,830	68,419	76,337	1,565	1,392
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,736	52,965	63,978	1,408	1,340
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,680	52,789	1,218	1,637
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,668	846	881

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	345	396	610	623	678	731	860	879	894	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	1	1	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	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

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

1. Prior	000	388	537	532	591	770	793	893	972	972	0	0
2. 2012	0	0	0	0	12	12	12	12	12	87	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	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

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

1. Prior	000	1,902	2,977	3,644	4,054	4,637	4,803	4,912	4,949	5,042	XXX	XXX
2. 2012	4,588	11,012	11,760	12,318	12,532	12,594	12,622	12,611	12,621	12,626	XXX	XXX
3. 2013	XXX	3,835	5,926	6,633	7,239	7,580	7,643	7,672	7,690	7,697	XXX	XXX
4. 2014	XXX	XXX	3,658	6,196	7,605	8,347	8,879	8,982	8,974	9,000	XXX	XXX
5. 2015	XXX	XXX	XXX	3,764	5,903	6,900	7,234	7,866	7,938	8,129	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	3,551	5,681	6,364	6,845	6,956	7,033	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	4,752	7,526	8,531	9,083	9,366	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	4,663	7,094	7,953	8,428	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,285	6,963	7,484	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,534	7,885	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,363	XXX	XXX

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

1. Prior	000	33,887	62,469	84,339	124,240	140,732	157,962	170,968	181,283	192,537	0	0
2. 2012	1,504	7,199	13,909	22,027	26,224	31,134	33,752	36,079	36,868	37,020	340	599
3. 2013	XXX	1,868	8,239	17,174	23,032	29,038	33,404	36,779	37,619	38,293	327	589
4. 2014	XXX	XXX	1,844	7,331	14,683	23,515	29,195	34,613	36,968	38,157	304	622
5. 2015	XXX	XXX	XXX	1,968	6,752	16,423	27,115	35,750	39,944	42,219	302	593
6. 2016	XXX	XXX	XXX	XXX	1,806	9,784	20,909	31,555	37,001	41,843	282	556
7. 2017	XXX	XXX	XXX	XXX	XXX	2,048	9,136	18,978	26,981	35,220	257	496
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,955	9,776	21,770	34,353	246	498
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,338	11,456	23,263	234	428
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,580	10,837	156	244
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,783	88	179

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

1. Prior	000	15,616	27,870	41,252	47,883	51,678	54,235	56,742	57,572	58,176	0	0
2. 2012	874	3,116	5,380	8,441	9,980	11,331	11,724	12,486	12,776	14,347	79	14
3. 2013	XXX	630	3,576	5,783	9,649	11,763	13,161	13,893	14,390	15,355	74	11
4. 2014	XXX	XXX	649	3,050	5,567	8,563	10,899	12,676	13,162	13,319	77	8
5. 2015	XXX	XXX	XXX	879	3,045	5,836	8,658	9,560	9,993	11,469	66	13
6. 2016	XXX	XXX	XXX	XXX	445	2,981	5,157	8,137	10,782	13,681	68	14
7. 2017	XXX	XXX	XXX	XXX	XXX	570	2,521	5,141	8,048	10,520	63	18
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	793	3,438	6,522	10,171	64	18
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,016	3,751	7,642	61	16
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,416	5,064	41	11
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,790	13	6

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	19,809	22,840	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,325	43,802	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,583	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	3,141	2,787	0	0
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	61,568	64,172	30,564	2,893
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	80,647	29,848	2,341

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	1,011	1,485	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	197	479	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	181	XXX	XXX

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	1	0	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000	98	207	394	408	420	408	422	424	426	XXX	XXX
2. 2012	36	36	50	64	69	78	81	85	85	85	XXX	XXX
3. 2013	XXX	0	14	17	64	64	64	64	64	64	XXX	XXX
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0	XXX	XXX
5. 2015	XXX	XXX	XXX	0	0	19	24	24	24	24	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	9	14	24	39	39	39	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	134	134	134	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29	29	29	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 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	124	359	449	450	456	468	486	664	659	XXX	XXX
2. 2012	160	372	558	596	596	596	596	596	596	597	XXX	XXX
3. 2013	XXX	117	350	494	519	565	614	614	614	614	XXX	XXX
4. 2014	XXX	XXX	150	324	504	539	534	564	556	556	XXX	XXX
5. 2015	XXX	XXX	XXX	245	401	492	495	506	506	506	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	161	318	407	504	626	861	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	151	285	464	537	541	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	21	110	146	159	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	566	1,098	1,409	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	324	710	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	375	XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	3,696	8,798	11,858	14,157	17,464	19,273	20,940	22,194	23,405	XXX	XXX
2. 2012	0	0	0	0	0	0	0	0	0	0	XXX	XXX
3. 2013	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
4. 2014	XXX	XXX	0	0	(2)	(5)	479	479	479	479	XXX	XXX
5. 2015	XXX	XXX	XXX	0	2	1,215	1,398	1,721	1,732	1,732	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	179	368	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1,210	1,210	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	726	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	000	137	454	500	505	462	463	463	476	476	XXX	XXX
2. 2012	0	0	0	0	0	0	0	0	0	0	XXX	XXX
3. 2013	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0	XXX	XXX
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior	000	10,476	19,624	28,993	35,853	42,201	46,908	55,016	58,545	62,569	0	0
2. 2012	146	613	1,549	2,914	3,797	4,295	4,690	5,018	5,217	5,299	33	87
3. 2013	XXX	69	584	1,307	2,499	3,211	4,025	4,226	4,438	4,537	6	35
4. 2014	XXX	XXX	51	722	1,469	2,453	3,059	2,895	3,137	3,323	7	31
5. 2015	XXX	XXX	XXX	83	398	863	1,525	1,772	1,942	2,008	4	29
6. 2016	XXX	XXX	XXX	XXX	109	367	678	1,297	1,456	1,652	9	24
7. 2017	XXX	XXX	XXX	XXX	XXX	52	308	583	1,301	1,741	3	22
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	70	372	750	1,237	5	20
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93	505	878	9	17
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	78	247	7	6
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	82	4	5

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

1. Prior	000	285	727	903	1,691	1,695	1,716	1,717	1,717	1,715	0	0
2. 2012	5	38	67	108	119	119	119	119	119	119	0	0
3. 2013	XXX	3	114	203	259	268	278	304	310	310	0	0
4. 2014	XXX	XXX	0	33	66	89	132	303	308	309	0	0
5. 2015	XXX	XXX	XXX	5	84	139	169	313	449	456	0	0
6. 2016	XXX	XXX	XXX	XXX	8	68	115	145	160	170	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	3	36	89	102	116	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3	70	119	144	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	54	87	105	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	15	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25	0	0

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			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

NONE

SCHEDULE P - PART 3T - WARRANTY

1. Prior	XXX	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			

NONE

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	8,303	2,132	1,062	468	117	97	136	49	24	46
2. 2012	20,038	3,132	1,179	207	64	76	135	58	44	33
3. 2013	XXX	15,250	2,623	401	238	164	137	56	17	23
4. 2014	XXX	XXX	14,449	1,736	527	361	383	76	61	60
5. 2015	XXX	XXX	XXX	12,363	1,553	937	485	71	115	37
6. 2016	XXX	XXX	XXX	XXX	15,415	3,548	1,421	419	267	90
7. 2017	XXX	XXX	XXX	XXX	XXX	23,496	5,227	2,555	1,398	712
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	28,086	5,639	1,579	1,149
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,415	3,240	702
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,525	8,795
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,918

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

1. Prior	14,010	6,609	2,771	1,768	1,333	1,349	1,296	1,457	1,483	2,180
2. 2012	22,342	9,105	4,653	1,865	687	301	187	31	15	6
3. 2013	XXX	21,521	10,949	4,176	1,709	758	361	89	20	5
4. 2014	XXX	XXX	22,224	9,369	3,621	1,532	619	224	87	19
5. 2015	XXX	XXX	XXX	22,536	10,770	4,769	1,590	534	178	72
6. 2016	XXX	XXX	XXX	XXX	31,655	13,391	5,975	2,100	655	249
7. 2017	XXX	XXX	XXX	XXX	XXX	40,401	16,433	6,641	2,752	1,171
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	39,574	16,551	7,451	2,884
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,957	17,646	7,385
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37,294	17,060
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	47,403

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

1. Prior	29,737	18,042	12,790	10,322	4,433	3,986	3,438	2,037	1,349	1,149
2. 2012	21,403	12,003	5,416	2,408	1,274	635	587	497	512	354
3. 2013	XXX	22,032	11,790	5,487	2,171	852	743	694	665	504
4. 2014	XXX	XXX	22,132	11,980	5,665	2,186	1,066	752	765	501
5. 2015	XXX	XXX	XXX	21,389	9,888	3,478	1,499	1,671	1,269	385
6. 2016	XXX	XXX	XXX	XXX	23,150	11,980	6,310	3,874	2,418	1,386
7. 2017	XXX	XXX	XXX	XXX	XXX	27,522	17,617	8,663	5,263	2,580
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	34,472	17,951	11,990	6,270
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37,926	26,348	15,525
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,898	30,602
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,543

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

1. Prior	269,888	232,703	205,111	185,128	167,881	151,786	138,692	134,941	132,674	129,681
2. 2012	73,465	48,148	37,069	30,586	25,650	23,348	20,077	18,131	16,864	16,977
3. 2013	XXX	75,505	50,837	39,635	32,338	27,544	23,387	20,268	18,086	16,934
4. 2014	XXX	XXX	78,383	51,370	42,612	34,443	28,609	24,256	21,517	19,291
5. 2015	XXX	XXX	XXX	83,660	58,349	45,841	38,042	31,364	25,048	22,606
6. 2016	XXX	XXX	XXX	XXX	83,896	56,619	43,333	35,032	28,347	22,544
7. 2017	XXX	XXX	XXX	XXX	XXX	87,983	58,850	45,556	36,133	31,472
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	87,164	57,977	45,390	36,412
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81,017	51,268	41,711
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	84,635	61,798
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	71,461

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	53,011	39,004	31,046	27,038	23,877	23,374	19,024	12,716	12,207	10,810
2. 2012	25,964	14,996	10,142	6,008	4,183	2,765	2,011	1,615	1,462	991
3. 2013	XXX	25,457	15,653	9,418	5,874	3,291	2,445	1,843	1,504	1,241
4. 2014	XXX	XXX	28,635	15,894	9,290	4,754	3,452	2,402	1,992	1,619
5. 2015	XXX	XXX	XXX	24,568	16,953	9,188	5,291	4,386	3,103	2,207
6. 2016	XXX	XXX	XXX	XXX	31,396	17,239	9,829	5,927	4,564	3,006
7. 2017	XXX	XXX	XXX	XXX	XXX	28,425	16,985	12,641	6,301	4,998
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	28,541	19,925	11,809	7,807
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,926	22,360	14,747
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,787	27,325
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,570

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	691	371	360	360	415	258	349	294	74	83
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	(1)	(1)
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 4F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior	1,568	1,461	1,367	1,458	1,094	665	781	647	317	705
2. 2012	0	1	1	3	3	3	2	2	29	84
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 4G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	3,139	3,559	2,707	2,599	2,462	2,806	2,322	2,111	1,403	1,542
2. 2012	2,924	1,456	918	497	681	375	28	11	6	7
3. 2013	XXX	2,682	765	336	199	156	124	53	26	23
4. 2014	XXX	XXX	2,702	614	315	183	128	30	234	127
5. 2015	XXX	XXX	XXX	2,266	440	413	65	172	165	129
6. 2016	XXX	XXX	XXX	XXX	2,657	824	330	61	208	61
7. 2017	XXX	XXX	XXX	XXX	XXX	2,311	762	414	148	127
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,739	1,136	485	283
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,248	1,082	706
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,152	1,410
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,696

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

1. Prior	198,481	165,572	137,011	123,849	92,913	80,852	78,873	79,359	82,724	82,807
2. 2012	37,495	28,066	16,828	8,600	6,938	3,849	3,498	3,022	3,164	2,510
3. 2013	XXX	34,263	25,734	15,446	10,580	6,819	4,041	4,161	3,698	2,984
4. 2014	XXX	XXX	36,677	26,842	18,358	10,691	7,166	6,624	5,292	4,187
5. 2015	XXX	XXX	XXX	37,235	24,699	14,659	8,402	6,074	5,698	4,696
6. 2016	XXX	XXX	XXX	XXX	41,118	28,151	18,260	14,166	10,845	7,686
7. 2017	XXX	XXX	XXX	XXX	XXX	43,281	31,140	21,752	16,155	10,040
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	49,700	37,866	26,036	16,856
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	57,184	42,683	29,679
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58,867	43,159
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60,177

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

1. Prior	61,323	49,791	37,552	23,707	14,936	11,775	9,452	4,636	4,498	5,641
2. 2012	14,900	13,247	9,751	8,111	6,392	5,969	4,787	2,940	318	687
3. 2013	XXX	13,140	10,939	9,409	8,924	9,863	5,322	2,395	282	(154)
4. 2014	XXX	XXX	14,217	12,180	8,808	4,819	2,724	1,336	885	688
5. 2015	XXX	XXX	XXX	12,867	9,729	6,596	4,145	1,691	1,585	963
6. 2016	XXX	XXX	XXX	XXX	12,490	9,759	6,854	4,207	2,645	1,562
7. 2017	XXX	XXX	XXX	XXX	XXX	13,302	10,551	7,762	3,248	3,118
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	13,657	9,389	6,327	4,457
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,120	12,364	9,151
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,626	14,529
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,733

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	6,732	1,787	753
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,929	778
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,701

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,703	1,221	291
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,256	563
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,708

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,954	1,214	1,855
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	981	359
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,057

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	196	50	11
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior	422	100	74	112	112	95	111	97	30	19
2. 2012	126	5	32	32	32	(4)	(7)	1	0	0
3. 2013	XXX	158	27	27	27	1	1	0	0	0
4. 2014	XXX	XXX	32	32	32	3	3	1	0	0
5. 2015	XXX	XXX	XXX	41	41	8	8	2	0	0
6. 2016	XXX	XXX	XXX	XXX	42	24	24	52	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	74	50	17	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	190	84	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55	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 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	707	727	439	552	547	563	489	472	666	239
2. 2012	(4)	8	(148)	54	54	57	56	5	4	3
3. 2013	XXX	81	(111)	5	47	57	51	51	0	0
4. 2014	XXX	XXX	(112)	(47)	43	68	73	27	22	15
5. 2015	XXX	XXX	XXX	307	144	65	65	105	1	1
6. 2016	XXX	XXX	XXX	XXX	143	65	34	64	(114)	10
7. 2017	XXX	XXX	XXX	XXX	XXX	124	6	22	5	22
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	94	59	117	95
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(247)	(316)	(243)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	472	68
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	229

SCHEDULE P - PART 4O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	16,839	15,229	9,255	7,691	7,474	6,389	5,414	5,060	4,156	5,281
2. 2012	572	490	510	513	561	497	493	544	568	(3)
3. 2013	XXX	570	546	540	538	540	534	537	551	274
4. 2014	XXX	XXX	609	619	387	372	23	18	10	(4)
5. 2015	XXX	XXX	XXX	530	169	72	84	39	65	61
6. 2016	XXX	XXX	XXX	XXX	499	499	206	13	13	178
7. 2017	XXX	XXX	XXX	XXX	XXX	521	425	425	425	425
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	475	475	475	475
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55	58	58
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	169	780
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	372

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

1. Prior	248	219	187	293	279	395	287	201	181	49
2. 2012	70	70	70	70	0	0	0	0	0	0
3. 2013	XXX	68	68	68	0	0	0	0	0	0
4. 2014	XXX	XXX	64	64	64	52	23	23	23	0
5. 2015	XXX	XXX	XXX	47	47	23	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	39	39	10	10	10	10
7. 2017	XXX	XXX	XXX	XXX	XXX	34	10	10	10	10
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	32	32	32	32
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31	31	31
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30	30
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30

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

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	71,632	65,940	42,814	35,282	30,853	28,506	28,989	26,812	26,642	26,863
2. 2012	2,798	2,225	1,157	2,255	1,640	1,126	925	683	427	301
3. 2013	XXX	3,246	2,701	2,524	1,572	923	601	720	622	505
4. 2014	XXX	XXX	3,322	2,662	2,500	1,371	1,287	1,075	815	644
5. 2015	XXX	XXX	XXX	4,129	3,266	2,679	2,099	1,887	1,253	661
6. 2016	XXX	XXX	XXX	XXX	3,259	3,542	2,643	2,747	2,360	1,317
7. 2017	XXX	XXX	XXX	XXX	XXX	4,140	3,461	3,652	3,238	2,444
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3,705	3,034	2,535	2,599
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,946	3,199	3,668
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,973	5,588
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,641

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

1. Prior	1,075	852	814	706	753	940	907	316	377	400
2. 2012	349	330	340	305	266	234	237	33	34	5
3. 2013	XXX	350	312	191	163	147	146	16	14	10
4. 2014	XXX	XXX	386	340	439	286	53	8	0	13
5. 2015	XXX	XXX	XXX	491	208	202	(102)	0	28	20
6. 2016	XXX	XXX	XXX	XXX	354	400	422	167	135	37
7. 2017	XXX	XXX	XXX	XXX	XXX	561	528	317	236	171
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	527	440	347	173
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	465	435	266
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	639	611
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	511

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

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	

NONE

SCHEDULE P - PART 4T - WARRANTY

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	

NONE

SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	1,896	186	69	41	16	8	3	4	3	1
2. 2012	10,400	11,927	12,053	12,099	12,112	12,118	12,121	12,123	12,126	12,126
3. 2013	XXX	5,986	6,833	6,917	6,943	6,955	6,959	6,962	6,973	6,975
4. 2014	XXX	XXX	6,089	6,960	7,038	7,066	7,078	7,084	7,094	7,095
5. 2015	XXX	XXX	XXX	5,649	6,609	6,685	6,713	6,725	6,746	6,747
6. 2016	XXX	XXX	XXX	XXX	5,668	6,628	6,708	6,735	6,771	6,775
7. 2017	XXX	XXX	XXX	XXX	XXX	6,739	7,786	7,864	7,930	7,958
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	7,369	8,615	8,754	8,797
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,980	8,330	8,451
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,402	10,080
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,635

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	243	125	79	46	24	17	11	8	6	4
2. 2012	640	125	61	32	13	5	4	2	1	1
3. 2013	XXX	424	96	45	25	14	8	5	2	1
4. 2014	XXX	XXX	445	98	45	21	11	4	2	2
5. 2015	XXX	XXX	XXX	440	99	45	22	10	5	2
6. 2016	XXX	XXX	XXX	XXX	465	92	40	16	7	4
7. 2017	XXX	XXX	XXX	XXX	XXX	489	153	103	84	60
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	525	151	86	50
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	531	138	69
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	636	158
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	745

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	2,274	318	149	88	46	26	15	12	10	6
2. 2012	11,604	12,727	12,796	12,815	12,816	12,814	12,816	12,816	12,818	12,818
3. 2013	XXX	6,788	7,388	7,428	7,435	7,437	7,435	7,435	7,443	7,444
4. 2014	XXX	XXX	6,887	7,498	7,526	7,531	7,533	7,532	7,540	7,541
5. 2015	XXX	XXX	XXX	6,455	7,157	7,183	7,189	7,190	7,205	7,203
6. 2016	XXX	XXX	XXX	XXX	6,470	7,139	7,170	7,174	7,200	7,201
7. 2017	XXX	XXX	XXX	XXX	XXX	7,584	8,373	8,405	8,451	8,456
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	8,262	9,222	9,300	9,309
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,867	8,919	8,980
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,468	10,791
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,012

SCHEDULE P - PART 5B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	4,381	1,185	461	221	109	56	55	32	15	8
2. 2012	6,419	9,179	9,684	9,913	10,024	10,068	10,098	10,113	10,117	10,119
3. 2013	XXX	5,580	7,815	8,267	8,494	8,595	8,636	8,660	8,671	8,675
4. 2014	XXX	XXX	4,804	7,000	7,448	7,653	7,750	7,784	7,801	7,810
5. 2015	XXX	XXX	XXX	5,228	7,713	8,237	8,461	8,569	8,601	8,621
6. 2016	XXX	XXX	XXX	XXX	5,742	8,944	9,586	9,849	9,962	10,000
7. 2017	XXX	XXX	XXX	XXX	XXX	6,390	9,797	10,490	10,772	10,889
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	6,320	9,531	10,208	10,481
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,919	9,078	9,719
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,186	6,274
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,456

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	2,274	1,081	612	387	256	182	115	80	62	54
2. 2012	3,228	936	461	237	116	69	36	21	12	9
3. 2013	XXX	2,681	864	437	208	102	57	32	17	12
4. 2014	XXX	XXX	2,522	826	392	183	82	45	27	17
5. 2015	XXX	XXX	XXX	2,769	935	424	207	92	60	37
6. 2016	XXX	XXX	XXX	XXX	3,613	1,129	510	248	129	91
7. 2017	XXX	XXX	XXX	XXX	XXX	3,866	1,228	571	294	171
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3,622	1,227	574	307
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,620	1,202	606
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,542	941
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,735

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	7,470	2,391	1,123	635	380	246	176	119	79	63
2. 2012	11,114	12,065	12,131	12,151	12,151	12,150	12,150	12,151	12,147	12,146
3. 2013	XXX	9,488	10,309	10,371	10,384	10,384	10,383	10,384	10,381	10,380
4. 2014	XXX	XXX	8,387	9,280	9,326	9,332	9,333	9,332	9,331	9,331
5. 2015	XXX	XXX	XXX	8,655	9,703	9,756	9,775	9,777	9,778	9,776
6. 2016	XXX	XXX	XXX	XXX	10,167	11,483	11,548	11,565	11,568	11,571
7. 2017	XXX	XXX	XXX	XXX	XXX	11,334	12,752	12,827	12,849	12,852
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	11,001	12,392	12,469	12,491
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,616	11,988	12,071
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,507	8,413
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,230

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	1,230	335	159	114	23	5	28	9	7	0
2. 2012	1,854	2,595	2,748	2,821	2,857	2,873	2,878	2,879	2,879	2,879
3. 2013	XXX	1,717	2,381	2,531	2,606	2,649	2,667	2,673	2,673	2,673
4. 2014	XXX	XXX	1,530	2,169	2,316	2,390	2,428	2,444	2,446	2,447
5. 2015	XXX	XXX	XXX	1,488	2,122	2,282	2,357	2,399	2,417	2,420
6. 2016	XXX	XXX	XXX	XXX	1,442	2,199	2,373	2,456	2,497	2,512
7. 2017	XXX	XXX	XXX	XXX	XXX	1,452	2,151	2,308	2,389	2,431
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,531	2,241	2,410	2,500
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,475	2,209	2,376
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	996	1,441
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	916

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	787	376	182	76	39	26	23	23	23	23
2. 2012	1,187	386	191	95	39	12	3	0	0	0
3. 2013	XXX	1,126	377	192	92	37	9	4	0	0
4. 2014	XXX	XXX	1,082	368	188	97	31	12	4	2
5. 2015	XXX	XXX	XXX	1,123	377	183	91	41	16	7
6. 2016	XXX	XXX	XXX	XXX	1,356	488	260	110	55	28
7. 2017	XXX	XXX	XXX	XXX	XXX	1,279	489	233	124	65
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,307	512	316	137
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,131	446	250
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	818	315
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	999

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	3,147	874	466	216	71	33	64	34	30	24
2. 2012	4,623	5,009	5,017	5,012	5,002	4,995	4,993	4,991	4,991	4,991
3. 2013	XXX	4,313	4,675	4,687	4,679	4,673	4,666	4,667	4,663	4,663
4. 2014	XXX	XXX	4,061	4,410	4,414	4,415	4,394	4,395	4,389	4,388
5. 2015	XXX	XXX	XXX	4,098	4,447	4,462	4,468	4,470	4,465	4,460
6. 2016	XXX	XXX	XXX	XXX	4,347	4,796	4,811	4,811	4,804	4,794
7. 2017	XXX	XXX	XXX	XXX	XXX	4,369	4,766	4,775	4,781	4,773
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	4,548	4,966	5,011	5,003
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,997	4,918	4,933
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,969	3,219
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,061

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	3,092	819	598	410	366	209	235	1,754	244	63
2. 2012	3,423	5,571	5,888	6,031	6,133	6,305	6,385	6,402	6,422	6,425
3. 2013	XXX	3,317	5,496	5,822	5,975	6,070	6,262	6,354	6,381	6,386
4. 2014	XXX	XXX	3,407	5,387	5,713	5,849	5,937	6,187	6,298	6,307
5. 2015	XXX	XXX	XXX	3,388	5,350	5,659	5,798	5,884	6,176	6,283
6. 2016	XXX	XXX	XXX	XXX	3,433	5,354	5,639	5,763	5,834	6,160
7. 2017	XXX	XXX	XXX	XXX	XXX	3,270	5,138	5,432	5,547	5,618
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3,193	5,146	5,414	5,531
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,218	5,001	5,275
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,266	3,585
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,368

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	2,597	1,981	1,578	1,297	1,092	961	819	718	638	555
2. 2012	2,143	664	364	230	153	104	71	53	40	32
3. 2013	XXX	2,202	670	369	220	133	95	69	45	39
4. 2014	XXX	XXX	2,001	634	341	199	123	92	66	53
5. 2015	XXX	XXX	XXX	1,982	604	328	190	117	93	74
6. 2016	XXX	XXX	XXX	XXX	1,913	582	312	181	119	93
7. 2017	XXX	XXX	XXX	XXX	XXX	1,864	556	296	182	130
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,990	564	301	184
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,881	574	316
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,451	459
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,506

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	5,845	3,204	2,438	1,733	1,575	1,090	1,123	2,473	885	707
2. 2012	6,077	6,868	6,922	6,934	6,960	7,084	7,133	7,132	7,139	7,138
3. 2013	XXX	6,034	6,837	6,870	6,881	6,890	7,046	7,112	7,115	7,114
4. 2014	XXX	XXX	5,957	6,686	6,730	6,728	6,741	6,962	7,047	7,043
5. 2015	XXX	XXX	XXX	5,938	6,628	6,669	6,674	6,688	6,957	7,045
6. 2016	XXX	XXX	XXX	XXX	5,911	6,608	6,628	6,621	6,630	6,930
7. 2017	XXX	XXX	XXX	XXX	XXX	5,716	6,371	6,407	6,408	6,427
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	5,783	6,416	6,424	6,427
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,685	6,264	6,281
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,514	4,958
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,369

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	1,074	409	238	198	222	126	117	80	41	29
2. 2012	1,780	2,404	2,522	2,602	2,647	2,673	2,684	2,687	2,689	2,690
3. 2013	XXX	1,297	1,756	1,870	1,939	1,981	2,004	2,011	2,014	2,020
4. 2014	XXX	XXX	1,195	1,624	1,731	1,803	1,847	1,869	1,875	1,879
5. 2015	XXX	XXX	XXX	1,036	1,456	1,561	1,631	1,668	1,685	1,698
6. 2016	XXX	XXX	XXX	XXX	954	1,361	1,454	1,515	1,551	1,567
7. 2017	XXX	XXX	XXX	XXX	XXX	980	1,385	1,482	1,539	1,579
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	989	1,395	1,497	1,565
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	945	1,313	1,408
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	896	1,218
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	846

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	7,823	7,098	6,630	6,179	5,461	4,627	4,372	3,197	2,604	2,516
2. 2012	636	244	167	104	54	26	12	6	3	5
3. 2013	XXX	512	251	167	106	66	38	27	23	11
4. 2014	XXX	XXX	505	236	170	102	50	28	15	6
5. 2015	XXX	XXX	XXX	478	237	165	101	58	38	22
6. 2016	XXX	XXX	XXX	XXX	439	202	151	97	61	37
7. 2017	XXX	XXX	XXX	XXX	XXX	453	220	164	115	69
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	474	238	178	246
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	614	241	189
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	375	187
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	382

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	10,075	8,464	7,600	7,099	6,582	5,647	4,786	4,521	3,320	2,829
2. 2012	4,013	4,557	4,632	4,662	4,666	4,670	4,670	4,668	4,667	4,670
3. 2013	XXX	3,165	3,608	3,675	3,697	3,703	3,700	3,698	3,698	3,698
4. 2014	XXX	XXX	2,985	3,386	3,457	3,475	3,472	3,474	3,469	3,465
5. 2015	XXX	XXX	XXX	2,716	3,121	3,187	3,208	3,206	3,205	3,203
6. 2016	XXX	XXX	XXX	XXX	2,526	2,941	3,014	3,030	3,033	3,028
7. 2017	XXX	XXX	XXX	XXX	XXX	2,634	3,042	3,111	3,126	3,124
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2,616	3,024	3,055	3,203
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,204	2,858	2,937
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,699	3,042
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,109

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL 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										
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 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	0	0	0	0	0	0	0	0	27	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 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	0	0	0	0	0	0	0	0	27	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 5F - MEDICAL PROFESSIONAL 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. 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 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	1	1	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

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	1	1	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 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	799	527	384	332	237	288	628	291	187	242
2. 2012	159	256	287	313	327	333	339	339	339	340
3. 2013	XXX	150	237	273	294	311	326	327	327	327
4. 2014	XXX	XXX	133	210	244	276	295	300	301	304
5. 2015	XXX	XXX	XXX	134	211	246	273	292	299	302
6. 2016	XXX	XXX	XXX	XXX	121	194	225	256	273	282
7. 2017	XXX	XXX	XXX	XXX	XXX	114	183	215	239	257
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	113	188	220	246
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	118	198	234
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89	156
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	88

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	37,464	36,094	34,290	33,413	31,618	28,959	30,531	29,934	29,719	21,851
2. 2012	154	104	88	61	41	27	16	10	10	4
3. 2013	XXX	157	112	99	76	48	25	17	16	4
4. 2014	XXX	XXX	143	110	88	59	41	23	15	7
5. 2015	XXX	XXX	XXX	149	108	89	69	42	30	17
6. 2016	XXX	XXX	XXX	XXX	151	111	85	66	41	29
7. 2017	XXX	XXX	XXX	XXX	XXX	141	117	96	73	54
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	144	114	101	79
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	147	124	103
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	118	101
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	133

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	40,825	39,612	37,893	37,011	36,007	34,447	34,565	32,091	30,889	30,774
2. 2012	727	885	929	946	950	946	945	942	943	943
3. 2013	XXX	701	862	915	929	926	926	924	924	920
4. 2014	XXX	XXX	729	880	919	936	946	938	933	933
5. 2015	XXX	XXX	XXX	705	850	897	920	920	920	912
6. 2016	XXX	XXX	XXX	XXX	649	801	841	868	866	867
7. 2017	XXX	XXX	XXX	XXX	XXX	591	748	783	801	807
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	608	754	804	823
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	559	719	765
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	377	501
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	400

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	86	47	25	19	7	6	1	1	0	0
2. 2012	14	42	60	69	74	77	78	79	79	79
3. 2013	XXX	13	42	58	66	70	72	73	74	74
4. 2014	XXX	XXX	12	43	59	67	72	75	76	77
5. 2015	XXX	XXX	XXX	11	39	53	61	64	65	66
6. 2016	XXX	XXX	XXX	XXX	13	41	55	62	66	68
7. 2017	XXX	XXX	XXX	XXX	XXX	14	40	53	60	63
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	14	42	56	64
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	44	61
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13	41
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13

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	128	85	53	24	17	8	2	0	6	14
2. 2012	43	37	21	14	8	4	2	2	1	1
3. 2013	XXX	42	31	19	12	7	4	2	2	1
4. 2014	XXX	XXX	42	32	18	11	7	3	3	2
5. 2015	XXX	XXX	XXX	42	27	16	8	5	4	1
6. 2016	XXX	XXX	XXX	XXX	40	30	18	11	8	3
7. 2017	XXX	XXX	XXX	XXX	XXX	41	29	14	9	6
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	46	30	18	11
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50	35	22
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	47	30
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	49

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	233	134	78	46	24	14	3	1	6	14
2. 2012	61	89	94	97	96	95	94	95	94	94
3. 2013	XXX	59	81	87	89	88	87	86	87	86
4. 2014	XXX	XXX	57	82	85	86	87	86	87	87
5. 2015	XXX	XXX	XXX	57	77	82	82	82	82	80
6. 2016	XXX	XXX	XXX	XXX	58	83	87	87	88	85
7. 2017	XXX	XXX	XXX	XXX	XXX	60	82	82	86	87
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	66	87	93	93
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	70	93	99
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65	82
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68

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	469	234	214	225	351	133	457	332	133	131
2. 2012	17	26	26	28	29	29	31	32	32	33
3. 2013	XXX	4	6	6	6	6	6	6	6	6
4. 2014	XXX	XXX	4	7	7	7	7	7	7	7
5. 2015	XXX	XXX	XXX	2	4	4	4	4	4	4
6. 2016	XXX	XXX	XXX	XXX	6	8	9	9	9	9
7. 2017	XXX	XXX	XXX	XXX	XXX	2	3	3	3	3
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3	5	5	5
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	9	9
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	7
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4

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	38,161	38,625	37,122	34,187	30,068	28,085	22,432	20,072	19,097	14,871
2. 2012	16	40	35	21	9	6	4	2	1	1
3. 2013	XXX	5	5	5	4	2	1	1	2	2
4. 2014	XXX	XXX	9	4	3	3	2	0	0	0
5. 2015	XXX	XXX	XXX	4	2	3	1	0	0	0
6. 2016	XXX	XXX	XXX	XXX	2	3	4	2	2	1
7. 2017	XXX	XXX	XXX	XXX	XXX	2	1	7	7	8
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	4	1	2	2
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	1	1
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	7
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5

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	42,556	40,102	40,195	37,491	36,187	31,093	29,531	22,892	20,843	19,894
2. 2012	72	118	120	125	124	123	123	122	120	121
3. 2013	XXX	26	36	40	43	43	42	42	43	43
4. 2014	XXX	XXX	33	37	39	40	40	38	38	38
5. 2015	XXX	XXX	XXX	25	32	35	34	33	33	33
6. 2016	XXX	XXX	XXX	XXX	22	31	35	35	35	34
7. 2017	XXX	XXX	XXX	XXX	XXX	21	25	32	32	33
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	22	24	26	27
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21	26	27
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15	20
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14

SCHEDULE P - PART 5R - PRODUCTS 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. 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 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	0	1	0	1	1	1	1	1	1	1
2. 2012	0	1	0	0	0	0	0	0	0	0
3. 2013	XXX	1	1	1	1	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 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	342	1	0	1	1	2	1	1	1	1
2. 2012	0	1	0	0	0	0	0	0	0	0
3. 2013	XXX	1	1	1	1	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 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	4,630	321	5	(20)	5	6,759	56	69	25	0	0
2. 2012	71,638	72,685	72,923	72,922	72,973	72,973	72,943	72,949	72,953	72,954	1
3. 2013	XXX	73,324	74,950	75,331	75,096	75,204	75,180	75,194	75,209	75,209	0
4. 2014	XXX	XXX	72,883	74,021	74,402	74,294	74,266	74,285	74,303	74,312	9
5. 2015	XXX	XXX	XXX	74,839	76,018	76,190	76,146	76,085	76,103	76,115	12
6. 2016	XXX	XXX	XXX	XXX	79,099	80,001	80,311	80,225	80,250	80,278	28
7. 2017	XXX	XXX	XXX	XXX	XXX	76,730	78,473	79,159	79,171	79,192	22
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	91,608	93,329	93,831	93,797	(34)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	100,370	102,210	102,577	367
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	105,478	107,193	1,715
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	110,322	110,322
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	112,442
13. Earned Premiums (Sch P-Pt. 1)	76,268	74,692	74,752	76,335	80,481	84,563	93,589	102,740	107,937	112,442	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	(64)	(1)	(161)	(9)	6	0	(6)	9	1	0	0
2. 2012	2,974	2,986	2,953	2,953	2,952	2,952	2,952	2,952	2,952	2,952	0
3. 2013	XXX	3,213	2,802	2,795	2,786	2,785	2,785	2,785	2,785	2,786	0
4. 2014	XXX	XXX	4,115	4,177	4,177	4,174	4,172	4,168	4,167	4,167	0
5. 2015	XXX	XXX	XXX	3,880	4,044	4,055	4,057	4,051	4,043	4,043	1
6. 2016	XXX	XXX	XXX	XXX	4,417	4,512	4,523	4,523	4,500	4,502	2
7. 2017	XXX	XXX	XXX	XXX	XXX	3,652	3,767	3,767	3,768	3,768	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2,910	3,095	3,008	3,009	1
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,320	3,440	3,378	(62)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,167	4,151	(16)
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,408	4,408
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,333
13. Earned Premiums (Sch P-Pt. 1)	2,910	3,224	3,509	3,926	4,578	3,753	3,030	3,504	4,170	4,333	XXX

SCHEDULE P - PART 6D - WORKERS' COMPENSATION

(EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	5,604	1,486	1,110	764	117	222	393	1,103	210	(52)	(52)
2. 2012	169,737	177,377	178,109	178,325	178,501	178,603	178,591	178,724	178,708	178,699	(9)
3. 2013	XXX	188,778	199,603	199,124	199,017	199,244	199,177	199,010	198,990	199,004	14
4. 2014	XXX	XXX	197,159	204,843	205,657	205,976	205,770	205,872	205,796	205,754	(42)
5. 2015	XXX	XXX	XXX	211,167	217,630	217,781	217,401	216,882	217,077	217,026	(52)
6. 2016	XXX	XXX	XXX	XXX	215,600	219,438	220,394	220,066	219,575	219,808	233
7. 2017	XXX	XXX	XXX	XXX	XXX	212,820	216,052	217,452	216,783	216,277	(505)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	210,329	214,971	216,407	215,727	(680)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	203,318	206,043	207,273	1,230
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	183,782	188,514	4,731
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	173,040	173,040
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	177,909
13. Earned Premiums (Sch P-Pt. 1)	175,342	197,903	209,826	219,351	223,064	217,678	214,245	209,687	187,075	177,909	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	1,292	100	(113)	(41)	(3)	139	29	54	(118)	11	11
2. 2012	16,436	18,613	18,763	18,793	18,787	18,783	18,782	18,783	18,782	18,782	0
3. 2013	XXX	21,390	23,656	23,842	23,823	23,818	23,807	23,806	23,802	23,804	2
4. 2014	XXX	XXX	25,564	27,190	27,375	27,400	27,375	27,356	27,348	27,346	(2)
5. 2015	XXX	XXX	XXX	28,374	30,173	30,308	30,256	30,246	30,228	30,244	15
6. 2016	XXX	XXX	XXX	XXX	26,974	28,097	28,241	28,245	28,248	28,287	39
7. 2017	XXX	XXX	XXX	XXX	XXX	22,287	23,454	23,704	23,779	23,829	50
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	22,008	23,314	23,933	24,069	136
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,523	22,656	22,911	255
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,767	19,968	1,201
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,625	17,625
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,332
13. Earned Premiums (Sch P-Pt. 1)	17,728	23,666	27,867	30,175	28,929	23,700	23,259	22,107	21,449	19,332	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	2,472	373	28	(2)	11	8	(3)	8	0	0	0
2. 2012	152,900	154,546	154,997	154,989	154,762	154,765	154,768	154,768	154,768	154,768	0
3. 2013	XXX	152,790	154,265	154,766	154,789	154,793	154,788	154,787	154,787	154,787	0
4. 2014	XXX	XXX	151,792	153,394	153,852	153,861	153,860	153,859	153,859	153,859	0
5. 2015	XXX	XXX	XXX	153,938	154,910	155,234	155,253	155,249	155,248	155,249	1
6. 2016	XXX	XXX	XXX	XXX	155,071	155,720	156,122	156,117	156,136	156,137	1
7. 2017	XXX	XXX	XXX	XXX	XXX	156,764	158,429	158,871	158,862	158,865	3
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	162,154	164,328	164,968	164,980	12
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	170,983	171,109	172,456	1,346
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	178,466	178,524	58
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	185,419	185,419
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	186,839
13. Earned Premiums (Sch P-Pt. 1)	155,372	154,808	153,746	156,031	156,308	157,761	164,234	173,597	179,242	186,839	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	(119)	(48)	4	(1)	0	(1)	0	0	0	0	0
2. 2012	10,576	10,647	10,658	10,659	10,659	10,659	10,659	10,659	10,659	10,659	0
3. 2013	XXX	10,480	10,649	10,650	10,649	10,633	10,633	10,633	10,633	10,633	0
4. 2014	XXX	XXX	10,188	10,228	10,233	10,233	10,233	10,233	10,233	10,233	0
5. 2015	XXX	XXX	XXX	9,709	9,720	9,720	9,715	9,715	9,713	9,713	0
6. 2016	XXX	XXX	XXX	XXX	9,400	9,437	9,437	9,437	9,437	9,437	0
7. 2017	XXX	XXX	XXX	XXX	XXX	9,205	9,252	9,252	9,248	9,248	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	9,487	9,607	9,607	9,607	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,068	13,264	13,267	3
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,060	14,191	131
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,181	16,181
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,316
13. Earned Premiums (Sch P-Pt. 1)	10,457	10,503	10,372	9,750	9,415	9,225	9,530	13,188	14,249	16,316	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	1,442	455	(72)	84	(36)	3,410	(232)	(63)	(153)	65	65
2. 2012	86,297	87,329	87,658	87,633	87,629	87,611	87,603	87,634	87,633	87,634	1
3. 2013	XXX	87,675	88,754	89,143	89,218	89,177	89,189	89,182	89,180	89,175	(4)
4. 2014	XXX	XXX	88,932	89,719	90,268	90,312	90,299	90,300	90,306	90,293	(13)
5. 2015	XXX	XXX	XXX	91,202	92,177	92,718	92,716	92,734	92,758	92,749	(10)
6. 2016	XXX	XXX	XXX	XXX	93,054	93,786	94,285	94,283	94,293	94,271	(22)
7. 2017	XXX	XXX	XXX	XXX	XXX	92,862	93,673	94,164	94,127	94,109	(18)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	102,493	103,696	104,234	104,295	61
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	111,656	111,860	112,720	860
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	118,996	119,106	110
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	128,016	128,016
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	129,047
13. Earned Premiums (Sch P-Pt. 1)	87,739	89,163	90,267	92,438	94,613	97,529	103,560	113,328	119,584	129,047	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	508	126	(13)	42	(29)	(40)	(464)	(161)	(217)	(4)	(4)
2. 2012	7,087	7,391	7,396	7,396	7,353	7,361	7,361	7,361	7,361	7,361	0
3. 2013	XXX	7,095	7,422	7,429	7,421	7,368	7,368	7,368	7,368	7,368	0
4. 2014	XXX	XXX	6,496	6,592	6,575	6,520	6,515	6,501	6,511	6,521	10
5. 2015	XXX	XXX	XXX	6,014	6,042	6,044	6,067	5,999	5,999	5,999	0
6. 2016	XXX	XXX	XXX	XXX	4,116	4,159	4,186	4,232	4,245	4,245	0
7. 2017	XXX	XXX	XXX	XXX	XXX	3,886	4,001	4,033	4,140	4,146	6
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3,795	3,905	3,841	3,844	3
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,128	5,430	5,423	(8)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,054	7,373	319
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,325	7,325
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,651
13. Earned Premiums (Sch P-Pt. 1)	7,594	7,526	6,815	6,158	4,048	3,790	3,490	5,074	7,205	7,651	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	(124)	(10)	(8)	8	2	22	0	(2)	3	3	3
2. 2012	30,533	30,542	30,542	30,539	30,549	30,549	30,549	30,549	30,549	30,549	0
3. 2013	XXX	30,144	30,154	30,150	30,159	30,180	30,180	30,180	30,180	30,180	0
4. 2014	XXX	XXX	29,184	29,151	29,135	29,135	29,135	29,135	29,135	29,135	0
5. 2015	XXX	XXX	XXX	28,086	28,050	28,054	28,057	28,057	28,057	28,057	0
6. 2016	XXX	XXX	XXX	XXX	27,456	27,447	27,447	27,447	27,447	27,447	0
7. 2017	XXX	XXX	XXX	XXX	XXX	27,247	27,250	27,247	27,247	27,247	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	27,709	27,709	27,710	27,710	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,377	29,385	29,385	(1)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,174	33,182	9
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,773	39,773
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,784
13. Earned Premiums (Sch P-Pt. 1)	30,409	30,143	29,186	28,055	27,422	27,286	27,716	29,372	33,185	39,784	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	1,574	46	2	(1)	(1)	15	9	0	0	0	0
2. 2012	1,838	3,468	3,495	3,507	3,510	3,510	3,510	3,510	3,510	3,510	0
3. 2013	XXX	1,188	1,193	1,193	1,193	1,193	1,193	1,193	1,193	1,193	0
4. 2014	XXX	XXX	200	199	200	200	200	200	200	200	0
5. 2015	XXX	XXX	XXX	369	386	386	386	386	387	387	0
6. 2016	XXX	XXX	XXX	XXX	599	602	602	602	602	602	0
7. 2017	XXX	XXX	XXX	XXX	XXX	690	690	690	690	690	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	702	702	702	702	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	904	905	905	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,522	1,524	2
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,711	3,711
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,713
13. Earned Premiums (Sch P-Pt. 1)	3,412	2,865	235	379	619	708	711	904	1,523	3,713	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	4	0	0	0	0	0	0	0	0	0	0
2. 2012	178	232	232	232	232	232	232	232	232	232	0
3. 2013	XXX	146	150	150	150	150	150	150	150	150	0
4. 2014	XXX	XXX	92	92	92	92	92	92	92	92	0
5. 2015	XXX	XXX	XXX	110	110	110	110	110	110	110	0
6. 2016	XXX	XXX	XXX	XXX	120	120	120	120	120	120	0
7. 2017	XXX	XXX	XXX	XXX	XXX	164	164	164	164	164	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	271	272	272	272	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	129	129	129	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)	182	200	95	111	120	164	272	129	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		XXX							
7. 2017	XXX	XXX		XXX	XXX						
8. 2018	XXX	XXX		XXX	XXX	XXX					
9. 2019	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		
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	19	(1)	2	(12)	(7)	0	0	0	0	0	0
2. 2012	1,396	1,408	1,408	1,408	1,408	1,408	1,408	1,408	1,408	1,408	0
3. 2013	XXX	1,959	1,972	1,971	1,971	1,971	1,971	1,971	1,971	1,971	0
4. 2014	XXX	XXX	2,044	2,054	2,054	2,054	2,054	2,054	2,054	2,054	0
5. 2015	XXX	XXX	XXX	1,867	1,873	1,877	1,877	1,877	1,877	1,877	0
6. 2016	XXX	XXX	XXX	XXX	1,725	1,694	1,694	1,694	1,694	1,694	0
7. 2017	XXX	XXX	XXX	XXX	XXX	1,393	1,399	1,399	1,399	1,399	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,409	1,411	1,411	1,411	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,956	2,024	2,030	6
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,235	3,374	139
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,592	3,592
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,737
13. Earned Premiums (Sch P-Pt. 1)	1,415	1,970	2,061	1,864	1,724	1,366	1,415	1,957	3,303	3,737	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	11	0	(14)	0	0	2	0	0	0	0	0
2. 2012	67	67	67	67	67	67	67	67	67	67	0
3. 2013	XXX	60	60	60	60	60	60	60	60	60	0
4. 2014	XXX	XXX	39	39	39	39	39	39	39	39	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)	79	60	25	0	0	2	0	0	0	0	XXX

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	498	(35)	(27)	(9)	(186)	0	(39)	0	(102)	0	0
2. 2012	821	830	830	830	830	830	830	830	830	830	0
3. 2013	XXX	972	979	979	979	979	979	979	979	979	0
4. 2014	XXX	XXX	977	983	983	983	983	983	983	983	0
5. 2015	XXX	XXX	XXX	828	833	833	833	833	833	833	0
6. 2016	XXX	XXX	XXX	XXX	795	799	799	799	799	799	0
7. 2017	XXX	XXX	XXX	XXX	XXX	797	798	798	798	798	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	734	733	733	733	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	657	656	656	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	697	732	36
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	631	631
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	666
13. Earned Premiums (Sch P-Pt. 1)	1,319	946	958	825	613	801	697	656	594	666	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	45	1	8	5	8	12	9	10	6	11	11
2. 2012	148	148	148	148	148	148	148	148	148	148	0
3. 2013	XXX	145	145	145	145	145	145	145	145	145	0
4. 2014	XXX	XXX	104	104	104	104	104	104	104	104	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	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	1	1	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8	8
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19
13. Earned Premiums (Sch P-Pt. 1)	192	146	112	5	8	10	9	10	7	19	XXX

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	276	(516)	36	47	49	746	69	77	0	32	32
2. 2012	6,162	6,229	6,285	6,294	6,301	6,300	6,297	6,297	6,297	6,298	1
3. 2013	XXX	6,559	6,721	6,784	6,793	6,788	6,787	6,789	6,790	6,791	1
4. 2014	XXX	XXX	6,709	6,857	6,910	6,919	6,909	6,915	6,918	6,925	7
5. 2015	XXX	XXX	XXX	6,614	6,750	6,818	6,819	6,819	6,826	6,825	(1)
6. 2016	XXX	XXX	XXX	XXX	6,041	6,159	6,211	6,216	6,202	6,205	3
7. 2017	XXX	XXX	XXX	XXX	XXX	5,562	5,691	5,753	5,750	5,763	13
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	6,581	6,797	6,890	6,927	37
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,740	6,770	6,914	144
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,296	6,310	14
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,076	6,076
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,327
13. Earned Premiums (Sch P-Pt. 1)	6,439	6,110	6,962	6,881	6,296	6,498	6,817	7,109	6,413	6,327	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	(38)	0	(9)	(11)	(18)	(2)	0	0	0	0	0
2. 2012	84	80	79	79	79	79	79	79	79	79	0
3. 2013	XXX	63	61	61	61	61	61	61	61	61	0
4. 2014	XXX	XXX	60	62	61	61	61	61	61	61	0
5. 2015	XXX	XXX	XXX	56	56	57	57	57	57	57	0
6. 2016	XXX	XXX	XXX	XXX	74	70	70	70	70	70	0
7. 2017	XXX	XXX	XXX	XXX	XXX	21	14	14	14	14	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	21	9	9	9	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33	11	10	(1)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40	19	(21)
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41	41
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18
13. Earned Premiums (Sch P-Pt. 1)	46	59	49	46	54	15	14	22	17	18	XXX

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

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	(29)	(4)	0	0	0	(3)	(1)	1	(1)	0	0
2. 2012	1,215	1,201	1,194	1,194	1,205	1,205	1,205	1,205	1,205	1,205	0
3. 2013	XXX	1,288	1,258	1,261	1,270	1,270	1,270	1,270	1,270	1,270	0
4. 2014	XXX	XXX	1,302	1,286	1,284	1,283	1,283	1,283	1,283	1,283	0
5. 2015	XXX	XXX	XXX	1,315	1,323	1,319	1,318	1,318	1,318	1,318	0
6. 2016	XXX	XXX	XXX	XXX	1,296	1,311	1,308	1,308	1,308	1,308	0
7. 2017	XXX	XXX	XXX	XXX	XXX	1,291	1,296	1,297	1,297	1,297	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,239	1,245	1,245	1,245	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,217	1,218	1,217	(1)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,312	1,324	12
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,421	1,421
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,432
13. Earned Premiums (Sch P-Pt. 1)	1,187	1,270	1,264	1,303	1,322	1,297	1,240	1,225	1,312	1,432	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	61	0	0	0	0	0	0	0	0	0	0
2. 2012	135	137	135	135	135	135	135	135	135	135	0
3. 2013	XXX	122	120	120	120	120	120	120	120	120	0
4. 2014	XXX	XXX	71	71	71	71	71	71	71	71	0
5. 2015	XXX	XXX	XXX	78	78	78	78	78	78	78	0
6. 2016	XXX	XXX	XXX	XXX	67	67	67	67	67	67	0
7. 2017	XXX	XXX	XXX	XXX	XXX	45	45	45	45	45	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	38	38	38	38	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27	27	27	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	10	1
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	10
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11
13. Earned Premiums (Sch P-Pt. 1)	196	125	66	78	67	45	38	27	10	11	XXX

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

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	92,831	0	0.0	271,479	0	0.0
2. Private Passenger Auto Liability/ Medical	155,889	0	0.0	167,319	0	0.0
3. Commercial Auto/Truck Liability/ Medical	184,483	1,904	1.0	110,133	956	0.9
4. Workers' Compensation	817,084	61,992	7.6	156,056	7,507	4.8
5. Commercial Multiple Peril	224,802	0	0.0	175,556	0	0.0
6. Medical Professional Liability - Occurrence	196	0	0.0	0	0	0.0
7. Medical Professional Liability - Claims - Made	1,401	0	0.0	0	0	0.0
8. Special Liability	17,966	0	0.0	27,421	0	0.0
9. Other Liability - Occurrence	380,923	1,637	0.4	127,507	342	0.3
10. Other Liability - Claims-Made	89,435	0	0.0	39,069	0	0.0
11. Special Property	36,798	0	0.0	108,694	0	0.0
12. Auto Physical Damage	14,181	45	0.3	144,597	41	0.0
13. Fidelity/Surety	5,612	0	0.0	2,730	0	0.0
14. Other	14	0	0.0	0	0	0.0
15. International	45	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	72,209	595	0.8	6,453	168	2.6
20. Products Liability - Claims-Made	2,552	0	0.0	1,460	0	0.0
21. Financial Guaranty/Mortgage Guaranty	0	0	0.0	0	0	0.0
22. Warranty	0	0	0.0	0	0	0.0
23. Totals	2,096,421	66,173	3.2	1,338,475	9,015	0.7

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	903,350	902,777	902,597	902,255	903,006	898,067	899,159	900,594	902,395	905,791
2. 2012	3,925	10,033	10,040	9,922	9,805	9,670	9,289	9,297	9,198	9,124
3. 2013	XXX	5,067	11,521	10,825	10,897	10,693	10,037	9,790	9,442	9,260
4. 2014	XXX	XXX	4,244	10,584	10,506	10,636	10,557	10,259	9,303	8,946
5. 2015	XXX	XXX	XXX	5,984	13,601	12,556	12,065	11,840	10,625	10,213
6. 2016	XXX	XXX	XXX	XXX	4,941	11,991	11,491	10,610	9,502	8,744
7. 2017	XXX	XXX	XXX	XXX	XXX	5,242	11,523	11,305	10,212	9,663
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	5,521	12,319	11,348	10,881
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,515	12,305	11,802
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,168	10,916
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,221

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	45,978	35,703	32,146	30,381	27,639	21,800	20,267	18,767	17,836	19,316
2. 2012	2,251	5,042	3,573	2,832	2,455	2,179	1,681	1,499	1,335	1,202
3. 2013	XXX	3,076	5,931	4,162	3,614	3,131	2,304	2,051	1,646	1,384
4. 2014	XXX	XXX	2,587	5,672	4,425	3,966	3,490	3,065	1,972	1,683
5. 2015	XXX	XXX	XXX	3,945	7,124	5,113	4,319	3,616	2,269	1,513
6. 2016	XXX	XXX	XXX	XXX	2,756	6,538	5,111	4,067	2,767	1,824
7. 2017	XXX	XXX	XXX	XXX	XXX	3,609	6,899	5,680	4,167	3,178
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3,699	7,275	5,311	4,315
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,696	7,376	5,775
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,788	7,123
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,673

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

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	1,185,773	1,185,938	1,186,315	1,186,806	1,186,989	1,187,461	1,187,746	1,188,186	1,188,420	1,187,602
2. 2012	5,111	10,424	10,324	10,208	10,174	10,033	10,093	10,083	10,094	10,085
3. 2013	XXX	5,873	11,402	11,345	11,044	11,148	11,091	11,028	10,976	10,962
4. 2014	XXX	XXX	6,202	11,791	11,382	10,983	11,000	10,936	10,942	10,926
5. 2015	XXX	XXX	XXX	6,001	11,522	11,477	11,149	10,469	10,536	10,529
6. 2016	XXX	XXX	XXX	XXX	6,208	11,992	11,791	11,402	10,823	10,775
7. 2017	XXX	XXX	XXX	XXX	XXX	5,673	10,854	10,994	10,319	9,744
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	5,676	10,850	10,991	10,410
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,355	10,462	10,583
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,079	9,702
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,096

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	3,142	3,017	2,165	1,436	992	925	715	746	613	415
2. 2012	0	(23)	925	501	340	123	148	121	101	(43)
3. 2013	XXX	0	(80)	923	430	225	250	149	133	102
4. 2014	XXX	XXX	0	(123)	444	443	292	128	120	96
5. 2015	XXX	XXX	XXX	0	(100)	1,560	950	196	121	123
6. 2016	XXX	XXX	XXX	XXX	0	37	1,488	924	158	76
7. 2017	XXX	XXX	XXX	XXX	XXX	0	(170)	1,429	794	88
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	970	602
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1,392
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 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	92,831	0	0.0	271,479	0	0.0
2. Private Passenger Auto Liability/Medical	155,889	0	0.0	167,319	0	0.0
3. Commercial Auto/Truck Liability/Medical	184,483	0	0.0	110,133	0	0.0
4. Workers' Compensation	817,084	0	0.0	156,056	0	0.0
5. Commercial Multiple Peril	224,802	0	0.0	175,556	0	0.0
6. Medical Professional Liability - Occurrence	196	0	0.0	0	0	0.0
7. Medical Professional Liability - Claims - Made	1,401	0	0.0	0	0	0.0
8. Special Liability	17,966	0	0.0	27,421	0	0.0
9. Other Liability - Occurrence	380,923	0	0.0	127,507	0	0.0
10. Other Liability - Claims-Made	89,435	0	0.0	39,069	0	0.0
11. Special Property	36,798	0	0.0	108,694	0	0.0
12. Auto Physical Damage	14,181	0	0.0	144,597	0	0.0
13. Fidelity/Surety	5,612	0	0.0	2,730	0	0.0
14. Other	14	0	0.0	0	0	0.0
15. International	45	0	0.0	0	0	0.0
16. Reinsurance - Nonproportional Assumed Property	1,932	0	0.0	4,022	0	0.0
17. Reinsurance - Nonproportional Assumed Liability	16,140	0	0.0	830	0	0.0
18. Reinsurance - Nonproportional Assumed Financial Lines	251	0	0.0	64	0	0.0
19. Products Liability - Occurrence	72,209	0	0.0	6,453	0	0.0
20. Products Liability - Claims-Made	2,552	0	0.0	1,460	0	0.0
21. Financial Guaranty/Mortgage Guaranty	0	0	0.0	0	0	0.0
22. Warranty	0	0	0.0	0	0	0.0
23. Totals	2,114,743	0	0.0	1,343,390	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 163

5.2 Surety 6,790

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

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

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

7.2 (An extended statement may be attached.)

See Attached .....

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

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

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

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

On January 1, 2018, The Premier Insurance Company of Massachusetts (Premier) was merged with and into The Travelers Indemnity Company and as a result, all of Premier's business is now included in the TRV Reinsurance Pool. This caused a restatement of the Schedule P history for all pool members, as mentioned above. Since Premier wrote only Private Passenger Auto, only Schedule P Parts B and J are affected.

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

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

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

For Part 5 – Section 3, the number of claims reported in the all-prior AYs have been corrected to include the calendar year outstanding claims.

The inter-company pooling participation percentage reported in column 34 of Schedule P - Part 1, pages 33 and 35-56, is rounded to one decimal place due to a limitation of the statement preparation software package used to prepare this statement. Please refer to Note 26 - Intercompany Pooling Arrangements of the Notes To Financial Statements to view the precise inter-company pooling participation percentage of this company.

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 2 Direct Premiums Written	3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
1. Alabama AL	L	74,084,898	73,198,357	158	43,869,062	44,682,548	37,902,875	652,907	0
2. Alaska AK	L	0	0	0	8,811	2,225	429,059	0	0
3. Arizona AZ	L	6,830,933	6,606,521	783	4,212,976	6,048,994	20,491,633	15,270	0
4. Arkansas AR	L	22,429,409	18,393,488	357	9,209,779	12,514,611	9,144,434	152,879	0
5. California CA	L	487,396,936	267,100,672	0	103,416,672	160,040,631	95,414,828	1,374,166	0
6. Colorado CO	L	186,101,046	183,657,968	6,683	88,005,336	98,973,958	88,903,600	1,152,237	0
7. Connecticut CT	L	187,401,984	181,070,890	4,082	93,788,806	108,323,745	145,295,869	1,543,265	0
8. Delaware DE	L	8,018,601	5,302,300	0	1,627,769	2,667,694	6,324,535	22,305	0
9. District of Columbia DC	L	27,402,324	26,843,557	158	12,929,380	14,422,004	15,180,615	(26)	0
10. Florida FL	L	406,208,740	380,411,577	0	229,770,439	266,866,285	201,162,252	2,064,965	0
11. Georgia GA	L	13,923,988	13,238,584	1,143	4,918,463	5,843,847	12,220,291	57,818	0
12. Hawaii HI	L	953,533	828,657	0	764,960	841,848	9,017,427	121	0
13. Idaho ID	L	27,103,714	25,494,368	0	13,158,599	16,247,317	10,593,937	286,706	0
14. Illinois IL	L	148,282,603	142,463,084	24,919	77,936,033	95,996,994	98,911,474	1,135,509	0
15. Indiana IN	L	66,386,255	65,919,457	0	38,488,821	45,566,562	43,559,659	614,082	0
16. Iowa IA	L	20,918,442	20,371,305	88,775	11,576,561	12,174,784	12,927,907	197,220	0
17. Kansas KS	L	72,662,382	69,913,467	302	34,699,425	38,391,071	30,393,561	619,576	0
18. Kentucky KY	L	71,162,929	69,477,053	0	32,009,426	35,742,887	40,528,983	563,018	0
19. Louisiana LA	L	11,161,344	12,151,948	6,727	23,331,105	22,145,807	26,772,141	73,694	0
20. Maine ME	L	27,918,721	26,641,904	0	12,548,793	17,098,672	21,762,913	371,088	0
21. Maryland MD	L	83,150,873	84,414,912	20,317	48,263,010	52,725,829	58,213,212	271,555	0
22. Massachusetts MA	L	256,455,624	245,530,020	0	112,116,849	136,357,374	107,986,713	2,800,433	0
23. Michigan MI	L	4,376,771	3,999,471	482	2,971,619	(2,239,832)	48,902,125	5,611	0
24. Minnesota MN	L	115,750,352	112,564,682	2,592	62,271,010	65,840,911	77,226,816	918,760	0
25. Mississippi MS	L	28,258,012	26,580,769	1,080	16,378,438	17,180,495	14,628,926	206,629	0
26. Missouri MO	L	119,343,789	111,977,705	980	61,676,416	75,592,517	67,360,132	897,449	0
27. Montana MT	L	40,727,804	38,755,897	764	21,492,074	23,793,183	14,402,142	357,656	0
28. Nebraska NE	L	30,073,544	29,498,224	1,464	17,357,767	18,718,299	12,472,939	284,229	0
29. Nevada NV	L	68,230,168	66,274,886	2,739	37,110,829	45,479,912	35,685,249	486,447	0
30. New Hampshire NH	L	24,614,117	23,009,271	1,502	11,193,667	13,708,789	9,891,820	227,770	0
31. New Jersey NJ	L	4,468,971	3,982,570	4,302	2,187,760	1,102,703	7,297,785	20,610	0
32. New Mexico NM	L	24,339,393	23,886,467	0	12,551,393	14,032,139	20,935,861	198,363	0
33. New York NY	L	67,741,612	55,009,478	15,644	30,750,963	40,597,908	39,763,808	329,598	0
34. North Carolina NC	L	68,243,854	70,485,158	0	36,504,547	35,850,696	42,139,134	419,580	0
35. North Dakota ND	L	77,893	73,653	0	23,381	21,343	28,129	620	0
36. Ohio OH	L	79,068,501	79,822,103	0	43,080,700	46,281,566	37,199,062	976,747	0
37. Oklahoma OK	L	39,351,657	38,162,201	2,647	22,244,550	24,013,419	27,731,956	265,773	0
38. Oregon OR	L	66,025,504	61,650,794	0	30,373,357	36,782,001	33,447,496	587,710	0
39. Pennsylvania PA	L	16,035,355	17,551,320	45,030	7,552,889	8,026,138	37,644,561	94,603	0
40. Rhode Island RI	L	5,805,856	5,261,372	0	1,189,009	2,325,482	3,350,862	27,067	0
41. South Carolina SC	L	18,016,851	18,846,484	0	6,479,429	6,772,020	15,897,037	172,132	0
42. South Dakota SD	L	958,463	932,403	14,105	568,711	518,744	1,801,296	753	0
43. Tennessee TN	L	14,597,085	14,952,556	0	7,081,075	6,189,646	4,637,987	69,007	0
44. Texas TX	L	24,217,824	21,652,900	51,217	11,643,873	16,392,127	71,572,000	70,153	0
45. Utah UT	L	63,541,437	59,679,578	7	30,628,297	38,059,055	35,577,412	556,474	0
46. Vermont VT	L	13,120,495	13,316,920	735	6,113,966	5,820,601	7,761,292	168,375	0
47. Virginia VA	L	31,555,838	33,143,303	(14,051)	13,835,125	17,229,625	21,461,265	144,015	0
48. Washington WA	L	112,082,744	111,653,891	0	56,725,447	68,943,786	54,449,758	964,895	0
49. West Virginia WV	L	1,737,742	2,117,913	485	905,691	931,731	4,628,106	2,955	0
50. Wisconsin WI	L	26,324,713	26,540,508	0	15,068,104	17,342,888	18,872,513	229,736	0
51. Wyoming WY	L	135,963	135,158	0	29,146	28,468	29,296	573	0
52. American Samoa AS	N	0	0	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0	0	0
54. Puerto Rico PR	N	0	0	0	0	0	0	0	0
55. U.S. Virgin Islands VI	L	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0	0	0
58. Aggregate other alien OT	XXX	0	0	0	0	0	0	0	0
59. Totals	XXX	3,314,777,584	2,990,547,724	286,129	1,562,640,312	1,839,012,046	1,859,934,682	22,653,079	0
DETAILS OF WRITE-INS									
58001.	XXX								
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0
Q - Qualified - Qualified or accredited reinsurer 0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0
N - None of the above - Not allowed to write business in the state 5

(b) Explanation of basis of allocation of premiums by states, etc.

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL						
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	… … … … Travelers Marine, LLC	Delaware	06-0566050	
… … … … … … … … … … … 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				

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (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	UDP	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	RE	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	IA	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	IA	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	NIA	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	NIA	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	NIA	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	NIA	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	IA	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	NIA	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	IA	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	NIA	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	NIA	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	IA	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

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.	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	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	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	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	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?	NO
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?	NO
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.
20. The data for this supplement is not required to be filed.
21. The data for this supplement is not required to be filed.
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23. The data for this supplement is not required to be filed.
24. The data for this supplement is not required to be filed.
25. The data for this supplement is not required to be filed.
26. The data for this supplement is not required to be filed.
27. The data for this supplement is not required to be filed.
28. The data for this supplement is not required to be filed.
29. The data for this supplement is not required to be filed.
30. The data for this supplement is not required to be filed.
31. The data for this supplement is not required to be filed.
32. The data for this supplement is not required to be filed.
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]



20. Reinsurance Attestation Supplement [Document Identifier 399]



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



22. Bail Bond Supplement [Document Identifier 500]



23. Director and Officer Insurance Coverage Supplement [Document Identifier 505]



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.	State surcharges receivable	1,823,312	0	1,823,312	2,061,173
2505.	Other assets tri-party/tax credit bonds	253,052	0	253,052	394,365
2506.	Suspense, undistributed payments	(18,228)	0	(18,228)	(20,192)
2507.	Assumed reinsurance receivable and payable	(26,743)	0	(26,743)	(49,386)
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,031,394	0	2,031,394	2,385,960

Additional Write-ins for Statement of Income Line 14

		1 Current Year	2 Prior Year
1404.	Profit and loss, miscellaneous	(1,242,229)	(1,006,888)
1497.	Summary of remaining write-ins for Line 14 from overflow page	(1,242,229)	(1,006,888)

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	95,494,723	2.508	95,494,723	21,616,341	117,111,064	3.080
	1.02 All other governments	5,000,000	0.131	5,000,000	0	5,000,000	0.132
	1.03 U.S. states, territories and possessions, etc. guaranteed	47,623,351	1.251	47,623,351	0	47,623,351	1.253
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	952,536,566	25.017	952,536,566	0	952,536,566	25.054
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	557,223,128	14.635	557,223,128	0	557,223,128	14.657
	1.06 Industrial and miscellaneous	1,301,064,103	34.170	1,301,064,103	0	1,301,064,103	34.222
	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	57,500,229	1.510	57,500,229	0	57,500,229	1.512
	1.11 Total long-term bonds	3,016,442,098	79.222	3,016,442,098	21,616,341	3,038,058,439	79.910
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	529,683,971	13.911	527,381,027	0	527,381,027	13.872
	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	529,683,971	13.911	527,381,027	0	527,381,027	13.872
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)	0	0.000	0	0	0	0.000
	6.02 Cash equivalents (Schedule E, Part 2)	43,938,450	1.154	43,938,450	0	43,938,450	1.156
	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	43,938,450	1.154	43,938,450	0	43,938,450	1.156
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)	195,794,588	5.142	192,390,719	0	192,390,719	5.060
10.	Receivables for securities	91,490	0.002	91,490	0	91,490	0.002
11.	Securities Lending (Schedule DL, Part 1)	21,616,341	0.568	21,616,341	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	3,807,566,938	100.000	3,801,860,125	21,616,341	3,801,860,125	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		181,301,852
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)	1,655,263	1,655,263
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	32,181,116	
	5.2 Totals, Part 3, Column 9	9,282	32,190,398
6.	Total gain (loss) on disposals, Part 3, Column 19		(3,895)
7.	Deduct amounts received on disposals, Part 3, Column 16		19,204,610
8.	Deduct amortization of premium and depreciation		136,725
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	7,695	
	10.2 Totals, Part 3, Column 11	0	7,695
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		195,794,588
12.	Deduct total nonadmitted amounts		3,403,869
13.	Statement value at end of current period (Line 11 minus Line 12)		192,390,719

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,173,236,532
2.	Cost of bonds and stocks acquired, Part 3, Column 7		667,196,637
3.	Accrual of discount		1,496,133
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	123,875	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	(5,516,403)	
	4.4. Part 4, Column 11	256,673	(5,135,855)
5.	Total gain (loss) on disposals, Part 4, Column 19		130,735
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		282,863,122
7.	Deduct amortization of premium		10,579,394
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		2,644,403
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		3,546,126,069
12.	Deduct total nonadmitted amounts		2,302,944
13.	Statement value at end of current period (Line 11 minus Line 12)		3,543,823,125

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	95,494,723	96,142,034	95,080,519	95,536,727
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	5,000,000	5,428,300	4,999,750	5,000,000
	4.	Totals	100,494,723	101,570,334	100,080,269	100,536,727
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	47,623,351	50,477,684	49,689,637	46,120,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	952,536,566	1,005,561,286	971,765,468	926,130,000
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	557,223,128	584,605,648	578,179,085	533,859,930
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	1,227,920,390	1,274,438,762	1,228,167,697	1,219,308,860
	9.	Canada	19,668,898	20,005,255	19,627,120	19,684,292
	10.	Other Countries	110,975,043	117,598,188	110,358,617	113,173,000
	11.	Totals	1,358,564,331	1,412,042,205	1,358,153,434	1,352,166,153
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	3,016,442,098	3,154,257,157	3,057,867,894	2,958,812,810
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	529,683,971	529,683,971	227,271,189	
	25.	Total Common Stocks	529,683,971	529,683,971	227,271,189	
	26.	Total Stocks	529,683,971	529,683,971	227,271,189	
	27.	Total Bonds and Stocks	3,546,126,069	3,683,941,128	3,285,139,083	

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	5,195,972	28,217,350	59,983,446	2,060,629	37,326	XXX	95,494,723	3.2	103,078,365	3.6	95,494,723	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	5,195,972	28,217,350	59,983,446	2,060,629	37,326	XXX	95,494,723	3.2	103,078,365	3.6	95,494,723	0
2. All Other Governments												
2.1 NAIC 1	0	0	5,000,000	0	0	XXX	5,000,000	0.2	5,000,000	0.2	5,000,000	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	5,000,000	0	0	XXX	5,000,000	0.2	5,000,000	0.2	5,000,000	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	4,006,454	7,269,113	36,347,783	0	XXX	47,623,351	1.6	47,992,068	1.7	47,623,351	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	4,006,454	7,269,113	36,347,783	0	XXX	47,623,351	1.6	47,992,068	1.7	47,623,351	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	23,734,499	49,584,444	211,734,331	663,572,787	3,910,505	XXX	952,536,566	31.6	799,286,779	27.8	952,536,566	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	23,734,499	49,584,444	211,734,331	663,572,787	3,910,505	XXX	952,536,566	31.6	799,286,779	27.8	952,536,566	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	19,556,584	70,147,204	128,072,649	320,006,908	19,439,782	XXX	557,223,128	18.5	497,322,399	17.3	557,223,128	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	27,040	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	19,556,584	70,147,204	128,072,649	320,006,908	19,439,782	XXX	557,223,128	18.5	497,349,440	17.3	557,223,128	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	76,514,270	315,516,957	394,318,762	36,422,563	9,496,255	XXX	832,268,806	27.6	933,906,409	32.5	665,669,697	166,599,109
6.2 NAIC 2	31,838,617	136,713,126	254,543,893	31,393,418	3,098,579	XXX	457,587,635	15.2	400,428,608	14.0	406,946,969	50,640,666
6.3 NAIC 3	1,001,698	2,206,521	7,999,442	0	0	XXX	11,207,661	0.4	14,628,464	0.5	6,207,661	5,000,000
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	1,764,848	0.1	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	109,354,585	454,436,604	656,862,098	67,815,982	12,594,834	XXX	1,301,064,103	43.1	1,350,728,329	47.1	1,078,824,328	222,239,775
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	4,933,762	1,771,665	0	0	XXX	6,705,428	0.2	5,372,358	0.2	6,705,428	0
10.3 NAIC 3	0	23,949,137	17,713,186	0	0	XXX	41,662,323	1.4	46,019,217	1.6	41,662,323	0
10.4 NAIC 4	0	8,134,668	997,810	0	0	XXX	9,132,478	0.3	15,414,760	0.5	9,132,478	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	37,017,567	20,482,662	0	0	XXX	57,500,229	1.9	66,806,336	2.3	57,500,229	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) 125,001,324	467,472,409	806,378,301	1,058,410,671	32,883,868	0	2,490,146,573	82.6	XXX	XXX	2,323,547,464	166,599,109
11.2 NAIC 2	(d) 31,838,617	141,646,888	256,315,559	31,393,418	3,098,579	0	464,293,062	15.4	XXX	XXX	413,652,396	50,640,666
11.3 NAIC 3	(d) 1,001,698	26,155,659	25,712,628	0	0	0	52,869,985	1.8	XXX	XXX	47,869,985	5,000,000
11.4 NAIC 4	(d) 0	8,134,668	997,810	0	0	0	9,132,478	0.3	XXX	XXX	9,132,478	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	157,841,640	643,409,623	1,089,404,299	1,089,804,089	35,982,447	0	(b) 3,016,442,098	100.0	XXX	XXX	2,794,202,323	222,239,775
11.8 Line 11.7 as a % of Col. 7	5.2	21.3	36.1	36.1	1.2	0.0	100.0	XXX	XXX	XXX	92.6	7.4
12. Total Bonds Prior Year												
12.1 NAIC 1	385,010,695	500,712,196	538,427,576	947,233,670	15,201,883	0	XXX	XXX	2,386,586,020	83.1	2,215,739,193	170,846,827
12.2 NAIC 2	31,037,250	161,417,628	192,236,283	18,057,748	3,052,057	0	XXX	XXX	405,800,966	14.1	330,165,561	75,635,405
12.3 NAIC 3	3,998,767	37,953,752	18,695,161	0	0	0	XXX	XXX	60,647,681	2.1	55,647,681	5,000,000
12.4 NAIC 4	0	9,252,511	7,927,097	0	0	0	XXX	XXX	17,179,608	0.6	17,179,608	0
12.5 NAIC 5	27,040	0	0	0	0	0	XXX	XXX	(c) 27,040	0.0	0	27,040
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	420,073,753	709,336,088	757,286,118	965,291,418	18,253,939	0	XXX	XXX	(b) 2,870,241,316	100.0	2,618,732,043	251,509,273
12.8 Line 12.7 as a % of Col. 9	14.6	24.7	26.4	33.6	0.6	0.0	XXX	XXX	100.0	XXX	91.2	8.8
13. Total Publicly Traded Bonds												
13.1 NAIC 1	99,952,044	399,862,606	745,304,398	1,045,544,548	32,883,868	0	2,323,547,464	77.0	2,215,739,193	77.2	2,323,547,464	XXX
13.2 NAIC 2	24,549,284	113,129,764	242,484,025	30,390,743	3,098,579	0	413,652,396	13.7	330,165,561	11.5	413,652,396	XXX
13.3 NAIC 3	1,001,698	26,155,659	20,712,628	0	0	0	47,869,985	1.6	55,647,681	1.9	47,869,985	XXX
13.4 NAIC 4	0	8,134,668	997,810	0	0	0	9,132,478	0.3	17,179,608	0.6	9,132,478	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	125,503,026	547,282,697	1,009,498,862	1,075,935,291	35,982,447	0	2,794,202,323	92.6	2,618,732,043	91.2	2,794,202,323	XXX
13.8 Line 13.7 as a % of Col. 7	4.5	19.6	36.1	38.5	1.3	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	4.2	18.1	33.5	35.7	1.2	0.0	92.6	XXX	XXX	XXX	92.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	25,049,280	67,609,802	61,073,903	12,866,123	0	0	166,599,109	5.5	170,846,827	6.0	XXX	166,599,109
14.2 NAIC 2	7,289,333	28,517,124	13,831,533	1,002,675	0	0	50,640,666	1.7	75,635,405	2.6	XXX	50,640,666
14.3 NAIC 3	0	0	5,000,000	0	0	0	5,000,000	0.2	5,000,000	0.2	XXX	5,000,000
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	27,040	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	32,338,614	96,126,927	79,905,437	13,868,798	0	0	222,239,775	7.4	251,509,273	8.8	XXX	222,239,775
14.8 Line 14.7 as a % of Col. 7	14.6	43.3	36.0	6.2	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.1	3.2	2.6	0.5	0.0	0.0	7.4	XXX	XXX	XXX	XXX	7.4

(a) Includes $ 116,346,238 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 151,032 current year of bonds with Z designations and $ 31,133,468 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 $ 0 current year, $ 27,040 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 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	0	15,860,526	55,158,409	0	0	XXX	71,018,935	2.4	65,761,139	2.3	71,018,935	0
1.02 Residential Mortgage-Backed Securities	3,860,752	8,071,130	2,549,438	924,267	37,326	XXX	15,442,913	0.5	24,223,234	0.8	15,442,913	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	1,335,221	4,285,693	2,275,599	1,136,362	0	XXX	9,032,875	0.3	13,093,991	0.5	9,032,875	0
1.05 Totals	5,195,972	28,217,350	59,983,446	2,060,629	37,326	XXX	95,494,723	3.2	103,078,365	3.6	95,494,723	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	5,000,000	0	0	XXX	5,000,000	0.2	5,000,000	0.2	5,000,000	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	5,000,000	0	0	XXX	5,000,000	0.2	5,000,000	0.2	5,000,000	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	4,006,454	7,269,113	36,347,783	0	XXX	47,623,351	1.6	47,992,068	1.7	47,623,351	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	4,006,454	7,269,113	36,347,783	0	XXX	47,623,351	1.6	47,992,068	1.7	47,623,351	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	23,734,499	49,584,444	211,734,331	663,572,787	3,910,505	XXX	952,536,566	31.6	799,286,779	27.8	952,536,566	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	23,734,499	49,584,444	211,734,331	663,572,787	3,910,505	XXX	952,536,566	31.6	799,286,779	27.8	952,536,566	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	10,350,601	48,434,149	119,692,850	317,905,570	19,393,010	XXX	515,776,179	17.1	433,247,199	15.1	515,776,179	0
5.02 Residential Mortgage-Backed Securities	9,205,983	21,713,056	8,379,799	2,101,338	46,773	XXX	41,446,949	1.4	64,102,241	2.2	41,446,949	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	19,556,584	70,147,204	128,072,649	320,006,908	19,439,782	XXX	557,223,128	18.5	497,349,440	17.3	557,223,128	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	101,415,680	431,549,303	631,064,632	63,763,433	12,594,834	XXX	1,240,387,882	41.1	1,296,379,035	45.2	1,048,025,745	192,362,137
6.02 Residential Mortgage-Backed Securities	1,202,651	175,195	3,297	1,118	0	XXX	1,382,262	0.0	4,386,744	0.2	48,483	1,333,779
6.03 Commercial Mortgage-Backed Securities	0	12,573,000	18,177,100	0	0	XXX	30,750,100	1.0	18,829,081	0.7	30,750,100	0
6.04 Other Loan-Backed and Structured Securities	6,736,254	10,139,106	7,617,069	4,051,430	0	XXX	28,543,859	0.9	31,133,468	1.1	0	28,543,859
6.05 Totals	109,354,585	454,436,604	656,862,098	67,815,982	12,594,834	XXX	1,301,064,103	43.1	1,350,728,329	47.1	1,078,824,328	222,239,775
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	37,017,567	20,482,662	0	0	XXX	57,500,229	1.9	66,806,336	2.3	57,500,229	0
10.03 Totals	0	37,017,567	20,482,662	0	0	XXX	57,500,229	1.9	66,806,336	2.3	57,500,229	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	135,500,779	549,434,876	1,029,919,335	1,081,589,574	35,898,348	XXX	2,832,342,913	93.9	XXX	XXX	2,639,980,776	192,362,137
11.02 Residential Mortgage-Backed Securities	14,269,386	29,959,381	10,932,535	3,026,723	84,099	XXX	58,272,124	1.9	XXX	XXX	56,938,345	1,333,779
11.03 Commercial Mortgage-Backed Securities	0	12,573,000	18,177,100	0	0	XXX	30,750,100	1.0	XXX	XXX	30,750,100	0
11.04 Other Loan-Backed and Structured Securities	8,071,474	14,424,799	9,892,668	5,187,792	0	XXX	37,576,733	1.2	XXX	XXX	9,032,875	28,543,859
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	37,017,567	20,482,662	0	0	XXX	57,500,229	1.9	XXX	XXX	57,500,229	0
11.08 Totals	157,841,640	643,409,623	1,089,404,299	1,089,804,089	35,982,447	0	3,016,442,098	100.0	XXX	XXX	2,794,202,323	222,239,775
11.09 Line 11.08 as a % of Col. 7	5.2	21.3	36.1	36.1	1.2	0.0	100.0	XXX	XXX	XXX	92.6	7.4
12. Total Bonds Prior Year												
12.01 Issuer Obligations	390,989,763	585,393,770	698,598,270	954,455,208	18,229,209	XXX	XXX	XXX	2,647,666,220	92.2	2,431,606,305	216,059,915
12.02 Residential Mortgage-Backed Securities	25,068,995	51,352,295	14,212,233	2,053,967	24,730	XXX	XXX	XXX	92,712,219	3.2	88,396,329	4,315,890
12.03 Commercial Mortgage-Backed Securities	0	8,579,366	10,249,715	0	0	XXX	XXX	XXX	18,829,081	0.7	18,829,081	0
12.04 Other Loan-Backed and Structured Securities	4,014,995	16,571,233	14,858,988	8,782,243	0	XXX	XXX	XXX	44,227,460	1.5	13,093,991	31,133,468
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	47,439,424	19,366,912	0	0	XXX	XXX	XXX	66,806,336	2.3	66,806,336	0
12.08 Totals	420,073,753	709,336,088	757,286,118	965,291,418	18,253,939	0	XXX	XXX	2,870,241,316	100.0	2,618,732,043	251,509,273
12.09 Line 12.08 as a % of Col. 9	14.6	24.7	26.4	33.6	0.6	0.0	XXX	XXX	100.0	XXX	91.2	8.8
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	111,085,549	463,593,705	957,630,968	1,071,772,206	35,898,348	XXX	2,639,980,776	87.5	2,431,606,305	84.7	2,639,980,776	XXX
13.02 Residential Mortgage-Backed Securities	13,082,257	29,812,731	10,932,535	3,026,723	84,099	XXX	56,938,345	1.9	88,396,329	3.1	56,938,345	XXX
13.03 Commercial Mortgage-Backed Securities	0	12,573,000	18,177,100	0	0	XXX	30,750,100	1.0	18,829,081	0.7	30,750,100	XXX
13.04 Other Loan-Backed and Structured Securities	1,335,221	4,285,693	2,275,599	1,136,362	0	XXX	9,032,875	0.3	13,093,991	0.5	9,032,875	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	37,017,567	20,482,662	0	0	XXX	57,500,229	1.9	66,806,336	2.3	57,500,229	XXX
13.08 Totals	125,503,026	547,282,697	1,009,498,862	1,075,935,291	35,982,447	0	2,794,202,323	92.6	2,618,732,043	91.2	2,794,202,323	XXX
13.09 Line 13.08 as a % of Col. 7	4.5	19.6	36.1	38.5	1.3	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	4.2	18.1	33.5	35.7	1.2	0.0	92.6	XXX	XXX	XXX	92.6	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	24,415,231	85,841,171	72,288,367	9,817,368	0	XXX	192,362,137	6.4	216,059,915	7.5	XXX	192,362,137
14.02 Residential Mortgage-Backed Securities	1,187,129	146,650	0	0	0	XXX	1,333,779	0.0	4,315,890	0.2	XXX	1,333,779
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	6,736,254	10,139,106	7,617,069	4,051,430	0	XXX	28,543,859	0.9	31,133,468	1.1	XXX	28,543,859
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	32,338,614	96,126,927	79,905,437	13,868,798	0	0	222,239,775	7.4	251,509,273	8.8	XXX	222,239,775
14.09 Line 14.08 as a % of Col. 7	14.6	43.3	36.0	6.2	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.1	3.2	2.6	0.5	0.0	0.0	7.4	XXX	XXX	XXX	XXX	7.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	232,205,158	232,205,158	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	232,205,158	232,205,158	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	1,931,253,137	1,931,253,137	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	1,887,314,687	1,887,314,687	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)	43,938,450	43,938,450	0	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	43,938,450	43,938,450	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 - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
	Archview Credit Opportunities Fund, L.P.		Stamford	CT	Archview Investment Group		01/03/2011	11	4,518,073	2,064,610	2,064,610	611,252	0	0	0	0	0	0	11.090
	King Street Capital, L.P.		New York	NY	King Street Capital		08/11/2000	11	16,000,000	69,258,475	69,258,475	8,971,989	0	0	0	0	1,151,244	0	1.410
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									20,518,073	71,323,085	71,323,085	9,583,242	0	0	0	0	1,151,244	0	XXX
Joint Venture Interests - Common Stock - Unaffiliated																			
	AG Super Fund, LP		New York	NY	AG Super Fund International		08/01/2005	13	20,775	28,726	28,726	17,888	0	0	0	0	0	0	0.007
	American Industrial Partners Capital Fund III, L.P.		San Francisco	CA	American Industrial Partners		02/18/2000	3	172,402	171,671	171,671	(220)	0	0	0	0	0	124,327	0.670
	Asia Pacific Growth Fund III, L.P.		Palo Alto	CA	H&Q Asia		08/17/1999	1	1,892	1,892	1,892	2,117	0	5,290	0	0	0	0	0.040
	BCP V-S L.P.		New York	NY	Blackstone Group		12/07/2005	3	34,519	101,606	101,606	33,160	0	0	0	0	114,929	71,247	0.140
	Black Enterprise/Greenwich Street Corporate Growth Partners, L.P.		New York	NY	Black Enterprise/Greenwich Street Corporate Growth		12/09/1998	3	708	(4,603)	(4,603)	(5,311)	0	0	0	0	0	0	0.168
	Blackstone Capital Partners V L.P.		New York	NY	Blackstone Group		12/07/2005	3	342,793	342,793	342,793	142,069	0	0	0	0	43,448	896,351	0.060
	Bruckmann, Rosser, Sherrill & Co. II, L.P.		New York	NY	Bruckman, Rosser, Sherrill & Co.		10/18/1999	3	536	3,531	3,531	(139,847)	0	0	0	0	212,517	9,747	0.130
	Chartwell Investors II, L.P.		New York	NY	Chartwell Managers		02/03/1999	3	51,058	50,843	50,843	(199)	0	0	0	0	0	0	0.170
	Clayton, Dubilier & Rice Fund VI		New York	NY	Clayton, Dubilier & Rice, Inc.		12/08/1998	3	236	169	169	(58)	0	0	0	0	0	86,303	0.010
	Cypress Merchant Banking Partners II L.P.		New York	NY	Cypress Group		10/21/1998	3	786	642	642	(57)	0	0	0	0	0	73,158	0.050
	Excellere Capital Fund II, L.P.		Denver	CO	Excellere Partners		12/15/2010	3	8,953,664	10,950,511	10,950,511	1,996,847	0	0	0	0	1,702,460	4,628,869	3.740
	Friedman Fleischer & Lowe Capital Partners, L.P.		San Francisco	CA	Friedman Fleischer & Lowe		01/25/1999	3	3,437	3,437	3,437	1,806	0	2,405	0	0	0	20,790	0.150
	RRE Ventures V, L.P.		New York	NY	RRE Ventures		08/02/2011	1	14,591,546	45,036,314	45,036,314	17,016,098	0	0	0	0	1,222,858	985,420	5.360
	Thompson Street Capital Partners III, L.P.		St. Louis	MO	Thompson Street Capital Partners		08/04/2011	3	2,731,628	3,435,705	3,435,705	704,077	0	0	0	0	4,688,743	838,093	3.270
	VMG Partners II, L.P.		San Francisco	CA	VMG Equity Partners		06/15/2011	3	497,241	174,655	174,655	(322,586)	0	0	0	0	0	798,989	3.930
	Warburg Pincus Equity Partners, L.P.		New York	NY	Warburg Pincus Private Equity		06/26/1998	3	890	1,177	1,177	(4)	0	0	0	0	0	0	0.005
1999999. Joint Venture Interests - Common Stock - Unaffiliated									27,404,111	60,299,069	60,299,069	19,445,780	0	7,695	0	0	7,984,955	8,533,295	XXX
Joint Venture Interests - Real Estate - Unaffiliated																			
	AEW Partners V, L.P.		Boston	MA	AEW Capital Managment, L.P.		07/31/2005		489	1	1	(49,564)	0	0	0	0	0	0	2.800
	EI Fund II, L.P.		New York	NY	EIP		11/13/2006		40,416	38,117	38,117	(2,299)	0	0	0	0	0	422,078	2.600
	Tishman Speyer/Citigrp Alt Inv International RE V LP		New York	NY	Tishman Speyer		11/15/2001		75,454	778,322	778,322	(194,533)	0	0	0	0	0	0	8.140
2199999. Joint Venture Interests - Real Estate - Unaffiliated									116,359	816,440	816,440	(246,396)	0	0	0	0	0	422,078	XXX
Joint Venture Interests - Real Estate - Affiliated																			
	Standard Fire Properties LLC		Wilmington	DE	The Standard Fire Insurance Company		10/01/2010		429,968	2,887,279	2,887,279	153,896	0	0	0	0	500,000	0	100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									429,968	2,887,279	2,887,279	153,896	0	0	0	0	500,000	0	XXX
Joint Venture Interests - Other - Unaffiliated																			
	CI Capital Investors II, L.P.		New York	NY	CI Capital Partners LLC		11/23/2010	3	2,029,833	2,628,452	2,628,452	1,490,372	0	0	0	0	1,042,606	1,062,456	2.370
	Cohesive Capital Partners, L.P.		New York	NY	Cohesive Capital Partners		11/15/2010	3	10,155,326	10,155,326	10,155,326	(23,609)	0	0	0	0	5,902,912	886,749	11.540
	EnerVest Energy Institutional Fund X-A, L.P.		Houston	TX	Enervest Management Partners, Ltd.		04/13/2005		1	9,001	9,001	(18,633)	0	0	0	0	0	0	10.300
	Global Infrastructure Partners II-A, L.P.		New York	NY	Global Infrastructure Partners		12/03/2011		15,429,988	15,429,988	15,429,988	(533,475)	0	0	0	0	5,320,833	2,298,663	1.220
	Gridiron Capital Fund II, L.P.		New Caanan	CT	Gridiron Capital		05/23/2011	3	2,510,416	2,510,416	2,510,416	(550,617)	0	0	0	0	1,943,614	3,335,194	3.150
	Level Equity Growth Partners I, L.P.		New York	NY	Level Equity Management LLC		04/06/2011		9,994,058	12,296,971	12,296,971	678,204	0	0	0	0	2,867,086	749,642	7.970
	Monomoy Capital Partners II, L.P.		New York	NY	Monomoy Capital Partners		09/17/2010		5,754,712	8,307,813	8,307,813	1,697,807	0	0	0	0	4,848,537	3,543,140	3.360
	Reservoir Capital Partners, L.P.		New York	NY	Reservoir Capital		10/01/1999		183	193	193	11	0	0	0	0	0	0	0.000
	Snow Phipps II, L.P		New York	NY	Snow Phipps Group LLC		03/04/2011	3	9,165,499	8,613,966	8,613,966	508,460	0	0	0	0	0	411,955	1.750
	Twin Securities, L.P.		New York	NY	Twin Securities		07/01/2011	6	409,286	400,605	400,605	(4,058)	0	0	0	0	0	0	9.490
2599999. Joint Venture Interests - Other - Unaffiliated									55,449,303	60,352,732	60,352,732	3,244,461	0	0	0	0	21,925,587	12,287,798	XXX
Joint Venture Interests - Other - Affiliated																			
	Standard Fire UK Investments LLC		Hartford	CT	The Standard Fire Insurance Company		09/01/1998		67,647	115,985	115,985	133	0	0	0	0	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated									67,647	115,985	115,985	133	0	0	0	0	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Georgia Tax Credit Fund 2010, LP		Columbia	MO	Affordable Equity Partners		09/16/2010		0	(1)	(1)	0	(130,484)	0	0	0	(115,183)	0	3.000
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									0	(1)	(1)	0	(130,484)	0	0	0	(115,183)	0	XXX

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
Any Other Class of Assets - Unaffiliated																			
	NC Solar Fund VIII LP		Charlotte	NC	Double Time Capital		12/07/2016		0	0	0	0	(6,241)	0	0	0	(6,250)	0	2.060
4699999. Any Other Class of Assets - Unaffiliated									0	0	0	0	(6,241)	0	0	0	(6,250)	0	XXX
4899999. Total - Unaffiliated									103,487,846	192,791,324	192,791,324	32,027,087	(136,725)	7,695	0	0	30,940,352	21,243,171	XXX
4999999. Total - Affiliated									497,616	3,003,264	3,003,264	154,030	0	0	0	0	500,000	0	XXX
5099999 - Totals									103,985,462	195,794,588	195,794,588	32,181,116	(136,725)	7,695	0	0	31,440,352	21,243,171	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 - Common Stock - Unaffiliated										
	BCP V-S L.P.	New York	NY	Blackstone Group	12/07/2005	3	0	246	0	0.140
	Blackstone Capital Partners V L.P.	New York	NY	Blackstone Group	12/07/2005	3	0	9,426	0	0.060
	Bruckmann, Rosser, Sherrill & Co. II, L.P.	New York	NY	Bruckman, Rosser, Sherrill & Co.	10/18/1999	3	0	469	0	0.130
	Friedman Fleischer & Lowe Capital Partners, L.P.	San Francisco	CA	Friedman Fleischer & Lowe	01/25/1999	3	0	5,296	0	0.150
	RRE Ventures V, L.P.	New York	NY	RRE Ventures	08/02/2011	1	0	453,406	0	5.360
	Thompson Street Capital Partners III, L.P.	St. Louis	MO	Thompson Street Capital Partners	08/04/2011	3	0	193,753	0	3.270
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	662,596	0	XXX
Joint Venture Interests - Other - Unaffiliated										
	CI Capital Investors II, L.P.	New York	NY	CI Capital Partners LLC	11/23/2010	3	0	12,005	0	2.370
	Cohesive Capital Partners, L.P.	New York	NY	Cohesive Capital Partners	11/15/2010	3	0	194,899	0	11.540
	Global Infrastructure Partners II-A, L.P.	New York	NY	Global Infrastructure Partners	12/03/2011		0	286,271	0	1.220
	Gridiron Capital Fund II, L.P.	New Caanan	CT	Gridiron Capital	05/23/2011	3	0	82,133	0	3.150
	Level Equity Growth Partners I, L.P.	New York	NY	Level Equity Management LLC	04/06/2011		0	78,437	0	7.970
	Monomoy Capital Partners II, L.P.	New York	NY	Monomoy Capital Partners	09/17/2010		0	208,527	0	3.360
	Snow Phipps II, L.P	New York	NY	Snow Phipps Group LLC	03/04/2011	3	0	124,155	0	1.750
2599999. Joint Venture Interests - Other - Unaffiliated							0	986,426	0	XXX
Any Other Class of Assets - Unaffiliated										
	NC Solar Fund VIII LP	Charlotte	NC	Double Time Capital	12/07/2016		0	6,241	0	2.060
4699999. Any Other Class of Assets - Unaffiliated							0	6,241	0	XXX
4899999. Total - Unaffiliated							0	1,655,263	0	XXX
4999999. Total - Affiliated							0	0	0	XXX
5099999 - Totals							0	1,655,263	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
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
	Archview Credit Opportunities Fund, L.P.	Stamford	CT	Distribution	01/03/2011	02/08/2021	1,259,397	0	0	0	0	0	0	1,259,397	1,259,397	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							1,259,397	0	0	0	0	0	0	1,259,397	1,259,397	0	0	0	0
Joint Venture Interests - Common Stock - Unaffiliated																			
	AG Super Fund, LP	New York	NY	Distribution	08/01/2005	05/06/2021	11,420	0	0	0	0	0	0	11,420	11,420	0	0	0	0
	BCP V-S L.P.	New York	NY	Distribution	12/07/2005	12/27/2021	38,732	0	0	0	0	0	0	38,732	38,732	0	0	0	0
	Blackstone Capital Partners V L.P.	New York	NY	Distribution	12/07/2005	12/27/2021	421,193	0	0	0	0	0	0	421,193	421,193	0	0	0	0
	Bruckmann, Rosser, Sherrill & Co. II, L.P.	New York	NY	Distribution	10/18/1999	09/16/2021	91,222	0	0	0	0	0	0	91,222	91,222	0	0	0	0
	Chartwell Investors II, L.P.	New York	NY	Distribution	02/03/1999	06/28/2021	1,320	0	0	0	0	0	0	1,320	1,320	0	0	0	0
	Friedman Fleischer & Lowe Capital Partners, L.P.	San Francisco	CA	Distribution	01/25/1999	12/21/2021	2,859	0	0	0	0	0	0	2,859	2,859	0	0	0	0
	Thompson Street Capital Partners III, L.P.	St. Louis	MO	Distribution	08/04/2011	10/05/2021	1,361,781	0	0	0	0	0	0	1,361,781	1,361,781	0	0	0	0
	VMG Partners II, L.P.	San Francisco	CA	Distribution	06/15/2011	07/30/2021	168,806	0	0	0	0	0	0	168,806	168,806	0	0	0	0
	DFJ Element, L.P.	Radnor	PA	Liquidation	03/15/2006	12/31/2021	10,575	9,643	0	0	0	9,643	0	20,218	16,323	0	(3,895)	(3,895)	0
	Gryphon Partners II, L.P.	San Francisco	CA	Liquidation	11/03/1999	12/31/2021	820	(362)	0	0	0	(362)	0	459	459	0	0	0	155
1999999. Joint Venture Interests - Common Stock - Unaffiliated							2,108,729	9,282	0	0	0	9,282	0	2,118,010	2,114,116	0	(3,895)	(3,895)	155
Joint Venture Interests - Other - Unaffiliated																			
	CI Capital Investors II, L.P.	New York	NY	Distribution	11/23/2010	07/26/2021	841,530	0	0	0	0	0	0	841,530	841,530	0	0	0	0
	Cohesive Capital Partners, L.P.	New York	NY	Distribution	11/15/2010	12/13/2021	2,740,662	0	0	0	0	0	0	2,740,662	2,740,662	0	0	0	0
	Global Infrastructure Partners II-A, L.P.	New York	NY	Distribution	12/03/2011	12/23/2021	9,002,588	0	0	0	0	0	0	9,002,588	9,002,588	0	0	0	0
	Gridiron Capital Fund II, L.P.	New Caanan	CT	Distribution	05/23/2011	12/21/2021	3,246,316	0	0	0	0	0	0	3,246,316	3,246,316	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							15,831,097	0	0	0	0	0	0	15,831,097	15,831,097	0	0	0	0
4899999. Total - Unaffiliated							19,199,223	9,282	0	0	0	9,282	0	19,208,505	19,204,610	0	(3,895)	(3,895)	155
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							19,199,223	9,282	0	0	0	9,282	0	19,208,505	19,204,610	0	(3,895)	(3,895)	155

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-BP-5	U S TREASURY NOTES				1.A	20,064,924	98.5700	19,714,000	20,000,000	20,057,029	0	(7,895)	0	0	1.125	1.077	FA	75,829	112,500	03/02/2021	02/29/2028
91282C-BP-5	U S TREASURY NOTES				1.A	20,007,893	98.5700	19,714,000	20,000,000	20,007,058	0	(834)	0	0	1.125	1.119	FA	75,829	112,500	03/01/2021	02/29/2028
91282C-CE-9	U S TREASURY NOTES				1.A	14,930,857	99.0350	14,686,891	14,830,000	14,923,253	0	(7,604)	0	0	1.250	1.148	MN	15,787	92,688	06/11/2021	05/31/2028
91282C-CE-9	U S TREASURY NOTES	SD			1.A	171,156	99.0350	168,360	170,000	171,069	0	(87)	0	0	1.250	1.148	MN	181	1,063	06/11/2021	05/31/2028
912828-R6-9	U S TREASURY NOTES				1.A	4,071,722	101.5190	4,294,254	4,230,000	4,193,127	0	25,347	0	0	1.625	2.254	MN	5,854	68,738	12/29/2016	05/31/2023
912828-R6-9	U S TREASURY NOTES	SD			1.A	11,329,592	101.5190	11,948,786	11,770,000	11,667,400	0	70,528	0	0	1.625	2.254	MN	16,289	191,263	12/29/2016	05/31/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						70,576,143	XXX	70,526,290	71,000,000	71,018,935	0	79,454	0	0	XXX	XXX	XXX	189,769	578,750	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36181K-E6-3	GNMA II PASS THRU CERT POOL #AF3757			4	1.A	4,262,331	106.5830	4,548,617	4,267,666	4,262,669	0	448	0	0	3.500	3.515	MON	12,447	149,368	12/14/2018	06/20/2045
38380X-S3-2	GNR 2018-115 GB CMO			4	1.A	3,080,240	103.6220	3,212,272	3,099,978	3,085,771	0	(1,358)	0	0	3.500	3.642	MON	9,042	108,499	10/30/2018	10/20/2046
38381T-TF-2	GNR 2019-44 EJ CMO			4	1.A	8,094,918	103.0800	8,351,799	8,102,197	8,094,473	0	462	0	0	2.500	2.500	MON	16,880	202,555	06/28/2019	04/20/2049
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						15,437,489	XXX	16,112,688	15,469,841	15,442,913	0	(447)	0	0	XXX	XXX	XXX	38,369	460,422	XXX	XXX
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
83162C-ZK-2	SBAP 2018-10C 1			4	1.A	3,085,964	101.7680	3,140,536	3,085,964	3,072,128	0	(5,617)	0	0	3.180	3.180	MN	16,356	108,655	05/10/2018	05/01/2028
83162C-ZN-6	SBAP 2018-10D 1			4	1.A	1,865,378	103.1240	1,923,658	1,865,378	1,863,407	0	1,445	0	0	3.190	3.190	JJ	29,753	59,663	07/05/2018	07/01/2028
83162C-ZL-0	SBAP 2018-20E 1			4	1.A	4,115,544	107.8560	4,438,862	4,115,544	4,097,340	0	(7,542)	0	0	3.500	3.500	MN	24,007	156,078	05/10/2018	05/01/2038
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						9,066,886	XXX	9,503,055	9,066,886	9,032,875	0	(11,714)	0	0	XXX	XXX	XXX	70,116	324,396	XXX	XXX
0599999. Total - U.S. Government Bonds						95,080,519	XXX	96,142,034	95,536,727	95,494,723	0	67,293	0	0	XXX	XXX	XXX	298,253	1,363,569	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
500769-HS-6	KFW LS:4.8M	LS	D		1.A FE	4,999,750	108.5660	5,428,300	5,000,000	5,000,000	0	0	0	0	2.875	2.875	AO	34,740	143,750	01/24/2018	04/03/2028
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						4,999,750	XXX	5,428,300	5,000,000	5,000,000	0	0	0	0	XXX	XXX	XXX	34,740	143,750	XXX	XXX
1099999. Total - All Other Government Bonds						4,999,750	XXX	5,428,300	5,000,000	5,000,000	0	0	0	0	XXX	XXX	XXX	34,740	143,750	XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
644682-T3-0	NEW HAMPSHIRE GENERAL OBLIGATION S2012B			2	1.B FE	3,674,484	101.6670	3,660,012	3,600,000	3,606,988	0	(8,273)	0	0	3.000	2.760	MN	18,000	108,000	11/14/2012	11/01/2032
658256-2U-5	NORTH CAROLINA GENERAL OBLIGATION S2016			2	1.A FE	3,971,000	107.3540	4,079,452	3,800,000	3,882,134	0	(17,398)	0	0	3.000	2.480	JD	9,500	114,000	07/27/2016	06/01/2033
658256-2U-5	NORTH CAROLINA GENERAL OBLIGATION S2016	SD		2	1.A FE	6,479,000	107.3540	6,655,948	6,200,000	6,334,008	0	(28,386)	0	0	3.000	2.480	JD	15,500	186,000	07/27/2016	06/01/2033
68608U-3U-8	OREGON GENERAL OBLIGATION REF S2015B			2	1.B FE	3,841,261	115.1500	3,604,195	3,130,000	3,395,427	0	(69,953)	0	0	5.000	2.510	FA	65,208	156,500	02/03/2015	08/01/2034
68609B-NK-9	OREGON GENERAL OBLIGATION S2015D			2	1.B FE	2,314,640	116.1130	2,322,260	2,000,000	2,123,002	0	(31,938)	0	0	5.000	3.170	FA	41,667	100,000	06/03/2015	08/01/2034
880541-VV-6	TENNESSEE GENERAL OBLIGATION S2015A			2	1.A FE	2,083,253	116.1130	2,031,978	1,750,000	1,883,452	0	(34,981)	0	0	5.000	2.750	FA	36,458	87,500	10/27/2015	08/01/2034
880541-XA-0	TENNESSEE GENERAL OBLIGATION S2016A			2	1.A FE	1,992,511	119.2370	1,866,059	1,565,000	1,772,552	0	(42,876)	0	0	5.000	1.960	FA	32,604	78,250	07/26/2016	08/01/2034
917542-VK-5	UTAH GENERAL OBLIGATION S2018			2	1.A FE	349,691	110.9240	387,125	349,000	349,438	0	(72)	0	0	3.125	3.100	JJ	5,453	10,906	02/07/2018	07/01/2031
917542-VK-5	UTAH GENERAL OBLIGATION S2018	SD		2	1.A FE	6,924,684	110.9240	7,665,958	6,911,000	6,919,675	0	(1,426)	0	0	3.125	3.100	JJ	107,984	215,969	02/07/2018	07/01/2031
924258-W7-7	VERMONT GENERAL OBLIGATION S2015B			2	1.B FE	4,660,081	108.3560	4,865,184	4,490,000	4,558,684	0	(17,701)	0	0	3.500	3.050	FA	59,368	157,150	10/07/2015	08/15/2033
928109-3W-5	VIRGINIA GENERAL OBLIGATION S2020A			2	1.A FE	6,703,492	100.7390	6,860,326	6,810,000	6,709,959	0	5,553	0	0	1.750	1.860	JD	9,931	127,782	10/15/2020	06/01/2037
93974D-D2-1	WASHINGTON GEN OBLIG S2016C			2	1.B FE	6,695,541	117.4830	6,479,187	5,515,000	6,088,033	0	(121,268)	0	0	5.000	2.500	JD	22,979	275,750	09/15/2016	06/01/2039
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						49,689,637	XXX	50,477,684	46,120,000	47,623,351	0	(368,717)	0	0	XXX	XXX	XXX	424,653	1,617,807	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						49,689,637	XXX	50,477,684	46,120,000	47,623,351	0	(368,717)	0	0	XXX	XXX	XXX	424,653	1,617,807	XXX	XXX
Bonds - U.S. Political Subdivisions - Issuer Obligations																					
006449-GZ-9	ADAMS CO SD #12 GO REF S2016B			2	1.C FE	5,591,650	119.7890	5,989,450	5,000,000	5,319,703	0	(57,990)	0	0	5.000	3.580	JD	11,111	250,000	12/01/2016	12/15/2034
011338-WC-0	ALAMO HEIGHTS ISD GO S2018A			2	1.A FE	2,288,080	119.0080	2,380,160	2,000,000	2,178,378	0	(31,944)	0	0	5.000	3.090	FA	41,667	100,000	05/11/2018	02/01/2039
015302-3C-4	ALEXANDRIA GENERAL OBLIGATION S2016A			2	1.A FE	4,085,846	106.5520	4,256,752	3,995,000	4,039,294	0	(9,113)	0	0	2.750	2.490	JJ	50,659	109,863	07/26/2016	07/15/2032
021087-UT-6	ALPINE SCH DIST GO S2014			2	1.A FE	3,984,220	105.4340	4,043,394	3,835,000	3,873,871	0	(16,848)	0	0	3.500	3.020	MS	39,522	134,225	10/22/2014	03/15/2030
033161-P5-3	ANCHORAGE GENERAL OBLIGATION S2013A			2	1.B FE	2,720,791	105.9020	2,854,059	2,695,000	2,699,848	0	(2,957)	0	0	4.000	3.880	FA	44,917	107,800	11/06/2013	08/01/2031
033161-P6-1	ANCHORAGE GENERAL OBLIGATION S2013A			2	1.B FE	2,811,564	105.9020	2,970,551	2,805,000	2,806,202	0	(768)	0	0	4.000	3.970	FA	46,750	112,200	11/06/2013	08/01/2032
033161-W9-7	ANCHORAGE GENERAL OBLIGATION S2014C			2	1.B FE	2,015,860	112.1490	1,906,533	1,700,000	1,794,496	0	(33,679)	0	0	5.000	2.820	MS	28,333	85,000	10/23/2014	09/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
033161-X2-1	ANCHORAGE GENERAL OBLIGATION S2014C			2	1.B FE	2,007,870	112.1490	1,906,533	1,700,000	1,792,254	0	(32,852)	0	0	5.000	2.870	MS	28,333	85,000	10/23/2014	09/01/2034
033161-2M-1	ANCHORAGE GENERAL OBLIGATION S2015A			2	1.B FE	3,214,156	110.6340	3,457,313	3,125,000	3,162,094	0	(9,323)	0	0	4.000	3.650	MS	41,667	125,000	11/04/2015	09/01/2035
033162-AV-0	ANCHORAGE GENERAL OBLIGATION S2019A			2	1.B FE	2,430,676	109.2860	2,568,221	2,350,000	2,413,259	0	(7,842)	0	0	3.000	2.590	AO	17,625	70,500	09/11/2019	04/01/2039
035339-3K-4	ANKENY GENERAL OBLIGATION REF S2014G			2	1.B FE	2,209,550	104.0030	2,225,664	2,140,000	2,152,918	0	(8,817)	0	0	3.500	3.060	JD	6,242	74,900	11/17/2014	06/01/2027
038699-SN-5	ARAPAHOE CO SD #6 LITTLETON GO S2013			2	1.C FE	2,870,003	108.5670	2,877,026	2,650,000	2,699,319	0	(24,335)	0	0	5.000	3.980	JD	11,042	132,500	12/04/2013	12/01/2032
038699-UA-0	ARAPAHOE CO SD #6 LITTLETON GO S2019A			2	1.C FE	1,864,095	130.2170	1,953,255	1,500,000	1,765,406	0	(34,491)	0	0	5.500	2.680	JD	6,875	82,500	01/11/2019	12/01/2034
038699-UD-4	ARAPAHOE CO SD #6 LITTLETON GO S2019A			2	1.C FE	4,897,120	129.6910	5,187,640	4,000,000	4,655,612	0	(84,556)	0	0	5.500	2.870	JD	18,333	220,000	01/11/2019	12/01/2037
05914G-AJ-7	BALTIMORE CO GO TAXABLE REF S2021				1.A FE	10,070,000	99.7780	10,047,645	10,070,000	10,070,000	0	0	0	0	1.640	1.640	FA	68,812	59,178	03/04/2021	08/01/2029
070329-K4-8	BASTROP ISD GO REF S2015A (PSF)			2	1.A FE	1,276,628	113.1130	1,238,587	1,095,000	1,162,124	0	(20,253)	0	0	5.000	2.930	FA	20,683	54,750	11/03/2015	02/15/2033
073900-C2-6	BEAUFORT CO SCHOOL DIST GO S2014B			2	1.C FE	1,729,816	107.5550	1,769,280	1,645,000	1,666,075	0	(9,249)	0	0	4.000	3.380	MS	21,933	65,800	04/08/2014	03/01/2031
080401-SQ-6	BELMONT GENERAL OBLIGATION LTD S2020			2	1.A FE	3,422,736	102.8590	3,517,778	3,420,000	3,422,295	0	(285)	0	0	2.250	2.240	JD	6,413	76,950	05/27/2020	06/01/2037
080401-SR-4	BELMONT GENERAL OBLIGATION LTD S2020			2	1.A FE	3,484,565	102.6950	3,594,325	3,500,000	3,485,657	0	712	0	0	2.250	2.280	JD	6,563	78,750	05/27/2020	06/01/2038
082887-PU-8	BENTON CO SD #17 KENNEWICK GO S2019			2	1.A FE	2,796,687	111.0910	2,977,239	2,680,000	2,772,006	0	(11,167)	0	0	3.000	2.490	JD	6,700	80,400	09/18/2019	12/01/2034
083774-JC-4	BERGEN CO IMPT AUTH CNTY GTD GO REF S14			2	1.A FE	1,222,379	108.7820	1,218,358	1,120,000	1,151,071	0	(11,061)	0	0	4.000	2.910	MS	14,933	44,800	12/11/2014	09/01/2029
090874-NH-7	BIRDVILLE ISD GO S2019 (PSF)			2	1.A FE	2,127,156	115.7620	2,349,969	2,030,000	2,099,018	0	(9,997)	0	0	4.000	3.380	FA	30,676	81,200	01/16/2019	02/15/2038
090874-PG-7	BIRDVILLE ISD GO S2020 (PSF)			2	1.A FE	1,479,645	105.7120	1,575,109	1,490,000	1,480,392	0	406	0	0	2.625	2.670	FA	14,776	39,113	01/15/2020	02/15/2040
091212-DS-6	BIRMINGHAM PUBLIC SCHOOLS GO S2015			2	1.C FE	4,543,372	108.6040	4,914,331	4,525,000	4,531,862	0	(1,948)	0	0	3.750	3.700	MN	28,281	169,688	06/09/2015	05/01/2033
097437-RU-3	BOISE CITY ISD GO S2017			2	1.C FE	1,635,266	119.9750	1,667,653	1,390,000	1,527,009	0	(24,678)	0	0	5.000	2.900	FA	28,958	69,500	05/03/2017	08/01/2034
097437-SW-8	BOISE CITY ISD GO S2019			2	1.C FE	506,404	104.1990	526,205	505,000	505,741	0	(275)	0	0	3.000	2.940	FA	6,313	15,150	06/26/2019	08/01/2037
101547-YE-1	BOULDER VALLEY SD #RE-2 GO REF S2019B	SD		2	1.B FE	9,854,000	109.5070	10,950,700	10,000,000	9,874,979	0	7,600	0	0	3.250	3.370	JD	27,083	325,000	01/24/2019	12/01/2034
118601-JD-6	BUCKS CO CMNTY CLG AUTH CNTY GTD S2014			2	1.A FE	1,756,529	107.0150	1,813,904	1,695,000	1,715,337	0	(6,452)	0	0	3.750	3.320	JD	2,825	63,563	11/25/2014	06/15/2032
118601-JE-4	BUCKS CO CMNTY CLG AUTH CNTY GTD S2014			2	1.A FE	1,808,787	106.9420	1,882,179	1,760,000	1,776,173	0	(5,122)	0	0	3.750	3.420	JD	2,933	66,000	11/25/2014	06/15/2033
132285-4M-6	CAMBRIDGE GEN OBLIG LTD S2017B			2	1.A FE	989,267	110.8330	1,097,247	990,000	989,392	0	29	0	0	3.375	3.380	FA	12,623	33,413	03/01/2017	02/15/2037
132285-5W-3	CAMBRIDGE GEN OBLIG LTD S2018B			2	1.A FE	2,903,790	111.3070	3,289,122	2,955,000	2,911,096	0	2,018	0	0	3.250	3.370	FA	36,281	96,038	03/02/2018	02/15/2038
139015-PW-5	CANYON ISD GENERAL OBLIGATION REF S2016			2	1.A FE	1,213,107	119.7700	1,257,585	1,050,000	1,139,119	0	(15,782)	0	0	5.000	3.190	FA	19,833	52,500	12/12/2016	02/15/2035
139078-DD-8	CANYONS SCHOOL DISTRICT GO S2015			2	1.A FE	2,979,765	107.6750	3,095,656	2,875,000	2,914,265	0	(10,619)	0	0	3.500	3.080	JD	4,472	100,625	03/26/2015	06/15/2031
139078-ES-4	CANYONS SCHOOL DISTRICT GO S2018B			2	1.A FE	4,866,729	113.4890	5,560,961	4,900,000	4,871,536	0	1,605	0	0	3.625	3.680	JD	7,894	177,625	10/24/2018	06/15/2035
142665-EX-2	CARLSBAD USD GO REF S2017			2	1.B FE	1,534,624	115.8170	1,592,484	1,375,000	1,470,251	0	(16,451)	0	0	4.000	2.600	MN	9,167	55,000	11/09/2017	05/01/2033
145232-GQ-1	CARROLL ISD GENERAL OBLIGATION REF S19A			2	1.A FE	2,216,018	105.7070	2,357,266	2,230,000	2,218,103	0	1,015	0	0	2.500	2.560	FA	21,061	55,750	11/13/2019	02/15/2032
145232-FH-2	CARROLL ISD GENERAL OBLIGATION S2018			2	1.A FE	2,112,368	109.5050	2,441,962	2,230,000	2,126,491	0	4,540	0	0	3.500	3.890	FA	29,486	78,050	09/20/2018	02/15/2038
145610-MB-4	CARROLLTON GEN OBLIG LTD S2014			2	1.A FE	1,389,612	106.9450	1,481,188	1,385,000	1,386,328	0	(489)	0	0	3.750	3.710	FA	19,621	51,938	04/29/2014	08/15/2034
147051-VU-7	CARY GENERAL OBLIGATION S2017A			2	1.A FE	1,551,482	109.3060	1,705,174	1,560,000	1,553,143	0	407	0	0	3.000	3.040	JD	3,900	46,800	09/26/2017	06/01/2035
14984P-BA-2	CECIL CO GENERAL OBLIGATION REF S2016			2	1.A Z	152,337	109.4820	164,223	150,000	151,032	0	(236)	0	0	3.000	2.820	FA	1,875	4,500	01/21/2016	02/01/2032
14984P-BR-5	CECIL CO GENERAL OBLIGATION REF S2016			2	1.B FE	2,046,394	107.1150	2,158,367	2,015,000	2,028,868	0	(3,168)	0	0	3.000	2.820	FA	25,188	60,450	01/21/2016	02/01/2032
150528-YJ-0	CEDAR RAPIDS GENERAL OBLIGATION REF S18A			2	1.B FE	448,623	107.5390	483,926	450,000	448,778	0	46	0	0	3.500	3.520	JD	1,313	15,750	05/09/2018	06/01/2040
150528-ZW-0	CEDAR RAPIDS GENERAL OBLIGATION S19A			2	1.B FE	1,042,671	106.4900	1,118,145	1,050,000	1,043,616	0	382	0	0	2.875	2.930	JD	2,516	30,188	05/15/2019	06/01/2035
15722T-JH-5	CHABOT-LAS POSITAS CCD S2021B			2	1.C FE	6,305,000	97.8880	6,171,838	6,305,000	6,305,000	0	0	0	0	2.000	2.000	FA	49,389	0	07/22/2021	08/01/2039
157432-LR-4	CHAFFEY CCD GO TAXABLE REF S2020				1.C FE	8,655,000	99.5350	8,614,754	8,655,000	8,655,000	0	0	0	0	1.853	1.853	JD	13,365	160,377	03/04/2020	06/01/2030
158843-WZ-1	CHANDLER LTGO REF S2016				1.A FE	2,012,382	110.7570	1,993,626	1,800,000	1,901,762	0	(21,586)	0	0	3.000	1.690	JJ	27,000	54,000	08/25/2016	07/01/2026
159429-WY-1	CHAPEL HILL GENERAL OBLIGATION S2018			2	1.A FE	619,531	109.1050	681,906	625,000	620,279	0	214	0	0	3.250	3.310	MN	3,385	20,313	04/03/2018	05/01/2038
159808-LG-7	CHARLES CO GENERAL OBLIGATION S2018			2	1.A FE	3,103,406	114.6000	3,581,250	3,125,000	3,107,003	0	1,206	0	0	3.500	3.560	AO	27,344	109,375	10/30/2018	10/01/2033
159808-RA-4	CHARLES CO GENERAL OBLIGATION S2021			2	1.A FE	3,915,538	100.3360	3,943,205	3,930,000	3,915,638	0	101	0	0	1.750	1.780	AO	5,731	0	11/16/2021	10/01/2035
159808-RB-2	CHARLES CO GENERAL OBLIGATION S2021			2	1.A FE	3,968,225	99.7940	4,006,729	4,015,000	3,968,467	0	242	0	0	1.750	1.840	AO	5,855	0	11/16/2021	10/01/2036
161035-HF-0	CHARLOTTE GENERAL OBLIGATION REF S2016			2	1.A FE	2,234,280	114.0520	2,281,040	2,000,000	2,116,441	0	(24,075)	0	0	4.000	2.620	JJ	40,000	80,000	10/06/2016	07/01/2035
162376-BR-7	CHATTANOOGA GEN OBLIG S2015A			2	1.A FE	2,919,875	115.6600	2,798,972	2,420,000	2,621,789	0	(51,819)	0	0	5.000	2.600	MS	40,333	121,000	10/20/2015	09/01/2030
165573-M7-8	CHESTER CO GENERAL OBLIGATION REF S2017			2	1.A FE	2,353,395	116.4320	2,474,180	2,125,000	2,268,078	0	(22,168)	0	0	4.000	2.750	MN	10,861	85,000	12/15/2017	11/15/2033
165573-P7-5	CHESTER CO GENERAL OBLIGATION REF S2018			2	1.A FE	678,758	122.3930	715,999	585,000	644,919	0	(9,811)	0	0	5.000	2.980	JJ	13,488	29,250	04/27/2018	07/15/2034
166393-5T-1	CHESTERFIELD CO GENERAL OBLIG REF S2016			2	1.A FE	2,214,289	107.4820	2,251,748	2,095,000	2,148,570	0	(12,597)	0	0	3.125	2.450	JJ	32,734	65,469	06/14/2016	01/01/2033
166394-BK-1	CHESTERFIELD CO GENERAL OBLIG S2020			2	1.A FE	3,039,208	102.9030	3,071,655	2,985,000	3,031,529	0	(5,364)	0	0	2.000	1.790	JJ	29,850	56,218	07/08/2020	01/01/2034
167615-RH-8	CHICAGO PARK DISTRICT GO S2011C			2	1.D FE	3,314,797	100.0000	3,035,000	3,035,000	3,036,286	0	(31,147)	0	0	5.000	3.900	JJ	75,875	151,750	09/22/2011	01/01/2029
17741R-GZ-5	CITRUS CCD GENERAL OBLIGATION S2021A			2	1.B FE	544,271	101.1380	546,145	540,000	544,234	0	(37)	0	0	2.000	1.910	FA	1,140	0	11/10/2021	08/01/2035
17741R-HQ-4	CITRUS CCD GO TAXABLE REF S2021				1.B FE	2,625,000	99.6530	2,615,891	2,625,000	2,625,000	0	0	0	0	1.832	1.832	FA	5,076	0	11/10/2021	08/01/2029
17741R-HR-2	CITRUS CCD GO TAXABLE REF S2021				1.B FE	1,770,000	99.1830	1,755,539	1,770,000	1,770,000	0	0	0	0	1.902	1.902	FA	3,554	0	11/10/2021	08/01/2030

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
17741R-HS-0	CITRUS CCD GO TAXABLE REF S2021				1.B FE	755,000	99.0640	747,933	755,000	755,000	0	0	0	0	2.032	2.032	FA	1,619	0	11/10/2021	08/01/2031
179390-NF-2	CLACKAMAS CCD GO CABS S2015B	@		2	1.B FE	1,195,342	63.8040	1,799,273	2,820,000	1,608,242	0	70,902	0	0	0.000	4.560	JD	0	0	05/07/2015	06/15/2034
181144-TF-3	CLARK CO SD#37 VANCOUVER GO S2018			2	1.A FE	2,616,255	125.7420	2,829,195	2,250,000	2,512,761	0	(33,566)	0	0	5.000	3.110	JD	9,375	112,500	10/04/2018	12/01/2034
18347A-JJ-1	CLAY CO PUB SCH DIST #53-LIBERTY GO S16			2	1.C FE	1,945,089	113.1910	1,924,247	1,700,000	1,812,067	0	(25,334)	0	0	4.000	2.330	MS	22,667	68,000	05/10/2016	03/01/2030
184541-DZ-0	CLEAR CREEK ISD GO S2021 (PSF)			2	1.A FE	4,757,481	113.1340	4,785,568	4,230,000	4,719,322	0	(38,159)	0	0	3.000	1.630	FA	97,995	0	02/25/2021	02/15/2036
194475-VQ-9	COLLEGE STATION ISD GO REF S2017 (PSF)			2	1.A FE	4,993,200	108.6550	5,432,750	5,000,000	4,994,414	0	314	0	0	3.250	3.260	FA	61,389	162,500	12/21/2017	08/15/2035
19954V-AK-3	COLUMBUS OH ST CCD TXBL GO S2020B				1.C FE	2,930,000	97.7540	2,864,192	2,930,000	2,930,000	0	0	0	0	0.667	0.667	JD	1,629	22,420	09/11/2020	12/01/2025
19954V-AL-1	COLUMBUS OH ST CCD TXBL GO S2020B				1.C FE	4,000,000	97.6720	3,906,880	4,000,000	4,000,000	0	0	0	0	0.916	0.916	JD	3,053	42,034	09/11/2020	12/01/2026
19954V-AM-9	COLUMBUS OH ST CCD TXBL GO S2020B				1.C FE	3,765,000	97.3100	3,663,722	3,765,000	3,765,000	0	0	0	0	1.066	1.066	JD	3,345	46,044	09/11/2020	12/01/2027
19954V-AN-7	COLUMBUS OH ST CCD TXBL GO S2020B				1.C FE	2,000,000	98.2090	1,964,180	2,000,000	2,000,000	0	0	0	0	1.385	1.385	JD	2,308	31,778	09/11/2020	12/01/2028
19954V-AP-2	COLUMBUS OH ST CCD TXBL GO S2020B				1.C FE	1,965,000	98.1830	1,929,296	1,965,000	1,965,000	0	0	0	0	1.485	1.485	JD	2,432	33,476	09/11/2020	12/01/2029
19954V-AQ-0	COLUMBUS OH ST CCD TXBL GO S2020B			2	1.C FE	3,515,000	98.0610	3,446,844	3,515,000	3,515,000	0	0	0	0	1.535	1.535	JD	4,496	61,899	09/11/2020	12/01/2030
19954V-AR-8	COLUMBUS OH ST CCD TXBL GO S2020B			2	1.C FE	2,160,000	98.9060	2,136,370	2,160,000	2,160,000	0	0	0	0	1.685	1.685	JD	3,033	41,754	09/11/2020	12/01/2031
19954V-AS-6	COLUMBUS OH ST CCD TXBL GO S2020B			2	1.C FE	1,950,000	99.3580	1,937,481	1,950,000	1,950,000	0	0	0	0	1.785	1.785	JD	2,901	39,932	09/11/2020	12/01/2032
19954V-AT-4	COLUMBUS OH ST CCD TXBL GO S2020B			2	1.C FE	1,955,000	99.6920	1,948,979	1,955,000	1,955,000	0	0	0	0	1.885	1.885	JD	3,071	42,277	09/11/2020	12/01/2033
208418-ZJ-5	CONROE ISD GENERAL OBLIG REF S16 (PSF)			2	1.A FE	6,086,150	116.6980	5,834,900	5,000,000	5,480,423	0	(109,264)	0	0	5.000	2.530	FA	94,444	250,000	01/14/2016	02/15/2033
208418-R7-0	CONROE ISD GO S2020 (PSF)			2	1.A FE	6,845,229	105.5690	7,247,312	6,865,000	6,846,867	0	892	0	0	2.550	2.570	FA	66,133	175,058	01/10/2020	02/15/2038
232769-BP-3	CYPRESS-FAIRBANKS ISD GO REF S15A (PSF)			2	1.A FE	4,358,554	109.9100	4,539,283	4,130,000	4,214,979	0	(25,469)	0	0	4.000	3.300	FA	62,409	165,200	10/20/2015	02/15/2033
232769-DW-6	CYPRESS-FAIRBANKS ISD GO REF S2018 (PSF)			2	1.A FE	2,536,675	116.5510	2,913,775	2,500,000	2,525,634	0	(3,665)	0	0	4.000	3.810	FA	37,778	100,000	10/18/2018	02/15/2037
232769-ES-4	CYPRESS-FAIRBANKS ISD GO REF S2019 (PSF)			2	1.A FE	2,652,200	118.7680	2,969,200	2,500,000	2,613,427	0	(13,933)	0	0	4.000	3.280	FA	37,778	100,000	01/18/2019	02/15/2036
236091-7A-6	DANE CO GENERAL OBLIGATION REF S2015B			2	1.B FE	1,460,477	108.0850	1,556,424	1,440,000	1,448,026	0	(2,185)	0	0	3.625	3.450	JD	4,350	52,200	09/17/2015	06/01/2035
236092-CT-7	DANE CO GENERAL OBLIGATION REF S2018B			2	1.A FE	283,444	110.6740	315,421	285,000	283,706	0	82	0	0	3.375	3.420	JD	802	9,619	09/07/2018	06/01/2034
248775-6Z-6	DENTON CO GO LTD REF S2019A			2	1.A FE	1,019,286	104.7100	1,068,042	1,020,000	1,019,381	0	34	0	0	2.625	2.630	JJ	12,346	26,775	10/03/2019	07/15/2036
248775-7Z-5	DENTON CO GO LTD TXBL REF S2020A				1.A FE	705,000	98.3380	693,283	705,000	705,000	0	0	0	0	1.307	1.307	JJ	4,249	8,498	07/23/2020	07/15/2028
248775-8A-9	DENTON CO GO LTD TXBL REF S2020A				1.A FE	2,245,000	98.5000	2,211,325	2,245,000	2,245,000	0	0	0	0	1.437	1.437	JJ	14,876	29,751	07/23/2020	07/15/2029
248775-8B-7	DENTON CO GO LTD TXBL REF S2020A			2	1.A FE	1,620,000	98.2760	1,592,071	1,620,000	1,620,000	0	0	0	0	1.517	1.517	JJ	11,332	22,664	07/23/2020	07/15/2030
248775-8C-5	DENTON CO GO LTD TXBL REF S2020A			2	1.A FE	1,775,000	98.5790	1,749,777	1,775,000	1,775,000	0	0	0	0	1.637	1.637	JJ	13,398	26,797	07/23/2020	07/15/2031
248775-8D-3	DENTON CO GO LTD TXBL REF S2020A			2	1.A FE	2,370,000	98.9250	2,344,523	2,370,000	2,370,000	0	0	0	0	1.737	1.737	JJ	18,983	37,965	07/23/2020	07/15/2032
248775-8E-1	DENTON CO GO LTD TXBL REF S2020A			2	1.A FE	1,700,000	98.7310	1,678,427	1,700,000	1,700,000	0	0	0	0	1.797	1.797	JJ	14,086	28,173	07/23/2020	07/15/2033
25009X-NL-5	DES MOINES GENERAL OBLIGATION S2018B			2	1.B FE	3,068,306	109.0010	3,395,381	3,115,000	3,074,295	0	1,809	0	0	3.375	3.480	JD	8,761	105,131	07/11/2018	06/01/2038
250325-UP-0	DESCHUTES CO ADMIN SD#1 TAXABLE REF S21				1.B FE	9,525,000	100.4410	9,567,005	9,525,000	9,525,000	0	0	0	0	1.820	1.820	JD	11,557	0	11/18/2021	06/15/2029
250325-UQ-8	DESCHUTES CO ADMIN SD#1 TAXABLE REF S21				1.B FE	10,175,000	100.2030	10,195,655	10,175,000	10,175,000	0	0	0	0	1.870	1.870	JD	12,685	0	11/18/2021	06/15/2030
259291-PU-0	DOUGLAS CO SD #1 GO S2018			2	1.C FE	4,934,750	115.3360	5,766,800	5,000,000	4,941,712	0	2,368	0	0	3.875	3.970	JD	8,611	193,750	11/16/2018	12/15/2038
266778-FN-4	DURHAM CITY GENERAL OBLIGATION S2012C			2	1.A FE	1,825,968	101.8060	1,705,251	1,675,000	1,683,666	0	(16,956)	0	0	4.000	2.950	JJ	33,500	67,000	06/19/2012	07/01/2031
266778-FP-9	DURHAM CITY GENERAL OBLIGATION S2012C			2	1.A FE	2,088,105	101.7980	1,959,612	1,925,000	1,934,387	0	(18,359)	0	0	4.000	3.010	JJ	38,500	77,000	06/19/2012	07/01/2032
266705-N8-1	DURHAM CO GENERAL OBLIGATION REF S2016			2	1.A FE	466,296	114.8790	459,516	400,000	433,235	0	(6,579)	0	0	4.000	2.150	AO	4,000	16,000	08/18/2016	10/01/2033
269408-PU-8	EAGAN GENERAL OBLIGATION S2018A			2	1.A FE	1,473,953	108.8430	1,605,434	1,475,000	1,474,116	0	42	0	0	3.625	3.630	FA	22,279	53,469	09/18/2018	02/01/2037
276119-WA-8	EASTCHESTER UNION FREE SCH DIST GO S2018			2	1.C FE	1,689,766	106.1020	1,803,734	1,700,000	1,691,158	0	453	0	0	3.375	3.420	MS	16,894	57,375	09/06/2018	09/15/2036
278444-JC-9	EAU CLAIRE GENERAL OBLIGATION S2019A			2	1.C FE	559,647	104.4010	584,646	560,000	559,694	0	21	0	0	2.375	2.380	AO	3,325	13,300	08/14/2019	04/01/2034
289425-UJ-7	ELMHURST GENERAL OBLIGATION S2015			2	1.A FE	1,235,749	107.2880	1,298,185	1,210,000	1,217,192	0	(3,152)	0	0	4.000	3.710	MS	16,133	48,400	06/15/2015	03/01/2034
30382A-LJ-9	FAIRFAX CNTY GENERAL OBLIGATION S2021A			2	1.A FE	13,262,008	101.2100	12,939,699	12,785,000	13,222,954	0	(39,055)	0	0	2.000	1.600	AO	63,925	164,784	01/26/2021	10/01/2040
30382A-BQ-4	FAIRFAX CO GEN OBLIG REF S2014A			2	1.A FE	5,174,050	106.5280	5,326,400	5,000,000	5,035,941	0	(19,681)	0	0	4.000	3.570	AO	50,000	200,000	01/23/2014	10/01/2031
304243-3H-9	FAIRFIELD GENERAL OBLIGATION S2017			2	1.A FE	665,368	106.4680	718,659	675,000	667,795	0	572	0	0	3.000	3.120	JJ	10,125	20,250	06/29/2017	07/01/2032
306567-NZ-7	FALLS CHURCH GEN OBLIGATION S2013			2	1.A FE	747,366	105.9780	768,341	725,000	729,083	0	(2,595)	0	0	4.250	3.860	JJ	15,406	30,813	12/03/2013	07/01/2031
306567-PA-0	FALLS CHURCH GEN OBLIGATION S2013			2	1.A FE	743,292	105.9780	768,341	725,000	728,348	0	(2,126)	0	0	4.250	3.930	JJ	15,406	30,813	12/03/2013	07/01/2032
306567-PB-8	FALLS CHURCH GEN OBLIGATION S2013			2	1.A FE	739,819	105.9780	768,341	725,000	727,718	0	(1,725)	0	0	4.250	3.990	JJ	15,406	30,813	12/03/2013	07/01/2033
343487-4Y-7	FLOWER MOUND GENERAL OBLIGATION S2017A			2	1.A FE	388,908	111.5210	407,052	365,000	377,447	0	(2,759)	0	0	4.000	3.120	MS	4,867	14,600	07/19/2017	03/01/2035
345102-MQ-7	FOOTHILL-DE ANZA CCD GO REF S2016			2	1.A FE	1,327,986	114.1110	1,312,277	1,150,000	1,238,200	0	(18,085)	0	0	4.000	2.230	FA	19,167	46,000	09/28/2016	08/01/2032
345102-NK-9	FOOTHILL-DE ANZA CCD GO REF S2021A			2	1.A FE	1,946,210	112.6150	1,970,763	1,750,000	1,934,074	0	(12,136)	0	0	3.000	1.800	FA	21,875	14,583	04/08/2021	08/01/2037
345102-NL-7	FOOTHILL-DE ANZA CCD GO REF S2021A			2	1.A FE	2,216,300	112.3930	2,247,860	2,000,000	2,202,962	0	(13,338)	0	0	3.000	1.840	FA	25,000	16,667	04/08/2021	08/01/2038
345102-NM-5	FOOTHILL-DE ANZA CCD GO REF S2021A			2	1.A FE	2,489,994	112.1480	2,528,937	2,255,000	2,475,519	0	(14,474)	0	0	3.000	1.880	FA	28,188	18,792	04/08/2021	08/01/2039
345102-NN-3	FOOTHILL-DE ANZA CCD GO REF S2021A			2	1.A FE	2,200,560	111.9410	2,238,820	2,000,000	2,188,231	0	(12,329)	0	0	3.000	1.920	FA	25,000	16,667	04/08/2021	08/01/2040
345102-ND-5	FOOTHILL-DE ANZA CCD GO S2021A			2	1.A FE	569,211	113.0850	576,734	510,000	565,541	0	(3,670)	0	0	3.000	1.760	FA	6,375	4,250	04/08/2021	08/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
345102-NE-3	FOOTHILL-DE ANZA CCD GO S2021A			2	1.A FE	800,726	112.6150	810,828	720,000	795,733	0	(4,993)	0	0	3.000	1.800	FA	9,000	6,000	04/08/2021	08/01/2037
345102-NF-0	FOOTHILL-DE ANZA CCD GO S2021A			2	1.A FE	831,113	112.3930	842,948	750,000	826,111	0	(5,002)	0	0	3.000	1.840	FA	9,375	6,250	04/08/2021	08/01/2038
345102-NG-8	FOOTHILL-DE ANZA CCD GO S2021A			2	1.A FE	987,260	100.6930	1,006,930	1,000,000	987,663	0	403	0	0	2.125	2.210	FA	8,854	5,903	04/08/2021	08/01/2039
345102-NH-6	FOOTHILL-DE ANZA CCD GO S2021A			2	1.A FE	980,520	100.2430	1,002,430	1,000,000	981,093	0	573	0	0	2.125	2.250	FA	8,854	5,903	04/08/2021	08/01/2040
345102-NJ-2	FOOTHILL-DE ANZA CCD GO S2021A			2	1.A FE	745,140	101.0640	757,980	750,000	745,280	0	140	0	0	2.250	2.290	FA	7,031	4,688	04/08/2021	08/01/2041
345766-NH-8	FOREST HILLS LOCAL SCH DIST GO S2015			2	1.C FE	3,575,011	106.1550	3,757,887	3,540,000	3,551,633	0	(3,757)	0	0	3.500	3.380	JD	10,325	123,900	02/04/2015	12/01/2035
346766-TG-3	FORT BEND CO GENERAL OBLIGATION REF S16A			2	1.B FE	2,013,924	116.6770	1,925,171	1,650,000	1,816,331	0	(37,493)	0	0	5.000	2.440	MS	27,500	82,500	05/09/2016	03/01/2034
346766-VM-7	FORT BEND CO GENERAL OBLIGATION REF S18			2	1.B FE	1,762,118	112.4940	1,856,151	1,650,000	1,717,935	0	(11,946)	0	0	4.000	3.130	MS	22,000	66,000	01/23/2018	03/01/2037
35569P-EX-7	FREDERICK CO GENERAL OBLIGATION S2019A			2	1.A FE	6,459,871	105.5930	6,821,308	6,460,000	6,460,000	0	0	0	0	2.500	2.500	FA	67,292	161,500	09/10/2019	08/01/2035
355748-VC-5	FREDERICK GENERAL OBLIGATION S2018			2	1.B FE	1,529,158	112.4340	1,731,484	1,540,000	1,530,658	0	514	0	0	3.375	3.430	JD	4,331	51,975	12/11/2018	12/01/2035
361050-GK-7	FUQUAY-VARINA GENERAL OBLIGATION S2018			2	1.B FE	839,894	112.1180	953,003	850,000	841,187	0	437	0	0	3.500	3.590	JJ	14,875	29,750	12/04/2018	01/01/2037
363658-JM-8	GALLATIN CO HSD #7 BOZEMAN GO S2017A			2	1.C FE	1,676,616	114.1380	1,786,260	1,565,000	1,630,736	0	(10,971)	0	0	4.000	3.150	JD	5,217	62,600	07/14/2017	06/01/2037
363700-KC-8	GALLATIN CO SD #7 BOZEMAN GO S2016			2	1.C FE	384,632	112.9900	384,166	340,000	360,459	0	(4,324)	0	0	4.000	2.550	JD	1,133	13,600	01/07/2016	12/01/2031
366155-N9-6	GARLAND ISD GO S2016 (PSF)			2	1.A FE	3,301,680	109.7480	3,292,440	3,000,000	3,121,438	0	(36,861)	0	0	4.000	2.640	FA	45,333	120,000	10/05/2016	02/15/2035
366155-R6-8	GARLAND ISD GO S2018 (PSF)			2	1.A FE	1,893,304	123.4250	2,005,656	1,625,000	1,805,483	0	(26,486)	0	0	5.000	3.000	FA	30,694	81,250	06/21/2018	02/15/2036
374100-LU-7	GERMANTOWN SCHOOL DIST GO TAXABLE S21A			2	1.D FE	1,830,000	100.7400	1,843,542	1,830,000	1,830,000	0	0	0	0	2.100	2.100	AO	4,911	0	10/26/2021	10/01/2031
374100-LV-5	GERMANTOWN SCHOOL DIST GO TAXABLE S21A			2	1.D FE	3,685,000	100.7380	3,712,195	3,685,000	3,685,000	0	0	0	0	2.250	2.250	AO	10,594	0	10/26/2021	04/01/2032
378460-UQ-0	GLENDALE USD GO REF S2012			2	1.C FE	1,111,530	102.7340	1,027,340	1,000,000	1,008,155	0	(11,984)	0	0	4.250	3.000	MS	14,167	42,500	02/15/2012	09/01/2029
382505-KU-8	GOODYEAR GENERAL OBLIGATION S2017			2	1.C FE	893,156	111.0240	971,460	875,000	886,015	0	(1,816)	0	0	3.250	3.000	JJ	14,219	28,438	10/27/2017	07/01/2031
388640-3S-1	GRAPEVINE-COLLEYVILLE ISD GO S16 (PSF)			2	1.A FE	3,584,487	115.4510	3,348,079	2,900,000	3,193,921	0	(77,356)	0	0	5.000	2.080	FA	54,778	145,000	08/18/2016	08/15/2033
390897-GB-6	GREAT NECK UNION FREE SCH DIST GO S2019			2	1.A FE	2,197,635	106.0570	2,338,557	2,205,000	2,198,510	0	356	0	0	2.875	2.900	JD	2,818	63,394	06/18/2019	06/15/2036
395460-4A-3	GREENSBORO GENERAL OBLIGATION REF S2016			2	1.A FE	603,745	114.3870	600,532	525,000	564,079	0	(8,002)	0	0	4.000	2.280	FA	8,750	21,000	09/22/2016	02/01/2033
395460-4A-3	GREENSBORO GENERAL OBLIGATION REF S2016	SD		2	1.A FE	373,747	114.3870	371,758	325,000	349,192	0	(4,953)	0	0	4.000	2.280	FA	5,417	13,000	09/22/2016	02/01/2033
395460-4Z-8	GREENSBORO GENERAL OBLIGATION REF S2018B			2	1.A FE	1,034,946	114.7620	1,193,525	1,040,000	1,035,721	0	259	0	0	3.500	3.540	AO	9,100	36,400	09/25/2018	10/01/2034
395460-4Z-8	GREENSBORO GENERAL OBLIGATION REF S2018B	SD		2	1.A FE	6,219,625	114.7620	7,172,625	6,250,000	6,224,286	0	1,557	0	0	3.500	3.540	AO	54,688	218,750	09/25/2018	10/01/2034
401784-H6-3	GUILFORD CO GO PUB IMPT S2017B			2	1.A FE	5,320,229	110.1330	5,919,649	5,375,000	5,329,914	0	2,216	0	0	3.250	3.320	MN	29,115	174,688	04/20/2017	05/01/2037
412487-GX-2	HARFORD CO GENERAL OBLIGATION S2019			2	1.A FE	1,981,560	111.6540	2,233,080	2,000,000	1,984,335	0	977	0	0	3.125	3.200	AO	15,625	62,500	01/16/2019	10/01/2034
414005-UN-6	HARRIS CO ROAD GO REF S2015A			2	1.A FE	5,938,100	116.3800	5,819,000	5,000,000	5,386,939	0	(96,581)	0	0	5.000	2.810	AO	62,500	250,000	10/21/2015	10/01/2031
421722-M3-0	HAZELWOOD SCHOOL DIST GO REF S2012			2	1.B FE	3,343,500	100.6860	3,020,580	3,000,000	3,006,480	0	(39,440)	0	0	4.500	3.150	MS	45,000	135,000	03/06/2012	03/01/2032
425507-DM-9	HENNEPIN CO GENERAL OBLIGATION S2016A			2	1.A FE	3,983,836	120.6220	3,757,375	3,115,000	3,548,906	0	(83,160)	0	0	5.000	2.010	JD	12,979	155,750	06/23/2016	12/01/2033
425507-ER-7	HENNEPIN CO GENERAL OBLIGATION S2016B			2	1.A FE	9,395,175	120.1400	9,010,500	7,500,000	8,473,416	0	(185,515)	0	0	5.000	2.200	JD	31,250	375,000	09/27/2016	12/01/2036
426056-W2-9	HENRICO CO GENERAL OBLIGATION S2020A			2	1.A FE	5,207,085	100.1180	5,271,213	5,265,000	5,210,874	0	2,527	0	0	2.000	2.070	FA	43,875	113,783	06/16/2020	08/01/2039
431621-SS-1	HILLIARD SCHOOL DISTRICT GO S2017			2	1.B FE	625,304	114.4030	663,537	580,000	604,430	0	(4,539)	0	0	4.000	3.070	JD	1,933	23,200	01/18/2017	12/01/2032
44256P-DC-4	HOWARD CO GENERAL OBLIGATION S2015A			2	1.A FE	1,789,075	103.6560	1,829,528	1,765,000	1,768,811	0	(3,320)	0	0	3.500	3.300	FA	23,337	61,775	04/08/2015	02/15/2035
44256P-DC-4	HOWARD CO GENERAL OBLIGATION S2015A	SD		2	1.A FE	5,134,087	103.6560	5,250,176	5,065,000	5,075,937	0	(9,528)	0	0	3.500	3.300	FA	66,971	177,275	04/08/2015	02/15/2035
445047-HL-0	HUMBLE ISD GO S2020 (PSF)			2	1.A FE	4,459,590	104.9920	4,724,640	4,500,000	4,462,694	0	1,714	0	0	2.500	2.560	FA	42,500	112,500	01/23/2020	02/15/2039
445047-KU-6	HUMBLE ISD GO S2021 (PSF)			2	1.A FE	3,387,359	99.9180	3,422,192	3,425,000	3,387,508	0	149	0	0	1.875	1.970	FA	2,854	0	11/19/2021	02/15/2035
446186-NV-6	HUNTINGTON BEACH CSD GO S2018B			2	1.C FE	1,276,965	113.2350	1,398,452	1,235,000	1,262,920	0	(4,940)	0	0	4.000	3.510	FA	20,583	49,400	01/10/2019	08/01/2040
447819-FD-0	HURST EULESS BEDFORD ISD GO S2017B (PSF)			2	1.A FE	3,283,380	116.4210	3,492,630	3,000,000	3,171,582	0	(27,736)	0	0	4.000	2.890	FA	45,333	120,000	09/12/2017	08/15/2036
447819-GV-9	HURST EULESS BEDFORD ISD GO S2018 (PSF)			2	1.A FE	2,126,160	119.2920	2,385,840	2,000,000	2,087,454	0	(11,661)	0	0	4.000	3.260	FA	30,222	80,000	06/28/2018	08/15/2035
454272-KF-1	INDIAN HILL EXEMPT VLG SCH DIST GO S2021			2	1.A FE	1,241,210	101.8250	1,226,991	1,205,000	1,239,830	0	(1,380)	0	0	2.000	1.650	JD	2,008	7,297	07/30/2021	12/01/2034
462668-HV-9	IREDELL CO GENERAL OBLIGATION S2016			2	1.A FE	878,618	104.1300	916,344	880,000	878,890	0	57	0	0	2.750	2.760	AO	6,050	24,200	09/20/2016	04/01/2037
462668-KM-5	IREDELL CO GENERAL OBLIGATION S2018			2	1.A FE	2,168,814	114.2040	2,506,778	2,195,000	2,171,788	0	981	0	0	3.625	3.710	AO	19,892	79,569	09/19/2018	10/01/2038
467486-XM-3	JACKSON CO SD#4 BLUE SPRINGS GO S2021A			2	1.B FE	10,709,550	121.5190	10,936,710	9,000,000	10,682,824	0	(26,726)	0	0	4.000	1.780	MS	57,000	0	10/21/2021	03/01/2038
472736-S8-1	JEFFERSON CO SD R-001 GO S2012	SD		2	1.C FE	5,697,400	103.6290	5,181,450	5,000,000	5,074,131	0	(75,826)	0	0	4.000	2.420	JD	8,889	200,000	12/03/2012	12/15/2029
472736-2L-0	JEFFERSON CO SD R-001 GO S2020			2	1.C FE	7,486,260	121.4660	7,287,960	6,000,000	7,342,614	0	(140,198)	0	0	4.000	1.340	JD	10,667	235,333	12/10/2020	12/15/2039
472736-2M-8	JEFFERSON CO SD R-001 GO S2020			2	1.C FE	12,683,598	121.2610	12,368,622	10,200,000	12,443,981	0	(233,849)	0	0	4.000	1.380	JD	18,133	400,067	12/10/2020	12/15/2040
478107-AR-6	JOHNS CREEK GENERAL OBLIGATION S2017			2	1.A FE	1,235,250	109.9360	1,374,200	1,250,000	1,238,828	0	809	0	0	3.125	3.220	AO	9,766	39,063	03/27/2017	04/01/2033
47844P-GM-1	JOHNSON CO GENERAL OBLIGATION S2015A			2	1.A FE	1,844,788	105.7550	1,924,741	1,820,000	1,828,277	0	(2,952)	0	0	3.250	3.070	MS	19,717	59,150	11/18/2015	09/01/2031
47844P-HS-7	JOHNSON CO GENERAL OBLIGATION S2016A			2	1.A FE	2,140,075	106.9590	2,278,227	2,130,000	2,135,081	0	(1,020)	0	0	2.625	2.570	MS	18,638	55,913	09/28/2016	09/01/2031
47844P-KC-8	JOHNSON CO GENERAL OBLIGATION S2017A			2	1.A FE	975,000	108.5220	1,058,090	975,000	975,000	0	0	0	0	3.250	3.250	MS	10,563	31,688	10/05/2017	09/01/2036
478700-T5-6	JOHNSON CO USD #229 GO S2014A			2	1.B FE	2,934,191	102.3710	2,968,759	2,900,000	2,903,283	0	(4,399)	0	0	3.750	3.590	AO	27,188	108,750	01/13/2014	10/01/2030
478700-T6-4	JOHNSON CO USD #229 GO S2014A			2	1.B FE	3,040,458	102.3180	3,095,120	3,025,000	3,026,423	0	(2,005)	0	0	3.750	3.680	AO	28,359	113,438	01/13/2014	10/01/2031

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
478700-2P-1	JOHNSON CO USD #229 GO S2017A			2	1.B FE	2,511,729	107.1440	2,716,100	2,535,000	2,515,655	0	1,009	0	0	3.125	3.190	AO	19,805	79,219	11/14/2017	10/01/2036
478718-U5-6	JOHNSON CO USD #233 GO S2017B			2	1.C FE	541,615	112.8260	564,130	500,000	520,933	0	(5,353)	0	0	4.000	2.790	MS	6,667	20,000	11/10/2017	09/01/2033
478740-TJ-2	JOHNSON CO USD #512 GO REF S2016B			2	1.A FE	1,535,366	114.7970	1,578,459	1,375,000	1,456,661	0	(15,933)	0	0	4.000	2.660	AO	13,750	55,000	09/20/2016	10/01/2035
479340-UJ-8	JOHNSTON CO GENERAL OBLIGATION S2016			2	1.B FE	1,728,353	107.4630	1,880,603	1,750,000	1,733,686	0	997	0	0	3.000	3.087	FA	21,875	52,500	04/26/2016	02/01/2035
494152-VX-6	KILLEEN ISD GENERAL OBLIG S2019 (PSF)			2	1.A FE	3,519,306	116.7650	3,619,715	3,100,000	3,422,878	0	(41,108)	0	0	4.000	2.400	FA	46,844	124,000	07/26/2019	02/15/2036
495260-E8-0	KING CO SD #414 LAKE WASHINGTON GO S2016			2	1.B FE	2,007,338	113.1750	1,980,563	1,750,000	1,873,476	0	(26,266)	0	0	4.000	2.310	JD	5,833	70,000	08/09/2016	12/01/2031
495260-J3-6	KING CO SD #414 LAKE WASHINGTON GO S2017			2	1.B FE	1,606,185	115.2700	1,729,050	1,500,000	1,564,525	0	(10,776)	0	0	4.000	3.130	JD	5,000	60,000	11/30/2017	12/01/2035
495080-TK-9	KING CO SD#403 RENTON GO S2015			2	1.B FE	3,091,800	111.7270	3,318,292	2,970,000	3,022,752	0	(12,372)	0	0	4.000	3.510	JD	9,900	118,800	11/06/2015	12/01/2035
495080-VH-3	KING CO SD#403 RENTON GO S2020			2	1.A FE	9,580,374	120.1550	9,522,284	7,925,000	9,295,325	0	(160,693)	0	0	4.000	1.660	JD	26,417	317,000	02/27/2020	12/01/2038
495080-VJ-9	KING CO SD#403 RENTON GO S2020			2	1.A FE	2,409,800	119.9380	2,398,760	2,000,000	2,339,356	0	(39,723)	0	0	4.000	1.700	JD	6,667	80,000	02/27/2020	12/01/2039
495260-L2-5	KING CO SD#414 LAKE WASHINGTON GO S2018			2	1.B FE	4,730,818	123.1250	5,140,469	4,175,000	4,569,672	0	(54,294)	0	0	5.000	3.350	JD	17,396	208,750	11/16/2018	12/01/2037
498062-PU-6	KITSAP CO SD#303 BAINBRIDGE GO S2017A			2	1.A FE	1,331,125	115.1520	1,439,400	1,250,000	1,299,344	0	(8,222)	0	0	4.000	3.200	JD	4,167	50,000	11/29/2017	12/01/2036
498062-QZ-4	KITSAP CO SD#303 BAINBRIDGE GO S2018			2	1.A FE	1,313,018	122.9860	1,402,040	1,140,000	1,256,240	0	(17,644)	0	0	5.000	3.100	JD	4,750	57,000	08/17/2018	12/01/2037
498098-RF-1	KITSAP CO SD#401 CENTRAL KITSAP GO S2016			2	1.B FE	3,344,100	113.3600	3,400,800	3,000,000	3,162,577	0	(34,233)	0	0	4.000	2.690	JD	10,000	120,000	04/21/2016	12/01/2033
498531-FR-8	KLEIN ISD GEN OBLIG REF S2015A (PSF)			2	1.A FE	2,061,733	111.1010	2,216,465	1,995,000	2,021,554	0	(6,837)	0	0	4.000	3.600	FA	33,250	79,800	06/25/2015	08/01/2034
498531-EQ-1	KLEIN ISD GEN OBLIG S2015 (PSF)			2	1.A FE	3,050,640	106.7310	3,185,920	2,985,000	3,007,541	0	(6,862)	0	0	3.500	3.240	FA	43,531	104,475	01/13/2015	02/01/2035
502769-CE-0	LA CROSSE GENERAL OBLIGATION S2017D			2	1.C FE	882,867	108.7210	962,181	885,000	883,361	0	125	0	0	3.000	3.020	AO	6,638	26,550	10/13/2017	10/01/2032
508354-UV-7	LAKE CO FOREST PRES DIST GO S2015			2	1.A FE	2,205,077	104.7430	2,241,500	2,140,000	2,157,314	0	(8,474)	0	0	3.500	3.070	JD	3,329	74,900	11/09/2015	12/15/2028
511074-SJ-6	LAKE TRAVIS ISD GO REF S2017 (PSF)			2	1.A FE	1,551,979	113.9230	1,629,099	1,430,000	1,502,249	0	(12,899)	0	0	4.000	2.930	FA	21,609	57,200	12/06/2017	02/15/2036
512445-N6-0	LAKEVILLE GENERAL OBLIGATION S2016B			2	1.A FE	264,239	106.0600	270,453	255,000	258,590	0	(1,102)	0	0	3.250	2.770	FA	3,453	8,288	06/20/2016	02/01/2037
517138-XX-6	LARIMER CO SD #R-1 POUDRE GO S2018			2	1.B FE	2,496,076	118.6790	2,788,957	2,350,000	2,454,437	0	(13,169)	0	0	4.000	3.280	JD	4,178	94,000	09/13/2018	12/15/2033
517210-XH-8	LARIMER CO SD#R-2J THOMPSON GO S2019			2	1.C FE	3,523,410	125.8190	3,774,570	3,000,000	3,384,143	0	(49,078)	0	0	5.000	2.950	JD	6,667	150,000	01/17/2019	12/15/2036
517624-NY-4	LAS LOMITAS ELEM SCH DIST GO S2018A			2	1.A FE	1,475,040	117.6040	1,646,456	1,400,000	1,452,759	0	(7,152)	0	0	4.000	3.350	JJ	28,000	56,000	09/13/2018	07/01/2037
520121-LD-4	LAWRENCE GENERAL OBLIGATION S2014A			2	1.B FE	1,475,912	106.1820	1,539,639	1,450,000	1,457,704	0	(2,747)	0	0	3.250	3.040	MS	15,708	47,125	09/09/2014	09/01/2029
522364-4C-9	LEAWOOD GENERAL OBLIGATION S2017A			2	1.A FE	1,197,489	105.4990	1,276,538	1,210,000	1,200,825	0	812	0	0	2.750	2.840	MS	11,092	33,275	08/08/2017	09/01/2031
526030-U8-2	LENEXA GENERAL OBLIGATION S2015A			2	1.A FE	1,003,853	106.1180	1,039,956	980,000	987,677	0	(2,727)	0	0	3.500	3.190	MS	11,433	34,300	06/16/2015	09/01/2030
526030-X4-8	LENEXA GENERAL OBLIGATION S2015B			2	1.A FE	1,017,477	107.4790	1,069,416	995,000	1,004,240	0	(2,358)	0	0	3.250	2.980	MS	10,779	32,338	11/17/2015	09/01/2030
526030-2V-2	LENEXA GENERAL OBLIGATION S2018C			2	1.A FE	923,927	109.9550	1,022,582	930,000	925,052	0	373	0	0	3.500	3.560	MS	10,850	32,550	10/25/2018	09/01/2032
528828-4E-3	LEWISVILLE ISD GO S2013E (PSF)			2	1.A FE	3,558,625	102.5390	3,588,865	3,500,000	3,504,761	0	(7,623)	0	0	4.250	4.020	FA	56,194	148,750	10/23/2013	08/15/2030
529063-RS-0	LEXINGTON CO SCH DIST #1 GO REF S15A			2	1.C FE	4,000,090	108.2690	4,157,530	3,840,000	3,894,941	0	(16,780)	0	0	3.500	3.010	FA	56,000	134,400	02/18/2015	02/01/2028
529063-RS-0	LEXINGTON CO SCH DIST #1 GO REF S15A	SD		2	1.C FE	6,250,140	108.2690	6,496,140	6,000,000	6,085,846	0	(26,219)	0	0	3.500	3.010	FA	87,500	210,000	02/18/2015	02/01/2028
52908E-G8-0	LEXINGTON-FAYETTE URBAN CO GO S2016C			2	1.C FE	1,140,303	107.4440	1,192,628	1,110,000	1,124,329	0	(3,215)	0	0	3.000	2.670	MS	11,100	33,300	09/08/2016	09/01/2032
542264-FQ-4	LONE STAR COLLEGE SYSTEM LTGO S2015A			2	1.A FE	3,050,398	113.9690	2,963,194	2,600,000	2,757,784	0	(47,587)	0	0	5.000	2.950	FA	49,111	130,000	04/07/2015	02/15/2034
545540-EP-7	LOS GATOS-SARATOGA JOINT SD GO S2016B			2	1.B FE	1,264,538	113.9660	1,253,626	1,100,000	1,181,384	0	(16,659)	0	0	4.000	2.290	FA	18,333	44,000	09/19/2016	08/01/2032
546585-LA-6	LOUISVILLE & JEFFERSON MET GOV GO S2015A			2	1.B FE	1,547,644	108.4440	1,697,149	1,565,000	1,553,164	0	989	0	0	3.250	3.340	JD	4,239	50,863	11/10/2015	12/01/2031
546585-QN-3	LOUISVILLE & JEFFERSON MET GOV GO S2016A			2	1.B FE	978,424	106.3880	1,010,686	950,000	963,915	0	(2,926)	0	0	3.125	2.647	JD	2,474	29,688	09/13/2016	12/01/2032
546585-SN-1	LOUISVILLE & JEFFERSON MET GOV GO S2018A			2	1.B FE	1,619,946	109.3990	1,777,734	1,625,000	1,620,916	0	336	0	0	3.500	3.530	JD	4,740	56,875	11/01/2018	12/01/2031
546585-SR-2	LOUISVILLE & JEFFERSON MET GOV GO S2018A			2	1.B FE	1,797,059	110.0390	1,991,706	1,810,000	1,798,958	0	648	0	0	3.750	3.810	JD	5,656	67,875	11/01/2018	12/01/2034
564096-L4-5	MANOR ISD GO TAXABLE REF S2021B				1.A FE	1,230,670	122.3950	1,223,950	1,000,000	1,228,336	0	(2,334)	0	0	5.000	1.769	FA	4,167	0	10/29/2021	08/01/2029
564096-L5-2	MANOR ISD GO TAXABLE REF S2021B				1.A FE	1,880,940	124.5470	1,868,205	1,500,000	1,877,575	0	(3,365)	0	0	5.000	1.819	FA	6,250	0	10/29/2021	08/01/2030
564096-L6-0	MANOR ISD GO TAXABLE REF S2021B				1.A FE	1,588,288	126.5150	1,581,438	1,250,000	1,585,644	0	(2,644)	0	0	5.000	1.919	FA	5,208	0	10/29/2021	08/01/2031
567137-K3-7	MARICOPA CO ELEM SD #28 KYRENE GO S2016D			2	1.C FE	818,813	113.2350	849,263	750,000	784,571	0	(7,093)	0	0	4.000	2.900	JJ	15,000	30,000	10/27/2016	07/01/2033
567527-SQ-0	MARICOPA CO UHSD #214 TOLLESON GO S18A			2	1.C FE	1,922,145	114.6760	2,092,837	1,825,000	1,885,991	0	(9,947)	0	0	4.000	3.330	JJ	36,500	73,000	02/28/2018	07/01/2035
567288-UA-1	MARICOPA CO USD #48 SCOTTSDALE GO S17B			2	1.C FE	3,987,750	121.8820	3,961,165	3,250,000	3,695,520	0	(75,080)	0	0	5.000	2.330	JJ	81,250	162,500	12/08/2017	07/01/2032
567389-XQ-9	MARICOPA CO USD #80 CHANDLER GO S18C			2	1.C FE	1,402,349	117.0360	1,609,245	1,375,000	1,394,667	0	(2,626)	0	0	4.000	3.750	JJ	27,500	55,000	11/15/2018	07/01/2038
567389-YF-2	MARICOPA CO USD #80 CHANDLER GO S2020C			2	1.A FE	885,998	119.7810	898,358	750,000	864,140	0	(14,080)	0	0	4.000	1.820	JJ	15,000	31,833	05/20/2020	07/01/2035
567389-YJ-4	MARICOPA CO USD #80 CHANDLER GO S2020C			2	1.A FE	1,463,000	119.1450	1,489,313	1,250,000	1,428,928	0	(21,959)	0	0	4.000	1.940	JJ	25,000	53,056	05/20/2020	07/01/2038
56781R-FZ-5	MARIN CCD GO S2016A			2	1.A FE	969,866	115.7620	1,082,375	935,000	953,027	0	(3,567)	0	0	4.000	3.540	FA	15,583	37,400	11/17/2016	08/01/2034
574157-2W-2	MARYLAND NATIONAL CAP PARK GO (PGC) S15A			2	1.A FE	1,289,750	107.4360	1,342,950	1,250,000	1,264,382	0	(4,450)	0	0	3.500	3.100	JJ	20,174	43,750	10/15/2015	01/15/2034
574157-3U-5	MARYLAND NATIONAL CAP PARK GO (PGC) S17A			2	1.A FE	1,625,085	107.9690	1,781,489	1,650,000	1,629,475	0	1,045	0	0	3.125	3.230	JJ	23,776	51,563	07/13/2017	01/15/2037
581664-CZ-0	MCKINNEY ISD GEN OBLIG REF S2014 (PSF)			2	1.A FE	2,753,915	106.3280	2,775,161	2,610,000	2,646,665	0	(16,505)	0	0	3.750	3.060	FA	36,975	97,875	10/08/2014	02/15/2030
581664-DA-4	MCKINNEY ISD GEN OBLIG REF S2014 (PSF)			2	1.A FE	1,228,734	106.1590	1,242,060	1,170,000	1,184,992	0	(6,744)	0	0	3.750	3.120	FA	16,575	43,875	10/08/2014	02/15/2031
581664-DB-2	MCKINNEY ISD GEN OBLIG REF S2014 (PSF)			2	1.A FE	1,270,027	106.0700	1,288,751	1,215,000	1,229,071	0	(6,326)	0	0	3.750	3.180	FA	17,213	45,563	10/08/2014	02/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
581664-DC-0	MCKINNEY ISD GEN OBLIG REF S2014 (PSF)			2	1.A FE	1,316,119	106.0130	1,341,064	1,265,000	1,278,094	0	(5,883)	0	0	3.750	3.240	FA	17,921	47,438	10/08/2014	02/15/2033
581664-DD-8	MCKINNEY ISD GEN OBLIG REF S2014 (PSF)			2	1.A FE	1,357,632	105.9640	1,388,128	1,310,000	1,322,218	0	(5,487)	0	0	3.750	3.290	FA	18,558	49,125	10/08/2014	02/15/2034
581664-DE-6	MCKINNEY ISD GEN OBLIG REF S2014 (PSF)			2	1.A FE	1,403,969	105.9060	1,440,322	1,360,000	1,371,294	0	(5,070)	0	0	3.750	3.340	FA	19,267	51,000	10/08/2014	02/15/2035
581664-DF-3	MCKINNEY ISD GEN OBLIG REF S2014 (PSF)			2	1.A FE	1,455,059	105.8330	1,497,537	1,415,000	1,425,305	0	(4,625)	0	0	3.750	3.390	FA	20,046	53,063	10/08/2014	02/15/2036
584002-UB-3	MECKLENBURG CO GEN OBLIG REF S2016A			2	1.A FE	2,067,420	106.9360	2,138,720	2,000,000	2,033,570	0	(6,780)	0	0	2.500	2.120	MS	16,667	50,000	09/14/2016	09/01/2028
584002-VQ-9	MECKLENBURG CO GENERAL OBLIGATION S2017A			2	1.A FE	1,971,680	109.1780	2,183,560	2,000,000	1,977,673	0	1,473	0	0	3.000	3.110	AO	15,000	60,000	08/15/2017	04/01/2034
590760-HU-1	MESQUITE ISD GO REF S2015D (PSF)			2	1.A FE	1,068,974	111.8860	1,130,049	1,010,000	1,033,228	0	(5,947)	0	0	4.000	3.320	FA	15,262	40,400	05/04/2015	08/15/2030
591852-P8-5	MET COUNCIL MPS-ST PAUL MET AREA GO S19B			2	1.A FE	2,243,903	106.6080	2,398,680	2,250,000	2,244,972	0	422	0	0	2.625	2.650	MS	19,688	59,063	05/22/2019	03/01/2032
592240-SU-0	MET PARK DIST OF TACOMA GO S2014A			2	1.C FE	3,392,087	106.5020	3,519,891	3,305,000	3,333,256	0	(9,123)	0	0	3.500	3.190	JD	9,640	115,675	10/20/2014	12/01/2032
592240-SW-6	MET PARK DIST OF TACOMA GO S2014A			2	1.C FE	955,895	106.3540	999,728	940,000	945,168	0	(1,667)	0	0	3.500	3.300	JD	2,742	32,900	10/20/2014	12/01/2034
598223-UG-8	MIDWAY ISD GEN OBLIG TXBL REF S20 (PSF)				1.A FE	775,743	118.3180	727,656	615,000	746,906	0	(22,652)	0	0	5.000	1.060	FA	11,617	27,590	08/26/2020	08/15/2027
598223-UH-6	MIDWAY ISD GEN OBLIG TXBL REF S20 (PSF)				1.A FE	490,000	97.2010	476,285	490,000	490,000	0	0	0	0	1.240	1.240	FA	2,295	5,452	08/26/2020	08/15/2028
598223-UJ-2	MIDWAY ISD GEN OBLIG TXBL REF S20 (PSF)				1.A FE	455,000	97.0270	441,473	455,000	455,000	0	0	0	0	1.370	1.370	FA	2,355	5,593	08/26/2020	08/15/2029
600038-LW-1	MILL VALLEY SCH DIST GO REF S2017			2	1.A FE	1,250,000	109.4380	1,367,975	1,250,000	1,250,000	0	0	0	0	3.000	3.000	FA	15,625	37,500	09/28/2017	08/01/2033
602245-A9-3	MILWAUKEE CO GENERAL OBLIG S2014A			2	1.C FE	2,641,935	104.7870	2,740,180	2,615,000	2,621,257	0	(3,151)	0	0	3.000	2.870	JD	6,538	78,450	10/23/2014	12/01/2025
602245-B2-7	MILWAUKEE CO GENERAL OBLIG S2014A			2	1.C FE	1,309,098	104.6120	1,365,187	1,305,000	1,305,946	0	(483)	0	0	3.000	2.960	JD	3,263	39,150	10/23/2014	12/01/2026
602245-B3-5	MILWAUKEE CO GENERAL OBLIG S2014A			2	1.C FE	2,382,667	104.5410	2,472,395	2,365,000	2,369,115	0	(2,074)	0	0	3.125	3.030	JD	6,159	73,906	10/23/2014	12/01/2027
602245-B4-3	MILWAUKEE CO GENERAL OBLIG S2014A			2	1.C FE	2,649,884	104.7100	2,738,167	2,615,000	2,623,168	0	(4,098)	0	0	3.250	3.080	JD	7,082	84,988	10/23/2014	12/01/2028
602245-B5-0	MILWAUKEE CO GENERAL OBLIG S2014A			2	1.C FE	2,639,555	104.3980	2,730,008	2,615,000	2,620,748	0	(2,889)	0	0	3.250	3.130	JD	7,082	84,988	10/23/2014	12/01/2029
604195-B3-0	MINNETONKA ISD #276 GO REF S2016E			2	1.A FE	388,607	103.2610	397,555	385,000	385,604	0	(546)	0	0	3.250	3.100	FA	5,214	12,513	01/05/2016	02/01/2035
604617-AV-2	MIRACOSTA CCD GO REF S2017A			2	1.A FE	2,098,313	109.0680	2,306,788	2,115,000	2,101,796	0	846	0	0	3.000	3.060	FA	26,438	63,450	08/23/2017	08/01/2034
605792-QX-1	MISSOULA CO GENERAL OBLIGATION S2016			2	1.C FE	433,504	113.1880	430,114	380,000	405,453	0	(5,292)	0	0	4.000	2.420	JJ	7,600	15,200	05/10/2016	07/01/2032
605792-SQ-4	MISSOULA CO GENERAL OBLIGATION S2018			2	1.C FE	738,045	122.9210	774,402	630,000	705,093	0	(10,328)	0	0	5.000	2.970	JJ	15,750	31,500	08/29/2018	07/01/2036
60956P-MT-6	MONMOUTH CO IMPT AUTH REF CO GTD REF S15			2	1.A FE	522,655	109.2860	546,430	500,000	509,721	0	(2,309)	0	0	3.500	2.970	JD	1,458	17,500	12/08/2015	12/01/2034
60956P-TE-2	MONMOUTH CO IMPT AUTH REV CO GTD S18B			2	1.A FE	1,586,150	113.5630	1,697,767	1,495,000	1,549,620	0	(11,037)	0	0	4.000	3.130	JJ	27,574	59,800	07/11/2018	07/15/2037
613681-6Z-3	MONTGOMERY CO GEN OBLIG S2018B			2	1.B FE	3,088,991	115.2320	3,543,384	3,075,000	3,084,880	0	(1,409)	0	0	4.000	3.940	MS	41,000	123,000	11/02/2018	03/01/2038
613580-CK-3	MONTGOMERY CO GO REF S2019C			2	1.A FE	1,492,760	109.9320	1,665,470	1,515,000	1,495,454	0	1,036	0	0	3.000	3.110	MS	15,150	45,450	04/04/2019	09/01/2036
613580-CL-1	MONTGOMERY CO GO REF S2019C			2	1.A FE	1,543,823	110.6040	1,725,422	1,560,000	1,545,629	0	695	0	0	3.125	3.200	MS	16,250	48,750	04/04/2019	09/01/2037
615683-LR-8	MOORE CO GENERAL OBLIGATION S2018			2	1.B FE	1,550,000	113.4180	1,757,979	1,550,000	1,550,000	0	0	0	0	3.375	3.375	JD	4,359	52,313	08/21/2018	12/01/2035
622625-JV-4	MOUNT PLEASANT GENERAL OBLIGATION S2019			2	1.A FE	1,746,938	111.9780	1,959,615	1,750,000	1,747,468	0	180	0	0	3.125	3.140	JD	4,557	54,688	01/22/2019	06/01/2033
623040-NL-2	MT SAN ANTONIO CCD GO S2021C			2	1.C FE	7,439,619	96.8860	7,314,893	7,550,000	7,441,203	0	1,584	0	0	2.000	2.090	FA	53,269	0	08/06/2021	08/01/2041
627636-VP-5	MUSKEGO GENERAL OBLIGATION REF S2018A			2	1.B FE	1,458,710	114.3750	1,584,094	1,385,000	1,432,699	0	(7,923)	0	0	4.000	3.300	JD	4,617	55,400	06/27/2018	06/01/2034
630412-XA-7	NAPERVILLE GENERAL OBLIGATION REF S2016			2	1.A FE	1,001,796	108.1200	1,010,922	935,000	964,720	0	(7,115)	0	0	3.500	2.640	JD	2,727	32,725	06/08/2016	12/01/2031
639846-3Y-8	NEEDHAM GENERAL OBLIGATION S2019			2	1.A FE	1,162,961	107.3920	1,251,117	1,165,000	1,163,252	0	126	0	0	2.625	2.640	FA	12,742	30,581	09/17/2019	08/01/2033
642543-VT-6	NEW BRAUNFELS ISD GO REF S2015			2	1.C FE	853,852	107.1700	841,285	785,000	803,920	0	(8,707)	0	0	4.000	2.800	FA	13,083	31,400	10/07/2015	02/01/2027
642543-YL-0	NEW BRAUNFELS ISD GO REF S2019 (PSF)			2	1.A FE	1,061,660	114.1490	1,141,490	1,000,000	1,041,050	0	(7,346)	0	0	4.000	3.120	FA	16,667	40,000	01/11/2019	02/01/2034
64327T-JE-9	NEW CASTLE CO GENERAL OBLIG S2021A			2	1.A FE	2,210,000	101.1110	2,234,553	2,210,000	2,210,000	0	0	0	0	2.250	2.250	AO	10,636	0	09/30/2021	10/01/2043
64327T-KE-7	NEW CASTLE CO GO TAXABLE REF S2021B			2	1.A FE	9,171,002	101.3180	9,432,706	9,310,000	9,172,567	0	1,565	0	0	2.450	2.560	JJ	48,787	0	09/30/2021	07/15/2038
659154-3A-4	NORTH EAST ISD GO REF S2007 (PSF)				1.A FE	4,016,730	132.3040	3,969,120	3,000,000	3,535,450	0	(58,351)	0	0	5.250	2.770	FA	65,625	157,500	10/10/2012	02/01/2030
659155-KW-4	NORTH EAST ISD GO REF S2018 (PSF)			2	1.A FE	3,480,015	110.3260	3,861,410	3,500,000	3,482,478	0	762	0	0	3.500	3.540	FA	51,042	122,500	07/13/2018	08/01/2038
659155-JY-2	NORTH EAST ISD GO S2017 (PSF)			2	1.A FE	1,610,853	112.9520	1,705,575	1,510,000	1,566,963	0	(11,400)	0	0	4.000	3.110	FA	25,167	60,400	12/01/2017	08/01/2035
659579-A8-9	NORTH HAVEN GENERAL OBLIG TXBL REF S20A			2	1.A FE	800,000	99.2690	794,152	800,000	800,000	0	0	0	0	1.820	1.820	AO	3,640	14,560	07/08/2020	10/01/2032
660266-JV-0	NORTH KANSAS CITY SD #74 GO S2020			2	1.B FE	6,514,707	100.5780	6,613,004	6,575,000	6,519,014	0	3,143	0	0	1.875	1.940	MS	41,094	129,788	07/29/2020	03/01/2037
662055-KT-8	NORTH ROYALTON SCHOOL DISTRICT GO S2017			2	1.C FE	1,862,905	110.1570	1,944,271	1,765,000	1,810,894	0	(12,531)	0	0	4.000	3.190	JD	5,883	70,600	07/26/2017	12/01/2038
663821-XE-1	NORTHBROOK GENERAL OBLIGATION S2016			2	1.A FE	1,147,269	107.1390	1,216,028	1,135,000	1,140,413	0	(1,292)	0	0	3.000	2.870	JD	2,838	34,050	04/12/2016	12/01/2032
674736-BT-9	OCEAN CO GENERAL OBLIGATION S2016			2	1.A FE	1,892,717	104.9700	1,952,442	1,860,000	1,874,512	0	(3,654)	0	0	2.750	2.530	AO	12,788	51,150	09/20/2016	10/01/2031
674736-JD-6	OCEAN CO GENERAL OBLIGATION S2020A			2	1.A FE	4,128,424	112.2330	4,147,009	3,695,000	4,077,092	0	(41,015)	0	0	3.000	1.700	FA	46,188	92,991	09/15/2020	08/01/2036
674736-JF-1	OCEAN CO GENERAL OBLIGATION S2020A			2	1.A FE	4,342,341	111.6960	4,378,483	3,920,000	4,292,531	0	(39,796)	0	0	3.000	1.800	FA	49,000	98,653	09/15/2020	08/01/2038
677765-EF-2	OHLONE CCD GO S2016C			2	1.B FE	1,136,240	114.5650	1,145,650	1,000,000	1,065,453	0	(13,328)	0	0	4.000	2.480	FA	16,667	40,000	04/26/2016	08/01/2031
678519-PT-0	OKLAHOMA CITY GEN OBLIG S2013			2	1.A FE	1,000,000	102.2960	1,022,960	1,000,000	1,000,000	0	0	0	0	3.000	3.000	MS	10,000	30,000	10/14/2014	03/01/2030
680616-B2-4	OLENTANGY LOCAL SCHOOL DIST GO REF S15B			2	1.B FE	3,577,340	110.8320	3,701,789	3,340,000	3,427,938	0	(24,015)	0	0	4.000	3.180	JD	11,133	133,600	02/10/2015	12/01/2031
680616-F6-1	OLENTANGY LOCAL SCHOOL DIST GO S2016			2	1.B FE	842,828	112.2540	841,905	750,000	794,175	0	(9,329)	0	0	4.000	2.580	JD	2,500	30,000	06/09/2016	12/01/2035
681181-UR-2	OLMSTED CO GENERAL OBLIGATION S2015A			2	1.A FE	2,970,911	108.8840	3,075,973	2,825,000	2,877,473	0	(15,913)	0	0	4.000	3.360	FA	47,083	113,000	06/23/2015	02/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
684609-WZ-9	ORANGE CO GENERAL OBLIGATION S2018			2	1.A FE	1,792,648	112.1910	2,058,705	1,835,000	1,798,011	0	1,634	0	0	3.250	3.410	FA	24,849	59,638	07/23/2018	08/01/2038
685814-MZ-5	OREGON SCH DIST GO GREEN BONDS S2019			2	1.C FE	1,498,513	108.6870	1,662,911	1,530,000	1,503,304	0	1,754	0	0	3.125	3.300	MS	15,938	47,813	01/23/2019	03/01/2034
687136-LM-1	ORONO ISD #278 GEN OBLIG REF S2016A			2	1.C FE	3,934,228	106.2410	3,936,229	3,705,000	3,808,993	0	(24,195)	0	0	2.750	2.030	FA	42,453	101,888	07/07/2016	02/01/2029
687908-JU-8	OSHKOSH AREA SCHOOL DIST GO S2021			2	1.D FE	6,435,526	97.6630	6,294,380	6,445,000	6,435,911	0	385	0	0	1.750	1.760	MS	93,990	0	01/28/2021	03/01/2038
688443-U2-4	OSSEO ISD #279 GENERAL OBLIGATION S2016A			2	1.B FE	6,347,970	107.4450	6,849,619	6,375,000	6,355,753	0	1,589	0	0	3.125	3.160	FA	83,008	199,219	10/18/2016	02/01/2032
688443-V8-0	OSSEO ISD #279 GENERAL OBLIGATION S2018B			2	1.B FE	7,944,402	111.7030	8,941,825	8,005,000	7,952,828	0	2,744	0	0	3.750	3.810	FA	125,078	300,188	10/24/2018	02/01/2036
690275-6A-5	OVERLAND PARK GENERAL OBLIGATION S2018A			2	1.A FE	909,591	125.9200	1,001,064	795,000	877,252	0	(10,884)	0	0	5.000	3.260	MS	13,250	39,750	11/06/2018	09/01/2034
698873-ZS-8	PAPILLION-LA VISTA SD#27 GO S2019			2	1.C FE	1,745,103	112.3470	1,943,603	1,730,000	1,741,131	0	(1,417)	0	0	3.375	3.270	JD	4,866	58,388	01/16/2019	12/01/2034
720362-CT-7	PIERCE CO FIRE PROTECTION DIST #6 GO S16			2	1.C FE	374,329	112.7540	372,088	330,000	349,367	0	(4,660)	0	0	4.000	2.420	JD	1,100	13,200	04/07/2016	12/01/2028
720577-YE-9	PIERCE CO SCH #401 PENINSULA GO S2020			2	1.A FE	3,283,420	120.6840	3,379,152	2,800,000	3,210,756	0	(44,200)	0	0	4.000	2.090	JD	9,333	112,000	04/16/2020	12/01/2037
720577-YF-6	PIERCE CO SCH #401 PENINSULA GO S2020			2	1.A FE	1,169,680	120.4780	1,204,780	1,000,000	1,144,208	0	(15,496)	0	0	4.000	2.120	JD	3,333	40,000	04/16/2020	12/01/2038
720611-ZE-5	PIERCE CO SD#403 BETHEL GO REF S2021			2	1.A FE	4,788,640	122.4220	4,896,880	4,000,000	4,779,860	0	(8,780)	0	0	4.000	1.840	JD	19,556	0	10/27/2021	12/01/2040
720611-ZF-2	PIERCE CO SD#403 BETHEL GO REF S2021			2	1.A FE	1,403,091	122.1140	1,434,840	1,175,000	1,400,562	0	(2,529)	0	0	4.000	1.870	JD	5,744	0	10/27/2021	12/01/2041
727177-RJ-8	PLANO GEN OBLIG LTD REF S2016			2	1.A FE	732,479	117.5730	693,681	590,000	654,666	0	(14,655)	0	0	5.000	2.230	MS	9,833	29,500	04/26/2016	09/01/2030
727177-QH-3	PLANO GENERAL OBLIGATION LTD REF S2015			2	1.A FE	2,052,191	115.9360	2,052,067	1,770,000	1,881,849	0	(28,357)	0	0	5.000	3.160	MS	29,500	88,500	05/13/2015	09/01/2032
734260-5Q-1	PORT HOUSTON AUTH GO REF S2018A (AMT)			2	1.B FE	4,024,790	124.4240	4,354,840	3,500,000	3,866,150	0	(47,786)	0	0	5.000	3.260	AO	43,750	175,000	06/20/2018	10/01/2037
737050-P8-1	PORTSMOUTH GENERAL OBLIGATION S2019			2	1.A FE	1,879,347	108.9570	2,064,735	1,895,000	1,881,064	0	695	0	0	3.000	3.060	JD	2,527	56,850	06/14/2019	06/15/2037
742290-BF-5	PRINCETON BOARD OF EDU GO S2018			2	1.A FE	1,553,536	106.9690	1,711,504	1,600,000	1,560,675	0	2,505	0	0	3.000	3.240	JJ	22,133	48,000	01/10/2019	07/15/2034
742327-FM-6	PRINCETON CITY SCH DIST TXBL GO S2021				1.C FE	207,398	103.0110	206,022	200,000	206,511	0	(887)	0	0	4.000	0.436	JD	1,000	0	10/22/2021	12/01/2022
742327-FN-4	PRINCETON CITY SCH DIST TXBL GO S2021				1.C FE	267,560	106.1750	265,438	250,000	266,490	0	(1,070)	0	0	4.000	0.536	JD	1,250	0	10/22/2021	12/01/2023
742327-FP-9	PRINCETON CITY SCH DIST TXBL GO S2021				1.C FE	202,320	108.5040	200,732	185,000	201,617	0	(702)	0	0	4.000	0.874	JD	925	0	10/22/2021	12/01/2024
742327-FQ-7	PRINCETON CITY SCH DIST TXBL GO S2021				1.C FE	138,689	110.2650	137,831	125,000	138,275	0	(414)	0	0	4.000	1.215	JD	625	0	10/22/2021	12/01/2025
742327-FR-5	PRINCETON CITY SCH DIST TXBL GO S2021				1.C FE	252,621	111.8950	251,764	225,000	251,960	0	(661)	0	0	4.000	1.465	JD	1,125	0	10/22/2021	12/01/2026
742327-FS-3	PRINCETON CITY SCH DIST TXBL GO S2021				1.C FE	333,908	113.1510	333,795	295,000	333,141	0	(766)	0	0	4.000	1.694	JD	1,475	0	10/22/2021	12/01/2027
742327-FT-1	PRINCETON CITY SCH DIST TXBL GO S2021				1.C FE	569,460	114.1570	570,785	500,000	568,304	0	(1,156)	0	0	4.000	1.884	JD	2,500	0	10/22/2021	12/01/2028
742327-FU-8	PRINCETON CITY SCH DIST TXBL GO S2021				1.C FE	419,498	115.4960	421,560	365,000	418,717	0	(781)	0	0	4.000	1.982	JD	1,825	0	10/22/2021	12/01/2029
742327-FV-6	PRINCETON CITY SCH DIST TXBL GO S2021				1.C FE	422,422	116.6780	425,875	365,000	421,698	0	(724)	0	0	4.000	2.082	JD	1,825	0	10/22/2021	12/01/2030
742633-VD-9	PRIOR LAKE SAVAGE ISD #719 GO S2016B			2	1.C FE	1,131,698	105.6720	1,146,541	1,085,000	1,106,161	0	(4,928)	0	0	2.500	2.000	FA	11,302	27,125	07/11/2016	02/01/2028
751622-ME-8	RAMSEY CO GENERAL OBLIGATION S2015B			2	1.A FE	915,498	104.6020	941,418	900,000	904,315	0	(1,985)	0	0	3.250	3.010	FA	12,188	29,250	11/02/2015	02/01/2031
752147-GQ-5	RANCHO SANTIAGO CCD GO REF S2012			2	1.C FE	3,269,892	103.2270	2,802,613	2,715,000	2,755,159	0	(59,040)	0	0	5.000	2.740	MS	45,250	135,750	03/01/2012	09/01/2027
763227-XY-6	RICHARDSON GO LTD S2019			2	1.A FE	961,633	109.1340	1,064,057	975,000	963,650	0	765	0	0	2.875	2.990	FA	10,590	28,031	03/26/2019	02/15/2034
763261-Z3-1	RICHARDSON ISD GEN OBLIG REF S2017 (PSF)			2	1.A FE	2,133,620	111.1630	2,223,260	2,000,000	2,070,665	0	(15,855)	0	0	4.000	3.080	FA	30,222	80,000	09/29/2017	02/15/2036
763261-4Y-7	RICHARDSON ISD GO TAXABLE REF S2020A				1.A FE	1,344,663	104.5000	1,306,250	1,250,000	1,311,780	0	(28,819)	0	0	3.000	0.651	FA	14,167	28,646	10/15/2020	02/15/2024
763261-4Z-4	RICHARDSON ISD GO TAXABLE REF S2020A				1.A FE	1,094,190	105.4210	1,054,210	1,000,000	1,069,268	0	(21,847)	0	0	3.000	0.751	FA	11,333	22,917	10/15/2020	02/15/2025
763261-5A-8	RICHARDSON ISD GO TAXABLE REF S2020A				1.A FE	685,063	106.8320	662,358	620,000	671,231	0	(12,130)	0	0	3.000	0.951	FA	7,027	14,208	10/15/2020	02/15/2026
763261-5B-6	RICHARDSON ISD GO TAXABLE REF S2020A				1.A FE	1,676,760	107.5160	1,612,740	1,500,000	1,645,406	0	(27,490)	0	0	3.000	1.051	FA	17,000	34,375	10/15/2020	02/15/2027
763261-5C-4	RICHARDSON ISD GO TAXABLE REF S2020A				1.A FE	737,081	108.2120	714,199	660,000	725,450	0	(10,204)	0	0	3.000	1.309	FA	7,480	15,125	10/15/2020	02/15/2028
763261-5E-0	RICHARDSON ISD GO TAXABLE REF S2020A				1.A FE	2,255,020	109.1490	2,182,980	2,000,000	2,225,507	0	(25,899)	0	0	3.000	1.519	FA	22,667	45,833	10/15/2020	02/15/2030
766243-XX-2	RIDGEWOOD GENERAL OBLIGATION S2020			2	1.A FE	598,758	98.9780	593,868	600,000	598,854	0	67	0	0	1.875	1.890	FA	4,688	11,094	07/24/2020	08/01/2036
766243-XY-0	RIDGEWOOD GENERAL OBLIGATION S2020			2	1.A FE	600,196	97.8680	592,101	605,000	600,536	0	243	0	0	1.875	1.930	FA	4,727	11,186	07/24/2020	08/01/2037
766243-XZ-7	RIDGEWOOD GENERAL OBLIGATION S2020			2	1.A FE	611,109	97.4290	604,060	620,000	611,698	0	419	0	0	1.875	1.970	FA	4,844	11,464	07/24/2020	08/01/2038
766243-YA-1	RIDGEWOOD GENERAL OBLIGATION S2020			2	1.A FE	629,005	98.7560	622,163	630,000	629,066	0	44	0	0	2.000	2.010	FA	5,250	12,425	07/24/2020	08/01/2039
766243-YB-9	RIDGEWOOD GENERAL OBLIGATION S2020			2	1.A FE	639,730	98.3650	634,454	645,000	640,033	0	217	0	0	2.000	2.050	FA	5,375	12,721	07/24/2020	08/01/2040
766243-YC-7	RIDGEWOOD GENERAL OBLIGATION S2020			2	1.A FE	645,024	97.8250	640,754	655,000	645,561	0	386	0	0	2.000	2.090	FA	5,458	12,918	07/24/2020	08/01/2041
365892-NL-8	ROARING FORK SD# RE-1 TXBL GO S2021			2	1.C FE	4,500,000	99.4350	4,474,575	4,500,000	4,500,000	0	0	0	0	1.834	1.834	JD	3,668	28,656	07/28/2021	12/15/2032
365892-NM-6	ROARING FORK SD# RE-1 TXBL GO S2021			2	1.C FE	2,650,000	100.1650	2,654,373	2,650,000	2,650,000	0	0	0	0	1.994	1.994	JD	2,348	18,348	07/28/2021	12/15/2033
770570-V8-9	ROBERTSON CO GENERAL OBLIGATION REF S14B			2	1.C FE	3,567,485	107.5930	3,787,274	3,520,000	3,537,022	0	(4,693)	0	0	3.000	2.850	JD	8,800	105,600	11/19/2014	06/01/2027
770570-Z4-4	ROBERTSON CO GENERAL OBLIGATION REF S15			2	1.C FE	2,647,317	108.1370	2,800,748	2,590,000	2,612,514	0	(6,182)	0	0	3.250	2.980	JD	7,015	84,175	11/10/2015	06/01/2029
771588-TC-4	ROCHESTER GENERAL OBLIGATION S2015A			2	1.A FE	3,004,671	108.0050	3,137,545	2,905,000	2,940,411	0	(10,751)	0	0	3.750	3.330	FA	45,391	108,938	05/18/2015	02/01/2032
771588-UH-1	ROCHESTER GENERAL OBLIGATION S2017B			2	1.A FE	1,254,531	105.9710	1,345,832	1,270,000	1,257,807	0	826	0	0	2.875	2.970	FA	15,214	36,513	10/17/2017	02/01/2034
771614-RX-4	ROCHESTER ISD #535 GO S2017B			2	1.C FE	351,528	107.4470	381,437	355,000	352,345	0	198	0	0	3.000	3.080	FA	4,438	10,650	08/01/2017	02/01/2033
779240-JG-6	ROUND ROCK ISD GO S2015 (PSF)			2	1.A FE	3,011,891	111.5130	3,049,881	2,735,000	2,839,476	0	(27,316)	0	0	4.000	2.870	FA	45,583	109,400	02/03/2015	08/01/2032
779240-KH-2	ROUND ROCK ISD GO S2016 (PSF)			2	1.A FE	4,143,535	115.6490	3,955,196	3,420,000	3,713,690	0	(77,455)	0	0	5.000	2.480	FA	71,250	171,000	01/13/2016	08/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
779240-NW-6	ROUND ROCK ISD GO S2019A (PSF)			2	1.A FE	6,020,296	109.3080	6,520,222	5,965,000	6,009,752	0	(5,273)	0	0	2.750	2.640	FA	68,349	164,038	11/20/2019	08/01/2034
779240-NW-6	ROUND ROCK ISD GO S2019A (PSF)	SD		2	1.A FE	8,109,484	109.3080	8,782,898	8,035,000	8,095,282	0	(7,103)	0	0	2.750	2.640	FA	92,068	220,963	11/20/2019	08/01/2034
783244-HF-6	RUTHERFORD CO GENERAL OBLIGATION S2017			2	1.B FE	5,386,270	107.9590	5,921,551	5,485,000	5,401,440	0	3,889	0	0	3.000	3.120	AO	41,138	164,550	11/08/2017	04/01/2038
787758-XB-2	SAINT CHARLES GENERAL OBLIG REF S2016B			2	1.B FE	1,079,087	120.8370	1,033,156	855,000	968,955	0	(21,763)	0	0	5.000	2.130	JD	3,563	42,750	08/30/2016	12/01/2029
791230-YA-7	SAINT LOUIS CO GENERAL OBLIGATION S2021A			2	1.B FE	1,625,142	99.4780	1,631,439	1,640,000	1,625,308	0	167	0	0	2.000	2.060	JD	7,653	0	09/09/2021	12/01/2039
791230-YB-5	SAINT LOUIS CO GENERAL OBLIGATION S2021A			2	1.B FE	1,643,477	98.6490	1,652,371	1,675,000	1,643,799	0	322	0	0	2.000	2.120	JD	7,817	0	09/09/2021	12/01/2040
795676-RC-1	SALT LAKE CO GEN OBLIG S2013			2	1.A FE	1,510,983	103.6290	1,487,076	1,435,000	1,444,085	0	(9,225)	0	0	4.000	3.320	JD	2,551	57,400	10/30/2013	06/15/2027
795676-RD-9	SALT LAKE CO GEN OBLIG S2013			2	1.A FE	1,556,265	103.6290	1,549,254	1,495,000	1,502,364	0	(7,472)	0	0	4.000	3.470	JD	2,658	59,800	10/30/2013	06/15/2028
795676-RE-7	SALT LAKE CO GEN OBLIG S2013			2	1.A FE	1,602,801	103.6290	1,611,431	1,555,000	1,560,769	0	(5,853)	0	0	4.000	3.600	JD	2,764	62,200	10/30/2013	06/15/2029
795676-RF-4	SALT LAKE CO GEN OBLIG S2013			2	1.A FE	1,654,652	103.6290	1,678,790	1,620,000	1,624,196	0	(4,260)	0	0	4.000	3.720	JD	2,880	64,800	10/30/2013	06/15/2030
797272-LW-9	SAN DIEGO CCD GO REF S2012			2	1.A FE	5,836,000	102.8040	5,140,200	5,000,000	5,054,367	0	(91,185)	0	0	5.000	3.100	FA	104,167	250,000	03/07/2012	08/01/2029
797508-GK-8	SAN DIEGUITO UHSD GO S2016C-2			2	1.C FE	434,069	114.1530	416,658	365,000	398,153	0	(6,856)	0	0	4.000	1.920	FA	6,083	14,600	06/28/2016	08/01/2030
799038-ND-2	SAN MATEO CO CCD GO S2018			2	1.A FE	8,747,356	119.0970	10,063,697	8,450,000	8,663,546	0	(27,949)	0	0	4.000	3.570	MS	112,667	338,000	10/31/2018	09/01/2037
799289-LJ-0	SAN RAFAEL CITY HIGH SCH DIST GO S2018B			2	1.C FE	1,708,648	111.3460	1,948,555	1,750,000	1,714,260	0	1,710	0	0	3.250	3.420	FA	23,698	56,875	07/12/2018	08/01/2037
801283-GA-4	SANTA BARBARA CO CCD GO REF S2016			2	1.B FE	2,043,735	118.6810	1,946,368	1,640,000	1,828,519	0	(38,534)	0	0	5.000	2.340	FA	34,167	82,000	01/12/2016	08/01/2032
801315-KT-8	SANTA BARBARA USD GO REF TXBL S2020A				1.C FE	350,000	99.2200	347,270	350,000	350,000	0	0	0	0	1.603	1.603	FA	2,338	5,766	07/01/2020	08/01/2028
801315-KU-5	SANTA BARBARA USD GO REF TXBL S2020A				1.C FE	385,000	98.9540	380,973	385,000	385,000	0	0	0	0	1.653	1.653	FA	2,652	6,541	07/01/2020	08/01/2029
801315-KV-3	SANTA BARBARA USD GO REF TXBL S2020A				1.C FE	600,000	98.9480	593,688	600,000	600,000	0	0	0	0	1.703	1.703	FA	4,258	10,502	07/01/2020	08/01/2030
801315-KW-1	SANTA BARBARA USD GO REF TXBL S2020A			2	1.C FE	1,105,000	99.8470	1,103,309	1,105,000	1,105,000	0	0	0	0	1.853	1.853	FA	8,532	21,044	07/01/2020	08/01/2031
801315-LB-6	SANTA BARBARA USD GO REF TXBL S2020A			2	1.C FE	1,870,000	103.2970	1,931,654	1,870,000	1,870,011	0	0	0	0	2.652	2.652	FA	20,664	50,970	07/01/2020	08/01/2038
801686-SC-1	SANTA CLARITA CCD GO S2019			2	1.C FE	911,916	108.1490	946,304	875,000	903,007	0	(3,874)	0	0	3.000	2.470	FA	10,938	26,250	08/08/2019	08/01/2037
801889-QT-6	SANTA FE CO GENERAL OBLIGATION S2018			2	1.A FE	1,021,163	107.7650	1,099,203	1,020,000	1,020,667	0	(176)	0	0	3.500	3.480	JJ	17,850	35,700	10/23/2018	07/01/2031
802498-NW-1	SANTA MONICA-MALIBU USD GO REF S2015			2	1.B FE	1,888,889	110.8750	2,012,381	1,815,000	1,844,964	0	(7,814)	0	0	3.500	3.010	FA	26,469	63,525	11/10/2015	08/01/2029
802498-ZH-1	SANTA MONICA-MALIBU USD GO REF TXBL S21			2	1.B FE	3,000,000	98.8930	2,966,790	3,000,000	3,000,000	0	0	0	0	1.914	1.914	FA	19,140	0	08/04/2021	08/01/2033
802498-ZJ-7	SANTA MONICA-MALIBU USD GO REF TXBL S21			2	1.B FE	1,000,000	99.3740	993,740	1,000,000	1,000,000	0	0	0	0	2.044	2.044	FA	6,813	0	08/04/2021	08/01/2034
802498-ZK-4	SANTA MONICA-MALIBU USD GO REF TXBL S21			2	1.B FE	1,250,000	99.8570	1,248,213	1,250,000	1,250,000	0	0	0	0	2.144	2.144	FA	8,933	0	08/04/2021	08/01/2035
809554-XE-3	SCOTT CNTY GO TAXABLE REF S2021A				1.A FE	195,000	100.3550	195,692	195,000	195,000	0	0	0	0	1.770	1.770	JD	412	0	10/19/2021	12/01/2029
817409-N9-2	SEQUOIA UHSD GO (TXBL) S2020			2	1.B FE	3,000,000	101.1300	3,033,900	3,000,000	3,000,000	0	0	0	0	2.263	2.263	JJ	33,945	67,890	01/31/2020	07/01/2031
817409-P5-8	SEQUOIA UHSD GO (TXBL) S2020			2	1.B FE	3,000,000	101.2320	3,036,960	3,000,000	3,000,000	0	0	0	0	2.613	2.613	JJ	39,195	78,390	01/31/2020	07/01/2035
819649-M2-7	SHARON GENERAL OBLIGATION LTD S2020			2	1.C FE	5,959,849	102.6150	6,197,946	6,040,000	5,967,696	0	4,267	0	0	2.250	2.350	FA	51,340	135,900	02/04/2020	02/15/2036
833119-YV-6	SNOHOMISH CO SD#2 EVERETT GO S2016			2	1.B FE	893,869	113.3140	963,169	850,000	872,137	0	(4,580)	0	0	4.000	3.360	JD	2,833	34,000	11/15/2016	12/01/2032
833119-YZ-7	SNOHOMISH CO SD#2 EVERETT GO S2016			2	1.B FE	1,824,163	112.6670	1,988,573	1,765,000	1,794,993	0	(6,172)	0	0	4.000	3.580	JD	5,883	70,600	11/15/2016	12/01/2036
833119-ZE-3	SNOHOMISH CO SD#2 EVERETT GO S2018			2	1.B FE	1,150,750	122.5330	1,225,330	1,000,000	1,101,965	0	(15,477)	0	0	5.000	3.100	JD	4,167	50,000	09/11/2018	12/01/2036
848712-QQ-1	SPOKANE CO SD #81 SPOKANE GO S2017C	SD		2	1.B FE	5,389,000	116.6370	5,831,850	5,000,000	5,244,211	0	(37,089)	0	0	4.000	3.090	JD	16,667	200,000	11/27/2017	12/01/2035
849254-UM-7	SPOTSYLVANIA CO GEN OBLIG REF S2015			2	1.A FE	1,137,114	107.3070	1,201,838	1,120,000	1,126,093	0	(1,879)	0	0	3.500	3.310	JJ	18,076	39,200	07/28/2015	01/15/2032
849254-VZ-7	SPOTSYLVANIA CO GEN OBLIG S2017A			2	1.A FE	597,192	109.2650	655,590	600,000	597,765	0	136	0	0	3.125	3.160	JJ	8,646	18,750	08/02/2017	01/15/2035
849254-WA-1	SPOTSYLVANIA CO GEN OBLIG S2017A			2	1.A FE	593,760	108.8290	652,974	600,000	594,938	0	281	0	0	3.125	3.200	JJ	8,646	18,750	08/02/2017	01/15/2036
849476-RL-2	SPRING BRANCH ISD GO REF S2015B (PSF)			2	1.A FE	5,187,700	108.5290	5,426,450	5,000,000	5,069,427	0	(20,996)	0	0	4.000	3.520	FA	83,333	200,000	10/05/2015	02/01/2038
787642-5N-3	ST CHARLES CO FRANCIS HOWELL SD GO S2020			2	1.C FE	4,138,913	110.1370	4,130,138	3,750,000	4,073,169	0	(49,610)	0	0	3.000	1.530	MS	37,500	111,875	08/21/2020	03/01/2035
787642-5Q-6	ST CHARLES CO FRANCIS HOWELL SD GO S2020			2	1.C FE	3,548,860	100.7210	3,525,235	3,500,000	3,540,649	0	(6,184)	0	0	2.000	1.800	MS	23,333	69,611	08/21/2020	03/01/2037
787642-5R-4	ST CHARLES CO FRANCIS HOWELL SD GO S2020			2	1.C FE	3,741,255	100.5260	3,719,462	3,700,000	3,734,325	0	(5,216)	0	0	2.000	1.840	MS	24,667	73,589	08/21/2020	03/01/2038
791319-KH-8	ST LOUIS CO SD C-2 PARKWAY GO S2016			2	1.A FE	5,721,188	105.1510	5,914,744	5,625,000	5,670,344	0	(10,245)	0	0	2.625	2.420	MS	49,219	147,656	09/28/2016	03/01/2031
792881-6R-0	ST PAUL GENERAL OBLIGATION REF S2017B			2	1.A FE	999,330	109.9870	1,099,870	1,000,000	999,493	0	33	0	0	3.375	3.380	JD	2,813	33,750	03/08/2017	12/01/2033
864813-Q8-6	SUFFOLK GENERAL OBLIGATION REF S2016A			2	1.A FE	3,668,687	106.5390	3,739,519	3,510,000	3,582,202	0	(16,720)	0	0	2.750	2.220	FA	40,219	96,525	07/14/2016	02/01/2030
879709-2S-1	TEMPE GENERAL OBLIGATION S2015A			2	1.A FE	2,645,648	109.3900	2,860,549	2,615,000	2,626,936	0	(3,145)	0	0	3.750	3.610	JJ	49,031	98,063	05/12/2015	07/01/2032
879709-5H-2	TEMPE GENERAL OBLIGATION S2017			2	1.A	296,493	122.7420	306,855	250,000	277,049	0	(4,480)	0	0	5.000	2.860	JJ	6,250	12,500	05/24/2017	07/01/2037
879709-5N-9	TEMPE GENERAL OBLIGATION S2017			2	1.A FE	509,967	120.7550	519,247	430,000	476,525	0	(7,706)	0	0	5.000	2.860	JJ	10,750	21,500	05/24/2017	07/01/2037
885718-JW-7	THREE RIVERS PARK DISTRICT GO S2015B			2	1.A FE	616,591	105.0870	620,013	590,000	597,360	0	(3,397)	0	0	3.250	2.630	FA	7,990	19,175	11/19/2015	02/01/2028
886155-NL-0	THURSTON CO SD #33 TUMWATER GO S2016			2	1.A FE	930,181	113.5930	942,822	830,000	879,243	0	(10,402)	0	0	4.000	2.570	JD	2,767	33,200	10/19/2016	12/01/2029
89453P-VV-8	TRAVIS CO ROAD GENERAL OBLIGATION S2016			2	1.A FE	1,330,270	105.9430	1,398,448	1,320,000	1,324,661	0	(1,056)	0	0	2.500	2.410	MS	11,000	33,000	04/19/2016	03/01/2029
915506-MJ-5	UPPER ARLINGTON CITY SCH DIST GO S2017A			2	1.B FE	1,864,993	116.0160	2,030,280	1,750,000	1,823,923	0	(11,181)	0	0	4.000	3.210	JD	5,833	70,000	01/31/2018	12/01/2035
927734-ZM-8	VIRGINIA BEACH GENERAL OBLIG S2014A			2	1.A FE	2,455,443	108.1170	2,481,285	2,295,000	2,336,920	0	(17,075)	0	0	4.000	3.180	MN	15,300	91,800	04/08/2014	05/01/2029
927734-B3-6	VIRGINIA BEACH GENERAL OBLIGATION S2015A			2	1.A FE	2,196,998	107.7280	2,283,834	2,120,000	2,147,247	0	(8,091)	0	0	3.500	3.070	MS	24,733	74,200	04/07/2015	03/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
927734-B3-6	VIRGINIA BEACH GENERAL OBLIGATION S2015A	SD		2	1.A FE	461,162	107.7280	479,390	445,000	450,719	0	(1,698)	0	0	3.500	3.070	MS	5,192	15,575	04/07/2015	03/01/2032
930863-5S-0	WAKE CO GENERAL OBLIGATION S2014			2	1.A FE	1,359,313	106.9220	1,422,063	1,330,000	1,338,725	0	(3,098)	0	0	3.500	3.240	MS	15,517	46,550	08/19/2014	09/01/2034
930863-5S-0	WAKE CO GENERAL OBLIGATION S2014	SD		2	1.A FE	6,990,754	106.9220	7,313,465	6,840,000	6,884,870	0	(15,935)	0	0	3.500	3.240	MS	79,800	239,400	08/19/2014	09/01/2034
932712-QX-3	WALNUT CREEK SCHOOL DIST GO S2019B			2	1.C FE	1,242,398	106.9460	1,347,520	1,260,000	1,243,973	0	625	0	0	3.000	3.090	MS	12,600	37,800	05/21/2019	09/01/2040
938718-D8-3	WASHINGTON CO SD SAINT GEORGE GO REF S16			2	1.A FE	3,035,550	107.0390	3,157,651	2,950,000	2,988,082	0	(8,545)	0	0	3.000	2.670	MS	29,500	88,500	01/12/2016	03/01/2031
943198-GT-2	WAUPACA CO GENERAL OBLIGATION S2018A			2	1.C FE	1,160,000	110.3140	1,279,642	1,160,000	1,160,000	0	0	0	0	3.750	3.750	MS	14,500	43,500	09/18/2018	03/01/2037
94766P-HL-8	WEBER SCH DIST GENERAL OBLIG S2018			2	1.A FE	1,543,754	109.2620	1,693,561	1,550,000	1,545,186	0	382	0	0	3.125	3.160	JD	2,153	48,438	02/22/2018	06/15/2032
94766P-JJ-1	WEBER SCH DIST GENERAL OBLIG S2018B			2	1.A FE	1,978,060	113.7190	2,274,380	2,000,000	1,980,573	0	833	0	0	3.750	3.830	JD	3,333	75,000	10/30/2018	06/15/2038
961165-5C-7	WESTON GENERAL OBLIGATION REF S2016			2	1.A FE	274,841	103.4370	284,452	275,000	274,899	0	11	0	0	2.375	2.380	JD	544	6,531	10/11/2016	12/01/2029
961301-K6-4	WESTPORT GENERAL OBLIGATION S2020			2	1.A FE	1,707,804	101.7190	1,759,739	1,730,000	1,709,290	0	944	0	0	2.375	2.460	MN	5,250	41,088	05/13/2020	05/15/2039
961301-K7-2	WESTPORT GENERAL OBLIGATION S2020			2	1.A FE	1,730,000	102.3410	1,770,499	1,730,000	1,730,000	0	0	0	0	2.500	2.500	MN	5,526	43,250	05/13/2020	05/15/2040
969872-ER-7	WILLIAMSON CO GENERAL OBLIG S2015B			2	1.A FE	1,750,694	107.9400	1,813,392	1,680,000	1,706,423	0	(7,684)	0	0	3.250	2.740	AO	13,650	54,600	10/20/2015	04/01/2029
969872-JL-5	WILLIAMSON CO GENERAL OBLIG S2016B			2	1.A FE	1,423,333	110.9170	1,580,567	1,425,000	1,423,823	0	103	0	0	3.250	3.260	AO	11,578	46,313	11/15/2016	04/01/2031
969872-KJ-8	WILLIAMSON CO GENERAL OBLIG S2016C			2	1.A FE	2,114,391	111.2040	2,385,326	2,145,000	2,122,132	0	1,629	0	0	3.375	3.490	AO	18,098	72,394	11/15/2016	04/01/2033
969872-YR-5	WILLIAMSON CO GENERAL OBLIG S2021			2	1.A FE	1,670,075	101.5020	1,715,384	1,690,000	1,670,172	0	97	0	0	2.125	2.200	AO	4,389	0	11/02/2021	04/01/2041
969872-YS-3	WILLIAMSON CO GENERAL OBLIG S2021			2	1.A FE	1,700,365	101.2270	1,751,227	1,730,000	1,700,505	0	140	0	0	2.125	2.230	AO	4,493	0	11/02/2021	04/01/2042
969887-R4-2	WILLIAMSON CO GO ROAD S2014			2	1.A FE	888,322	107.7880	937,756	870,000	874,544	0	(2,034)	0	0	4.000	3.740	FA	13,147	34,800	04/10/2014	02/15/2037
969887-R4-2	WILLIAMSON CO GO ROAD S2014	SD		2	1.A FE	5,105,300	107.7880	5,389,400	5,000,000	5,026,116	0	(11,688)	0	0	4.000	3.740	FA	75,556	200,000	04/10/2014	02/15/2037
97217P-KK-4	WILSON CO GENERAL OBLIGATION S2016			2	1.B FE	3,642,939	108.2570	3,843,124	3,550,000	3,592,403	0	(9,314)	0	0	3.000	2.700	AO	26,625	106,500	03/15/2016	04/01/2030
97217P-PR-4	WILSON CO GENERAL OBLIGATION S2018			2	1.B FE	7,873,779	113.3140	9,014,129	7,955,000	7,881,949	0	2,713	0	0	3.750	3.820	AO	74,578	298,313	09/19/2018	04/01/2040
973024-F3-1	WINCHESTER GENERAL OBLIGATION S2015			2	1.A FE	2,298,486	111.4890	2,419,311	2,170,000	2,219,823	0	(13,218)	0	0	4.000	3.300	JJ	43,400	86,800	06/24/2015	07/01/2034
973126-SZ-9	WINCHESTER GENERAL OBLIGATION S2017			2	1.A FE	1,833,391	116.0520	1,891,648	1,630,000	1,750,362	0	(19,485)	0	0	4.000	2.590	MS	21,733	65,200	06/29/2017	09/01/2031
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						971,765,468	XXX	1,005,561,286	926,130,000	952,536,566	0	(4,483,824)	0	0	XXX	XXX	XXX	8,191,639	27,072,704	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						971,765,468	XXX	1,005,561,286	926,130,000	952,536,566	0	(4,483,824)	0	0	XXX	XXX	XXX	8,191,639	27,072,704	XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
01354P-FL-3	ALBUQUERQUE GROSS RECEIPTS TAX S2015A			2	1.B FE	1,309,857	114.6480	1,312,720	1,145,000	1,208,457	0	(16,831)	0	0	5.000	3.310	JJ	28,625	57,250	05/07/2015	07/01/2034
079563-QD-7	BELLINGHAM WATER & SEWER REF REV S2020				1.C FE	536,036	134.8640	539,456	400,000	527,877	0	(8,159)	0	0	5.000	1.420	FA	8,333	4,833	08/26/2020	08/01/2031
079563-QE-5	BELLINGHAM WATER & SEWER REF REV S2020			2	1.C FE	551,481	134.5030	558,187	415,000	543,336	0	(8,145)	0	0	5.000	1.520	FA	8,646	5,015	08/26/2020	08/01/2032
079563-QF-2	BELLINGHAM WATER & SEWER REF REV S2020			2	1.C FE	686,390	134.2490	698,095	520,000	676,497	0	(9,893)	0	0	5.000	1.600	FA	10,833	6,283	08/26/2020	08/01/2033
079563-QG-0	BELLINGHAM WATER & SEWER REF REV S2020			2	1.C FE	729,520	133.9750	743,561	555,000	719,173	0	(10,347)	0	0	5.000	1.650	FA	11,563	6,706	08/26/2020	08/01/2034
079563-QH-8	BELLINGHAM WATER & SEWER REF REV S2020			2	1.C FE	680,659	133.7450	695,474	520,000	671,155	0	(9,505)	0	0	5.000	1.700	FA	10,833	6,283	08/26/2020	08/01/2035
079563-QJ-4	BELLINGHAM WATER & SEWER REF REV S2020			2	1.C FE	796,459	133.4650	814,137	610,000	785,447	0	(11,011)	0	0	5.000	1.730	FA	12,708	7,371	08/26/2020	08/01/2036
079563-QK-1	BELLINGHAM WATER & SEWER REF REV S2020			2	1.C FE	787,293	133.1520	805,570	605,000	776,546	0	(10,747)	0	0	5.000	1.770	FA	12,604	7,310	08/26/2020	08/01/2037
079563-QL-9	BELLINGHAM WATER & SEWER REF REV S2020			2	1.C FE	661,450	132.9040	677,810	510,000	652,540	0	(8,909)	0	0	5.000	1.810	FA	10,625	6,163	08/26/2020	08/01/2038
079563-QM-7	BELLINGHAM WATER & SEWER REF REV S2020			2	1.C FE	698,020	132.6290	716,197	540,000	688,743	0	(9,277)	0	0	5.000	1.850	FA	11,250	6,525	08/26/2020	08/01/2039
079563-QN-5	BELLINGHAM WATER & SEWER REF REV S2020			2	1.C FE	708,576	132.3970	728,184	550,000	699,283	0	(9,293)	0	0	5.000	1.890	FA	11,458	6,646	08/26/2020	08/01/2040
079563-QP-0	BELLINGHAM WATER & SEWER REF REV S2020			2	1.C FE	738,927	132.0850	759,489	575,000	729,338	0	(9,588)	0	0	5.000	1.920	FA	11,979	6,948	08/26/2020	08/01/2041
10146H-LB-0	BOULDER CO WATER & SEWER REV S2016			2	1.B FE	2,003,606	104.4470	2,036,717	1,950,000	1,969,642	0	(6,434)	0	0	2.750	2.390	JD	4,469	53,625	05/03/2016	12/01/2031
147056-GZ-2	CARY COMBINED ENTERPRISE SYS REF S2017B			2	1.A FE	2,559,697	116.8240	2,727,840	2,335,000	2,476,290	0	(21,614)	0	0	4.000	2.880	JD	7,783	93,400	12/14/2017	12/01/2035
147056-EH-4	CARY COMBINED ENTERPRISE SYS REV REF S15			2	1.A FE	1,980,182	109.4880	2,118,593	1,935,000	1,953,329	0	(4,330)	0	0	3.500	3.240	JD	5,644	67,725	02/25/2015	12/01/2034
160429-VU-7	CHARLESTON WATERWORKS & SEWER REF S2016B			2	1.A FE	787,542	106.1730	806,915	760,000	774,262	0	(2,658)	0	0	2.750	2.350	JJ	10,450	20,900	08/24/2016	01/01/2032
160429-VU-7	CHARLESTON WATERWORKS & SEWER REF S2016B	SD		2	1.A FE	5,828,850	106.1730	5,972,231	5,625,000	5,730,559	0	(19,672)	0	0	2.750	2.350	JJ	77,344	154,688	08/24/2016	01/01/2032
172311-PW-6	CINCINNATI WATER SYS REV TXBL REF S2020A				1.A FE	460,000	100.0820	460,377	460,000	460,000	0	0	0	0	1.643	1.643	JD	630	7,558	06/18/2020	12/01/2029
172311-PX-4	CINCINNATI WATER SYS REV TXBL REF S2020A				1.A FE	825,000	100.0140	825,116	825,000	825,000	0	0	0	0	1.693	1.693	JD	1,164	13,967	06/18/2020	12/01/2030
172311-PY-2	CINCINNATI WATER SYS REV TXBL REF S2020A			2	1.A FE	1,105,000	100.5500	1,111,078	1,105,000	1,105,000	0	0	0	0	1.793	1.793	JD	1,651	19,813	06/18/2020	12/01/2031
172311-PZ-9	CINCINNATI WATER SYS REV TXBL REF S2020A			2	1.A FE	1,015,000	100.8430	1,023,556	1,015,000	1,015,000	0	0	0	0	1.893	1.893	JD	1,601	19,214	06/18/2020	12/01/2032
196632-ZY-2	COLORADO SPRINGS UTILITIES REV REF S17A2			2	1.C FE	1,201,690	122.3680	1,223,680	1,000,000	1,123,517	0	(19,161)	0	0	5.000	2.710	MN	6,389	50,000	09/14/2017	11/15/2036
196797-W5-9	COLORADO WTR RES PWR DEV AUTH REV S2018			2	1.A FE	434,284	113.5710	499,712	440,000	435,347	0	351	0	0	3.500	3.620	MS	5,133	15,400	11/01/2018	09/01/2032
19679P-JX-3	COLORADO WTR RES PWR DEV AUTH S16B			2	1.A FE	531,124	107.4180	569,315	530,000	530,569	0	(115)	0	0	2.625	2.600	MS	4,638	13,913	11/03/2016	09/01/2029
19679P-KE-3	COLORADO WTR RES PWR DEV AUTH S16B			2	1.A FE	439,086	106.7770	475,158	445,000	440,135	0	217	0	0	3.125	3.210	MS	4,635	13,906	11/03/2016	09/01/2038
19679E-RX-9	COLORADO WTR RES PWR DEV AUTH S17A			2	1.A FE	538,177	107.3700	585,167	545,000	539,791	0	408	0	0	2.875	2.980	MS	5,223	15,669	11/03/2017	09/01/2032
198504-WN-8	COLUMBIA WATERWORKS & SEWER SYS REF S16B			2	1.B FE	844,360	115.8590	915,286	790,000	819,416	0	(5,252)	0	0	4.000	3.200	FA	13,167	31,600	11/16/2016	02/01/2030

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
20775Y-CQ-7	CONNECTICUT REVOLVING GREEN BONDS S15A	SD		2	1.A FE	8,928,975	113.8570	8,539,275	7,500,000	8,003,444	0	(150,170)	0	0	5.000	2.770	MS	125,000	375,000	04/22/2015	03/01/2030
24916P-GM-3	DENVER CITY & CO WTR COMMRS REV S2017B			2	1.A FE	4,327,431	111.1190	4,844,788	4,360,000	4,332,543	0	1,180	0	0	3.500	3.550	MS	44,932	152,600	05/12/2017	09/15/2038
24916T-DW-6	DENVER CITY & CO WTR COMMRS S2016A			2	1.A FE	2,578,511	107.9750	2,650,786	2,455,000	2,514,641	0	(11,952)	0	0	2.625	2.080	MS	18,975	64,444	05/10/2016	09/15/2028
266818-CQ-4	DURHAM UTILITY REVENUE REF S2021			2	1.B FE	2,249,755	111.1710	2,251,213	2,025,000	2,241,762	0	(7,993)	0	0	3.000	1.780	FA	23,456	0	07/30/2021	08/01/2042
266818-CR-2	DURHAM UTILITY REVENUE REF S2021			2	1.B FE	2,493,203	110.9470	2,496,308	2,250,000	2,484,581	0	(8,622)	0	0	3.000	1.810	FA	26,063	0	07/30/2021	08/01/2043
27149T-BE-0	EAST CENTRAL REGL WASTEWATER REV REF S17			2	1.B FE	5,364,893	122.2300	5,433,124	4,445,000	5,013,707	0	(90,626)	0	0	5.000	2.590	AO	55,563	222,250	12/08/2017	10/01/2037
27149T-AK-7	EAST CENTRAL REGL WASTEWATER REV S2014			2	1.B FE	1,480,536	112.7060	1,414,460	1,255,000	1,324,465	0	(23,951)	0	0	5.000	2.890	AO	15,688	62,750	10/28/2014	10/01/2032
27149T-AP-6	EAST CENTRAL REGL WASTEWATER REV S2014			2	1.B FE	1,490,613	113.3880	1,417,350	1,250,000	1,324,328	0	(25,585)	0	0	5.250	2.980	AO	16,406	65,625	10/28/2014	10/01/2036
298245-JZ-5	EUGENE WATER REVENUE UTIL SYS REF S2016			2	1.C FE	445,700	112.6180	450,472	400,000	422,092	0	(4,470)	0	0	4.000	2.710	FA	6,667	16,000	04/26/2016	08/01/2035
312805-MD-3	FAYETTEVILLE PUBLIC WORKS COMM S2021			2	1.C FE	3,740,454	100.5860	3,867,532	3,845,000	3,741,123	0	669	0	0	2.250	2.420	MS	13,698	0	10/25/2021	03/01/2042
382512-ET-4	GOODYEAR PUB IMPT CORP FACS REF S2016B			2	1.C FE	1,996,656	118.7820	1,900,512	1,600,000	1,794,592	0	(40,758)	0	0	5.000	2.150	JJ	40,000	80,000	09/29/2016	07/01/2029
395468-MD-0	GREENSBORO ENTERPRISE SYS REV REF S2020			2	1.A FE	1,362,921	112.6840	1,397,282	1,240,000	1,345,620	0	(11,469)	0	0	3.000	1.900	JD	3,100	37,200	06/05/2020	06/01/2036
414005-VK-1	HARRIS CO SR LIEN TOLL REF S2015B			2	1.C FE	1,181,970	115.5680	1,155,680	1,000,000	1,073,821	0	(19,095)	0	0	5.000	2.840	FA	18,889	50,000	10/29/2015	08/15/2030
426170-ND-4	HENRICO CO WTR & SWR REF S2016			2	1.A FE	1,968,214	119.0750	1,899,246	1,595,000	1,768,265	0	(39,107)	0	0	5.000	2.330	MN	13,292	79,750	05/17/2016	05/01/2038
429749-FR-0	HIGH POINT COMB ENTERPRISE REV REF S16			2	1.B FE	1,668,798	115.2180	1,676,422	1,455,000	1,564,737	0	(21,211)	0	0	4.000	2.340	MN	9,700	58,200	10/20/2016	11/01/2029
438689-JG-7	HONOLULU WATER SUPPLY WTR SYS REF S2014A			2	1.C FE	2,615,275	107.7590	2,693,975	2,500,000	2,533,863	0	(12,759)	0	0	4.000	3.430	JJ	50,000	100,000	11/20/2014	07/01/2034
45203H-B6-8	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S14A			2	1.C FE	6,813,840	111.4590	6,687,540	6,000,000	6,251,413	0	(85,918)	0	0	5.000	3.390	AO	75,000	300,000	09/24/2014	10/01/2038
45204E-JR-0	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	2,526,525	112.1040	2,522,340	2,250,000	2,376,833	0	(29,780)	0	0	4.000	2.510	JJ	45,000	90,000	08/30/2016	07/01/2034
45204E-KL-1	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	3,559,593	112.1640	3,555,599	3,170,000	3,348,693	0	(41,956)	0	0	4.000	2.510	JJ	63,400	126,800	08/30/2016	01/01/2034
759911-WF-3	ILLINOIS REGL TRANS AUTH S2003B (MBIA)				1.C FE	1,103,520	102.1740	1,021,740	1,000,000	1,003,264	0	(7,807)	0	0	5.500	4.680	JD	4,583	55,000	01/08/2003	06/01/2022
45506D-J6-3	INDIANA FINANCE AUTH GREEN BOND REF S17C			2	1.A FE	2,914,529	125.1690	2,953,988	2,360,000	2,705,334	0	(52,131)	0	0	5.000	2.400	FA	49,167	118,000	10/12/2017	02/01/2031
45506E-EA-7	INDIANA FINANCE AUTH GREEN BOND REF S21B			2	1.A FE	10,002,826	121.8480	10,253,509	8,415,000	9,983,073	0	(19,753)	0	0	4.000	1.770	FA	42,075	0	10/29/2021	02/01/2039
45506E-EB-5	INDIANA FINANCE AUTH GREEN BOND REF S21B			2	1.A FE	10,673,010	121.6400	10,947,600	9,000,000	10,652,222	0	(20,788)	0	0	4.000	1.800	FA	45,000	0	10/29/2021	02/01/2040
45506D-YS-8	INDIANA FINANCE AUTH REV GREEN BOND S16D			2	1.A FE	5,022,760	119.7010	4,788,040	4,000,000	4,504,178	0	(103,745)	0	0	5.000	2.100	FA	83,333	200,000	09/22/2016	08/01/2031
455168-AR-5	INDIANA UNIV REV STUDENT FEE REF S15W-1			2	1.A FE	3,926,453	107.6600	3,886,526	3,610,000	3,704,453	0	(34,720)	0	0	4.000	2.940	FA	60,167	144,400	12/10/2014	08/01/2030
485116-YZ-4	KANSAS CITY WATER REV S2020A			2	1.C FE	753,689	122.5870	753,910	615,000	734,936	0	(12,394)	0	0	4.000	1.640	JD	2,050	24,600	06/11/2020	12/01/2036
485116-ZA-8	KANSAS CITY WATER REV S2020A			2	1.C FE	707,687	122.4030	709,937	580,000	690,461	0	(11,387)	0	0	4.000	1.690	JD	1,933	23,200	06/11/2020	12/01/2037
485116-ZB-6	KANSAS CITY WATER REV S2020A			2	1.C FE	1,215,880	122.1830	1,221,830	1,000,000	1,186,811	0	(19,218)	0	0	4.000	1.730	JD	3,333	40,000	06/11/2020	12/01/2038
485116-ZC-4	KANSAS CITY WATER REV S2020A			2	1.C FE	1,211,630	121.9380	1,219,380	1,000,000	1,183,185	0	(18,807)	0	0	4.000	1.770	JD	3,333	40,000	06/11/2020	12/01/2039
485116-ZD-2	KANSAS CITY WATER REV S2020A			2	1.C FE	784,810	121.7330	791,265	650,000	766,722	0	(11,960)	0	0	4.000	1.810	JD	2,167	26,000	06/11/2020	12/01/2040
485116-ZE-0	KANSAS CITY WATER REV S2020A			2	1.C FE	1,143,021	121.4560	1,153,832	950,000	1,117,172	0	(17,095)	0	0	4.000	1.850	JD	3,167	38,000	06/11/2020	12/01/2041
485116-ZF-7	KANSAS CITY WATER REV S2020A			2	1.C FE	1,198,980	121.1540	1,211,540	1,000,000	1,172,383	0	(17,592)	0	0	4.000	1.890	JD	3,333	40,000	06/11/2020	12/01/2042
485424-PM-1	KANSAS DEPT TRANS HWY S2012C	SD		2	1.C FE	2,841,025	102.3970	2,559,925	2,500,000	2,525,999	0	(38,325)	0	0	4.000	2.414	MS	33,333	100,000	12/06/2012	09/01/2032
495289-8P-8	KING CO SEWER REV REF S2017			2	1.B FE	2,608,540	120.8150	2,657,930	2,200,000	2,448,690	0	(41,311)	0	0	5.000	2.770	JJ	55,000	110,000	12/05/2017	07/01/2037
511528-AM-3	LAKEHAVEN WTR & SWR DIST REV S2021			2	1.A FE	791,658	112.6540	788,578	700,000	789,482	0	(2,176)	0	0	3.000	1.580	AO	5,367	0	09/15/2021	10/01/2035
511528-AN-1	LAKEHAVEN WTR & SWR DIST REV S2021			2	1.A FE	686,860	112.2370	684,646	610,000	685,045	0	(1,815)	0	0	3.000	1.630	AO	4,677	0	09/15/2021	10/01/2036
511528-AP-6	LAKEHAVEN WTR & SWR DIST REV S2021			2	1.A FE	796,677	112.0500	795,555	710,000	794,628	0	(2,048)	0	0	3.000	1.670	AO	5,443	0	09/15/2021	10/01/2037
534272-H9-3	LINCOLN ELECTRIC SYSTEM REV REF S2012			2	1.C FE	339,651	103.2140	309,642	300,000	303,402	0	(4,986)	0	0	5.000	3.260	MS	5,000	15,000	11/06/2013	09/01/2026
534272-H9-3	LINCOLN ELECTRIC SYSTEM REV REF S2012	SD		2	1.C FE	2,264,340	103.2140	2,064,280	2,000,000	2,022,677	0	(33,243)	0	0	5.000	3.260	MS	33,333	100,000	11/06/2013	09/01/2026
56042R-RS-3	MAINE HIGHER FAC AUTH (BOWDOIN CLG)S2018			2	1.C FE	1,014,253	122.8520	1,093,383	890,000	978,411	0	(12,013)	0	0	5.000	3.290	JJ	22,250	44,500	10/26/2018	07/01/2034
56045R-3E-7	MAINE MUNI BOND BANK S2021B			2	1.C FE	145,899	109.6750	148,061	135,000	145,742	0	(157)	0	0	3.000	2.100	MN	641	0	10/06/2021	11/01/2039
56045R-3H-0	MAINE MUNI BOND BANK S2021B			2	1.C FE	154,413	108.3300	157,079	145,000	154,279	0	(134)	0	0	3.000	2.270	MN	689	0	10/06/2021	11/01/2042
56045R-3J-6	MAINE MUNI BOND BANK S2021B			2	1.C FE	153,748	107.8310	156,355	145,000	153,622	0	(126)	0	0	3.000	2.320	MN	689	0	10/06/2021	11/01/2043
56045R-3K-3	MAINE MUNI BOND BANK S2021B			2	1.C FE	158,363	107.4860	161,229	150,000	158,243	0	(120)	0	0	3.000	2.370	MN	713	0	10/06/2021	11/01/2044
560551-ME-0	MAINE TURNPIKE AUTH REV REF S2012B			2	1.D FE	1,171,709	102.3650	1,028,768	1,005,000	1,014,502	0	(18,573)	0	0	5.000	3.080	JJ	25,125	50,250	05/11/2012	07/01/2031
560551-PZ-0	MAINE TURNPIKE AUTH REV S2018			2	1.D FE	2,379,180	122.7810	2,455,620	2,000,000	2,249,710	0	(34,462)	0	0	5.000	2.880	JJ	50,000	100,000	01/25/2018	07/01/2036
561851-JP-2	MANATEE CO PUBLIC UTILITIES REF S2017			2	1.B FE	1,637,970	115.2920	1,729,380	1,500,000	1,585,941	0	(13,551)	0	0	4.000	2.910	AO	15,000	60,000	12/15/2017	10/01/2034
561851-KJ-4	MANATEE CO PUBLIC UTILITIES REV S2018			2	1.B FE	3,063,746	112.6530	3,464,080	3,075,000	3,064,895	0	394	0	0	3.625	3.650	AO	27,867	111,469	09/07/2018	10/01/2039
575579-ZE-0	MASSACHUSETTS BAY TRANS AUTH SR REF S15B			2	1.C FE	1,051,780	111.2600	1,112,600	1,000,000	1,020,636	0	(5,466)	0	0	4.000	3.370	JJ	20,000	40,000	10/01/2015	07/01/2035
575579-ZE-0	MASSACHUSETTS BAY TRANS AUTH SR REF S15B	SD		2	1.C FE	4,207,120	111.2600	4,450,400	4,000,000	4,082,544	0	(21,864)	0	0	4.000	3.370	JJ	80,000	160,000	10/01/2015	07/01/2035
575829-AT-3	MASSACHUSETTS CLEAN WATER TRUST S2015-18	SD		2	1.A FE	7,097,820	109.3620	6,561,720	6,000,000	6,276,362	0	(127,313)	0	0	5.000	2.710	FA	125,000	300,000	12/10/2014	02/01/2033
575829-CC-8	MASSACHUSETTS CLEAN WATER TRUST S2016-19			2	1.A FE	5,763,472	112.7110	5,860,972	5,200,000	5,449,342	0	(56,963)	0	0	4.000	2.750	FA	86,667	208,000	01/27/2016	02/01/2033
57584X-XY-2	MASSACHUSETTS DEV FIN AGY (HARVARD) S16A			2	1.A FE	1,894,740	119.4040	1,791,060	1,500,000	1,693,618	0	(40,349)	0	0	5.000	2.010	JJ	34,583	75,000	10/05/2016	07/15/2030

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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
57584X-XY-2	MASSACHUSETTS DEV FIN AGY (HARVARD) S16A	SD		2	1.A FE	13,894,760	119.4040	13,134,440	11,000,000	12,419,866	0	(295,891)	0	0	5.000	2.010	JJ	253,611	550,000	10/05/2016	07/15/2030
57584Y-EM-7	MASSACHUSETTS DEV FIN AGY(WELLESLEY)S18L			2	1.B FE	4,324,585	116.7160	4,767,849	4,085,000	4,246,208	0	(21,880)	0	0	4.000	3.320	JJ	81,700	163,400	03/09/2018	07/01/2036
57585K-3F-3	MASSACHUSETTS H/E INST TECH S2003L				1.A FE	5,973,550	107.1100	5,355,500	5,000,000	5,133,011	0	(85,251)	0	0	5.000	3.170	JJ	125,000	250,000	05/26/2010	07/01/2023
576051-JY-3	MASSACHUSETTS WATER RES AUTH S2014D			2	1.B FE	2,097,303	111.9270	1,992,301	1,780,000	1,873,257	0	(34,306)	0	0	5.000	2.880	FA	37,083	89,000	11/06/2014	08/01/2030
576051-JZ-0	MASSACHUSETTS WATER RES AUTH S2014D			2	1.B FE	2,576,118	111.9270	2,456,798	2,195,000	2,307,200	0	(41,239)	0	0	5.000	2.930	FA	45,729	109,750	11/06/2014	08/01/2031
585395-2J-4	MELBOURNE WATER & SEWER REF S2016A			2	1.C FE	713,679	117.5110	699,190	595,000	649,326	0	(11,910)	0	0	5.000	2.710	AO	7,438	29,750	03/15/2016	10/01/2033
641480-KS-6	NEVADA HIGHWAY IMPT REV S2020A			2	1.B FE	5,366,612	98.5000	5,328,850	5,410,000	5,369,357	0	2,160	0	0	1.875	1.930	JD	8,453	118,907	09/10/2020	12/01/2037
641480-KT-4	NEVADA HIGHWAY IMPT REV S2020A			2	1.B FE	5,435,198	98.0890	5,409,608	5,515,000	5,439,901	0	3,706	0	0	1.875	1.970	JD	8,617	121,215	09/10/2020	12/01/2038
641480-KU-1	NEVADA HIGHWAY IMPT REV S2020A			2	1.B FE	5,602,128	98.0010	5,507,656	5,620,000	5,603,135	0	772	0	0	2.000	2.020	JD	9,367	131,758	09/10/2020	12/01/2039
64465P-5U-8	NEW HAMPSHIRE MUNI BOND BANK S2019A			2	1.B FE	478,301	111.0190	532,891	480,000	478,557	0	95	0	0	3.250	3.280	FA	5,893	15,600	01/09/2019	02/15/2034
646065-7Y-2	NEW JERSEY EDL FACS (PRINCETON UNIV)S14A			2	1.A FE	5,195,050	107.7940	5,389,700	5,000,000	5,053,374	0	(20,069)	0	0	4.000	3.550	JJ	100,000	200,000	01/08/2014	07/01/2029
646066-HP-8	NEW JERSEY EDL FACS (PRINCETON UNIV)S15A			2	1.A FE	2,287,353	114.4690	2,157,741	1,885,000	2,036,073	0	(40,723)	0	0	5.000	2.590	JJ	47,125	94,250	04/15/2015	07/01/2033
646066-RK-8	NEW JERSEY EDL FACS (PRINCETON UNIV)S16A			2	1.A FE	6,485,820	119.3910	6,106,850	5,115,000	5,753,453	0	(133,984)	0	0	5.000	2.080	JJ	127,875	255,750	03/09/2016	07/01/2028
64580C-GG-6	NEW JERSEY ENVR INFRA GREEN BOND S20A1			2	1.A FE	1,448,314	104.0480	1,524,303	1,465,000	1,450,106	0	1,096	0	0	2.250	2.350	MS	10,988	32,963	04/23/2020	09/01/2033
64579S-BG-9	NEW JERSEY ENVR INFRA TRUST REV S17 A-2			2	1.A FE	1,033,789	107.4390	1,111,994	1,035,000	1,034,105	0	78	0	0	2.750	2.760	MS	9,488	28,463	11/08/2017	09/01/2031
64580C-AT-4	NEW JERSEY ENVR INFRA TRUST REV S18 A-1			2	1.A FE	981,631	111.5970	1,099,230	985,000	982,143	0	146	0	0	3.375	3.400	MS	11,081	33,244	05/08/2018	09/01/2036
64711N-D4-4	NEW MEXICO FIN AUTH SR LIEN S2016A			2	1.B FE	754,225	107.5650	779,846	725,000	736,676	0	(3,202)	0	0	3.500	3.000	JD	2,115	25,375	01/28/2016	06/01/2035
65887P-UJ-2	NORTH DAKOTA PUB FIN AUTH REV S2018A			2	1.A FE	9,559,866	124.4430	10,061,217	8,085,000	9,097,612	0	(133,812)	0	0	5.000	2.940	AO	101,063	404,250	05/15/2018	10/01/2034
662835-VW-4	NORTH TEXAS WATER REGL WSTWTR REF S2016			2	1.C FE	2,070,779	118.1000	1,936,840	1,640,000	1,846,962	0	(44,393)	0	0	5.000	2.000	JD	6,833	82,000	08/25/2016	06/01/2031
662842-LV-3	NORTH TEXAS WATER UPPER EAST FORK REFS16			2	1.B FE	954,506	117.7200	900,558	765,000	856,382	0	(19,522)	0	0	5.000	2.150	JD	3,188	38,250	08/25/2016	06/01/2034
662842-PK-3	NORTH TEXAS WATER UPPER EAST FORK S2018			2	1.B FE	4,069,611	114.3470	4,682,510	4,095,000	4,073,357	0	1,024	0	0	3.625	3.670	JD	12,370	148,444	02/23/2018	06/01/2037
679111-ZJ-6	OKLAHOMA TURNPIKE AUTH REV S2018A			2	1.D FE	3,359,112	114.4410	3,833,774	3,350,000	3,356,025	0	(1,070)	0	0	4.000	3.960	JJ	67,000	134,000	10/18/2018	01/01/2039
67919P-JL-8	OKLAHOMA WATER RES BRD MASTER TR S2012B	SD		2	1.A FE	6,622,620	100.9370	6,056,220	6,000,000	6,018,363	0	(73,713)	0	0	4.000	2.740	AO	60,000	240,000	10/23/2012	04/01/2030
67919P-SS-3	OKLAHOMA WTR RES BRD REVOLVING FD S2021			2	1.A FE	9,286,911	99.6070	9,273,412	9,310,000	9,287,017	0	106	0	0	2.125	2.140	AO	4,946	0	12/02/2021	04/01/2042
682001-FR-8	OMAHA PUBLIC POWER DIST ELEC REF S17A			2	1.C FE	1,205,260	123.2050	1,232,050	1,000,000	1,128,470	0	(19,815)	0	0	5.000	2.640	FA	20,833	50,000	12/05/2017	02/01/2033
685349-GZ-9	ORANGE WATER & SEWER AUTH SYS REV S2019			2	1.B FE	307,980	110.9580	332,874	300,000	306,414	0	(772)	0	0	3.000	2.680	JD	750	9,000	11/15/2019	06/01/2037
685349-HB-1	ORANGE WATER & SEWER AUTH SYS REV S2019			2	1.B FE	900,364	109.8540	972,208	885,000	897,361	0	(1,482)	0	0	3.000	2.790	JD	2,213	26,550	11/15/2019	06/01/2039
685349-HC-9	ORANGE WATER & SEWER AUTH SYS REV S2019			2	1.B FE	923,523	109.6930	998,206	910,000	920,880	0	(1,303)	0	0	3.000	2.820	JD	2,275	27,300	11/15/2019	06/01/2040
685349-HD-7	ORANGE WATER & SEWER AUTH SYS REV S2019			2	1.B FE	951,618	109.1830	1,026,320	940,000	949,353	0	(1,119)	0	0	3.000	2.850	JD	2,350	28,200	11/15/2019	06/01/2041
68607D-SK-2	OREGON DEPT OF TRANS HIGHWAY REF S2015A	SD		2	1.B FE	6,645,660	110.3470	6,620,820	6,000,000	6,207,298	0	(68,505)	0	0	4.000	2.740	MN	30,667	240,000	01/14/2015	11/15/2032
68607D-VB-8	OREGON DEPT OF TRANS HWY TXBL REV S2020B			1	1.B FE	3,000,000	97.5020	2,925,060	3,000,000	3,000,000	0	0	0	0	0.686	0.686	MN	2,630	20,580	09/11/2020	11/15/2025
686507-GX-6	ORLANDO UTILITIES COMM UTIL SYS REF S15A			2	1.C FE	2,559,760	119.8730	2,397,460	2,000,000	2,275,396	0	(54,825)	0	0	5.000	1.950	AO	25,000	100,000	06/22/2016	10/01/2030
696572-LT-1	PALM BEACH CO WTR & SWR REF S2019			2	1.A FE	2,619,225	107.1070	2,811,559	2,625,000	2,620,032	0	394	0	0	2.500	2.520	AO	16,406	65,625	11/12/2019	10/01/2032
70917S-PS-6	PENNSYLVANIA HIGHER ED (UNIV OF PA) S15A			2	1.B FE	6,658,279	116.7810	6,516,380	5,580,000	6,003,579	0	(105,628)	0	0	5.000	2.850	AO	69,750	279,000	02/26/2015	10/01/2032
70917S-PS-6	PENNSYLVANIA HIGHER ED (UNIV OF PA) S15A	SD		2	1.B FE	972,491	116.7810	951,765	815,000	876,867	0	(15,428)	0	0	5.000	2.850	AO	10,188	40,750	02/26/2015	10/01/2032
709235-VH-5	PENNSYLVANIA STATE UNIVERSITY S2015A			2	1.C FE	3,566,237	114.8370	3,571,431	3,110,000	3,291,044	0	(45,755)	0	0	5.000	3.300	MS	51,833	155,500	05/06/2015	09/01/2033
736754-NM-0	PORTLAND WATER SYS REV S2014A			2	1.B FE	5,035,921	107.0380	5,116,416	4,780,000	4,851,153	0	(28,926)	0	0	4.000	3.330	MN	31,867	191,200	12/04/2014	05/01/2037
751100-GG-7	RALEIGH COMB ENTERPRISE SYS REV REF S10A				1.A FE	1,177,180	100.7760	1,007,760	1,000,000	1,002,896	0	(17,513)	0	0	5.000	3.200	MS	16,667	50,000	03/18/2010	03/01/2022
76222F-EG-9	RHODE ISLAND DRINKING WTR TXBL REF S19D			2	1.A FE	1,240,000	104.8860	1,300,586	1,240,000	1,240,000	0	0	0	0	2.638	2.638	AO	8,178	32,711	12/05/2019	10/01/2031
76222F-EH-7	RHODE ISLAND DRINKING WTR TXBL REF S19D			2	1.A FE	1,150,000	105.0480	1,208,052	1,150,000	1,150,000	0	0	0	0	2.738	2.738	AO	7,872	31,487	12/05/2019	10/01/2032
771902-HC-0	ROCHESTER HLTH CARE FAC REF (MAYO)S2016B				1.C FE	2,689,100	144.9280	2,898,560	2,000,000	2,522,190	0	(33,762)	0	0	5.000	2.600	MN	12,778	100,000	09/14/2016	11/15/2034
783245-LY-7	RUTHERFORD CO UTILITY DIST WTRWKS S2021			2	1.A FE	1,529,220	99.4050	1,530,837	1,540,000	1,529,270	0	50	0	0	1.750	1.810	FA	1,198	0	11/30/2021	02/01/2035
790420-NP-4	SAINT JOHNS CO WATER & SEWER REF S2016			2	1.C FE	910,056	113.5340	908,272	800,000	853,670	0	(11,392)	0	0	4.000	2.390	JD	2,667	32,000	09/29/2016	06/01/2032
796253-4S-8	SAN ANTONIO ELEC & GAS REV S2015			2	1.D FE	5,975,000	108.5360	6,485,026	5,975,000	5,975,000	0	0	0	0	3.200	3.200	FA	79,667	191,200	11/03/2015	02/01/2030
810489-RX-4	SCOTTSDALE PPTY CORP EXCISE TAX REF S15			2	1.B FE	2,101,730	115.7740	2,066,566	1,785,000	1,904,002	0	(31,798)	0	0	5.000	2.980	JJ	44,625	89,250	02/18/2015	07/01/2035
837545-NB-4	SOUTH DAKOTA CONSERVANCY DIST S2018			2	1.A FE	2,029,335	124.9890	2,187,308	1,750,000	1,949,895	0	(27,013)	0	0	5.000	3.070	FA	36,458	87,500	12/06/2018	08/01/2036
840590-DV-5	SOUTH VALLEY SEWER DIST REV REF S2014			2	1.C FE	185,281	103.5270	191,525	185,000	185,071	0	(34)	0	0	3.500	3.480	JJ	3,238	6,475	10/30/2014	01/01/2034
840590-DV-5	SOUTH VALLEY SEWER DIST REV REF S2014	SD		2	1.C FE	4,121,255	103.5270	4,260,136	4,115,000	4,116,577	0	(749)	0	0	3.500	3.480	JJ	72,013	144,025	10/30/2014	01/01/2034
870000-JX-5	SWARTHMORE BORO AUTH COLL REV S2015			2	1.A FE	1,964,505	116.2450	1,941,292	1,670,000	1,788,054	0	(29,729)	0	0	5.000	2.970	MS	24,586	83,500	07/14/2015	09/15/2030
876443-SQ-6	TARRANT REGIONAL WATER DIST TXBL REFS20B				1.B FE	6,090,000	98.3870	5,991,768	6,090,000	6,090,000	0	0	0	0	1.250	1.250	MS	25,375	56,671	10/23/2020	03/01/2027
876443-SR-4	TARRANT REGIONAL WATER DIST TXBL REFS20B				1.B FE	5,928,051	98.1040	5,807,757	5,920,000	5,926,931	0	(1,073)	0	0	1.450	1.430	MS	28,613	63,903	10/23/2020	03/01/2028
876443-SS-2	TARRANT REGIONAL WATER DIST TXBL REFS20B				1.B FE	6,020,000	97.5820	5,874,436	6,020,000	6,020,000	0	0	0	0	1.600	1.600	MS	32,107	71,705	10/23/2020	03/01/2029
876448-FH-9	TARRANT REGL WATER DIST DALLAS PROJ S21A			2	1.B FE	8,288,873	101.4660	8,132,500	8,015,000	8,265,673	0	(23,200)	0	0	2.000	1.590	MS	53,433	76,588	02/03/2021	09/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
882117-Z2-3	TEXAS A & M PERM UNIV FUND S2013	SD		2	1.A FE	5,829,079	105.1320	5,798,030	5,515,000	5,571,048	0	(35,865)	0	0	4.000	3.300	JJ	110,300	220,600	11/13/2013	07/01/2026
882117-Z3-1	TEXAS A & M PERM UNIV FUND S2013			2	1.A FE	2,349,968	104.9490	2,361,353	2,250,000	2,267,940	0	(11,459)	0	0	4.000	3.450	JJ	45,000	90,000	11/13/2013	07/01/2027
882117-Z3-1	TEXAS A & M PERM UNIV FUND S2013	SD		2	1.A FE	3,639,839	104.9490	3,657,473	3,485,000	3,512,787	0	(17,748)	0	0	4.000	3.450	JJ	69,700	139,400	11/13/2013	07/01/2027
882135-8A-7	TEXAS A & M UNIV FIN SYS S2013D			2	1.A FE	2,424,953	106.5210	2,380,744	2,235,000	2,266,542	0	(22,020)	0	0	5.000	3.930	MN	14,279	111,750	09/04/2013	05/15/2027
882135-8B-5	TEXAS A & M UNIV FIN SYS S2013D			2	1.A FE	3,230,070	106.5210	3,195,630	3,000,000	3,038,330	0	(26,739)	0	0	5.000	4.030	MN	19,167	150,000	09/04/2013	05/15/2028
882854-7D-8	TEXAS WATER DEV BOARD REVOLVING S2021			2	1.A FE	17,487,635	100.8180	17,915,359	17,770,000	17,489,858	0	2,223	0	0	2.250	2.360	FA	63,306	0	10/14/2021	08/01/2039
890680-QD-6	TOPEKA UTILITY REVENUE REF S2018A			2	1.D FE	1,725,867	107.9110	1,893,838	1,755,000	1,729,123	0	1,023	0	0	3.625	3.740	FA	26,508	63,619	08/15/2018	08/01/2039
896575-GA-9	TRINITY RIVER AUTH RED OAK CREEK REF S16			2	1.D FE	213,433	105.3960	226,601	215,000	213,773	0	69	0	0	3.000	3.050	FA	2,688	6,450	08/31/2016	02/01/2036
896575-JL-2	TRINITY RIVER AUTH RED OAK CREEK REF S21			2	1.D FE	615,116	119.9640	629,811	525,000	613,711	0	(1,405)	0	0	4.000	1.960	FA	3,325	0	10/14/2021	02/01/2039
896575-JM-0	TRINITY RIVER AUTH RED OAK CREEK REF S21			2	1.D FE	572,751	119.7600	586,824	490,000	571,466	0	(1,285)	0	0	4.000	1.990	FA	3,103	0	10/14/2021	02/01/2040
89658H-XA-3	TRINITY RIVER AUTH REG WSTWTR SYS REFS19			2	1.A FE	4,013,152	104.8660	4,252,316	4,055,000	4,017,982	0	2,247	0	0	2.500	2.580	FA	42,240	101,375	10/02/2019	08/01/2035
896576-PV-1	TRINITY RIVER AUTH TEN MILE CREEK REFS16			2	1.D FE	1,122,690	112.6180	1,126,180	1,000,000	1,060,995	0	(12,386)	0	0	4.000	2.580	FA	16,667	40,000	08/31/2016	08/01/2034
906400-FU-5	UNION CO ENTERPRISE SYSTEM REV W&S S2021			2	1.C FE	2,982,420	100.4040	3,012,120	3,000,000	2,983,360	0	940	0	0	1.750	1.800	JD	4,375	36,021	03/11/2021	06/01/2034
906400-FV-3	UNION CO ENTERPRISE SYSTEM REV W&S S2021			2	1.C FE	2,505,732	99.3260	2,532,813	2,550,000	2,507,853	0	2,121	0	0	1.750	1.890	JD	3,719	30,618	03/11/2021	06/01/2035
915115-Y3-7	UNIV OF TEXAS PERM FD REV S2006B				1.A FE	1,461,899	133.9000	1,492,985	1,115,000	1,301,087	0	(18,946)	0	0	5.250	3.010	JJ	29,269	58,538	05/11/2012	07/01/2030
91514A-CB-9	UNIV OF TEXAS REV REF S2014B			2	1.A FE	3,488,110	108.4620	3,617,208	3,335,000	3,381,343	0	(16,647)	0	0	4.000	3.440	FA	50,396	133,400	11/12/2014	08/15/2036
91514A-CB-9	UNIV OF TEXAS REV REF S2014B	SD		2	1.A FE	6,970,990	108.4620	7,228,992	6,665,000	6,757,616	0	(33,270)	0	0	4.000	3.440	FA	100,716	266,600	11/12/2014	08/15/2036
914455-RW-2	UNIVERSITY OF MICHIGAN REV S2018A			2	1.A FE	5,107,881	117.2130	5,550,036	4,735,000	4,978,014	0	(34,766)	0	0	4.000	3.090	AO	47,350	189,400	01/25/2018	04/01/2037
915217-WM-1	UNIVERSITY OF VIRGINIA REV REF S2017A			2	1.A FE	5,691,758	121.9260	5,943,893	4,875,000	5,330,253	0	(78,824)	0	0	5.000	3.060	AO	60,938	243,750	01/24/2017	04/01/2038
915217-WM-1	UNIVERSITY OF VIRGINIA REV REF S2017A	SD		2	1.A FE	145,943	121.9260	152,408	125,000	136,673	0	(2,021)	0	0	5.000	3.060	AO	1,563	6,250	01/24/2017	04/01/2038
91802R-BN-8	UTILITY DEBT SECURITIZATION AUTH REF S15			2	1.A FE	11,870,700	117.2610	11,726,100	10,000,000	10,794,969	0	(187,257)	0	0	5.000	2.860	JD	22,222	500,000	10/15/2015	12/15/2033
91802R-AH-2	UTILITY DEBT SECURITIZATION AUTH REF13TE			2	1.A FE	5,499,300	108.8750	5,443,750	5,000,000	5,112,916	0	(54,661)	0	0	5.000	3.790	JD	11,111	250,000	12/11/2013	12/15/2029
924214-WK-1	VERMONT MUNI BOND BANK REF S15-5			2	1.C FE	565,000	110.1520	622,359	565,000	565,000	0	0	0	0	3.750	3.750	JD	1,766	21,188	11/10/2015	12/01/2033
924214-XH-7	VERMONT MUNI BOND BANK S2016-1			2	1.C FE	2,235,673	119.6600	2,111,999	1,765,000	2,001,122	0	(45,107)	0	0	5.000	2.120	JD	7,354	88,250	06/29/2016	12/01/2034
927749-HJ-3	VIRGINIA BEACH WATER & SEWER S2013			2	1.A FE	1,963,114	106.2200	2,002,247	1,885,000	1,900,783	0	(8,642)	0	0	4.000	3.500	AO	18,850	75,400	10/29/2013	10/01/2028
927749-HK-0	VIRGINIA BEACH WATER & SEWER S2013			2	1.A FE	2,026,505	106.2400	2,087,616	1,965,000	1,977,464	0	(6,827)	0	0	4.000	3.620	AO	19,650	78,600	10/29/2013	10/01/2029
92818H-BP-5	VIRGINIA PUBLIC SCH AUTH FING REF S2015	SD		2	1.B FE	11,222,852	108.1160	11,444,079	10,585,000	10,824,877	0	(62,790)	0	0	3.500	2.830	FA	154,365	370,475	02/03/2015	08/01/2031
92817S-Q8-4	VIRGINIA PUBLIC SCH AUTH FING REV S2013B			2	1.B FE	2,708,390	106.2950	2,689,264	2,530,000	2,563,205	0	(20,117)	0	0	4.250	3.390	FA	44,802	107,525	11/05/2013	08/01/2027
92817S-Q9-2	VIRGINIA PUBLIC SCH AUTH FING REV S2013B			2	1.B FE	1,787,665	106.2950	1,796,386	1,690,000	1,708,275	0	(11,056)	0	0	4.250	3.540	FA	29,927	71,825	11/05/2013	08/01/2028
92817S-Q9-2	VIRGINIA PUBLIC SCH AUTH FING REV S2013B	SD		2	1.B FE	1,073,657	106.2950	1,078,894	1,015,000	1,025,976	0	(6,640)	0	0	4.250	3.540	FA	17,974	43,138	11/05/2013	08/01/2028
92818H-AV-3	VIRGINIA PUBLIC SCH AUTH FING REV S2014C			2	1.B FE	1,685,463	105.6620	1,759,272	1,665,000	1,671,098	0	(2,236)	0	0	3.500	3.350	FA	24,281	58,275	10/29/2014	08/01/2034
92818H-AV-3	VIRGINIA PUBLIC SCH AUTH FING REV S2014C	SD		2	1.B FE	2,505,418	105.6620	2,615,135	2,475,000	2,484,064	0	(3,323)	0	0	3.500	3.350	FA	36,094	86,625	10/29/2014	08/01/2034
92818H-PN-5	VIRGINIA PUBLIC SCH AUTH FING S2019C			2	1.B FE	5,172,232	107.0950	5,568,940	5,200,000	5,175,150	0	1,360	0	0	2.750	2.790	FA	59,583	143,000	10/22/2019	08/01/2036
92818H-VF-5	VIRGINIA PUBLIC SCH AUTH FING S2021C			2	1.B FE	7,203,756	100.6740	7,313,966	7,265,000	7,204,415	0	659	0	0	1.875	1.950	FA	19,676	0	10/19/2021	08/01/2034
92818H-VN-8	VIRGINIA PUBLIC SCH AUTH FING S2021C			2	1.B FE	7,824,987	101.2380	8,023,112	7,925,000	7,825,693	0	706	0	0	2.250	2.330	FA	25,756	0	10/19/2021	08/01/2041
92817L-SE-4	VIRGINIA RES AUTH CLEAN WTR REV S2020			2	1.A FE	2,872,479	103.5560	2,837,434	2,740,000	2,856,506	0	(12,386)	0	0	2.000	1.480	AO	13,700	57,083	09/02/2020	10/01/2032
92817L-SJ-3	VIRGINIA RES AUTH CLEAN WTR REV S2020			2	1.A FE	2,055,043	111.9330	2,076,357	1,855,000	2,031,286	0	(18,428)	0	0	3.000	1.820	AO	13,913	57,969	09/02/2020	10/01/2036
92817L-SK-0	VIRGINIA RES AUTH CLEAN WTR REV S2020			2	1.A FE	2,053,384	111.5900	2,075,574	1,860,000	2,030,463	0	(17,784)	0	0	3.000	1.860	AO	13,950	58,125	09/02/2020	10/01/2037
92817L-SL-8	VIRGINIA RES AUTH CLEAN WTR REV S2020			2	1.A FE	2,992,326	111.3880	3,029,754	2,720,000	2,960,100	0	(25,000)	0	0	3.000	1.900	AO	20,400	85,000	09/02/2020	10/01/2038
92817L-SM-6	VIRGINIA RES AUTH CLEAN WTR REV S2020			2	1.A FE	2,748,586	111.1630	2,784,633	2,505,000	2,719,802	0	(22,333)	0	0	3.000	1.930	AO	18,788	78,281	09/02/2020	10/01/2039
92817L-SN-4	VIRGINIA RES AUTH CLEAN WTR REV S2020			2	1.A FE	1,798,676	111.0600	1,826,937	1,645,000	1,780,540	0	(14,065)	0	0	3.000	1.970	AO	12,338	51,406	09/02/2020	10/01/2040
92818P-GW-7	VIRGINIA RES AUTH INFRASTRUCTURE REFS21C			2	1.A FE	2,956,165	100.6790	3,005,268	2,985,000	2,956,387	0	223	0	0	2.000	2.080	MN	7,297	0	10/28/2021	11/01/2035
92818P-GX-5	VIRGINIA RES AUTH INFRASTRUCTURE REFS21C			2	1.A FE	2,904,413	102.4970	2,982,663	2,910,000	2,904,441	0	28	0	0	2.125	2.140	MN	7,558	0	10/28/2021	11/01/2036
92818P-GY-3	VIRGINIA RES AUTH INFRASTRUCTURE REFS21C			2	1.A FE	2,618,391	101.8680	2,694,409	2,645,000	2,618,565	0	173	0	0	2.125	2.200	MN	6,870	0	10/28/2021	11/01/2037
92818P-GZ-0	VIRGINIA RES AUTH INFRASTRUCTURE REFS21C			2	1.A FE	2,691,200	101.3350	2,730,978	2,695,000	2,691,206	0	6	0	0	2.250	2.260	MN	7,411	0	10/28/2021	11/01/2038
92818M-NM-8	VIRGINIA RESOURCES AUTH INFRA REF S2014			2	1.A	556,643	110.0580	583,307	530,000	538,501	0	(2,818)	0	0	4.000	3.400	MN	3,533	21,200	11/05/2014	11/01/2034
92818M-PG-9	VIRGINIA RESOURCES AUTH INFRA REF S2014			2	1.A FE	2,699,194	109.5240	2,814,767	2,570,000	2,611,222	0	(13,666)	0	0	4.000	3.400	MN	17,133	102,800	11/05/2014	11/01/2034
97709T-AQ-9	WISCONSIN ENVIRONMENTAL IMPT FUND S2015A			2	1.A FE	2,843,496	111.1940	2,707,574	2,435,000	2,561,030	0	(49,771)	0	0	5.000	2.770	JD	10,146	121,750	11/09/2015	06/01/2030
97709T-DD-5	WISCONSIN ENVIRONMENTAL IMPT FUND S2021A			2	1.A FE	7,777,399	120.4780	7,716,616	6,405,000	7,734,089	0	(43,311)	0	0	4.000	1.380	JD	21,350	53,375	08/24/2021	06/01/2038
977123-2V-9	WISCONSIN TRANSN REV TAXABLE REF S2021-1			1	1.A FE	2,630,000	97.3590	2,560,542	2,630,000	2,630,000	0	0	0	0	1.967	1.967	JJ	19,974	0	07/14/2021	07/01/2033
977123-2W-7	WISCONSIN TRANSN REV TAXABLE REF S2021-1			1	1.A FE	3,300,000	97.1930	3,207,369	3,300,000	3,300,000	0	0	0	0	2.067	2.067	JJ	26,337	0	07/14/2021	07/01/2034
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						536,852,998	XXX	541,033,999	492,235,000	515,776,179	0	(4,026,519)	0	0	XXX	XXX	XXX	5,191,133	14,938,894	XXX	XXX

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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. Special Revenues - Residential Mortgage-Backed Securities																						
31296L-B2-6	FHLMC GOLD PASSTHRU	#A11857			4	1.A	128,010	110.0100	147,678	134,240	130,420	0	35	0	0	5.500	3.451	MON	615	7,383	06/17/2003	08/15/2033
31292H-X4-1	FHLMC GOLD PASSTHRU	#C01599			4	1.A	90,164	110.6700	103,016	93,083	90,791	0	(51)	0	0	5.500	3.451	MON	427	5,120	06/17/2003	08/15/2033
31283H-WY-7	FHLMC GOLD PASSTHRU	#G01563			4	1.A	23,373	113.1250	27,297	24,130	23,502	0	(11)	0	0	5.500	3.451	MON	111	1,327	06/17/2003	06/15/2033
31283H-WZ-4	FHLMC GOLD PASSTHRU	#G01564			4	1.A	263,918	114.9500	295,194	256,801	264,530	0	(77)	0	0	6.000	5.790	MON	1,284	15,408	01/08/2004	04/15/2033
31335C-G6-5	FHLMC GOLD PASSTHRU	#G62021			4	1.A	3,186,620	104.9420	3,309,480	3,153,605	3,193,154	0	10,978	0	0	3.000	2.840	MON	7,884	94,608	06/13/2019	04/15/2047
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
3132D5-4T-6	FHLMC PASS THRU CERT POOL	#SB8034			4	1.A	5,570,717	102.5150	5,724,237	5,583,804	5,570,418	0	(764)	0	0	2.000	2.029	MON	9,306	111,676	02/04/2020	01/25/2035
3132D5-4X-7	FHLMC PASS THRU CERT POOL	#SB8038			4	1.A	5,987,343	102.5150	6,189,179	6,037,340	5,982,056	0	(5,782)	0	0	2.000	2.152	MON	10,062	120,747	01/16/2020	02/25/2035
3133TE-FV-1	FHR 2065 Z CMO				4	1.A	209,789	112.4950	261,280	232,259	222,038	0	1,017	0	0	6.500	7.318	MON	1,258	15,097	11/02/2000	06/15/2028
3133TR-MZ-5	FHR 2285 Z CMO				4	1.A	568,164	111.5220	674,411	604,729	591,895	0	1,051	0	0	6.500	7.012	MON	3,276	39,307	02/12/2001	02/15/2031
3133TR-ZA-6	FHR 2292 Z CMO				4	1.A	337,857	111.5290	394,555	353,767	348,460	0	434	0	0	6.500	6.903	MON	1,916	22,995	03/22/2001	03/15/2031
3137FN-RS-1	FHR 4909 GD CMO				4	1.A	2,584,478	102.0460	2,627,506	2,574,822	2,584,733	0	2,501	0	0	2.500	2.376	MON	5,364	64,371	09/10/2019	03/25/2049
3140GV-Z3-2	FNMA PASS THRU CERT POOL	#BH7061			4	1.A	3,992,259	107.2640	4,366,347	4,070,651	3,993,414	0	(14,772)	0	0	3.500	3.767	MON	11,873	142,473	11/27/2018	12/25/2047
3140J8-MW-0	FNMA PASS THRU CERT POOL	#BM3972			4	1.A	1,887,258	103.4220	1,983,776	1,918,128	1,883,966	0	(5,067)	0	0	2.500	2.777	MON	3,996	47,953	05/23/2019	04/25/2038
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
3140JW-PW-4	FNMA PASS THRU CERT POOL	#BO2236			4	1.A	5,031,610	103.7060	5,174,665	4,989,704	5,031,502	0	9,304	0	0	2.500	2.300	MON	10,395	124,743	09/20/2019	09/25/2034
31418D-FE-7	FNMA PASS THRU CERT POOL	#MA3764			4	1.A	1,416,354	103.3900	1,444,573	1,397,197	1,425,519	0	7,818	0	0	2.500	2.151	MON	2,911	34,930	09/05/2019	09/25/2034
31371H-K2-3	FNMA PASS THRU CERT POOL	#252413			4	1.A	3,338	110.3240	3,652	3,310	3,325	0	(2)	0	0	6.500	6.332	MON	18	215	02/08/1999	02/25/2029
31371H-K2-3	FNMA PASS THRU CERT POOL	#252413			4	1.A	1,673	110.3240	1,833	1,662	1,668	0	(1)	0	0	6.500	6.363	MON	9	108	02/04/1999	02/25/2029
31371K-5X-5	FNMA PASS THRU CERT POOL	#254762			4	1.A	5,265	108.6690	5,734	5,277	5,260	0	(1)	0	0	5.000	5.022	MON	22	264	10/09/2003	05/25/2023
31371L-DM-8	FNMA PASS THRU CERT POOL	#254908			4	1.A	39,542	109.0980	42,858	39,284	39,214	0	(31)	0	0	5.000	8.547	MON	164	1,964	10/03/2003	09/25/2023
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
313615-UQ-7	FNMA PASS THRU CERT POOL	#50991			4	1.A	7,117	110.3240	8,358	7,575	7,457	0	34	0	0	6.500	7.190	MON	41	492	05/13/1996	02/25/2024
31387W-2L-0	FNMA PASS THRU CERT POOL	#596679			4	1.A	16,189	110.9770	17,549	15,813	16,163	0	(49)	0	0	6.500	6.174	MON	86	1,028	10/04/2001	09/25/2031
31402D-GN-4	FNMA PASS THRU CERT POOL	#725705			4	1.A	219,758	112.9240	258,290	228,728	222,048	0	(245)	0	0	5.000	5.691	MON	953	11,436	11/02/2005	08/25/2034
31402E-S3-3	FNMA PASS THRU CERT POOL	#726938			4	1.A	48,859	110.0810	55,808	50,697	49,597	0	(40)	0	0	4.500	4.837	MON	190	2,281	02/05/2004	08/25/2033
31402J-ZY-6	FNMA PASS THRU CERT POOL	#730759			4	1.A	46,164	110.1110	52,744	47,900	46,888	0	(25)	0	0	4.500	4.836	MON	180	2,156	02/05/2004	08/25/2033
31402Q-LF-6	FNMA PASS THRU CERT POOL	#734826			4	1.A	100,800	110.0960	115,152	104,592	102,384	0	(71)	0	0	4.500	4.838	MON	392	4,707	02/05/2004	08/25/2033
31403C-HG-9	FNMA PASS THRU CERT POOL	#744631			4	1.A	338,138	112.9950	384,180	339,997	338,427	0	(20)	0	0	5.000	5.070	MON	1,417	17,000	02/09/2004	10/25/2033
31392I-B5-6	FNR 2001-59 Z CMO				4	1.A	695,368	115.1220	803,545	697,993	694,924	0	(16)	0	0	7.000	7.120	MON	4,072	48,860	09/26/2001	11/25/2031
31392B-PT-7	FNR 2001-81 QG CMO				4	1.A	559,944	114.5770	641,369	559,769	558,608	0	(6)	0	0	6.500	6.543	MON	3,032	36,385	01/14/2002	01/25/2032
31392G-EK-7	FNR 2002-90 A1 CMO				4	1.A	142,055	114.6740	156,564	136,530	137,905	0	(1,737)	0	0	6.500	5.040	MON	740	8,874	10/18/2002	06/25/2042
31393U-LU-5	FNR 2003-122 TG CMO				4	1.A	515,771	102.7500	551,050	536,301	533,091	0	666	0	0	5.000	5.487	MON	2,235	26,815	02/04/2004	12/25/2023
35563P-HF-9	SCRT 2018-4 MA CMO				4	1.A	5,034,832	103.8690	5,353,204	5,153,803	5,079,420	0	22,936	0	0	3.500	4.022	MON	15,032	180,383	11/08/2018	03/25/2058
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities							41,326,087	XXX	43,571,649	41,624,930	41,446,949	0	29,376	0	0	XXX	XXX	XXX	104,962	1,259,538	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds							578,179,085	XXX	584,605,648	533,859,930	557,223,128	0	(3,997,143)	0	0	XXX	XXX	XXX	5,296,095	16,198,433	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																						
00037B-AF-9	ABB FINANCE USA	LS: 57K	LS	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	LS: 57K	LS	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	LS: 57K	LS	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-BA-7	ABBOTT LABORATORIES				1	1.F FE	998,340	100.4410	1,004,410	1,000,000	999,907	0	234	0	0	2.550	2.576	MS	7,508	25,500	03/05/2015	03/15/2022
002824-BB-5	ABBOTT LABORATORIES				1	1.F FE	2,101,363	105.0700	2,332,554	2,220,000	2,155,905	0	18,396	0	0	2.950	3.916	MS	19,283	65,490	11/28/2018	03/15/2025
002824-BF-6	ABBOTT LABORATORIES				1	1.F FE	2,048,140	110.5750	2,211,500	2,000,000	2,031,206	0	(6,067)	0	0	3.750	3.386	MN	6,250	75,000	02/07/2019	11/30/2026
00507V-AM-1	ACTIVISION BLIZZARD				1	2.A FE	1,000,700	107.5220	1,075,220	1,000,000	1,000,445	0	(73)	0	0	3.400	3.391	JD	1,511	34,000	01/11/2018	06/15/2027
00724F-AC-5	ADOBE SYSTEMS INC				1	1.E FE	1,024,130	105.8220	1,058,220	1,000,000	1,010,362	0	(3,458)	0	0	3.250	2.867	FA	13,542	32,500	10/27/2017	02/01/2025
00724F-AC-5	ADOBE SYSTEMS INC				1	1.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	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
00115A-AE-9	AEP TRANSMISSION CO LLC				1	1.F FE	990,790	105.5850	1,055,850	1,000,000	994,566	0	1,001	0	0	3.100	3.220	JD	2,583	31,000	01/18/2018	12/01/2026
00817Y-AQ-1	AETNA INC				1	2.B FE	995,810	105.5430	1,055,430	1,000,000	998,617	0	440	0	0	3.500	3.550	MN	4,472	35,000	11/03/2014	11/15/2024
00846U-AL-5	AGILENT TECHNOLOGIES INC				1	2.A FE	3,666,063	103.3410	3,626,236	3,509,000	3,656,021	0	(10,042)	0	0	2.750	2.139	MS	28,413	48,249	06/09/2021	09/15/2029

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
00846U-AL-5	AGILENT TECHNOLOGIES INC			1	2.A FE	999,740	103.3410	1,033,410	1,000,000	999,770	0	24	0	0	2.750	2.753	MS	8,097	27,500	09/06/2019	09/15/2029
00846U-AN-1	AGILENT TECHNOLOGIES INC			1	2.A FE	4,988,000	99.1310	4,956,550	5,000,000	4,988,801	0	801	0	0	2.300	2.327	MS	34,819	57,500	03/04/2021	03/12/2031
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	5,156,300	100.6970	5,034,850	5,000,000	5,150,298	0	(6,002)	0	0	2.050	1.653	MN	13,097	51,250	08/23/2021	05/15/2030
01748N-AD-6	ALLEGION US HOLDING CO			1	2.B FE	999,440	104.0610	1,040,610	1,000,000	999,733	0	81	0	0	3.200	3.209	AO	8,000	32,000	09/18/2017	10/01/2024
01748N-AE-4	ALLEGION US HOLDING CO			1	2.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-AC-1	ALPHABET INC			1	1.C FE	979,190	103.1570	1,031,570	1,000,000	989,810	0	2,068	0	0	1.998	2.231	FA	7,548	19,980	08/02/2016	08/15/2026
02079K-AC-1	ALPHABET INC			1	1.C FE	1,803,420	103.1570	2,063,140	2,000,000	1,880,473	0	23,488	0	0	1.998	3.406	FA	15,096	39,960	07/27/2018	08/15/2026
02209S-AS-2	ALTRIA GROUP INC				2.B FE	987,630	105.6430	1,056,430	1,000,000	997,027	0	1,326	0	0	4.000	4.149	JJ	16,667	40,000	11/14/2013	01/31/2024
023135-AJ-5	AMAZON.COM INC			1	1.E FE	938,300	101.5100	1,015,100	1,000,000	992,588	0	7,867	0	0	2.500	3.331	MN	2,222	25,000	04/21/2014	11/29/2022
023135-AJ-5	AMAZON.COM INC			1	1.E FE	911,880	101.5100	1,015,100	1,000,000	989,593	0	11,015	0	0	2.500	3.670	MN	2,222	25,000	01/02/2014	11/29/2022
023135-BC-9	AMAZON.COM INC			1	1.E FE	998,210	108.0730	1,080,730	1,000,000	998,898	0	172	0	0	3.150	3.171	FA	11,288	31,500	08/15/2017	08/22/2027
02361D-AV-2	AMEREN ILLINOIS			1	1.F FE	9,957,700	94.2720	9,427,200	10,000,000	9,962,028	0	3,927	0	0	1.550	1.596	MN	19,806	151,556	11/09/2020	11/15/2030
02665W-BP-5	AMERICAN HONDA FINANCE		C	1	1.G FE	993,730	103.7990	1,037,990	1,000,000	997,936	0	918	0	0	2.900	3.000	FA	10,875	29,000	02/13/2017	02/16/2024
02665W-CQ-2	AMERICAN HONDA FINANCE		C	1	1.G FE	1,998,360	104.8740	2,097,480	2,000,000	1,999,306	0	329	0	0	3.625	3.643	AO	16,313	72,500	10/03/2018	10/10/2023
03027X-AM-2	AMERICAN TOWER CORP			1	2.C FE	999,330	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
03028P-G#-7	AMERICAN TRANSMISSION COMPANY			1	1.F	4,000,000	105.2080	4,208,320	4,000,000	4,000,000	0	0	0	0	3.190	3.190	AO	21,267	127,600	10/12/2017	10/30/2027
03040W-AL-9	AMERICAN WATER CAPITAL CORP			1	2.A FE	996,670	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-AN-5	AMERICAN WATER CAPITAL CORP			1	2.A FE	998,180	105.9190	1,059,190	1,000,000	999,032	0	177	0	0	3.000	3.021	JD	2,500	30,000	11/14/2016	12/01/2026
03040W-AS-4	AMERICAN WATER CAPITAL CORP			1	2.A FE	1,999,620	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-AH-9	AMERIPRISE FINANCIAL			1	1.G FE	998,930	105.4180	1,054,180	1,000,000	999,451	0	103	0	0	2.875	2.887	MS	8,465	28,750	08/08/2016	09/15/2026
03073E-AP-0	AMERISOURCEBERGEN CORP			1	2.A FE	997,550	107.5620	1,075,620	1,000,000	998,440	0	230	0	0	3.450	3.479	JD	1,533	34,500	11/29/2017	12/15/2027
031162-CH-1	AMGEN INC			1	2.A FE	997,490	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
031162-CQ-1	AMGEN INC			1	2.A FE	996,010	107.8490	1,078,490	1,000,000	997,491	0	380	0	0	3.200	3.247	MN	5,244	32,000	10/31/2017	11/02/2027
032095-AH-4	AMPHENOL CORP			1	2.A FE	2,013,180	113.7230	2,274,460	2,000,000	2,009,810	0	(1,142)	0	0	4.350	4.270	JD	7,250	87,000	01/14/2019	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-AV-7	ANALOG DEVICES INC			1	1.G FE	5,022,900	100.3180	5,015,900	5,000,000	5,022,336	0	(564)	0	0	2.100	2.047	AO	25,083	0	10/06/2021	10/01/2031
036752-AB-9	ANTHEM INC			1	2.B FE	1,003,210	109.7870	1,097,870	1,000,000	1,001,993	0	(309)	0	0	3.650	3.611	JD	3,042	36,500	11/15/2017	12/01/2027
037735-CW-5	APPALACHIAN POWER CO			1	2.A FE	994,900	106.8050	1,068,050	1,000,000	997,032	0	489	0	0	3.300	3.360	JD	2,750	33,000	05/08/2017	06/01/2027
037833-AS-9	APPLE INC			1	1.B FE	1,998,320	105.8210	2,116,420	2,000,000	1,999,490	0	180	0	0	3.450	3.460	MN	10,542	69,000	04/29/2014	05/06/2024
037833-AZ-3	APPLE INC			1	1.B FE	998,590	104.1300	1,041,300	1,000,000	999,512	0	145	0	0	2.500	2.516	FA	9,861	25,000	02/02/2015	02/09/2025
037833-BY-5	APPLE INC			1	1.B FE	1,029,830	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-DB-3	APPLE INC			1	1.B FE	998,880	106.6470	1,066,470	1,000,000	999,297	0	108	0	0	2.900	2.913	MS	8,781	29,000	09/05/2017	09/12/2027
037833-DE-7	APPLE INC			1	1.B FE	1,999,740	101.9350	2,038,700	2,000,000	1,999,950	0	38	0	0	2.400	2.402	JJ	22,400	48,000	11/06/2017	01/13/2023
037833-DE-7	APPLE INC			1	1.B FE	1,937,440	101.9350	2,038,700	2,000,000	1,984,775	0	14,262	0	0	2.400	3.154	JJ	22,400	48,000	07/18/2018	01/13/2023
037833-DK-3	APPLE INC			1	1.B FE	997,090	107.5210	1,075,210	1,000,000	998,163	0	279	0	0	3.000	3.034	MN	4,000	30,000	11/06/2017	11/13/2027
040555-CV-4	ARIZONA PUBLIC SERVICE CO			1	1.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:2.9M	LS	C	2	1.G FE	2,996,250	100.8090	3,024,270	3,000,000	2,996,431	0	181	0	0	2.250	2.264	MN	6,188	33,750	05/25/2021	05/28/2031
00206R-BN-1	AT&T INC			1	2.B FE	999,220	101.2740	1,012,740	1,000,000	999,907	0	86	0	0	2.625	2.634	JD	2,188	26,250	12/06/2012	12/01/2022
00206R-GQ-9	AT&T INC			1	2.B FE	5,719,000	112.6640	5,633,200	5,000,000	5,673,182	0	(45,818)	0	0	4.300	2.411	FA	81,222	107,500	05/25/2021	02/15/2030
00206R-HV-7	AT&T INC			1	2.B FE	954,300	105.1810	1,051,810	1,000,000	969,487	0	6,067	0	0	2.950	3.686	JJ	13,603	29,500	06/05/2019	07/15/2026
048303-CH-2	ATLANTIC CITY ELECTRIC			1	1.F FE	2,015,840	111.8640	2,237,280	2,000,000	2,011,197	0	(1,476)	0	0	4.000	3.902	AO	16,889	80,000	10/12/2018	10/15/2028
048303-CJ-8	ATLANTIC CITY ELECTRIC			1	1.F FE	5,069,800	100.5800	5,029,000	5,000,000	5,068,141	0	(1,659)	0	0	2.300	2.131	MS	33,861	0	10/05/2021	03/15/2031
049560-AN-5	ATMOS ENERGY CORP			1	1.E FE	2,887,408	105.9140	3,160,474	2,984,000	2,917,856	0	10,837	0	0	3.000	3.449	JD	3,979	89,520	02/06/2019	06/15/2027
049560-AT-2	ATMOS ENERGY CORP			2	1.G FE	1,991,500	93.9510	1,879,020	2,000,000	1,992,431	0	770	0	0	1.500	1.545	JJ	13,833	23,667	10/08/2020	01/15/2031
053332-AT-9	AUTOZONE INC			1	2.B FE	962,640	105.7190	1,057,190	1,000,000	980,943	0	4,015	0	0	3.125	3.606	AO	6,076	31,250	02/09/2017	04/21/2026
053332-AV-4	AUTOZONE INC			1	2.B FE	999,950	109.2500	1,092,500	1,000,000	1,000,000	0	0	0	0	3.750	3.750	JD	3,125	37,500	04/06/2017	06/01/2027
05723K-AE-0	BAKER HUGHES INC			1	1.G FE	1,000,000	106.6670	1,066,670	1,000,000	1,000,000	0	0	0	0	3.337	3.337	JD	1,483	33,370	12/06/2017	12/15/2027
059165-EN-6	BALTIMORE GAS & ELECTRIC			1	1.F FE	1,858,246	100.1880	1,864,499	1,861,000	1,858,311	0	66	0	0	2.250	2.266	JD	1,861	21,518	10/12/2021	06/15/2031
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-GF-0	BANK OF AMERICA CORP			1	1.G FE	1,000,000	108.3620	1,083,620	1,000,000	1,000,000	0	0	0	0	3.824	3.824	JJ	17,102	38,240	01/17/2017	01/20/2028
06051G-GL-7	BANK OF AMERICA CORP			1	1.G FE	2,000,000	108.6020	2,172,040	2,000,000	2,000,000	0	0	0	0	3.705	3.705	AO	13,791	74,100	04/19/2017	04/24/2028
06051G-GZ-6	BANK OF AMERICA CORP			1	1.G FE	1,000,000	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

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-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
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-CQ-0	BANK OF NEW YORK MELLON			2	1.F FE	997,630	109.3220	1,093,220	1,000,000	999,074	0	208	0	0	3.950	3.975	MN	4,718	39,500	11/13/2013	11/18/2025
06406R-AB-3	BANK OF NEW YORK MELLON			2	1.F FE	1,000,000	107.3660	1,073,660	1,000,000	1,000,000	0	0	0	0	3.442	3.442	FA	13,768	34,420	01/31/2017	02/07/2028
06406R-AC-1	BANK OF NEW YORK MELLON			2	1.F FE	1,000,000	100.7580	1,007,580	1,000,000	1,000,000	0	0	0	0	2.661	2.661	MN	3,326	26,610	05/09/2017	05/16/2023
06406R-AF-4	BANK OF NEW YORK MELLON			2	1.E FE	1,999,000	108.6200	2,172,400	2,000,000	1,999,308	0	95	0	0	3.400	3.406	JJ	28,711	68,000	01/22/2018	01/29/2028
06406R-AH-0	BANK OF NEW YORK MELLON				1.E FE	997,780	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
06406R-AZ-0	BANK OF NEW YORK MELLON CORP			2	1.E FE	4,997,000	99.5600	4,978,000	5,000,000	4,997,042	0	42	0	0	1.900	1.909	JJ	17,417	0	10/20/2021	01/25/2029
05526D-BB-0	BAT CAPITAL CORP		C	1	2.B FE	2,000,000	104.9470	2,098,951	2,000,000	2,000,000	0	0	0	0	3.557	3.557	FA	26,875	71,140	08/08/2017	08/15/2027
071813-BQ-1	BAXTER INTERNATIONAL			1	2.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
071813-BY-4	BAXTER INTERNATIONAL			1	2.B FE	1,992,620	111.4380	2,228,760	2,000,000	1,993,630	0	630	0	0	3.950	3.995	AO	19,750	79,000	03/24/2020	04/01/2030
071813-CQ-0	BAXTER INTERNATIONAL (144A)			1	2.B FE	1,002,710	101.1340	1,011,340	1,000,000	1,002,675	0	(35)	0	0	2.539	2.507	FA	2,116	0	11/17/2021	02/01/2032
07274E-AG-8	BAYER US FINANCE (144A)		C	1	2.B FE	1,002,860	104.5920	1,045,920	1,000,000	1,000,936	0	(329)	0	0	3.375	3.338	AO	7,781	33,750	08/25/2015	10/08/2024
07274N-AJ-2	BAYER US FINANCE II LLC (144A)		C	1	2.B FE	1,996,220	108.2560	2,165,120	2,000,000	1,997,802	0	492	0	0	4.250	4.280	JD	3,778	85,000	06/18/2018	12/15/2025
07274N-AV-5	BAYER US FINANCE II LLC (144A)		C	1	2.B FE	934,010	100.3150	1,003,150	1,000,000	990,500	0	17,086	0	0	2.200	3.998	JJ	10,144	22,000	07/12/2018	07/15/2022
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
075887-CL-1	BECTON DICKINSON			1	2.C FE	2,898,450	96.2340	2,887,020	3,000,000	2,904,018	0	5,568	0	0	1.957	2.349	FA	22,832	29,355	05/26/2021	02/11/2031
097023-BH-7	BOEING CO			1	2.C FE	984,740	103.6340	1,036,340	1,000,000	995,178	0	1,598	0	0	2.850	3.028	AO	4,750	28,500	10/28/2014	10/30/2024
097023-BP-9	BOEING CO			1	2.C FE	975,990	102.8480	1,028,480	1,000,000	989,958	0	2,439	0	0	2.600	2.878	AO	4,333	26,000	10/27/2015	10/30/2025
097023-BU-8	BOEING CO			1	2.C FE	976,980	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
100743-AK-9	BOSTON GAS COMPANY		C	1	2.A FE	1,022,330	103.9340	1,039,340	1,000,000	1,013,121	0	(2,243)	0	0	3.150	2.883	FA	13,125	31,500	09/07/2017	08/01/2027
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-AW-7	BOSTON SCIENTIFIC			1	2.B FE	2,991,720	107.5280	3,225,840	3,000,000	2,994,725	0	1,122	0	0	3.750	3.795	MS	37,500	112,500	02/21/2019	03/01/2026
10373Q-AD-2	BP CAP MARKETS AMERICA		C	1	1.F FE	7,007,910	105.3160	7,372,120	7,000,000	7,003,060	0	(1,446)	0	0	3.790	3.767	FA	106,857	265,300	11/02/2018	02/06/2024
110122-AT-5	BRISTOL-MYERS SQUIBB			1	1.F FE	962,360	100.9520	1,009,520	1,000,000	997,504	0	4,183	0	0	2.000	2.432	FA	8,333	20,000	09/21/2012	08/01/2022
110122-BB-3	BRISTOL-MYERS SQUIBB			1	1.F FE	993,920	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
110122-CM-8	BRISTOL-MYERS SQUIBB			1	1.F FE	996,120	104.7020	1,047,020	1,000,000	998,022	0	725	0	0	2.900	2.980	JJ	12,486	29,000	05/07/2019	07/26/2024
110122-DQ-8	BRISTOL-MYERS SQUIBB			1	1.F FE	3,786,520	95.3790	3,815,160	4,000,000	3,789,063	0	2,543	0	0	1.450	2.104	MN	7,733	0	11/16/2021	11/13/2030
11135F-AQ-4	BROADCOM INC			1	2.C FE	4,417,200	110.9940	4,439,760	4,000,000	4,414,672	0	(2,528)	0	0	4.150	2.788	MN	21,211	0	12/08/2021	11/15/2030
115637-AM-2	BROWN-FORMAN			1	1.G FE	993,450	101.1100	1,011,100	1,000,000	999,250	0	700	0	0	2.250	2.323	JJ	10,375	22,500	12/10/2012	01/15/2023
134429-BF-5	CAMPBELL SOUP CO			1	2.C FE	1,994,920	106.9950	2,139,900	2,000,000	1,997,401	0	718	0	0	3.950	3.992	MS	23,261	79,000	03/12/2018	03/15/2025
14149Y-BJ-6	CARDINAL HEALTH			1	2.B FE	2,000,000	107.3300	2,146,600	2,000,000	2,000,000	0	0	0	0	3.410	3.410	JD	3,031	68,200	06/01/2017	06/15/2027
150890-AJ-3	CELANESE US HOLDINGS			2	2.B FE	2,007,400	104.5030	2,090,060	2,000,000	2,003,529	0	(1,479)	0	0	3.500	3.418	MN	10,306	70,000	05/07/2019	05/08/2024
15189X-AL-2	CENTERPOINT ENERGY HOUSTON			1	1.F FE	1,006,030	100.5880	1,005,880	1,000,000	1,000,238	0	(683)	0	0	2.250	2.181	FA	9,375	22,500	09/26/2012	08/01/2022
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON			1	1.F FE	998,840	103.1480	1,031,480	1,000,000	999,413	0	114	0	0	2.400	2.413	MS	8,000	24,000	08/08/2016	09/01/2026
15189X-AR-9	CENTERPOINT ENERGY HOUSTON			1	1.F FE	993,460	105.3950	1,053,950	1,000,000	996,433	0	636	0	0	3.000	3.076	FA	12,500	30,000	01/09/2017	02/01/2027
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
153609-H@-4	CENTRAL HUDSON GAS & ELECTRIC			1	1.G	7,000,000	93.9770	6,578,390	7,000,000	7,000,000	0	0	0	0	2.030	2.030	MS	36,709	142,100	09/17/2020	09/28/2030
154051-E#-9	CENTRAL MAINE POWER COMPANY			1	1.F	5,000,000	101.0030	5,050,150	5,000,000	5,000,000	0	0	0	0	3.070	3.070	JJ	70,781	153,500	05/24/2012	06/15/2022
154051-F@-0	CENTRAL MAINE POWER COMPANY			1	1.F	3,910,080	104.6370	4,185,480	4,000,000	3,967,444	0	9,985	0	0	3.150	3.434	JJ	58,100	126,000	09/30/2015	01/15/2025
166764-AB-6	CHEVRON CORP			1	1.D FE	1,000,000	101.2800	1,012,800	1,000,000	1,000,000	0	0	0	0	2.355	2.355	JD	1,701	23,550	11/28/2012	12/05/2022
166764-AH-3	CHEVRON CORP			1	1.D FE	981,500	102.9930	1,029,930	1,000,000	996,745	0	2,105	0	0	3.191	3.418	JD	620	31,910	11/06/2013	06/24/2023
166764-AH-3	CHEVRON CORP			1	1.D FE	970,230	102.9930	1,029,930	1,000,000	994,690	0	3,429	0	0	3.191	3.562	JD	620	31,910	12/10/2013	06/24/2023
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	1,204,199	101.6450	1,295,974	1,275,000	1,268,142	0	8,810	0	0	2.875	3.604	AO	9,164	36,656	10/02/2013	10/01/2022
125523-AF-7	CIGNA HOLDING CO			1	2.A FE	358,810	104.0000	373,361	359,000	358,926	0	43	0	0	3.750	3.763	JJ	6,208	13,463	09/06/2018	07/15/2023
17252M-AN-0	CINTAS CORPORATE NO 2			1	1.G FE	2,058,320	109.4750	2,189,500	2,000,000	2,034,738	0	(6,287)	0	0	3.700	3.320	AO	18,500	74,000	01/23/2018	04/01/2027
17275R-AW-2	CISCO SYSTEMS			1	1.E FE	498,665	107.8940	539,470	500,000	499,478	0	138	0	0	3.500	3.532	JD	778	17,500	06/10/2015	06/15/2025
17275R-BC-5	CISCO SYSTEMS			1	1.E FE	1,723,610	106.3840	1,861,720	1,750,000	1,735,538	0	3,195	0	0	2.950	3.163	FA	17,639	51,625	01/31/2018	02/28/2026
17275R-BL-5	CISCO SYSTEMS			2	1.E FE	1,998,240	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
17325F-AS-7	CITIBANK NA			1	1.E FE	998,640	105.2350	1,052,350	1,000,000	999,392	0	271	0	0	3.650	3.680	JJ	16,019	36,500	01/15/2019	01/23/2024

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
172967-KY-6	CITIGROUP INC			1	2.A FE	999,410	106.0360	1,060,360	1,000,000	999,660	0	59	0	0	3.200	3.207	AO	6,222	32,000	10/17/2016	10/21/2026
172967-LD-1	CITIGROUP INC			1	2.A FE	1,000,000	108.4740	1,084,740	1,000,000	1,000,000	0	0	0	0	3.887	3.887	JJ	18,463	38,870	01/04/2017	01/10/2028
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-LQ-2	CITIGROUP INC			1	1.G FE	996,660	101.5910	1,015,910	1,000,000	999,397	0	690	0	0	2.700	2.772	AO	4,800	27,000	10/23/2017	10/27/2022
172967-LV-1	CITIGROUP INC			1	1.G FE	1,000,000	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
174010-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
174010-AU-5	CITIZENS BANK NA			2	2.A FE	1,999,260	107.8480	2,156,960	2,000,000	1,999,477	0	100	0	0	3.750	3.756	FA	27,708	75,000	02/11/2019	02/18/2026
186108-CL-8	CLEVELAND ELECTRIC ILLUMINATING CO(144A)			1	2.B FE	1,998,500	115.0890	2,301,780	2,000,000	1,998,746	0	104	0	0	4.550	4.558	MN	11,628	91,000	10/30/2018	11/15/2030
189054-AT-6	CLOROX CO			1	2.A FE	1,033,910	101.1490	1,011,490	1,000,000	1,001,809	0	(3,894)	0	0	3.050	2.648	MS	8,981	30,500	10/31/2012	09/15/2022
189054-AV-1	CLOROX CO			1	2.A FE	999,660	106.2710	1,062,710	1,000,000	999,761	0	33	0	0	3.100	3.104	AO	7,750	31,000	09/26/2017	10/01/2027
191216-CM-0	COCA-COLA CO			1	1.E FE	5,031,400	101.7600	5,088,000	5,000,000	5,028,590	0	(2,810)	0	0	2.125	2.044	MS	33,941	53,125	03/09/2021	09/06/2029
191216-CM-0	COCA-COLA CO			1	1.E FE	2,998,920	101.7600	3,052,800	3,000,000	2,999,115	0	100	0	0	2.125	2.129	MS	20,365	63,750	09/04/2019	09/06/2029
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
194162-EC-0	COLGATE-PALMOLIVE			1	1.D FE	985,050	101.9190	1,019,190	1,000,000	997,793	0	1,603	0	0	2.100	2.268	MN	3,500	21,000	04/29/2013	05/01/2023
194162-EL-0	COLGATE-PALMOLIVE			1	1.D FE	1,993,660	101.5150	2,030,300	2,000,000	1,998,825	0	1,291	0	0	2.250	2.317	MN	5,750	45,000	10/30/2017	11/15/2022
20030N-BL-4	COMCAST CORP			1	1.G FE	1,019,970	106.1840	1,061,840	1,000,000	1,008,110	0	(2,658)	0	0	3.375	3.078	FA	12,750	33,750	04/07/2017	02/15/2025
20030N-BS-9	COMCAST CORP			1	1.G FE	1,000,900	106.7210	1,067,210	1,000,000	1,000,439	0	(103)	0	0	3.150	3.138	MS	10,500	31,500	04/19/2017	03/01/2026
20030N-BY-6	COMCAST CORP			1	1.G FE	1,011,730	107.5030	1,075,030	1,000,000	1,006,418	0	(1,208)	0	0	3.300	3.156	FA	13,750	33,000	04/21/2017	02/01/2027
20030N-BY-6	COMCAST CORP			1	1.G FE	998,030	107.5030	1,075,030	1,000,000	998,913	0	190	0	0	3.300	3.323	FA	13,750	33,000	01/05/2017	02/01/2027
20030N-CA-7	COMCAST CORP			1	1.G FE	1,998,740	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-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-JE-1	COMMONWEALTH EDISON			1	1.F FE	999,150	104.4940	1,044,940	1,000,000	999,704	0	90	0	0	3.100	3.110	MN	5,167	31,000	11/03/2014	11/01/2024
202795-JH-4	COMMONWEALTH EDISON			1	1.F FE	936,770	104.6280	1,046,280	1,000,000	963,435	0	7,468	0	0	2.550	3.442	JD	1,133	25,500	04/04/2018	06/15/2026
202795-JN-1	COMMONWEALTH EDISON			1	1.F FE	1,252,945	109.7980	1,396,631	1,272,000	1,258,407	0	1,763	0	0	3.700	3.884	FA	17,780	47,064	10/04/2018	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-CF-7	CONAGRA BRANDS INC			1	2.C FE	1,982,680	95.5830	1,911,660	2,000,000	1,985,521	0	2,361	0	0	1.375	1.505	MN	4,583	28,646	10/08/2020	11/01/2027
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-EM-3	CONNECTICUT LIGHT AND POWER			1	1.E FE	2,998,830	97.3010	2,919,030	3,000,000	2,999,073	0	232	0	0	0.750	0.758	JD	1,875	22,500	11/16/2020	12/01/2025
20826F-AQ-9	CONOCOPHILLIPS			1	1.G FE	1,089,940	112.9190	1,129,190	1,000,000	1,049,392	0	(11,421)	0	0	4.950	3.599	MS	14,575	49,500	04/09/2018	03/15/2026
20826F-AQ-9	CONOCOPHILLIPS			1	1.G FE	1,089,490	112.9190	1,129,190	1,000,000	1,048,602	0	(11,233)	0	0	4.950	3.620	MS	14,575	49,500	03/01/2018	03/15/2026
20825C-AV-6	CONOCOPHILLIPS (144A)			1	1.G FE	2,161,820	109.6920	2,193,840	2,000,000	2,140,572	0	(21,248)	0	0	3.750	2.379	AO	18,750	75,000	02/08/2021	10/01/2027
209111-FM-0	CONSOLIDATED EDISON CO OF NY			1	2.A FE	1,005,470	105.3490	1,053,490	1,000,000	1,003,337	0	(535)	0	0	3.125	3.060	MN	3,993	31,250	11/14/2017	11/15/2027
209111-FP-3	CONSOLIDATED EDISON CO OF NY			1	1.G FE	1,001,300	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
21036P-AQ-1	CONSTELLATION BRANDS INC			1	2.B FE	999,090	108.0970	1,080,970	1,000,000	999,488	0	89	0	0	3.700	3.711	JD	2,569	37,000	11/29/2016	12/06/2026
21036P-AS-7	CONSTELLATION BRANDS INC			1	2.B FE	1,009,920	107.6680	1,076,680	1,000,000	1,005,865	0	(1,035)	0	0	3.500	3.374	MN	5,056	35,000	11/20/2017	05/09/2027
210518-D#-0	CONSUMERS ENERGY COMPANY			1	1.E	4,000,000	101.8810	4,075,240	4,000,000	4,000,000	0	0	0	0	3.180	3.180	MS	32,860	127,200	08/10/2017	09/28/2032
22160K-AL-9	COSTCO WHOLESALE CORP			1	1.D FE	974,700	103.9400	1,039,400	1,000,000	988,840	0	4,431	0	0	2.750	3.240	MN	3,285	27,500	09/06/2018	05/18/2024
22160K-AL-9	COSTCO WHOLESALE CORP			1	1.D FE	1,935,120	103.9400	2,078,800	2,000,000	1,971,100	0	11,451	0	0	2.750	3.386	MN	6,569	55,000	09/25/2018	05/18/2024
22160K-AM-7	COSTCO WHOLESALE CORP			1	1.D FE	1,982,740	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
224044-CE-5	COX COMMUNICATIONS INC (144A)			1	2.B FE	1,996,540	106.4560	2,129,120	2,000,000	1,998,854	0	328	0	0	3.850	3.870	FA	32,083	77,000	12/01/2014	02/01/2025
224044-CJ-4	COX COMMUNICATIONS INC (144A)			1	2.B FE	995,220	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
224399-AR-6	CRANE CO			1	2.B FE	999,920	105.4490	1,054,490	1,000,000	999,962	0	9	0	0	4.450	4.450	JD	1,978	44,500	12/10/2013	12/15/2023
22822V-AK-7	CROWN CASTLE INTL CORP			1	2.C FE	996,150	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
126408-HE-6	CSX CORP			1	2.A FE	995,960	104.3010	1,043,010	1,000,000	997,907	0	397	0	0	2.600	2.646	MN	4,333	26,000	10/13/2016	11/01/2026
126408-HH-9	CSX CORP			1	2.A FE	998,780	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
126408-HM-8	CSX CORP			1	2.A FE	998,060	112.5320	1,125,320	1,000,000	998,471	0	171	0	0	4.250	4.274	MS	12,514	42,500	11/08/2018	03/15/2029
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-BZ-2	CVS CAREMARK			1	2.B FE	1,997,220	101.4030	2,028,060	2,000,000	1,999,686	0	306	0	0	2.750	2.766	JD	4,583	55,000	11/26/2012	12/01/2022
126650-CL-2	CVS HEALTH CORP			1	2.B FE	989,940	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-CU-6	DAIMLER FINANCE NA LLC (144A)		C	1	1.G FE	995,980	107.9030	1,079,030	1,000,000	997,806	0	393	0	0	3.450	3.498	JJ	16,771	34,500	01/03/2017	01/06/2027
233851-DF-8	DAIMLER FINANCE NA LLC (144A)		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

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	423,573	106.5810	434,850	408,000	415,018	0	(1,907)	0	0	3.350	2.824	MS	4,024	13,668	04/07/2017	09/15/2025
235851-AQ-5	DANAHER CORP			1	2.A FE	615,024	106.5810	639,486	600,000	606,666	0	(1,804)	0	0	3.350	3.009	MS	5,918	20,100	02/01/2017	09/15/2025
235851-AQ-5	DANAHER CORP			1	2.A FE	1,308,411	106.5810	1,385,553	1,300,000	1,304,214	0	(1,134)	0	0	3.350	3.250	MS	12,823	43,550	02/23/2018	09/15/2025
246688-AF-2	DELHAIZE AMERICA		C	1	2.B FE	75,600	150.6240	135,562	90,000	80,543	0	568	0	0	9.000	10.820	AO	1,710	8,100	11/25/2002	04/15/2031
246688-AF-2	DELHAIZE AMERICA		C	1	2.B FE	68,200	150.6240	132,549	88,000	74,539	0	768	0	0	9.000	11.748	AO	1,672	7,920	11/19/2002	04/15/2031
246688-AF-2	DELHAIZE AMERICA		C	1	2.B FE	24,820	150.6240	51,212	34,000	27,599	0	351	0	0	9.000	12.478	AO	646	3,060	11/07/2002	04/15/2031
24703T-AA-4	DELL INT LLC/ EMC CORP			1	2.B FE	282,777	105.5240	280,694	266,000	269,679	0	(2,710)	0	0	5.450	4.338	JD	644	14,497	09/09/2016	06/15/2023
247109-BS-9	DELMARVA POWER & LIGHT			1	1.F FE	999,580	104.0840	1,040,840	1,000,000	999,881	0	46	0	0	3.500	3.505	MN	4,472	35,000	11/07/2013	11/15/2023
25245B-AB-3	DIAGEO INVESTMENT CORP		C	1	1.G FE	1,998,360	100.8590	2,017,180	2,000,000	1,999,774	0	346	0	0	2.875	2.895	MN	7,986	57,500	02/07/2018	05/11/2022
25434*-AB-9	DIMENSIONAL FUND ADVISORS			1	1.E PL	5,000,000	104.9580	5,247,900	5,000,000	5,000,000	0	0	0	0	3.260	3.260	FA	61,578	163,000	11/21/2017	02/15/2025
25470D-AM-1	DISCOVERY COMMUNICATIONS			1	2.C FE	998,110	104.9450	1,049,450	1,000,000	999,309	0	277	0	0	3.800	3.831	MS	11,400	38,000	02/28/2017	03/13/2024
25470D-AQ-2	DISCOVERY COMMUNICATIONS			1	2.C FE	1,580,957	102.3030	1,622,526	1,586,000	1,584,298	0	1,315	0	0	2.950	3.038	MS	13,126	46,787	05/17/2019	03/20/2023
25470D-AR-0	DISCOVERY COMMUNICATIONS			1	2.C FE	996,430	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
23331A-BG-3	DR HORTON			1	2.B FE	1,090,000	103.3160	1,033,160	1,000,000	1,013,929	0	(15,501)	0	0	4.750	3.120	FA	17,944	47,500	10/03/2016	02/15/2023
23357*-AM-3	DTE GAS COMPANY			1	1.F	7,000,000	101.8940	7,132,580	7,000,000	7,000,000	0	0	0	0	2.950	2.950	AO	51,625	206,500	06/26/2019	05/15/2029
26442C-AS-3	DUKE ENERGY CAROLINAS			1	1.F FE	1,995,160	105.5280	2,110,560	2,000,000	1,997,426	0	474	0	0	2.950	2.978	JD	4,917	59,000	11/14/2016	12/01/2026
26442C-AV-6	DUKE ENERGY CAROLINAS			1	1.F FE	998,830	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
26442C-BA-1	DUKE ENERGY CAROLINAS			1	1.F FE	3,987,200	101.3150	4,052,600	4,000,000	3,989,472	0	1,158	0	0	2.450	2.486	FA	40,833	98,000	01/06/2020	02/01/2030
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	999,400	106.4640	1,064,640	1,000,000	999,668	0	58	0	0	3.200	3.207	JJ	14,756	32,000	01/03/2017	01/15/2027
26444H-AE-1	DUKE ENERGY FLORIDA			1	1.F FE	998,150	110.2740	1,102,740	1,000,000	998,725	0	167	0	0	3.800	3.822	JJ	17,522	38,000	06/18/2018	07/15/2028
26444G-AC-7	DUKE ENERGY FLORIDA PROJ FIN			1	1.A FE	999,960	103.0190	1,030,190	1,000,000	999,984	0	0	0	0	2.538	2.538	MS	8,460	25,380	06/15/2016	09/01/2031
26442E-AD-2	DUKE ENERGY OHIO			1	1.F FE	1,024,170	104.0160	1,040,160	1,000,000	1,007,047	0	(4,779)	0	0	3.800	3.287	MS	12,667	38,000	04/02/2018	09/01/2023
264414-AX-1	DUKE REALTY LP			1	2.A FE	4,941,150	98.1860	4,909,300	5,000,000	4,941,829	0	679	0	0	2.250	2.381	JJ	15,938	0	11/01/2021	01/15/2032
26078J-AC-4	DUPONT DE NEMOURS INC			1	2.A FE	5,000,000	110.5840	5,529,200	5,000,000	5,000,000	0	0	0	0	4.493	4.493	MN	28,705	224,650	11/14/2018	11/15/2025
278062-AC-8	EATON CORP			1	2.A FE	996,640	101.8860	1,018,860	1,000,000	999,659	0	373	0	0	2.750	2.789	MN	4,507	27,500	11/14/2012	11/02/2022
278062-AD-6	EATON CORP			1	2.A FE	5,844,200	115.0690	5,753,450	5,000,000	5,811,556	0	(32,644)	0	0	4.000	2.298	MN	32,778	100,000	06/30/2021	11/02/2032
278865-BD-1	ECOLAB INC			1	1.G FE	1,981,280	108.5950	2,171,900	2,000,000	1,988,034	0	1,794	0	0	3.250	3.362	JD	5,417	65,000	01/23/2018	12/01/2027
278865-BM-1	ECOLAB INC			1	1.G FE	4,998,100	99.2830	4,964,150	5,000,000	4,998,224	0	124	0	0	2.125	2.129	FA	4,722	0	12/06/2021	02/01/2032
532457-BP-2	ELI LILLY			1	1.F FE	2,027,660	106.8420	2,136,840	2,000,000	2,016,164	0	(2,882)	0	0	3.100	2.929	MN	7,922	62,000	11/01/2017	05/15/2027
532457-BP-2	ELI LILLY			1	1.F FE	999,650	106.8420	1,068,420	1,000,000	999,781	0	33	0	0	3.100	3.104	MN	3,961	31,000	05/04/2017	05/15/2027
532457-BV-9	ELI LILLY			1	1.F FE	7,923,720	110.3100	7,721,700	7,000,000	7,873,187	0	(50,533)	0	0	3.375	1.480	MS	69,563	118,125	07/26/2021	03/15/2029
286857-A@-6	ELIZABETHTOWN GAS COMPANY			1	1.G	4,000,000	109.1510	4,366,040	4,000,000	4,000,000	0	0	0	0	4.020	4.020	JD	4,913	160,800	09/19/2018	12/20/2028
26867L-AL-4	EMD FINANCE LLC (144A)		C	1	1.G FE	1,930,140	105.3040	2,106,080	2,000,000	1,963,883	0	10,333	0	0	3.250	3.851	MS	18,417	65,000	07/26/2018	03/19/2025
291011-BN-3	EMERSON ELECTRIC			1	1.F FE	8,091,440	98.7480	7,899,840	8,000,000	8,083,795	0	(7,645)	0	0	1.950	1.817	AO	32,933	156,000	02/24/2021	10/15/2030
291011-BR-4	EMERSON ELECTRIC			1	1.F FE	1,993,760	99.6390	1,992,780	2,000,000	1,993,767	0	7	0	0	2.200	2.234	JD	1,222	0	12/07/2021	12/21/2031
29273R-BC-2	ENERGY TRANSFER OPERATING			1	2.C FE	12,258,900	131.6750	13,167,500	10,000,000	11,334,015	0	(134,244)	0	0	8.250	6.057	MN	105,417	825,000	06/21/2013	11/15/2029
29364D-AS-9	ENTERGY ARKANSAS			1	1.F FE	999,280	105.1350	1,051,350	1,000,000	999,793	0	71	0	0	3.700	3.708	JD	3,083	37,000	03/10/2014	06/01/2024
29364D-AU-4	ENTERGY ARKANSAS			1	1.F FE	1,020,870	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
29364W-AW-8	ENTERGY LOUISIANA LLC			1	1.F FE	999,900	106.4170	1,064,170	1,000,000	999,911	0	8	0	0	3.250	3.251	AO	8,125	32,500	03/17/2016	04/01/2028
29364W-BH-0	ENTERGY LOUISIANA LLC			1	1.F FE	2,985,480	99.8120	2,994,360	3,000,000	2,986,461	0	981	0	0	2.350	2.399	JD	3,133	53,854	04/13/2021	06/15/2032
29364N-AU-2	ENTERGY MISSISSIPPI			1	1.F FE	996,590	106.0010	1,060,010	1,000,000	997,847	0	322	0	0	3.250	3.290	JD	2,708	32,500	11/09/2017	12/01/2027
29366W-AC-0	ENTERGY MISSISSIPPI			1	1.F FE	4,987,100	99.7960	4,989,800	5,000,000	4,987,130	0	30	0	0	2.550	2.574	JD	15,938	0	11/10/2021	12/01/2033
29365T-AG-9	ENTERGY TEXAS INC			1	2.A FE	1,996,280	109.7360	2,194,720	2,000,000	1,997,033	0	335	0	0	4.000	4.023	MS	20,000	80,000	01/03/2019	03/30/2029
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	1,218,989	106.3330	1,224,956	1,152,000	1,188,896	0	(12,217)	0	0	3.750	2.586	FA	16,320	43,200	06/25/2019	02/15/2025
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	2,661,464	107.3640	2,830,115	2,636,000	2,649,538	0	(3,200)	0	0	3.700	3.557	FA	36,845	97,532	02/06/2018	02/15/2026
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	997,640	112.3580	1,123,580	1,000,000	998,248	0	212	0	0	4.150	4.179	AO	8,646	41,500	10/03/2018	10/16/2028
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	997,820	104.3760	1,043,760	1,000,000	998,191	0	195	0	0	2.800	2.825	JJ	11,667	28,000	01/07/2020	01/31/2030
26875P-AK-7	EOG RESOURCES INC			1	1.G FE	993,810	101.7210	1,017,210	1,000,000	999,177	0	645	0	0	2.625	2.693	MS	7,729	26,250	09/05/2012	03/15/2023
26875P-AK-7	EOG RESOURCES INC			1	1.G FE	436,368	101.7210	462,831	455,000	452,067	0	2,340	0	0	2.625	3.172	MS	3,517	11,944	07/31/2014	03/15/2023
26875P-AK-7	EOG RESOURCES INC			1	1.G FE	451,677	101.7210	501,485	493,000	486,770	0	4,951	0	0	2.625	3.704	MS	3,810	12,941	12/13/2013	03/15/2023
26884L-AF-6	EQT CORP			1	3.A FE	999,180	107.3760	1,073,760	1,000,000	999,442	4,045	78	0	0	3.900	3.910	AO	9,750	39,000	09/27/2017	10/01/2027
294429-AJ-4	EQUIFAX INC			1	2.B FE	517,865	101.7860	508,930	500,000	502,649	0	(3,663)	0	0	3.300	2.540	JD	733	16,500	08/28/2017	12/15/2022
26884T-AP-7	ERAC USA FINANCE LLC (144A)			1	2.A FE	998,110	107.6210	1,076,210	1,000,000	999,147	0	193	0	0	3.800	3.823	MN	6,333	38,000	11/02/2015	11/01/2025

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
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
29736R-AE-0	ESTEE LAUDER CO			1	1.E FE	899,829	101.1710	910,539	900,000	899,978	0	17	0	0	2.350	2.352	FA	7,990	21,150	08/06/2012	08/15/2022
29736R-AE-0	ESTEE LAUDER CO			1	1.E FE	61,428	101.1710	63,738	63,000	62,858	0	222	0	0	2.350	2.716	FA	559	1,481	01/08/2015	08/15/2022
29736R-AE-0	ESTEE LAUDER CO			1	1.E FE	718,163	101.1710	748,665	740,000	738,103	0	2,965	0	0	2.350	2.766	FA	6,570	17,390	08/28/2014	08/15/2022
29736R-AJ-9	ESTEE LAUDER CO			1	1.E FE	999,630	107.2320	1,072,320	1,000,000	999,780	0	33	0	0	3.150	3.154	MS	9,275	31,500	02/06/2017	03/15/2027
29736R-AQ-3	ESTEE LAUDER CO			1	1.E FE	4,286,840	103.7540	4,150,160	4,000,000	4,261,048	0	(25,792)	0	0	2.600	1.727	AO	21,956	104,000	02/18/2021	04/15/2030
30231G-AC-6	EXXON MOBIL CORP			1	1.D FE	2,000,000	104.5440	2,090,880	2,000,000	2,000,000	0	0	0	0	3.176	3.176	MS	18,703	63,520	03/17/2014	03/15/2024
30231G-AF-9	EXXON MOBIL CORP			1	1.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-AF-9	EXXON MOBIL CORP			1	1.D FE	1,926,020	104.0530	2,081,060	2,000,000	1,963,944	0	10,565	0	0	2.709	3.310	MS	17,308	54,180	03/27/2018	03/06/2025
31428X-BP-0	FEDEX CORP			1	2.B FE	3,003,750	108.0100	3,240,300	3,000,000	3,002,387	0	(357)	0	0	3.400	3.385	FA	38,533	102,000	01/29/2018	02/15/2028
31428X-BP-0	FEDEX CORP			1	2.B FE	975,120	108.0100	1,080,100	1,000,000	983,616	0	2,340	0	0	3.400	3.701	FA	12,844	34,000	03/05/2018	02/15/2028
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
31677Q-BM-0	FIFTH THIRD BANK			2	1.G FE	1,000,000	108.8580	1,088,580	1,000,000	1,000,000	0	0	0	0	3.950	3.950	JJ	16,788	39,500	07/23/2018	07/28/2025
336158-AK-6	FIRST REPUBLIC BANK			2	2.A FE	999,160	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
33738K-AA-3	FIRST UNION FLORIDA				1.F FE	544,015	130.8700	654,350	500,000	528,408	0	(1,295)	0	0	6.180	5.592	FA	11,673	30,900	12/11/2002	02/15/2036
33738M-AA-9	FIRST UNION NORTH CAROLINA				2.A FE	3,808,105	130.8700	4,580,450	3,500,000	3,698,855	0	(9,063)	0	0	6.180	5.592	FA	81,713	216,300	12/11/2002	02/15/2036
337738-BC-1	FISERV INC			1	2.B FE	3,039,900	101.5850	3,047,550	3,000,000	3,036,844	0	(3,056)	0	0	2.650	2.483	JD	6,625	79,500	03/24/2021	06/01/2030
341081-FJ-1	FLORIDA POWER & LIGHT			1	1.E FE	492,985	101.7740	508,870	500,000	498,588	0	957	0	0	2.750	2.954	JD	1,146	13,750	09/03/2015	06/01/2023
341081-FJ-1	FLORIDA POWER & LIGHT			1	1.E FE	477,545	101.7740	508,870	500,000	496,230	0	2,553	0	0	2.750	3.298	JD	1,146	13,750	10/09/2013	06/01/2023
341081-FK-8	FLORIDA POWER & LIGHT			1	1.D FE	1,027,220	104.2670	1,042,670	1,000,000	1,006,891	0	(3,457)	0	0	3.250	2.877	JD	2,708	32,500	08/24/2015	06/01/2024
302491-AS-4	FMC CORP			1	2.B FE	998,400	104.9000	1,049,000	1,000,000	999,595	0	169	0	0	4.100	4.119	FA	17,083	41,000	11/12/2013	02/01/2024
345397-YT-4	FORD MOTOR CREDIT CO LLC			2	3.A FE	2,000,000	105.8740	2,117,480	2,000,000	2,000,000	0	0	0	0	3.815	3.815	MN	12,505	76,300	10/30/2017	11/02/2027
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	1,000,730	106.0430	1,060,430	1,000,000	1,000,408	0	(85)	0	0	3.150	3.140	JD	1,400	31,500	11/03/2017	06/15/2026
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	1,850,520	106.0430	2,120,860	2,000,000	1,907,065	0	18,538	0	0	3.150	4.307	JD	2,800	63,000	10/18/2018	06/15/2026
34964C-AC-0	FORTUNE BRANDS HOME & SECURITY			1	2.B FE	1,999,380	104.8040	2,096,080	2,000,000	1,999,671	0	127	0	0	4.000	4.007	MS	22,222	80,000	09/19/2018	09/21/2023
369550-AU-2	GENERAL DYNAMICS CORP			1	1.G FE	4,949,350	101.0920	5,054,600	5,000,000	4,995,045	0	5,487	0	0	2.250	2.364	MN	14,375	112,500	11/01/2012	11/15/2022
36962G-6F-6	GENERAL ELECTRIC COMPANY LS:214K	LS			2.B FE	286,584	101.7250	291,951	287,000	286,959	0	47	0	0	3.150	3.167	MS	2,863	9,041	09/04/2012	09/07/2022
370334-BZ-6	GENERAL MILLS INC			1	2.B FE	995,800	106.3600	1,063,600	1,000,000	997,689	0	406	0	0	3.200	3.249	FA	12,533	32,000	01/09/2017	02/10/2027
370334-CG-7	GENERAL MILLS INC			1	2.B FE	1,005,850	111.7460	1,117,460	1,000,000	1,003,860	0	(551)	0	0	4.200	4.127	AO	8,633	42,000	04/05/2018	04/17/2028
370334-CL-6	GENERAL MILLS INC			1	2.B FE	3,300,390	104.4790	3,134,370	3,000,000	3,267,817	0	(30,862)	0	0	2.875	1.683	AO	18,208	86,250	12/09/2020	04/15/2030
37045X-CD-6	GENERAL MOTORS FINANCIAL			1	2.C FE	998,520	105.0520	1,050,520	1,000,000	999,323	0	212	0	0	3.500	3.524	MN	5,250	35,000	11/02/2017	11/07/2024
373334-KH-3	GEORGIA POWER CO			1	2.A FE	998,870	105.5200	1,055,200	1,000,000	999,345	0	107	0	0	3.250	3.263	MS	8,125	32,500	02/28/2017	03/30/2027
37331N-AH-4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	1,005,140	105.9620	1,059,620	1,000,000	1,002,365	0	(756)	0	0	3.600	3.514	MS	12,000	36,000	03/07/2018	03/01/2025
37331N-AH-4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	999,610	105.9620	1,059,620	1,000,000	999,846	0	35	0	0	3.600	3.604	MS	12,000	36,000	11/03/2014	03/01/2025
377372-AH-0	GLAXOSMITHKLINE		C	1	1.F FE	1,900,635	102.4520	1,989,618	1,942,000	1,931,192	0	8,546	0	0	2.800	3.269	MS	15,558	54,376	04/03/2018	03/18/2023
377372-AN-7	GLAXOSMITHKLINE		C	1	1.F FE	1,006,770	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
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-WL-4	GOLDMAN SACHS GROUP			1	2.A FE	1,000,000	107.7640	1,077,640	1,000,000	1,000,000	0	0	0	0	3.691	3.691	JD	2,666	36,910	05/31/2017	06/05/2028
38141G-WV-2	GOLDMAN SACHS GROUP			1	2.A FE	1,003,160	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
40139L-AD-5	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	998,740	100.6910	1,006,910	1,000,000	999,873	0	246	0	0	2.500	2.527	MN	3,681	25,000	05/03/2017	05/08/2022
41283L-AQ-8	HARLEY-DAVIDSON FINANCIAL (144A)			1	2.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	997,400	102.0060	1,020,060	1,000,000	999,590	0	284	0	0	2.625	2.655	MN	4,375	26,250	05/14/2013	05/01/2023
427866-AX-6	HERSHEY COMPANY			1	1.E FE	996,710	103.7150	1,037,150	1,000,000	998,375	0	327	0	0	2.300	2.337	FA	8,689	23,000	08/02/2016	08/15/2026
427866-AZ-1	HERSHEY COMPANY			1	1.F FE	1,999,160	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
431282-AM-4	HIGHWOODS REALTY LP			1	2.B FE	2,973,870	101.8070	3,054,210	3,000,000	2,992,699	0	6,724	0	0	3.625	3.865	JJ	50,146	108,750	02/06/2019	01/15/2023
431282-AP-7	HIGHWOODS REALTY LP			1	2.B FE	1,449,315	109.1960	1,637,940	1,500,000	1,466,802	0	5,603	0	0	3.875	4.357	MS	19,375	58,125	09/17/2018	03/01/2027
437076-BC-5	HOME DEPOT INC			1	1.F FE	1,055,290	105.4520	1,054,520	1,000,000	1,012,543	0	(6,409)	0	0	3.750	3.056	FA	14,167	37,500	08/26/2014	02/15/2024
437076-BK-7	HOME DEPOT INC			1	1.F FE	1,022,060	106.8440	1,068,440	1,000,000	1,008,686	0	(2,347)	0	0	3.350	3.083	MS	9,864	33,500	11/03/2015	09/15/2025
437076-BT-8	HOME DEPOT INC			1	1.F FE	944,780	106.1200	1,061,200	1,000,000	964,870	0	5,474	0	0	2.800	3.484	MS	8,322	28,000	02/21/2018	09/14/2027
437076-BW-1	HOME DEPOT INC			1	1.F FE	1,986,260	112.7050	2,254,100	2,000,000	1,989,867	0	1,241	0	0	3.900	3.984	JD	5,417	78,000	11/27/2018	12/06/2028
438516-BD-7	HONEYWELL INTERNATIONAL			1	1.F FE	990,850	104.5330	1,045,330	1,000,000	997,975	0	995	0	0	3.350	3.459	JD	2,792	33,500	12/04/2013	12/01/2023
438516-BL-9	HONEYWELL INTERNATIONAL			1	1.F FE	5,978,400	104.7580	6,285,480	6,000,000	5,988,772	0	2,137	0	0	2.500	2.541	MN	25,000	150,000	10/24/2016	11/01/2026

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
438516-BZ-8	HONEYWELL INTERNATIONAL			1	1.F FE	7,962,560	99.5340	7,962,720	8,000,000	7,964,794	0	2,234	0	0	1.950	2.006	JD	13,000	156,000	05/20/2021	06/01/2030
438516-CF-1	HONEYWELL INTERNATIONAL			1	1.F FE	4,963,700	97.4840	4,874,200	5,000,000	4,964,652	0	952	0	0	1.750	1.829	MS	32,813	0	09/15/2021	09/01/2031
440452-AF-7	HORMEL FOODS CORP			1	1.F FE	4,885,350	98.1640	4,908,200	5,000,000	4,892,068	0	6,718	0	0	1.800	2.080	JD	5,000	90,000	06/01/2021	06/11/2030
440452-AH-3	HORMEL FOODS CORP			1	1.F FE	3,008,820	99.6910	2,990,730	3,000,000	3,008,176	0	(644)	0	0	1.700	1.653	JD	3,967	25,500	06/23/2021	06/03/2028
440452-AH-3	HORMEL FOODS CORP			1	1.F FE	3,003,090	99.6910	2,990,730	3,000,000	3,002,846	0	(244)	0	0	1.700	1.683	JD	3,967	25,500	06/17/2021	06/03/2028
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-AJ-1	HUBBELL INC			1	2.A FE	996,220	107.4520	1,074,520	1,000,000	997,514	0	353	0	0	3.500	3.545	FA	13,222	35,000	02/01/2018	02/15/2028
452308-AT-6	ILLINOIS TOOL WORKS INC			1	1.E FE	1,562,727	104.7690	1,602,966	1,530,000	1,541,590	0	(5,779)	0	0	3.500	3.090	MS	17,850	53,550	03/07/2018	03/01/2024
452308-AT-6	ILLINOIS TOOL WORKS INC			1	1.E FE	607,128	104.7690	628,614	600,000	602,689	0	(1,337)	0	0	3.500	3.257	MS	7,000	21,000	07/17/2018	03/01/2024
452308-AX-7	ILLINOIS TOOL WORKS INC			1	1.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	963,290	102.0980	1,020,980	1,000,000	994,518	0	4,341	0	0	3.200	3.666	MS	9,422	32,000	10/29/2013	03/15/2023
454889-AS-5	INDIANA MICHIGAN POWER			1	1.G FE	1,993,700	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-GB-4	INDIANA UNIVERSITY (TAXABLE) REF S2020B			1	1.A FE	1,675,000	102.8800	1,723,240	1,675,000	1,675,000	0	0	0	0	2.366	2.366	JD	3,303	39,631	01/23/2020	06/01/2031
458140-AM-2	INTEL CORP			1	1.E FE	1,991,460	102.0880	2,041,760	2,000,000	1,999,067	0	935	0	0	2.700	2.749	JD	2,400	54,000	12/04/2012	12/15/2022
458140-AS-9	INTEL CORP			1	1.E FE	1,064,440	107.9890	1,079,890	1,000,000	1,029,640	0	(8,387)	0	0	3.700	2.762	JJ	15,622	37,000	08/23/2017	07/29/2025
458140-AU-4	INTEL CORP			1	1.E FE	979,120	105.2760	1,052,760	1,000,000	988,490	0	2,426	0	0	2.600	2.881	MN	3,033	26,000	12/18/2017	05/19/2026
461070-AL-8	INTERSTATE POWER & LIGHT CO			1	2.A FE	992,550	105.0590	1,050,590	1,000,000	997,555	0	779	0	0	3.250	3.338	JD	2,708	32,500	11/17/2014	12/01/2024
461070-AP-9	INTERSTATE POWER & LIGHT CO			1	2.A FE	1,994,960	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
82894*-AZ-0	J.R. SIMPLOT COMPANY			1	2.C	2,000,000	110.3560	2,207,120	2,000,000	2,000,000	0	0	0	0	4.630	4.630	MN	15,433	92,600	02/01/2019	05/01/2029
46849L-SS-1	JACKSON NATIONAL LIFE (144A)				1.F FE	999,250	104.2760	1,042,760	1,000,000	999,742	0	109	0	0	3.250	3.262	JJ	13,542	32,500	01/24/2017	01/30/2024
46849L-SW-2	JACKSON NATIONAL LIFE (144A)				1.F FE	996,970	101.0390	1,010,390	1,000,000	999,683	0	628	0	0	2.500	2.565	JD	278	25,000	06/20/2017	06/27/2022
46849L-TC-5	JACKSON NATIONAL LIFE (144A)				1.F FE	1,980,960	107.6300	2,152,600	2,000,000	1,989,449	0	2,790	0	0	3.875	4.040	JD	4,306	77,500	10/31/2018	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
469814-A*-8	JACOBS ENGINEERING GROUP INC			1	2.C	5,000,000	107.5550	5,377,750	5,000,000	5,000,000	0	0	0	0	4.270	4.270	MN	31,432	213,500	02/09/2018	05/08/2025
476556-DC-6	JERSEY CENTRAL POWER & LIGHT (144A)			1	2.B FE	2,029,420	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
832696-AK-4	JM SMUCKER CO			1	2.B FE	1,006,470	106.6480	1,066,480	1,000,000	1,002,283	0	(673)	0	0	3.500	3.423	MS	10,306	35,000	03/13/2015	03/15/2025
832696-AU-2	JM SMUCKER CO LS:2.9M	LS		1	2.B FE	2,923,500	96.8290	2,904,870	3,000,000	2,924,878	0	1,378	0	0	2.125	2.402	MS	17,177	0	10/07/2021	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
24422E-VP-1	JOHN DEERE CAPITAL CORP				1.F FE	4,985,100	98.6730	4,933,650	5,000,000	4,986,752	0	1,652	0	0	1.500	1.545	MS	23,958	37,917	03/01/2021	03/06/2028
78408L-AB-3	JOHNSON (SC) & SON (144A)			1	1.G FE	1,019,830	104.9050	1,049,050	1,000,000	1,005,752	0	(2,179)	0	0	3.350	3.109	MS	8,375	33,500	11/25/2014	09/30/2024
478160-BH-6	JOHNSON & JOHNSON			1	1.A FE	1,998,820	104.9900	2,099,800	2,000,000	1,999,706	0	128	0	0	3.375	3.382	JD	4,875	67,500	12/02/2013	12/05/2023
478160-CE-2	JOHNSON & JOHNSON			1	1.A FE	998,970	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
478160-CK-8	JOHNSON & JOHNSON			1	1.A FE	998,810	106.7000	1,067,000	1,000,000	999,277	0	107	0	0	2.900	2.913	JJ	13,372	29,000	11/08/2017	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-JT-8	JP MORGAN CHASE				1.F FE	994,420	105.9160	1,059,160	1,000,000	998,626	0	609	0	0	3.875	3.943	FA	16,146	38,750	01/21/2014	02/01/2024
46625H-KC-3	JP MORGAN CHASE			2	1.F FE	997,780	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-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-RY-8	JP MORGAN CHASE			1	1.F FE	1,000,000	108.3280	1,083,280	1,000,000	1,000,000	0	0	0	0	3.782	3.782	FA	15,758	37,820	01/25/2017	02/01/2028
46647P-AF-3	JP MORGAN CHASE			1	1.F FE	1,000,000	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-AU-0	JP MORGAN CHASE			1	1.F FE	5,000,000	104.2540	5,212,700	5,000,000	5,000,000	0	0	0	0	3.797	3.797	JJ	83,323	189,850	07/16/2018	07/23/2024
48128B-AB-7	JP MORGAN CHASE			1	1.F FE	999,970	100.0690	1,000,690	1,000,000	1,000,000	0	0	0	0	2.972	2.972	JJ	13,704	29,720	12/01/2016	01/15/2023
46647P-AR-7	JPMORGAN CHASE			1	1.F FE	1,003,600	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-BU-9	JPMORGAN CHASE			1	1.F FE	10,000,000	94.8900	9,489,000	10,000,000	10,000,000	0	0	0	0	1.764	1.764	MN	20,580	176,400	11/12/2020	11/19/2031
46647P-CR-5	JPMORGAN CHASE			1	1.F FE	2,005,460	100.6730	2,013,460	2,000,000	2,005,348	0	(112)	0	0	2.545	2.513	MN	7,494	0	11/02/2021	11/08/2032
46647P-CR-5	JPMORGAN CHASE			1	1.F FE	5,000,000	100.6730	5,033,650	5,000,000	5,000,000	0	0	0	0	2.545	2.545	MN	18,734	0	11/01/2021	11/08/2032
487836-BS-6	KELLOGG CO			1	2.B FE	833,249	103.1040	859,887	834,000	833,773	0	109	0	0	2.650	2.664	JD	1,842	22,101	11/07/2016	12/01/2023
26138E-AX-7	KEURIG DR PEPPER INC			1	2.B FE	999,560	107.1530	1,071,530	1,000,000	999,741	0	40	0	0	3.430	3.435	JD	1,524	34,300	12/05/2016	06/15/2027
49271V-AN-0	KEURIG DR PEPPER INC			1	2.B FE	5,105,650	98.6480	4,932,400	5,000,000	5,100,779	0	(4,871)	0	0	2.250	2.003	MS	33,125	56,250	07/07/2021	03/15/2031

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
49327M-2X-1	KEY BANK NA				1.G FE	999,550	100.2240	1,002,240	1,000,000	999,949	0	137	0	0	3.300	3.316	FA	13,750	33,000	01/24/2019	02/01/2022
49338C-AB-9	KEYSPAN GAS EAST CORP		C	1	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-BH-5	KIMBERLY-CLARK			1	1.F FE	984,740	100.3540	1,003,540	1,000,000	999,679	0	1,672	0	0	2.400	2.573	MS	8,000	24,000	02/06/2012	03/01/2022
494368-BQ-5	KIMBERLY-CLARK			1	1.F FE	997,120	104.7140	1,047,140	1,000,000	998,985	0	297	0	0	2.650	2.683	MS	8,833	26,500	02/24/2015	03/01/2025
494368-BQ-5	KIMBERLY-CLARK			1	1.F FE	1,179,764	104.7140	1,285,888	1,228,000	1,204,989	0	6,779	0	0	2.650	3.277	MS	10,847	32,542	02/05/2018	03/01/2025
494368-BR-3	KIMBERLY-CLARK			1	1.F FE	1,916,420	106.3330	2,126,660	2,000,000	1,952,808	0	11,934	0	0	3.050	3.752	FA	23,044	61,000	10/25/2018	08/15/2025
494368-BU-6	KIMBERLY-CLARK			1	1.F FE	950,830	105.8420	1,058,420	1,000,000	972,957	0	5,999	0	0	2.750	3.459	FA	10,389	27,500	02/14/2018	02/15/2026
494368-CD-3	KIMBERLY-CLARK			1	1.F FE	14,937,900	99.5960	14,939,400	15,000,000	14,938,638	0	738	0	0	2.000	2.045	MN	49,167	0	10/28/2021	11/02/2031
501044-CQ-2	KROGER CO			1	2.A FE	2,980,650	100.0740	3,002,220	3,000,000	2,999,125	0	2,119	0	0	3.400	3.477	AO	21,533	102,000	04/10/2012	04/15/2022
50540R-AN-2	LABORATORY CORP			1	2.B FE	989,360	104.8880	1,048,880	1,000,000	997,664	0	1,179	0	0	4.000	4.131	MN	6,667	40,000	10/30/2013	11/01/2023
50540R-AU-6	LABORATORY CORP			1	2.B FE	998,490	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
526107-AD-9	LENNOX INTERNATIONAL INC			1	2.B FE	1,384,302	102.9020	1,466,354	1,425,000	1,410,583	0	7,301	0	0	3.000	3.562	MN	5,463	42,750	03/19/2018	11/15/2023
53359#-AA-0	LINCOLN ELECTRIC HOLDINGS INC			1	2.A	2,000,000	104.5570	2,091,140	2,000,000	2,000,000	0	0	0	0	3.150	3.150	FA	22,925	63,000	02/20/2015	08/20/2025
53359#-AA-0	LINCOLN ELECTRIC HOLDINGS INC			1	2.A	2,997,750	104.5570	3,136,710	3,000,000	2,998,904	0	261	0	0	3.150	3.160	FA	34,388	94,500	02/28/2017	08/20/2025
74005P-BQ-6	LINDE INC/CT			1	1.F FE	2,000,420	106.5330	2,130,660	2,000,000	2,000,236	0	(50)	0	0	3.200	3.197	JJ	26,667	64,000	02/05/2018	01/30/2026
539830-BH-1	LOCKHEED MARTIN CORP			1	1.G FE	992,280	108.3470	1,083,470	1,000,000	996,599	0	766	0	0	3.550	3.641	JJ	16,369	35,500	11/16/2015	01/15/2026
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-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
548661-DP-9	LOWES COMPANIES			1	2.A FE	998,360	106.7720	1,067,720	1,000,000	998,997	0	166	0	0	3.100	3.120	MN	4,994	31,000	12/21/2017	05/03/2027
55261F-AJ-3	M&T BANK CORP			2	1.G FE	2,997,690	103.8400	3,115,200	3,000,000	2,999,172	0	470	0	0	3.550	3.567	JJ	45,854	106,500	07/19/2018	07/26/2023
55279H-AK-6	MANUFACTURERS & TRADERS TRUST			2	1.G FE	998,880	104.5370	1,045,370	1,000,000	999,601	0	116	0	0	2.900	2.913	FA	11,681	29,000	02/03/2015	02/06/2025
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
571676-AA-3	MARS INC (144A)			1	1.F FE	2,001,220	104.0610	2,081,220	2,000,000	2,000,642	0	(198)	0	0	2.700	2.689	AO	13,500	54,000	03/27/2019	04/01/2025
571676-AL-9	MARS INC (144A)			1	1.F FE	4,801,300	94.5190	4,725,950	5,000,000	4,814,693	0	13,393	0	0	1.625	2.017	JJ	37,240	40,625	02/19/2021	07/16/2032
573284-AQ-9	MARTIN MARIETTA MATERIALS			1	2.B FE	997,980	106.6850	1,066,850	1,000,000	998,804	0	194	0	0	3.450	3.474	JD	2,875	34,500	05/17/2017	06/01/2027
573284-AT-3	MARTIN MARIETTA MATERIALS			1	2.B FE	997,910	107.6340	1,076,340	1,000,000	998,655	0	198	0	0	3.500	3.525	JD	1,556	35,000	12/07/2017	12/15/2027
573284-AT-3	MARTIN MARIETTA MATERIALS			1	2.B FE	997,500	107.6340	1,076,340	1,000,000	998,389	0	237	0	0	3.500	3.530	JD	1,556	35,000	12/06/2017	12/15/2027
57629W-BR-0	MASSMUTUAL GLOBAL FUNDING II (LS:450K	LS			1.B FE	992,550	101.5000	1,015,000	1,000,000	999,316	0	817	0	0	2.500	2.585	AO	5,139	25,000	10/10/2012	10/17/2022
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	999,680	103.7420	1,037,420	1,000,000	999,877	0	46	0	0	2.750	2.755	JD	688	27,500	06/19/2017	06/22/2024
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	997,990	104.8360	1,048,360	1,000,000	999,074	0	286	0	0	2.950	2.982	JJ	13,931	29,500	01/08/2018	01/11/2025
57636Q-AB-0	MASTERCARD INC			1	1.E FE	1,904,188	105.2810	1,962,438	1,864,000	1,879,486	0	(6,582)	0	0	3.375	2.989	AO	15,728	62,910	01/30/2018	04/01/2024
57636Q-AB-0	MASTERCARD INC			1	1.E FE	1,029,735	105.2810	1,063,338	1,010,000	1,015,675	0	(2,412)	0	0	3.375	3.113	AO	8,522	34,088	09/03/2015	04/01/2024
57636Q-AG-9	MASTERCARD INC			1	1.E FE	998,190	106.4790	1,064,790	1,000,000	999,032	0	178	0	0	2.950	2.971	MN	3,278	29,500	11/16/2016	11/21/2026
57636Q-AJ-3	MASTERCARD INC			1	1.E FE	997,240	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
579780-AQ-0	MCCORMICK & COMPANY INC			1	2.B FE	5,365,250	101.2620	5,063,100	5,000,000	5,322,613	0	(37,249)	0	0	2.500	1.640	AO	26,389	125,000	11/05/2020	04/15/2030
58013M-EM-2	MCDONALDS CORP			1	2.A FE	1,025,310	100.0630	1,000,630	1,000,000	1,000,101	0	(2,823)	0	0	2.625	2.338	JJ	12,104	26,250	02/02/2012	01/15/2022
585055-BS-4	MEDTRONIC INC			1	1.G FE	623,573	106.5440	663,769	623,000	623,258	0	(82)	0	0	3.500	3.485	MS	6,420	21,805	03/05/2018	03/15/2025
58933Y-AR-6	MERCK & CO INC			1	1.E FE	998,350	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-AX-3	MERCK & CO INC			1	1.E FE	3,287,430	108.8850	3,266,550	3,000,000	3,280,821	0	(6,609)	0	0	3.400	1.950	MS	32,300	0	10/26/2021	03/07/2029
59217G-AQ-2	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	1,097,800	100.9320	1,009,320	1,000,000	1,003,189	0	(11,502)	0	0	3.875	2.695	AO	8,611	38,750	10/26/2012	04/11/2022
59217G-BY-4	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	999,330	107.9220	1,079,220	1,000,000	999,628	0	66	0	0	3.450	3.458	JD	1,246	34,500	12/12/2016	12/18/2026
59217G-CK-3	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	998,030	106.3220	1,063,220	1,000,000	998,773	0	189	0	0	3.000	3.023	MS	8,500	30,000	09/12/2017	09/19/2027
59217G-CT-4	MET LIFE GLOBAL FUNDING I (144 LS:1.5M	LS			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	1,034,710	105.8290	1,058,290	1,000,000	1,012,692	0	(7,093)	0	0	4.368	3.613	MJSD	1,941	43,680	10/04/2018	09/15/2023
59156R-BB-3	METLIFE INC			1	1.G FE	1,005,000	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-BQ-0	METLIFE INC			1	1.G FE	999,920	107.9300	1,079,300	1,000,000	999,933	0	8	0	0	3.600	3.601	MN	4,800	36,000	11/09/2015	11/13/2025
594918-AW-4	MICROSOFT CORP			1	1.A FE	1,075,370	105.2930	1,052,930	1,000,000	1,015,856	0	(8,957)	0	0	3.625	2.668	JD	1,611	36,250	10/16/2014	12/15/2023
594918-AW-4	MICROSOFT CORP			1	1.A FE	995,080	105.2930	1,052,930	1,000,000	998,883	0	535	0	0	3.625	3.684	JD	1,611	36,250	12/03/2013	12/15/2023
594918-BJ-2	MICROSOFT CORP			1	1.A FE	1,003,830	106.7650	1,067,650	1,000,000	1,001,755	0	(455)	0	0	3.125	3.073	MN	5,035	31,250	02/23/2017	11/03/2025
594918-BJ-2	MICROSOFT CORP			1	1.A FE	999,740	106.7650	1,067,650	1,000,000	999,866	0	26	0	0	3.125	3.128	MN	5,035	31,250	10/29/2015	11/03/2025
594918-BR-4	MICROSOFT CORP			1	1.A FE	998,140	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

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
594918-BY-9	MICROSOFT CORP			1	1.A FE	996,450	109.0450	1,090,450	1,000,000	998,025	0	346	0	0	3.300	3.342	FA	13,292	33,000	01/30/2017	02/06/2027
595620-AT-2	MIDAMERICAN ENERGY CO			1	1.E FE	2,003,960	110.2960	2,205,920	2,000,000	2,002,819	0	(345)	0	0	3.650	3.627	AO	15,411	73,000	01/11/2019	04/15/2029
595620-AT-2	MIDAMERICAN ENERGY CO			1	1.E FE	2,499,875	110.2960	2,757,400	2,500,000	2,499,741	0	19	0	0	3.650	3.651	AO	19,264	91,250	01/08/2019	04/15/2029
608190-AJ-3	MOHAWK INDUSTRIES			1	2.A FE	1,003,210	102.3460	1,023,460	1,000,000	1,000,441	0	(488)	0	0	3.850	3.798	FA	16,042	38,500	09/16/2015	02/01/2023
609207-AT-2	MONDELEZ INTERNATIONAL			1	2.B FE	4,361,520	103.1630	4,126,520	4,000,000	4,318,498	0	(36,724)	0	0	2.750	1.686	AO	23,833	110,000	10/27/2020	04/13/2030
610202-BN-2	MONONGAHELA POWER (144A)			1	1.G FE	998,860	105.2540	1,052,540	1,000,000	999,668	0	115	0	0	4.100	4.113	AO	8,656	41,000	11/19/2013	04/15/2024
61744Y-AH-1	MORGAN STANLEY				1.G FE	997,910	100.9050	1,009,050	1,000,000	999,795	0	419	0	0	2.750	2.795	MN	3,208	27,500	05/16/2017	05/19/2022
61744Y-AK-4	MORGAN STANLEY			1	1.G FE	1,005,180	107.8900	1,078,900	1,000,000	1,003,088	0	(497)	0	0	3.591	3.529	JJ	15,860	35,910	07/21/2017	07/22/2028
617446-8C-6	MORGAN STANLEY			1	1.G FE	499,590	108.4650	542,325	500,000	499,825	0	42	0	0	4.000	4.010	JJ	8,778	20,000	07/20/2015	07/23/2025
61746B-EF-9	MORGAN STANLEY			1	1.G FE	989,990	108.4900	1,084,900	1,000,000	994,461	0	976	0	0	3.625	3.746	JJ	16,212	36,250	01/17/2017	01/20/2027
61945C-AC-7	MOSAIC CO			1	2.C FE	997,900	105.2220	1,052,220	1,000,000	999,494	0	233	0	0	4.250	4.276	MN	5,431	42,500	11/07/2013	11/15/2023
63636#-AA-4	NATIONAL HOCKEY LEAGUE			1	2.A PL	2,000,000	104.4560	2,089,120	2,000,000	2,000,000	0	0	0	0	3.330	3.330	JD	2,960	66,600	08/02/2017	08/10/2024
637417-AK-2	NATIONAL RETAIL PROPERTIES INC			1	2.A FE	995,930	107.1260	1,071,260	1,000,000	997,470	0	381	0	0	3.500	3.548	AO	7,389	35,000	09/06/2017	10/15/2027
637432-MV-4	NATIONAL RURAL UTILITIES			1	1.E FE	999,230	104.1070	1,041,070	1,000,000	999,811	0	82	0	0	3.400	3.409	MN	4,344	34,000	10/29/2013	11/15/2023
637432-NQ-4	NATIONAL RURAL UTILITIES			1	1.E FE	1,998,680	111.7810	2,235,620	2,000,000	1,998,965	0	119	0	0	3.900	3.908	MN	13,000	78,000	10/24/2018	11/01/2028
637432-NV-3	NATIONAL RURAL UTILITIES			1	1.E FE	1,991,240	100.9350	2,018,700	2,000,000	1,992,720	0	788	0	0	2.400	2.449	MS	14,133	48,000	01/22/2020	03/15/2030
63861Q-BD-9	NATIONWIDE HEALTH				2.A FE	5,000,000	126.8310	6,341,550	5,000,000	5,000,000	0	0	0	0	6.590	6.590	AO	82,375	329,500	06/29/1998	07/07/2038
641062-AE-4	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	2,991,690	107.3290	3,219,870	3,000,000	2,995,207	0	1,153	0	0	3.500	3.545	MS	28,292	105,000	09/17/2018	09/24/2025
641062-AT-1	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	4,497,713	94.1350	4,377,278	4,650,000	4,504,515	0	6,802	0	0	1.250	1.637	MS	17,115	29,063	07/21/2021	09/15/2030
64952W-CH-4	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,838,040	103.3770	2,067,540	2,000,000	1,906,311	0	18,755	0	0	2.350	3.475	JJ	21,803	47,000	03/05/2018	07/14/2026
64952W-CX-9	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	992,050	106.6360	1,066,360	1,000,000	994,918	0	755	0	0	3.000	3.093	JJ	14,250	30,000	01/03/2018	01/10/2028
62927#-AF-3	NFL VENTURES LP			1	1.E FE	1,383,482	107.4880	1,487,077	1,383,482	1,383,331	0	11	0	0	3.480	3.480	AO	10,164	48,145	06/12/2015	04/15/2031
65364U-AB-2	NIAGARA MOHAWK POWER (144A)		C	1	2.A FE	1,000,000	101.7380	1,017,380	1,000,000	1,000,000	0	0	0	0	2.721	2.721	MN	2,494	27,210	11/20/2012	11/28/2022
65364U-AL-0	NIAGARA MOHAWK POWER (144A)		C	1	2.A FE	999,990	110.1560	1,101,560	1,000,000	1,000,000	0	0	0	0	4.278	4.278	JD	1,901	42,780	11/29/2018	12/15/2028
654106-AC-7	NIKE INC			1	1.E FE	1,660,380	101.8590	1,732,622	1,701,000	1,693,728	0	5,273	0	0	2.250	2.577	MN	6,379	38,273	03/06/2015	05/01/2023
654106-AF-0	NIKE INC			1	1.E FE	998,580	104.5520	1,045,520	1,000,000	999,258	0	140	0	0	2.375	2.391	MN	3,958	23,750	10/18/2016	11/01/2026
654106-AF-0	NIKE INC			1	1.E FE	905,020	104.5520	1,045,520	1,000,000	938,607	0	11,370	0	0	2.375	3.776	MN	3,958	23,750	12/03/2018	11/01/2026
655844-BL-1	NORFOLK SOUTHERN CORP			1	2.A FE	1,019,310	101.6860	1,016,860	1,000,000	1,002,056	0	(2,092)	0	0	2.903	2.687	FA	10,967	29,030	10/23/2012	02/15/2023
655844-BP-2	NORFOLK SOUTHERN CORP			1	2.A FE	999,430	104.8320	1,048,320	1,000,000	999,870	0	54	0	0	3.850	3.856	JJ	17,753	38,500	11/18/2013	01/15/2024
655844-BS-6	NORFOLK SOUTHERN CORP			1	2.A FE	978,560	105.6100	1,056,100	1,000,000	987,952	0	2,476	0	0	2.900	3.192	JD	1,289	29,000	01/09/2018	06/15/2026
655844-BT-4	NORFOLK SOUTHERN CORP			1	2.A FE	998,470	106.2130	1,062,130	1,000,000	999,093	0	148	0	0	3.150	3.168	JD	2,625	31,500	05/22/2017	06/01/2027
655844-BZ-0	NORFOLK SOUTHERN CORP			1	2.A FE	985,520	110.4710	1,104,710	1,000,000	989,525	0	1,363	0	0	3.800	3.982	FA	15,833	38,000	12/12/2018	08/01/2028
655844-CA-4	NORFOLK SOUTHERN CORP			1	2.A FE	2,000,620	107.0470	2,140,940	2,000,000	2,000,337	0	(84)	0	0	3.650	3.645	FA	30,417	73,000	07/31/2018	08/01/2025
665772-CH-0	NORTHERN STATES POWER - MN			1	1.F FE	1,002,850	100.2090	1,017,121	1,015,000	1,014,091	0	1,417	0	0	2.150	2.294	FA	8,244	21,823	05/06/2013	08/15/2022
665772-CK-3	NORTHERN STATES POWER - MN			1	1.F FE	1,996,340	101.5120	2,030,240	2,000,000	1,999,405	0	397	0	0	2.600	2.621	MN	6,644	52,000	05/13/2013	05/15/2023
665859-AN-4	NORTHERN TRUST CORP				1.F FE	963,298	101.0570	1,033,813	1,023,000	1,018,447	0	7,556	0	0	2.375	3.145	FA	10,056	24,296	11/06/2013	08/02/2022
665859-AN-4	NORTHERN TRUST CORP				1.F FE	2,032,745	101.0570	2,133,313	2,111,000	2,098,107	0	21,362	0	0	2.375	3.434	FA	20,751	50,136	10/25/2018	08/02/2022
665859-AT-1	NORTHERN TRUST CORP LS:960K	LS		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	943,410	103.4750	1,034,750	1,000,000	989,200	0	6,471	0	0	3.250	3.959	FA	13,542	32,500	11/25/2013	08/01/2023
666807-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	998,390	106.2100	1,062,100	1,000,000	999,144	0	149	0	0	3.200	3.218	FA	13,333	32,000	11/28/2016	02/01/2027
666807-BN-1	NORTHROP GRUMMAN CORP			1	2.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
666807-BS-0	NORTHROP GRUMMAN CORP			1	2.A FE	5,948,850	115.5040	5,775,200	5,000,000	5,901,358	0	(47,492)	0	0	4.400	1.976	MN	36,667	110,000	07/12/2021	05/01/2030
66989H-AN-8	NOVARTIS CAPITAL		C	1	1.D FE	204,380	106.7150	213,430	200,000	202,552	0	(456)	0	0	3.100	2.831	MN	758	6,200	10/19/2017	05/17/2027
66989H-AN-8	NOVARTIS CAPITAL		C	1	1.D FE	991,090	106.7150	1,067,150	1,000,000	994,926	0	848	0	0	3.100	3.203	MN	3,789	31,000	02/14/2017	05/17/2027
66989H-AR-9	NOVARTIS CAPITAL		C	1	1.D FE	12,289,320	101.5910	12,190,920	12,000,000	12,271,754	0	(17,566)	0	0	2.200	1.906	FA	100,467	132,000	05/26/2021	08/14/2030
67021C-AG-2	NSTAR ELECTRIC CO			1	1.E FE	997,260	101.0100	1,010,100	1,000,000	999,742	0	299	0	0	2.375	2.406	AO	5,014	23,750	10/09/2012	10/15/2022
67021C-AK-3	NSTAR ELECTRIC CO			1	1.F FE	995,190	105.5570	1,055,570	1,000,000	997,919	0	490	0	0	3.250	3.307	MN	4,153	32,500	11/13/2015	11/15/2025
67021C-AN-7	NSTAR ELECTRIC CO			1	1.F FE	997,800	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
68233J-BK-9	ONCOR ELECTRIC DELIVERY			1	1.F FE	5,886,500	122.4620	6,123,102	5,000,000	5,657,526	0	(81,831)	0	0	5.750	3.596	MS	84,653	287,500	02/07/2019	03/15/2029
68233J-CC-6	ONCOR ELECTRIC DELIVERY (144A)			2	1.F FE	3,140,970	104.1140	3,123,420	3,000,000	3,139,002	0	(1,968)	0	0	2.750	2.126	MS	10,313	0	11/10/2021	05/15/2030
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-AP-0	ORACLE CORP			1	2.A FE	938,000	101.4370	1,014,370	1,000,000	993,749	0	7,664	0	0	2.500	3.306	AO	5,278	25,000	10/30/2013	10/15/2022
68389X-BB-0	ORACLE CORP			1	2.A FE	497,705	100.4160	502,080	500,000	499,817	0	434	0	0	2.500	2.591	MN	1,597	12,500	12/07/2016	05/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
68389X-BM-6	ORACLE CORP			1	2.A FE	935,340	102.8760	1,028,760	1,000,000	962,527	0	7,480	0	0	2.650	3.551	JJ	12,219	26,500	03/06/2018	07/15/2026
68389X-BN-4	ORACLE CORP			1	2.A FE	998,890	105.3590	1,053,590	1,000,000	999,285	0	105	0	0	3.250	3.263	MN	4,153	32,500	11/07/2017	11/15/2027
694308-HS-9	PACIFIC GAS & ELECTRIC LS:950K	LS		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	521,930	104.0760	520,380	500,000	518,224	0	(2,492)	0	0	3.750	3.126	JJ	9,375	18,698	07/01/2020	07/01/2028
694308-JL-2	PACIFIC GAS & ELECTRIC			1	2.C FE	521,930	103.8050	519,025	500,000	515,637	0	(4,223)	0	0	3.450	2.511	JJ	8,625	17,202	07/01/2020	07/01/2025
695114-CR-7	PACIFICORP			1	1.E FE	1,023,640	104.8700	1,048,700	1,000,000	1,008,616	0	(4,110)	0	0	3.600	3.152	AO	9,000	36,000	03/06/2018	04/01/2024
70109H-AL-9	PARKER-HANNIFIN CORP			1	2.A FE	997,800	104.9780	1,049,780	1,000,000	999,266	0	231	0	0	3.300	3.326	MN	3,667	33,000	11/18/2014	11/21/2024
701094-AJ-3	PARKER-HANNIFIN CORP			1	2.A FE	999,060	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
708696-BY-4	PENNSYLVANIA ELECTRIC CO (144A)			1	2.B FE	1,002,190	104.7030	1,047,030	1,000,000	1,001,340	0	(201)	0	0	3.250	3.225	MS	9,569	32,500	09/07/2017	03/15/2028
713448-CT-3	PEPSICO INC			1	1.E FE	995,840	104.7170	1,047,170	1,000,000	998,461	0	429	0	0	2.750	2.798	AO	4,583	27,500	04/27/2015	04/30/2025
713448-DN-5	PEPSICO INC			1	1.E FE	999,820	104.5100	1,045,100	1,000,000	999,893	0	18	0	0	2.375	2.377	AO	5,608	23,750	10/03/2016	10/06/2026
713448-DN-5	PEPSICO INC			1	1.E FE	1,597,524	104.5100	1,776,670	1,700,000	1,633,342	0	12,724	0	0	2.375	3.270	AO	9,533	40,375	02/04/2019	10/06/2026
717081-EA-7	PFIZER INC			1	1.F FE	1,982,960	107.5660	2,151,320	2,000,000	1,990,950	0	1,661	0	0	3.000	3.099	JD	2,667	60,000	11/14/2016	12/15/2026
717081-ES-8	PFIZER INC			1	1.F FE	1,998,980	104.1680	2,083,360	2,000,000	1,999,481	0	202	0	0	2.950	2.961	MS	17,372	59,000	03/04/2019	03/15/2024
717081-ET-6	PFIZER INC			1	1.F FE	5,987,734	110.1450	5,958,845	5,410,000	5,943,940	0	(43,793)	0	0	3.450	1.927	MS	54,957	93,323	05/18/2021	03/15/2029
718172-AV-1	PHILIP MORRIS INTERNATIONAL				1.F FE	916,310	102.3180	1,023,180	1,000,000	987,654	0	10,025	0	0	2.625	3.701	MS	8,385	26,250	12/02/2013	03/06/2023
718172-BQ-1	PHILIP MORRIS INTERNATIONAL			1	1.F FE	990,280	106.1600	1,061,600	1,000,000	996,071	0	998	0	0	3.375	3.491	FA	13,125	33,750	08/04/2015	08/11/2025
718172-CB-3	PHILIP MORRIS INTERNATIONAL			1	1.F FE	995,830	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
718172-CE-7	PHILIP MORRIS INTERNATIONAL			1	1.F FE	992,950	106.1470	1,061,470	1,000,000	995,471	0	650	0	0	3.125	3.206	MS	10,330	31,250	10/31/2017	03/02/2028
69349L-AG-3	PNC BANK NA			2	1.G FE	999,910	101.6830	1,016,830	1,000,000	999,972	0	10	0	0	2.700	2.701	MN	4,500	27,000	10/17/2012	11/01/2022
69353R-EK-0	PNC BANK NA			2	1.F FE	997,680	104.8680	1,048,680	1,000,000	999,173	0	241	0	0	2.950	2.977	FA	10,489	29,500	02/18/2015	02/23/2025
693475-AT-2	PNC FINANCIAL SERVICES			2	1.G FE	1,995,920	107.8490	2,156,980	2,000,000	1,997,598	0	396	0	0	3.150	3.174	MN	7,350	63,000	05/16/2017	05/19/2027
693506-BN-6	PPG INDUSTRIES			1	1.G FE	4,957,750	102.5620	5,128,100	5,000,000	4,988,298	0	9,222	0	0	3.200	3.397	MS	47,111	160,000	07/17/2018	03/15/2023
693506-BP-1	PPG INDUSTRIES			1	2.A FE	1,997,140	110.3610	2,207,220	2,000,000	1,998,049	0	262	0	0	3.750	3.767	MS	22,083	75,000	02/22/2018	03/15/2028
69351U-AQ-6	PPL ELECTRIC UTILITIES			1	1.E FE	996,650	100.8090	1,008,090	1,000,000	999,733	0	367	0	0	2.500	2.538	MS	8,333	25,000	08/21/2012	09/01/2022
740189-AG-0	PRECISION CAST			1	1.C FE	924,870	101.4940	1,014,940	1,000,000	990,208	0	9,094	0	0	2.500	3.467	JJ	11,528	25,000	11/25/2013	01/15/2023
740189-AM-7	PRECISION CAST			1	1.C FE	998,490	106.0930	1,060,930	1,000,000	999,244	0	201	0	0	3.250	3.273	JD	1,444	32,500	02/26/2018	06/15/2025
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	997,340	105.0470	1,050,470	1,000,000	998,733	0	266	0	0	3.000	3.031	AO	6,083	30,000	04/11/2016	04/18/2026
742718-DY-2	PROCTER & GAMBLE CO			1	1.D FE	992,920	100.1920	1,001,920	1,000,000	999,901	0	773	0	0	2.300	2.380	FA	9,264	23,000	02/01/2012	02/06/2022
742718-EB-1	PROCTER & GAMBLE CO			1	1.D FE	993,530	103.9970	1,039,970	1,000,000	998,785	0	705	0	0	3.100	3.176	FA	11,711	31,000	08/08/2013	08/15/2023
742718-EP-0	PROCTER & GAMBLE CO			1	1.D FE	937,800	105.7520	1,057,520	1,000,000	964,886	0	7,831	0	0	2.700	3.632	FA	11,175	27,000	05/15/2018	02/02/2026
742718-ER-6	PROCTER & GAMBLE CO			1	1.D FE	997,890	104.7830	1,047,830	1,000,000	998,895	0	209	0	0	2.450	2.474	MN	3,947	24,500	11/01/2016	11/03/2026
742718-FQ-7	PROCTER & GAMBLE CO LS:800K	LS		1	1.D FE	3,071,040	100.9400	3,028,200	3,000,000	3,067,954	0	(3,086)	0	0	1.950	1.686	AO	11,050	29,250	07/13/2021	04/23/2031
744448-CV-1	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	4,945,050	97.3170	4,865,850	5,000,000	4,947,658	0	2,608	0	0	1.875	1.996	JD	4,167	46,875	06/17/2021	06/15/2031
744538-AE-9	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	5,030,300	100.3520	5,017,600	5,000,000	5,028,736	0	(1,564)	0	0	2.200	2.130	JD	4,889	55,000	06/02/2021	06/15/2031
74456Q-BC-9	PUBLIC SERVICE ELECTRIC & GAS			1	1.E FE	996,810	101.7890	1,017,890	1,000,000	999,503	0	342	0	0	2.375	2.411	MN	3,035	23,750	05/07/2013	05/15/2023
74456Q-BR-6	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	989,470	102.8510	1,028,510	1,000,000	994,715	0	1,047	0	0	2.250	2.369	MS	6,625	22,500	09/14/2016	09/15/2026
74456Q-BS-4	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	997,070	105.8270	1,058,270	1,000,000	998,305	0	283	0	0	3.000	3.034	MN	3,833	30,000	05/02/2017	05/15/2027
747525-AT-0	QUALCOMM INC			1	1.F FE	997,120	104.2690	1,042,690	1,000,000	998,929	0	420	0	0	2.900	2.946	MN	3,303	29,000	05/19/2017	05/20/2024
75513E-CF-6	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,076,700	104.8390	1,048,390	1,000,000	1,040,484	0	(23,320)	0	0	3.700	1.293	JD	1,644	37,000	06/10/2020	12/15/2023
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,085,200	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
75513E-CN-9	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	3,016,200	99.9970	2,999,910	3,000,000	3,015,971	0	(229)	0	0	2.375	2.314	MS	8,906	0	11/04/2021	03/15/2032
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
760759-AQ-3	REPUBLIC SERVICES			1	2.B FE	995,840	104.9740	1,049,740	1,000,000	998,488	0	431	0	0	3.200	3.249	MS	9,422	32,000	03/04/2015	03/15/2025
760759-AS-9	REPUBLIC SERVICES			1	2.B FE	1,010,210	107.2470	1,072,470	1,000,000	1,006,327	0	(1,009)	0	0	3.375	3.251	MN	4,313	33,750	12/14/2017	11/15/2027
760759-AT-7	REPUBLIC SERVICES			1	2.B FE	989,410	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
760759-AZ-3	REPUBLIC SERVICES INC			1	2.B FE	4,997,500	94.3550	4,717,750	5,000,000	4,997,655	0	155	0	0	1.750	1.755	FA	33,056	63,438	11/10/2020	02/15/2032
76169#-AJ-2	REYES HOLDINGS LLC			1	1.G PL	5,000,000	108.5930	5,429,650	5,000,000	5,000,000	0	0	0	0	3.710	3.710	AO	38,131	185,500	08/18/2017	10/17/2028
771196-BE-1	ROCHE HOLDINGS INC (144A)		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	1,047,973	104.7290	1,162,492	1,110,000	1,074,904	0	7,319	0	0	2.625	3.409	MN	3,723	29,138	02/20/2018	05/15/2026
771196-BK-7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	942,820	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

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-BL-5	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	2,967,210	103.9600	3,118,800	3,000,000	2,982,769	0	3,142	0	0	2.375	2.496	JJ	30,281	71,250	10/24/2016	01/28/2027
771196-BN-1	ROCHE HOLDINGS INC (144A) LS:160K	LS	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
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORP (144A)			1	1.F FE	980,000	105.6630	1,056,630	1,000,000	987,643	0	2,045	0	0	3.100	3.351	JD	2,583	31,000	01/29/2018	06/01/2027
773903-AL-3	ROCKWELL AUTOMATION LS:793K	LS		1	1.F FE	1,979,300	97.2760	1,945,520	2,000,000	1,979,987	0	687	0	0	1.750	1.863	FA	13,028	0	08/09/2021	08/15/2031
773903-AL-3	ROCKWELL AUTOMATION LS:991K	LS		1	1.F FE	2,439,725	97.2760	2,431,900	2,500,000	2,441,006	0	1,281	0	0	1.750	2.021	FA	16,285	0	10/06/2021	08/15/2031
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	1,038,650	109.6220	1,096,220	1,000,000	1,021,429	0	(4,138)	0	0	3.800	3.305	JD	1,689	38,000	08/02/2017	12/15/2026
749685-AV-5	RPM INTERNATIONAL INC			1	2.C FE	998,580	108.9380	1,089,380	1,000,000	999,161	0	136	0	0	3.750	3.767	MS	11,042	37,500	02/27/2017	03/15/2027
797440-BT-0	SAN DIEGO G & E			1	1.F FE	142,872	100.0780	142,983	142,872	142,872	0	1	0	0	1.914	1.914	FA	1,139	2,735	03/09/2015	02/01/2022
80282K-AP-1	SANTANDER HOLDINGS USA		C	2	2.A FE	1,024,070	109.7140	1,097,140	1,000,000	1,014,970	0	(2,403)	0	0	4.400	4.087	JJ	20,533	44,000	12/11/2017	07/13/2027
81762P-AE-2	SERVICE NOW INC			1	2.A FE	4,684,150	93.1950	4,659,750	5,000,000	4,689,311	0	5,161	0	0	1.400	2.191	MS	23,333	0	11/02/2021	09/01/2030
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	993,330	108.2690	1,082,690	1,000,000	995,871	0	677	0	0	3.450	3.534	JD	2,875	34,500	01/24/2018	06/01/2027
833034-AK-7	SNAP-ON INC			1	1.F FE	1,023,560	107.4530	1,074,530	1,000,000	1,013,453	0	(2,506)	0	0	3.250	2.954	MS	10,833	32,500	10/05/2017	03/01/2027
833034-AK-7	SNAP-ON INC			1	1.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-GD-9	SOUTHERN CALIFORNIA EDISON			1	1.G FE	1,359,729	100.1510	1,365,058	1,363,000	1,362,924	0	560	0	0	2.400	2.443	FA	13,630	32,712	01/15/2016	02/01/2022
842434-CM-2	SOUTHERN CALIFORNIA GAS			1	1.D FE	996,340	104.5980	1,045,980	1,000,000	998,864	0	385	0	0	3.150	3.193	MS	9,275	31,500	09/08/2014	09/15/2024
842434-CP-5	SOUTHERN CALIFORNIA GAS			1	1.D FE	997,630	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
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	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
854502-AK-7	STANLEY BLACK & DECKER			1	1.G FE	2,995,740	106.7110	3,201,330	3,000,000	2,997,245	0	584	0	0	3.400	3.423	MS	34,000	102,000	02/27/2019	03/01/2026
855244-AK-5	STARBUCKS CORP			1	2.A FE	997,680	103.5650	1,035,650	1,000,000	998,903	0	229	0	0	2.450	2.476	JD	1,089	24,500	05/11/2016	06/15/2026
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
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-BG-7	STATE STREET CORP				1.E FE	6,210,668	103.2190	6,208,623	6,015,000	6,197,401	0	(13,267)	0	0	2.400	1.990	JJ	62,957	72,180	05/06/2021	01/24/2030
857477-BN-2	STATE STREET CORP			2	1.E FE	3,019,186	108.3880	3,011,019	2,778,000	3,013,614	0	(5,572)	0	0	3.152	2.029	MS	21,891	0	10/12/2021	03/30/2031
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
86801F-A@-5	SUNSTONE HOTEL PARTNERSHIP LLC			1	3.C	5,000,000	104.9400	5,247,000	5,000,000	5,000,000	0	0	0	0	6.040	4.790	JJ	143,450	302,799	10/18/2016	01/10/2028
871829-BF-3	SYSCO CORP			1	2.B FE	994,630	106.4780	1,064,780	1,000,000	996,826	0	512	0	0	3.250	3.313	JJ	14,986	32,500	06/19/2017	07/15/2027
87264A-BX-2	T-MOBILE USA INC			1	2.C FE	6,930,280	97.1430	6,800,010	7,000,000	6,931,845	0	1,565	0	0	2.250	2.360	MN	20,125	78,750	09/23/2021	11/15/2031
87264A-CB-9	T-MOBILE USA INC			1	2.C FE	2,088,840	99.5770	1,991,540	2,000,000	2,078,767	0	(7,993)	0	0	2.550	2.062	FA	19,267	58,225	09/23/2020	02/15/2031
87264A-CB-9	T-MOBILE USA INC			1	2.C FE	2,086,360	99.5770	1,991,540	2,000,000	2,076,789	0	(7,787)	0	0	2.550	2.074	FA	19,267	58,225	09/22/2020	02/15/2031
875127-BB-7	TAMPA ELECTRIC			1	1.G FE	998,780	100.7890	1,007,890	1,000,000	999,882	0	135	0	0	2.600	2.614	MS	7,656	26,000	09/19/2012	09/15/2022
189754-AB-0	TAPESTRY INC			1	2.C FE	995,050	100.8950	1,008,950	1,000,000	999,430	0	1,019	0	0	3.000	3.106	JJ	13,833	30,000	06/06/2017	07/15/2022
87612E-AZ-9	TARGET CORP			1	1.F FE	208,125	100.0810	204,165	204,000	204,026	0	(713)	0	0	2.900	2.544	JJ	2,728	5,916	11/05/2015	01/15/2022
87612E-AZ-9	TARGET CORP			1	1.F FE	707,945	100.0810	700,567	700,000	700,044	0	(1,355)	0	0	2.900	2.703	JJ	9,361	20,300	09/16/2015	01/15/2022
87612E-AZ-9	TARGET CORP			1	1.F FE	993,630	100.0810	1,000,810	1,000,000	999,956	0	715	0	0	2.900	2.974	JJ	13,372	29,000	01/09/2012	01/15/2022
87236Y-AD-0	TD AMERITRADE			1	1.F FE	999,500	106.6460	1,066,460	1,000,000	999,777	0	52	0	0	3.625	3.630	AO	9,063	36,250	10/17/2014	04/01/2025
87236Y-AF-5	TD AMERITRADE			1	1.F FE	997,920	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
87236Y-AH-1	TD AMERITRADE			1	1.F FE	1,995,580	105.4690	2,109,380	2,000,000	1,997,946	0	822	0	0	3.750	3.796	AO	18,750	75,000	10/30/2018	04/01/2024
882508-BB-9	TEXAS INSTRUMENTS INC			1	1.E FE	496,155	103.9020	519,510	500,000	498,611	0	556	0	0	2.625	2.746	MN	1,677	13,125	04/27/2017	05/15/2024
882508-BC-7	TEXAS INSTRUMENTS INC LS:925K	LS		1	1.E FE	988,430	106.9260	1,069,260	1,000,000	992,802	0	1,107	0	0	2.900	3.035	MN	4,672	29,000	10/26/2017	11/03/2027
883203-BU-4	TEXTRON INC			1	2.B FE	998,010	105.5910	1,055,910	1,000,000	999,458	0	212	0	0	4.300	4.324	MS	14,333	43,000	01/23/2014	03/01/2024
883203-BV-2	TEXTRON INC			1	2.B FE	1,792,076	106.8990	1,929,527	1,805,000	1,798,221	0	1,948	0	0	3.875	4.001	MS	23,315	69,944	08/27/2018	03/01/2025
883556-BZ-4	THERMO FISHER SCIENTIFIC			1	2.A FE	6,130,087	104.0360	6,107,954	5,871,000	6,113,526	0	(16,561)	0	0	2.600	2.004	AO	38,162	76,323	06/09/2021	10/01/2029
883556-CL-4	THERMO FISHER SCIENTIFIC			1	2.A FE	14,880,900	98.6230	14,793,450	15,000,000	14,884,550	0	3,650	0	0	2.000	2.087	AO	106,667	0	08/10/2021	10/15/2031
872540-AP-4	TJX COS INC			1	1.F FE	981,920	101.9260	1,019,260	1,000,000	995,732	0	2,997	0	0	2.500	2.818	MN	3,194	25,000	02/15/2017	05/15/2023
872540-AP-4	TJX COS INC			1	1.F FE	625,658	101.9260	688,001	675,000	666,918	0	5,650	0	0	2.500	3.399	MN	2,156	16,875	10/08/2013	05/15/2023
872540-AQ-2	TJX COS INC			1	1.F FE	992,540	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-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
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-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

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
86787E-AV-9	TRUIST BANK			1	1.F FE	1,992,460	102.2340	2,044,680	2,000,000	1,998,229	0	1,550	0	0	3.000	3.082	FA	24,833	60,000	01/29/2018	02/02/2023
05531F-BB-8	TRUIST FINANCIAL CORP			2	1.G FE	999,180	104.5570	1,045,570	1,000,000	999,627	0	117	0	0	2.850	2.863	AO	5,146	28,500	10/23/2017	10/26/2024
873050-CD-1	TTX CO (144A)			1	1.F FE	996,670	101.9820	1,019,820	1,000,000	999,645	0	371	0	0	3.050	3.089	MN	3,897	30,500	11/15/2012	11/15/2022
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
904311-AA-5	UNDER ARMOUR INC			1	3.C FE	506,130	103.2500	516,250	500,000	502,945	0	(644)	0	0	3.250	3.100	JD	722	16,250	09/08/2016	06/15/2026
904311-AA-5	UNDER ARMOUR INC			1	3.C FE	707,945	103.2500	722,750	700,000	703,820	0	(834)	0	0	3.250	3.111	JD	1,011	22,750	09/08/2016	06/15/2026
904764-AU-1	UNILEVER CAPITAL		C	1	1.E FE	987,020	102.3580	1,023,580	1,000,000	993,663	0	1,303	0	0	2.000	2.146	JJ	8,500	20,000	08/25/2016	07/28/2026
904764-AU-1	UNILEVER CAPITAL		C	1	1.E FE	922,070	102.3580	1,023,580	1,000,000	956,048	0	8,824	0	0	2.000	3.036	JJ	8,500	20,000	12/19/2017	07/28/2026
904764-AY-3	UNILEVER CAPITAL		C	1	1.E FE	984,610	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
906548-CM-2	UNION ELECTRIC CO			1	1.F FE	996,740	105.3390	1,053,390	1,000,000	998,091	0	316	0	0	2.950	2.988	JD	1,311	29,500	06/06/2017	06/15/2027
906548-CP-5	UNION ELECTRIC CO			1	1.F FE	1,998,300	108.2070	2,164,140	2,000,000	1,998,663	0	152	0	0	3.500	3.510	MS	20,611	70,000	03/04/2019	03/15/2029
907818-EP-9	UNION PACIFIC CORP			1	2.A FE	986,080	106.2720	1,062,720	1,000,000	992,090	0	1,349	0	0	3.000	3.163	AO	6,333	30,000	03/29/2017	04/15/2027
911312-AQ-9	UNITED PARCEL SERVICE			1	1.G FE	1,997,340	101.4590	2,029,180	2,000,000	1,999,741	0	289	0	0	2.450	2.465	AO	12,250	49,000	09/24/2012	10/01/2022
911312-AY-2	UNITED PARCEL SERVICE			1	1.G FE	999,640	103.6800	1,036,800	1,000,000	999,804	0	35	0	0	2.400	2.404	MN	3,067	24,000	10/19/2016	11/15/2026
911312-BM-7	UNITED PARCEL SERVICE			1	1.G FE	995,640	106.8360	1,068,360	1,000,000	997,259	0	416	0	0	3.050	3.101	MN	3,897	30,500	11/09/2017	11/15/2027
91324P-CV-2	UNITEDHEALTH GROUP INC			1	1.G FE	999,210	106.9970	1,069,970	1,000,000	999,619	0	77	0	0	3.100	3.109	MS	9,128	31,000	02/22/2016	03/15/2026
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1.G FE	1,995,700	108.8960	2,177,920	2,000,000	1,997,411	0	459	0	0	3.450	3.478	JJ	31,817	69,000	02/12/2018	01/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.G FE	994,890	108.4760	1,084,760	1,000,000	997,086	0	488	0	0	3.375	3.435	AO	7,125	33,750	03/08/2017	04/15/2027
91324P-DK-5	UNITEDHEALTH GROUP INC			1	1.G FE	998,280	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
914713-Q2-1	UNIV OF NC CHAPEL HILL REF (TXBL) S2017			1	1.A FE	2,500,000	105.0190	2,625,475	2,500,000	2,500,000	0	0	0	0	2.547	2.547	JD	5,306	63,675	09/15/2017	12/01/2025
914748-AA-6	UNIVERSITY OF NOTRE DAME (TAXABLE) S2017			2	1.A FE	9,487,488	116.4480	11,179,008	9,600,000	9,496,255	0	2,408	0	0	3.394	3.457	FA	123,089	325,824	12/20/2017	02/15/2048
91159H-HC-7	US BANCORP			2	1.F FE	1,048,010	100.3130	1,003,130	1,000,000	1,000,675	0	(5,644)	0	0	3.000	2.425	MS	8,833	30,000	09/21/2012	03/15/2022
91159H-HN-3	US BANCORP LS:319K	LS		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
90331H-NL-3	US BANK NA CINCINNATI LS:899K	LS		2	1.D FE	999,400	102.1530	1,021,530	1,000,000	999,854	0	123	0	0	2.850	2.863	JJ	12,508	28,500	01/18/2018	01/23/2023
92343V-ER-1	VERIZON COMMUNICATIONS			1	2.A FE	4,249,000	113.6870	4,830,595	4,249,000	4,249,000	0	0	0	0	4.329	4.329	MS	51,094	183,939	06/21/2018	09/21/2028
92343V-FX-7	VERIZON COMMUNICATIONS			1	2.A FE	2,079,000	95.1120	1,977,378	2,079,000	2,079,000	0	0	0	0	1.680	1.680	AO	5,821	37,256	10/06/2020	10/30/2030
92343V-EN-0	VERIZON COMMUNICATIONS INC			1	2.A FE	1,993,000	106.5100	2,122,744	1,993,000	1,993,000	0	0	0	0	3.376	3.376	FA	25,418	67,284	08/15/2017	02/15/2025
927804-FQ-2	VIRGINIA ELECTRIC & POWER			1	2.A FE	1,053,500	104.2540	1,042,540	1,000,000	1,012,677	0	(6,506)	0	0	3.450	2.751	FA	13,033	34,500	03/17/2015	02/15/2024
927804-FX-7	VIRGINIA ELECTRIC & POWER			1	2.A FE	999,080	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-FZ-2	VIRGINIA ELECTRIC & POWER			1	2.A FE	2,993,040	109.5330	3,285,990	3,000,000	2,995,235	0	644	0	0	3.800	3.828	AO	28,500	114,000	03/20/2018	04/01/2028
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-AD-4	VISA INC			1	1.D FE	996,340	106.7940	1,067,940	1,000,000	998,404	0	371	0	0	3.150	3.193	JD	1,488	31,500	12/09/2015	12/14/2025
92826C-AH-5	VISA INC			1	1.D FE	946,510	105.4880	1,054,880	1,000,000	965,963	0	5,314	0	0	2.750	3.411	MS	8,097	27,500	02/26/2018	09/15/2027
92826C-AH-5	VISA INC			1	1.D FE	939,270	105.4880	1,054,880	1,000,000	959,880	0	6,238	0	0	2.750	3.532	MS	8,097	27,500	07/18/2018	09/15/2027
929160-AS-8	VULCAN MATERIALS			1	2.B FE	1,633,801	108.5520	1,701,010	1,567,000	1,598,262	0	(9,662)	0	0	4.500	3.790	AO	17,629	70,515	02/13/2018	04/01/2025
929160-AT-6	VULCAN MATERIALS			1	2.B FE	996,030	109.5120	1,095,120	1,000,000	997,696	0	380	0	0	3.900	3.948	AO	9,750	39,000	03/09/2017	04/01/2027
960386-AH-3	WABTEC			1	2.C FE	1,008,750	103.9980	1,039,980	1,000,000	1,001,516	0	(1,040)	0	0	4.375	4.263	FA	16,528	43,750	12/06/2013	08/15/2023
931142-DP-5	WALMART INC			1	1.C FE	1,020,690	104.8750	1,048,750	1,000,000	1,005,130	0	(2,379)	0	0	3.300	3.041	AO	6,325	33,000	10/07/2014	04/22/2024
931142-EK-5	WALMART INC			1	1.C FE	1,999,460	104.0540	2,081,080	2,000,000	1,999,820	0	111	0	0	3.400	3.406	JD	944	68,000	06/20/2018	06/26/2023
25468P-CT-1	WALT DISNEY COMPANY			1	2.A FE	2,979,000	100.2610	3,007,830	3,000,000	2,999,615	0	2,298	0	0	2.550	2.630	FA	28,900	76,500	02/09/2012	02/15/2022
254687-CR-5	WALT DISNEY COMPANY			1	1.G FE	1,040,380	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
93884P-CK-4	WASHINGTON GAS LIGHT CO				1.G FE	7,425,975	120.2770	9,020,775	7,500,000	7,475,479	0	4,137	0	0	6.630	7.000	MS	146,413	497,250	10/19/2000	10/23/2026
941053-AH-3	WASTE CONNECTIONS INC			1	2.A FE	3,491,190	112.3800	3,371,400	3,000,000	3,439,116	0	(52,074)	0	0	4.250	1.902	JD	10,625	127,500	02/23/2021	12/01/2028
94106L-AY-5	WASTE MANAGEMENT INC			1	2.A FE	1,022,790	101.1860	1,011,860	1,000,000	1,002,225	0	(4,799)	0	0	2.900	2.406	MS	8,539	29,000	07/11/2017	09/15/2022
94106L-BD-0	WASTE MANAGEMENT INC			1	2.A FE	998,980	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
94106L-BE-8	WASTE MANAGEMENT INC			1	2.A FE	1,999,640	106.8650	2,137,300	2,000,000	1,999,740	0	33	0	0	3.150	3.152	MN	8,050	63,000	10/30/2017	11/15/2027
94106L-BE-8	WASTE MANAGEMENT INC			1	2.A FE	1,825,159	106.8650	2,030,435	1,900,000	1,851,811	0	7,231	0	0	3.150	3.633	MN	7,648	59,850	02/14/2018	11/15/2027
94973V-AX-5	WELLPOINT INC			1	2.B FE	994,880	100.9540	1,009,540	1,000,000	999,733	0	555	0	0	3.125	3.185	MN	3,993	31,250	05/02/2012	05/15/2022
94974B-GA-2	WELLS FARGO & CO				2.A FE	997,300	105.2370	1,052,370	1,000,000	999,151	0	286	0	0	3.300	3.332	MS	10,267	33,000	09/02/2014	09/09/2024
949746-SK-8	WELLS FARGO & CO				2.A FE	1,002,340	100.1340	1,001,340	1,000,000	1,000,007	0	(520)	0	0	3.069	3.017	JJ	13,384	30,690	02/22/2017	01/24/2023

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
95709T-AL-4	WESTAR ENERGY			1	1.F FE	999,990	105.7580	1,057,580	1,000,000	1,000,000	0	0	0	0	3.250	3.250	JD	2,708	32,500	11/05/2015	12/01/2025
95709T-AP-5	WESTAR ENERGY			1	1.F FE	996,120	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
958254-AB-0	WESTERN GAS PARTNERS LP			1	3.A FE	1,044,900	100.3740	1,003,740	1,000,000	1,001,698	0	(6,491)	0	0	4.000	3.328	JJ	20,000	40,000	08/13/2014	07/01/2022
960413-AF-9	WESTLAKE CHEMICAL			2	2.B FE	964,150	100.8290	1,008,290	1,000,000	997,354	0	4,736	0	0	3.600	4.099	JJ	16,600	36,000	12/10/2013	07/15/2022
962166-BX-1	WEYERHAEUSER CO			1	2.B FE	4,973,100	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
962166-BY-9	WEYERHAEUSER CO			1	2.B FE	7,861,210	111.6410	7,814,870	7,000,000	7,841,003	0	(20,207)	0	0	4.000	2.351	AO	59,111	0	10/13/2021	04/15/2030
963320-AY-2	WHIRLPOOL CORP LS:750K	LS		1	2.B FE	2,987,490	100.2390	3,007,170	3,000,000	2,988,213	0	723	0	0	2.400	2.447	MN	9,200	39,200	05/03/2021	05/15/2031
96950F-AJ-3	WILLIAMS COMPANIES INC			1	2.B FE	999,750	100.9460	1,009,460	1,000,000	999,956	0	29	0	0	3.350	3.353	FA	12,656	33,500	08/09/2012	08/15/2022
976826-BL-0	WISCONSIN POWER & LIGHT			1	1.G FE	997,090	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
96145D-AB-1	WRKCO INC			1	2.B FE	997,210	104.2690	1,042,694	1,000,000	998,838	0	396	0	0	3.000	3.044	MS	8,833	30,000	08/21/2017	09/15/2024
96145D-AH-8	WRKCO INC			1	2.B FE	998,270	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-CQ-4	XEROX CORP			1	3.B FE	999,200	103.4250	1,034,250	1,000,000	999,757	0	147	0	0	4.375	3.641	MS	12,882	43,750	09/07/2017	03/15/2023
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
98978V-AB-9	ZOETIS INC			1	2.A FE	1,664,985	101.9230	1,783,653	1,750,000	1,735,869	0	12,479	0	0	3.250	4.017	FA	23,698	56,875	09/10/2015	02/01/2023
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-AL-7	ZOETIS INC			1	2.A FE	1,829,860	105.4900	2,109,800	2,000,000	1,882,735	0	17,877	0	0	3.000	4.166	MS	18,167	60,000	11/28/2018	09/12/2027
98978V-AS-2	ZOETIS INC			1	2.A FE	4,956,950	98.6940	4,934,700	5,000,000	4,957,563	0	613	0	0	2.000	2.111	MN	12,778	50,000	11/08/2021	05/15/2030
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-AR-2	3M COMPANY			1	1.E FE	980,130	105.9470	1,059,470	1,000,000	989,775	0	2,628	0	0	3.000	3.303	FA	12,000	30,000	02/22/2018	08/07/2025
88579Y-AV-3	3M COMPANY			1	1.E FE	921,540	102.6570	1,026,570	1,000,000	953,448	0	8,969	0	0	2.250	3.324	MS	6,375	22,500	04/10/2018	09/19/2026
88579Y-AY-7	3M COMPANY			1	1.E FE	625,788	106.4840	665,525	625,000	625,475	0	(78)	0	0	2.875	2.860	AO	3,793	17,969	10/31/2017	10/15/2027
88579Y-AY-7	3M COMPANY			1	1.E FE	999,810	106.4840	1,064,840	1,000,000	999,869	0	17	0	0	2.875	2.877	AO	6,069	28,750	10/16/2017	10/15/2027
01626P-AH-9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	1,004,280	107.2220	1,072,220	1,000,000	1,002,614	0	(436)	0	0	3.550	3.496	JJ	15,285	35,500	12/07/2017	07/26/2027
13645R-AS-3	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	999,570	104.0910	1,040,910	1,000,000	999,839	0	45	0	0	2.900	2.905	FA	12,083	29,000	01/28/2015	02/01/2025
13645R-BF-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	3,038,580	102.0700	3,062,100	3,000,000	3,038,307	0	(273)	0	0	2.450	2.301	JD	5,921	0	12/02/2021	12/02/2031
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
78016E-YH-4	ROYAL BANK OF CANADA		A	1	1.F FE	4,994,200	100.5780	5,028,900	5,000,000	4,994,227	0	27	0	0	2.300	2.313	MN	19,806	0	10/26/2021	11/03/2031
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
89153U-AF-8	TOTAL CAPITAL CANADA INC		D	1	1.E FE	1,822,961	102.7830	1,932,320	1,880,000	1,861,340	0	11,604	0	0	2.750	3.417	JJ	23,839	51,700	07/18/2018	07/15/2023
89352H-BC-2	TRANSCANADA PIPELINES		A	1	2.A FE	2,973,780	99.5510	2,986,530	3,000,000	2,974,179	0	399	0	0	2.500	2.599	AO	16,458	0	10/19/2021	10/12/2031
893526-DM-2	TRANSCANADA PIPELINES		A	1	2.A FE	999,210	101.0090	1,010,090	1,000,000	999,937	0	87	0	0	2.500	2.509	FA	10,417	25,000	07/30/2012	08/01/2022
00913R-AD-8	AIR LIQUIDE FINANCE (144A)		D	1	1.G FE	1,036,480	103.6480	1,036,480	1,000,000	998,071	0	374	0	0	2.500	2.543	MS	6,458	25,000	09/22/2016	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
034863-AS-9	ANGLO AMERICAN CAPITAL (144A)		D	1	2.B FE	999,450	105.0370	1,050,370	1,000,000	999,732	0	80	0	0	3.625	3.634	MS	11,076	36,250	09/06/2017	09/11/2024
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
05253J-AS-0	AUST & NZ BANKING GROUP NY		D		1.D FE	1,929,840	100.8140	2,016,280	2,000,000	1,991,853	0	20,262	0	0	2.625	3.684	MN	5,979	52,500	10/24/2018	05/19/2022
05253J-AU-5	AUST & NZ BANKING GROUP NY		D		1.D FE	999,670	101.7550	1,017,550	1,000,000	999,924	0	67	0	0	2.625	2.632	MN	3,792	26,250	11/06/2017	11/09/2022
05523R-AF-4	BAE SYSTEMS PLC (144A)		D	1	2.B FE	2,889,420	95.0040	2,850,120	3,000,000	2,894,719	0	5,299	0	0	1.900	2.329	FA	21,375	28,500	06/23/2021	02/15/2031
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	990,640	100.2880	1,002,880	1,000,000	999,796	0	1,038	0	0	2.875	2.984	FA	10,142	28,750	02/21/2012	02/24/2022
055451-AU-2	BHP BILLITON FINANCE USA		D	1	1.F FE	998,770	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-CB-2	BP CAPITAL MARKETS PLC		D	1	1.G FE	993,080	101.6290	1,016,290	1,000,000	999,333	0	749	0	0	2.500	2.579	MN	3,819	25,000	11/01/2012	11/06/2022
G1591#-AS-1	BRITVIC PLC		D	1	2.C	2,000,000	105.2080	2,104,160	2,000,000	2,000,000	0	0	0	0	4.090	4.090	FA	29,766	81,800	11/19/2013	02/20/2024
151191-BB-8	CELULOSA ARAUCO Y CONSTITUCION SA		D	1	2.C FE	984,680	106.3940	1,063,940	1,000,000	990,272	0	1,442	0	0	3.875	4.063	MN	6,243	38,750	10/26/2017	11/02/2027
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-JX-8	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	998,630	103.1520	1,031,520	1,000,000	999,611	0	280	0	0	3.450	3.480	MS	9,967	34,500	03/12/2018	03/16/2023
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	999,240	101.1050	1,011,050	1,000,000	999,928	0	107	0	0	3.000	3.012	JD	1,333	30,000	08/17/2015	06/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
23636T-AD-2	DANONE SA (144A)		D	1	2.A FE	959,310	102.5650	1,025,650	1,000,000	987,919	0	6,262	0	0	2.589	3.270	MN	4,171	25,890	02/15/2017	11/02/2023
23636T-AE-0	DANONE SA (144A)		D	1	2.A FE	1,000,430	105.2900	1,052,900	1,000,000	1,000,213	0	(42)	0	0	2.947	2.942	MN	4,830	29,470	11/03/2016	11/02/2026
25156P-AV-5	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	999,940	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
25156P-BA-0	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	998,750	107.2050	1,072,050	1,000,000	999,298	0	122	0	0	3.600	3.615	JJ	16,100	36,000	01/09/2017	01/19/2027
25243Y-AU-3	DIAGEO CAPITAL PLC		D	1	1.G FE	986,420	102.1740	1,021,740	1,000,000	997,947	0	1,482	0	0	2.625	2.782	AO	4,521	26,250	05/10/2013	04/29/2023
25243Y-AZ-2	DIAGEO CAPITAL PLC		D	1	1.G FE	996,310	111.7500	1,117,500	1,000,000	997,447	0	341	0	0	3.875	3.920	MN	4,521	38,750	05/15/2018	05/18/2028
25243Y-BE-8	DIAGEO CAPITAL PLC		D	1	1.G FE	3,051,900	99.3200	2,979,600	3,000,000	3,049,751	0	(2,149)	0	0	2.125	1.942	AO	10,979	31,875	07/06/2021	04/29/2032
25600W-AF-7	DNB BOLIGKREDITT AS (144A)		D		1.A FE	997,200	100.5080	1,005,080	1,000,000	999,815	0	565	0	0	2.500	2.560	MS	6,389	25,000	03/21/2017	03/28/2022
29081P-AE-5	EMBOT ANDINA (144A)		D	1	2.B FE	514,994	106.2340	548,167	516,000	515,746	0	114	0	0	5.000	5.025	AO	6,450	25,800	09/26/2013	10/01/2023
29446M-AB-8	EQUINOR ASA		D	1	1.D FE	1,996,680	109.9530	2,199,060	2,000,000	1,997,566	0	306	0	0	3.625	3.645	MS	22,354	72,500	09/05/2018	09/10/2028
85771P-AG-7	EQUINOR ASA		D	1	1.D FE	974,600	101.7830	1,017,830	1,000,000	996,986	0	2,800	0	0	2.450	2.744	JJ	11,161	24,500	02/05/2013	01/17/2023
85771P-AN-2	EQUINOR ASA		D	1	1.D FE	999,270	105.5290	1,055,290	1,000,000	999,797	0	72	0	0	3.700	3.708	MS	12,333	37,000	11/05/2013	03/01/2024
36164Q-6M-5	GE CAPITAL INTL FUNDING		D	1	2.A FE	1,032,810	106.4160	1,064,160	1,000,000	1,015,789	0	(3,801)	0	0	3.373	2.938	MN	4,310	33,730	04/06/2017	11/15/2025
36164Q-6M-5	GE CAPITAL INTL FUNDING		D	1	2.A FE	747,000	106.4160	794,928	747,000	747,000	0	0	0	0	3.373	3.373	MN	3,220	25,196	10/20/2015	11/15/2025
377373-AD-7	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	1,784,656	100.8600	1,749,921	1,735,000	1,736,981	0	(5,716)	0	0	2.850	2.513	MN	7,280	49,448	09/20/2012	05/08/2022
40052V-AB-0	GRUPO BIMBO SAB (144A)		D	1	2.B FE	300,936	100.2100	300,630	300,000	299,992	0	(142)	0	0	4.500	4.454	JJ	5,813	13,500	09/20/2013	01/25/2022
423012-AD-5	HEINEKEN NV (144A)		D	1	2.A FE	1,005,910	102.1780	1,021,780	1,000,000	1,000,771	0	(616)	0	0	2.750	2.685	AO	6,875	27,500	10/03/2012	04/01/2023
423012-AF-0	HEINEKEN NV (144A)		D	1	2.A FE	1,910,160	107.7730	2,155,460	2,000,000	1,937,726	0	8,847	0	0	3.500	4.083	JJ	29,361	70,000	09/26/2018	01/29/2028
G4637E-BF-1	HSBC BANK PLC PERPETUAL FRN		D	2	2.B FE	2,750,000	93.0000	4,650,000	5,000,000	3,098,579	0	46,523	0	0	0.750	3.437	JD	10,647	38,021	05/14/1998	12/31/2049
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
404280-BM-0	HSBC HOLDINGS PLC		D	2	1.G FE	1,004,620	101.7800	1,017,800	1,000,000	1,000,855	0	(953)	0	0	3.033	2.933	MN	3,286	30,330	11/17/2017	11/22/2023
45687A-AP-7	INGERSOLL-RAND GL HLD CO		D	1	2.B FE	1,995,020	109.3260	2,186,520	2,000,000	1,996,552	0	440	0	0	3.750	3.779	FA	27,083	75,000	02/13/2018	08/21/2028
G5147*-AB-2	JOHNSON MATTHEY		D	1	1.G	10,000,000	102.7760	10,277,600	10,000,000	10,000,000	0	0	0	0	2.990	2.990	JD	21,594	299,000	04/05/2013	06/05/2023
539439-AQ-2	LLOYDS BANKING GROUP PLC		D	2	1.F FE	1,000,000	106.8810	1,068,810	1,000,000	1,000,000	0	0	0	0	3.574	3.574	MN	5,361	35,740	10/31/2017	11/07/2028
50247V-AA-7	LYB INTERNATIONAL FINANCE		D	1	2.B FE	561,234	104.5180	591,572	566,000	565,097	0	552	0	0	4.000	4.107	JJ	10,440	22,640	12/17/2013	07/15/2023
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
718337-AB-4	PHILIPS ELECTRONICS		D		2.A FE	2,484,650	113.3770	2,834,425	2,500,000	2,496,090	0	916	0	0	7.125	7.175	MN	22,760	178,125	05/16/1995	05/15/2025
21688A-AE-2	RABOBANK NEDERLAND NY		D		1.D FE	1,297,720	106.7170	1,402,261	1,314,000	1,305,855	0	2,213	0	0	3.375	3.570	MN	4,928	44,348	02/20/2018	05/21/2025
75625Q-AB-5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	987,450	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
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
80281L-AG-0	SANTANDER UK GROUP HLDGS		D	2	2.A FE	2,000,000	107.4130	2,148,260	2,000,000	2,000,000	0	0	0	0	3.823	3.823	MN	12,106	76,460	10/27/2017	11/03/2028
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	2,017,520	106.5110	2,130,220	2,000,000	2,008,566	0	(2,396)	0	0	3.250	3.114	MN	9,028	65,000	01/29/2018	05/11/2025
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1.D FE	996,950	106.5110	1,065,110	1,000,000	998,837	0	315	0	0	3.250	3.286	MN	4,514	32,500	05/06/2015	05/11/2025
82620K-AK-9	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	994,360	102.0300	1,020,300	1,000,000	998,535	0	827	0	0	2.000	2.087	MS	5,833	20,000	09/06/2016	09/15/2023
82620K-AL-7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	997,130	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	2,019,580	107.8530	2,157,060	2,000,000	2,011,820	0	(2,060)	0	0	3.400	3.275	MS	19,644	68,000	01/18/2018	03/16/2027
830505-AW-3	SKANDINAVISKA ENSKILDA		D		1.E FE	997,830	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
83238P-AD-6	SMITHS GROUP PLC (144A)		D	1	2.B FE	997,840	102.1320	1,021,320	1,000,000	999,761	0	246	0	0	3.625	3.651	AO	7,955	36,250	10/04/2012	10/12/2022
85235X-AF-2	STADSHYPOTEK AB (144A)		D		1.A FE	999,020	100.5590	1,005,590	1,000,000	999,906	0	185	0	0	2.500	2.521	AO	5,903	25,000	03/29/2017	04/05/2022
86803U-AC-5	SUNTORY HOLDINGS LTD (144A)		D	1	2.B FE	998,320	100.7600	1,007,600	1,000,000	999,822	0	348	0	0	2.550	2.586	JD	142	25,500	06/21/2017	06/28/2022
874060-AT-3	TAKEDA PHARMACEUTICAL		D	1	2.B FE	4,998,000	105.8200	5,291,050	5,000,000	4,999,003	0	401	0	0	4.400	4.409	MN	20,778	220,000	11/19/2018	11/26/2023
89153V-AB-5	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	1,998,960	100.3160	2,006,320	2,000,000	1,999,906	0	78	0	0	2.875	2.881	FA	21,403	57,500	02/14/2012	02/17/2022
89153V-AE-9	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	997,870	102.0740	1,020,740	1,000,000	999,739	0	228	0	0	2.700	2.724	JJ	11,700	27,000	09/18/2012	01/25/2023
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	992,490	106.1820	1,061,820	1,000,000	998,035	0	793	0	0	3.750	3.839	AO	8,438	37,500	01/08/2014	04/10/2024
892331-AC-3	TOYOTA MOTOR CORP		D		1.E FE	2,000,000	104.1770	2,083,540	2,000,000	2,000,000	0	0	0	0	3.419	3.419	JJ	30,581	68,380	07/10/2018	07/20/2023
902133-AU-1	TYCO ELECTRONICS		D	1	1.G FE	991,990	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
961214-DQ-3	WESTPAC BANKING CORP		D		1.D FE	499,185	101.0490	505,245	500,000	499,914	0	169	0	0	2.500	2.535	JD	104	12,500	06/21/2017	06/28/2022
961214-DS-9	WESTPAC BANKING CORP		D		1.D FE	998,990	102.1530	1,021,530	1,000,000	999,784	0	200	0	0	2.750	2.771	JJ	12,986	27,500	12/04/2017	01/11/2023
961214-DZ-3	WESTPAC BANKING CORP		D		1.D FE	1,000,000	104.0140	1,040,140	1,000,000	1,000,000	0	0	0	0	3.650	3.650	MN	4,664	36,500	05/09/2018	05/15/2023

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
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,239,672,884	XXX	1,292,581,863	1,234,896,354	1,240,387,882	4,045	(193,586)	0	0	XXX	XXX	XXX	9,510,724	33,552,943	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
161546-EF-9	CFAB 2003-1 2A2			4	1.A FM	36,931	99.5660	36,742	36,903	36,057	0	828	0	0	0.761	1.463	MON	3	284	10/16/2003	11/25/2032
46651B-AC-4	JPMMT 2019-6 A3 CMO (144A)			4	1.A	600,717	101.0650	597,774	591,475	593,866	0	(4,326)	0	0	3.500	3.106	MON	1,725	20,019	08/16/2019	12/25/2049
66987X-CD-5	NHEL 2003-1 A1			4	1.A FM	16,022	99.8240	18,272	18,304	12,426	0	(80)	0	0	0.861	2.190	MON	2	160	06/04/2003	05/25/2033
81748A-AD-6	SEMT 2020-3 A4 (144A)			4	1.A	750,165	100.8080	740,038	734,106	739,913	0	(8,298)	0	0	3.000	2.120	MON	1,835	22,023	03/06/2020	04/25/2050
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,403,834	XXX	1,392,826	1,380,787	1,382,262	0	(11,875)	0	0	XXX	XXX	XXX	3,566	42,486	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06540B-BC-2	BANK 2019-BN21 A4			4	1.A FE	12,001,384	103.1180	11,972,000	11,610,000	11,993,148	0	(8,236)	0	0	2.600	2.124	MON	25,155	50,310	10/27/2021	10/17/2052
06540V-BB-0	BANK 2019-BN24 A3			4	1.A	6,225,234	106.0810	6,364,860	6,000,000	6,183,952	0	(21,512)	0	0	2.960	2.529	MON	14,800	177,600	01/17/2020	11/15/2062
12592R-BF-5	COMM 2014-CR21 A3			4	1.A	7,403,639	103.9680	7,599,161	7,309,134	7,358,269	0	(18,665)	0	0	3.528	3.284	MON	21,489	257,866	02/04/2019	12/10/2047
36252T-AQ-8	GSMS 2016-GS2 A3			4	1.A	5,279,297	102.7990	5,242,749	5,100,000	5,214,730	0	(27,722)	0	0	2.791	2.200	MON	11,862	142,341	08/16/2019	05/10/2049
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						30,909,554	XXX	31,178,769	30,019,134	30,750,100	0	(76,136)	0	0	XXX	XXX	XXX	73,306	628,117	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
71680@-AA-4	SUBI 2018-1 CLASS A			4	1.F PL	28,444,344	104.8810	29,334,846	27,969,446	28,543,859	0	106,113	0	0	4.542	4.155	MON	67,980	1,257,880	10/23/2018	12/31/2047
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						28,444,344	XXX	29,334,846	27,969,446	28,543,859	0	106,113	0	0	XXX	XXX	XXX	67,980	1,257,880	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,300,430,616	XXX	1,354,488,303	1,294,265,721	1,301,064,103	4,045	(175,484)	0	0	XXX	XXX	XXX	9,655,575	35,481,427	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
Bonds - Unaffiliated Bank Loans - Acquired																					
03852J-AR-2	ARAMARK CORP TL B 1L				3.B FE	1,397,002	98.2080	1,373,684	1,398,750	1,373,684	(11,242)	164	0	0	1.840	3.505	MJSD	144	26,277	12/10/2019	01/15/2027
90347B-AH-1	AXTA TL B-3 1L				3.A FE	4,499,629	99.9250	4,507,523	4,510,906	4,505,491	39,156	1,936	0	0	1.881	4.138	JAJO	247	88,423	04/05/2018	06/01/2024
05508T-AU-6	B&G FOODS TL B 1L				3.B FE	495,000	99.7500	498,750	500,000	495,775	0	775	0	0	2.590	2.841	MJSD	36	13,335	12/08/2020	10/10/2026
05508T-AU-6	B&G FOODS TL B 1L				3.B FE	205,426	99.7500	205,942	206,458	205,715	0	139	0	0	2.590	4.610	MJSD	15	5,319	09/16/2019	10/10/2026
000000-00-0	BELRON TL B 1L		C		3.C FE	1,987,256	99.7500	1,984,769	1,989,744	1,984,769	(2,651)	164	0	0	2.375	2.472	FMAN	6,348	18,472	07/16/2021	11/13/2025
000000-00-0	BELRON TL B 1L		C		3.C FE	967,575	99.7500	967,575	970,000	967,575	3,255	383	0	0	2.375	5.166	FMAN	3,095	21,431	11/07/2018	11/13/2025
000000-00-0	BELRON TL B 1L		C		3.C FE	1,915,650	100.0000	1,935,000	1,935,000	1,916,969	0	1,319	0	0	3.250	3.426	JAJO	9,281	33,237	04/01/2021	04/13/2028
11823L-AK-1	BUCKEYE PARTNERS TL 1L				2.C FE	2,943,303	99.5750	2,935,197	2,947,725	2,943,600	0	297	0	0	2.349	2.935	FMAN	193	63,883	01/27/2021	11/01/2026
121575-AK-0	BURL TL B 1L				3.A FE	990,025	99.3750	988,781	995,000	988,781	(1,599)	355	0	0	2.100	2.239	MJSD	58	10,182	06/17/2021	06/24/2028
16384Y-AF-4	CHEMOURS TL 1L				3.A FE	1,799,274	99.0420	1,786,504	1,803,784	1,786,504	18,331	464	0	0	1.850	3.907	JAJO	87	33,994	07/17/2018	04/03/2025
16384Y-AF-4	CHEMOURS TL 1L				3.A FE	3,194,794	99.0420	3,172,118	3,202,801	3,172,118	32,490	884	0	0	1.850	4.158	JAJO	154	60,359	03/26/2018	04/03/2025
18449E-AF-7	CLH TL B 1L				3.A FE	995,000	100.1250	1,001,250	1,000,000	995,155	0	155	0	0	2.090	2.162	MJSD	58	4,467	09/21/2021	09/21/2028
14880B-AH-4	CTLT TL B3 1L				3.A FE	496,250	100.0000	497,494	497,494	496,297	0	47	0	0	2.500	2.549	JAJO	345	2,454	09/24/2021	02/22/2028
28414B-AF-3	ELAN TL B 1L				3.A FE	1,926,798	98.6250	1,900,305	1,926,798	1,900,305	(26,493)	0	0	0	1.849	3.434	MON	3,076	36,348	02/04/2020	08/01/2027
000000-00-0	ENERGIZER HOLDINGS TL 1L				3.B FE	987,538	99.6250	988,778	992,500	988,116	0	579	0	0	2.750	2.845	MON	758	26,985	12/16/2020	12/22/2027
33718F-AD-2	FRSTST TL B 1L				3.C FE	726,740	99.3750	725,827	730,392	725,827	(973)	60	0	0	3.500	3.594	JAJO	213	10,510	07/13/2021	07/21/2028
33718F-AB-6	FRSTST TL C 1L				3.C FE	268,260	99.3750	267,923	269,608	267,923	(359)	22	0	0	3.500	3.594	JAJO	79	3,879	07/13/2021	07/21/2028
000000-00-0	ICLR TL B 1L		C		3.A FE	1,444,668	100.0000	1,451,928	1,451,928	1,444,822	0	154	0	0	2.750	3.090	FMAN	333	19,833	06/16/2021	07/01/2028
000000-00-0	ICLR TL B 1L		C		3.A FE	359,940	99.8750	361,296	361,749	359,978	0	38	0	0	2.750	3.091	FMAN	83	4,941	06/17/2021	07/01/2028
513076-BB-4	LAMAR MEDIA TL B 1L				2.C FE	498,750	99.2500	496,250	500,000	499,020	10,117	154	0	0	1.609	3.206	JAJO	380	8,256	01/30/2020	02/06/2027
000000-00-0	MESIND TL B 1L				4.A FE	2,520,173	99.1250	2,504,382	2,526,489	2,504,382	(3,989)	831	0	0	2.631	4.963	JAJO	191	86,300	10/01/2018	03/01/2026
000000-00-0	MESIND TL B 1L				4.A FE	1,669,588	99.1250	1,669,588	1,684,326	1,669,588	(4,230)	2,125	0	0	2.631	5.080	JAJO	127	57,534	03/22/2019	03/01/2026

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
74112C-AW-3	PRESTIGE BRANDS TL 1L				3.B FE	912,083	99.6250	913,229	916,667	912,158	0	75	0	0	2.500	2.585	FMAN	2,141	8,693	06/10/2021	07/01/2028
76171J-AB-7	REYNOL TL 1L				3.A FE	2,150,528	99.3500	2,139,224	2,153,220	2,139,224	580	269	0	0	1.840	3.424	FMAN	111	40,484	01/30/2020	02/04/2027
76171J-AB-7	REYNOL TL 1L				3.A FE	1,716,116	99.3500	1,711,379	1,722,576	1,711,379	(285)	964	0	0	1.840	3.578	FMAN	89	32,387	02/27/2020	02/04/2027
74958N-AG-1	RHP TL B 1L				3.C FE	1,881,250	98.8750	1,860,086	1,881,250	1,860,086	21,164	0	0	0	2.100	3.939	MJSD	110	40,222	06/21/2018	05/11/2024
78404X-AH-8	SBA COMMUNICATIONS TL B 1L				3.C FE	5,642,609	98.9000	5,602,288	5,664,598	5,602,288	(2,413)	3,829	0	0	1.850	3.883	JAJO	293	106,754	11/13/2019	04/11/2025
84762N-BP-5	SPECTRUM BRANDS TLB				3.A FE	495,009	99.7500	495,009	496,250	495,009	(42)	42	0	0	2.500	2.547	JAJO	34	9,972	02/19/2021	03/03/2028
000000-00-0	STNDIN TL B 1L				2.C FE	1,272,645	100.1250	1,287,107	1,285,500	1,272,645	0	0	0	0	3.000	3.181	MJSD	0	0	08/06/2021	08/06/2028
88078F-BH-0	TEREX TL 1L				3.B FE	877,500	99.8750	876,403	877,500	876,403	9,872	0	0	0	2.750	3.898	MJSD	67	26,294	02/23/2018	01/31/2024
89364M-BS-2	TRANSDIGM TL G 1L				4.A FE	4,009,128	98.7920	3,960,698	4,009,128	3,960,698	40,091	0	0	0	2.340	4.166	FMAN	262	95,638	01/29/2020	08/22/2024
90351H-AE-8	USFOOD TL B 1L				4.A FE	998,750	99.7810	997,810	1,000,000	997,810	(949)	9	0	0	2.850	2.880	JAJO	79	1,663	11/18/2021	11/22/2028
76168J-AS-5	ZURN WATER SOLUTIONS TL B 1L				3.C FE	997,500	99.8750	998,750	1,000,000	997,558	0	58	0	0	2.750	2.798	MJSD	76	6,111	09/15/2021	09/15/2028
7052BA-H7-8	GFLENV TL B 1L				3.C FE	2,491,049	100.2500	2,503,535	2,497,292	2,492,414	0	1,378	0	0	3.500	4.082	MJSD	15,539	82,617	12/15/2020	05/31/2025
000000-00-0	STARS GROUP HOLDINGS TL B 1L		D		2.C FE	1,990,013	99.6250	1,987,519	1,995,000	1,990,162	0	150	0	0	2.381	2.360	JAJO	137	20,543	07/16/2021	07/21/2026
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						57,722,818	XXX	57,553,901	57,900,431	57,500,229	119,831	17,818	0	0	XXX	XXX	XXX	44,242	1,107,798	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						57,722,818	XXX	57,553,901	57,900,431	57,500,229	119,831	17,818	0	0	XXX	XXX	XXX	44,242	1,107,798	XXX	XXX
7699999. Total - Issuer Obligations						2,873,556,880	XXX	2,965,609,421	2,775,381,354	2,832,342,913	4,045	(8,993,193)	0	0	XXX	XXX	XXX	23,542,658	77,904,849	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						58,167,411	XXX	61,077,163	58,475,559	58,272,124	0	17,053	0	0	XXX	XXX	XXX	146,896	1,762,447	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						30,909,554	XXX	31,178,769	30,019,134	30,750,100	0	(76,136)	0	0	XXX	XXX	XXX	73,306	628,117	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						37,511,230	XXX	38,837,901	37,036,332	37,576,733	0	94,399	0	0	XXX	XXX	XXX	138,095	1,582,276	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						57,722,818	XXX	57,553,901	57,900,431	57,500,229	119,831	17,818	0	0	XXX	XXX	XXX	44,242	1,107,798	XXX	XXX
8399999 - Total Bonds						3,057,867,894	XXX	3,154,257,156	2,958,812,810	3,016,442,098	123,875	(8,940,058)	0	0	XXX	XXX	XXX	23,945,197	82,985,487	XXX	XXX

1.

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

1A	1A ...$	1,039,997,047	1B ...$	384,239,586	1C ...$	295,468,373	1D ...$	111,345,505	1E ...$	145,509,839	1F ...$ 349,454,088 1G ...$ 164,132,136
1B	2A ...$	227,321,414	2B ...$	167,334,900	2C ...$	69,636,748					
1C	3A ...$	23,996,203	3B ...$	5,851,608	3C ...$	23,022,174					
1D	4A ...$	9,132,478	4B ...$	0	4C ...$	0					
1E	5A ...$	0	5B ...$	0	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
NONE																				
8999999 - Total Preferred Stocks								XXX											XXX	XXX

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 Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
Common Stock - Parent, Subsidiaries and Affiliates Other																	
05330@-10-8	THE AUTOMOBILE INS CO OF HARTFORD CT			50,000.000	309,253,593	6,185.070	309,253,593	106,438,991	0	35,400,000	0	(1,660,943)	0	(1,660,943)	0	01/01/1991	
89433*-10-0	TRAVELERS PROP CAS INSURANCE CO			1,500.000	84,695,241	56,463.400	84,695,241	38,605,931	0	8,600,000	0	(1,910,228)	0	(1,910,228)	0	01/01/1990	
89433@-10-8	TRAVELERS PERSONAL SECURITY INS CO			1,750.000	64,300,952	36,743.400	64,300,952	41,866,715	0	6,400,000	0	(482,786)	0	(482,786)	0	01/01/1990	
89434#-10-5	TRAVELERS PERSONAL INS CO			1,750.000	69,131,242	39,503.500	69,131,242	40,359,553	0	7,000,000	0	(1,864,039)	0	(1,864,039)	0	01/01/1990	
89440@-10-9	TRAVELERS TEXAS MGA INC			100.000	2,302,944	23,029.400	2,302,944	0	0	0	0	401,594	0	401,594	0	06/24/2010	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					529,683,971	XXX	529,683,971	227,271,189	0	57,400,000	0	(5,516,403)	0	(5,516,403)	0	XXX	XXX
9799999 - Total Common Stocks					529,683,971	XXX	529,683,971	227,271,189	0	57,400,000	0	(5,516,403)	0	(5,516,403)	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					529,683,971	XXX	529,683,971	227,271,189	0	57,400,000	0	(5,516,403)	0	(5,516,403)	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-BP-5	U S TREASURY NOTES 1.125 2028 02		03/02/2021	CITIGROUP GLOBAL MARKETS		40,072,816	40,000,000	3,057
91282C-CE-9	U S TREASURY NOTES 1.250 2028 05		06/11/2021	DEUTSCHE BANC		15,102,013	15,000,000	7,172
0599999. Subtotal - Bonds - U.S. Governments						55,174,829	55,000,000	10,229
Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
05914G-AJ-7	BALTIMORE CO GO TAXABLE 1.640 2029 08		03/04/2021	CITIGROUP GLOBAL MARKETS		10,070,000	10,070,000	0
15722T-JH-5	CHABOT-LAS POSITAS CCD S 2.000 2039 08		07/22/2021	MORGAN STANLEY		6,305,000	6,305,000	0
159808-RA-4	CHARLES CO GENERAL OBLIG 1.750 2035 10		11/16/2021	J P MORGAN CHASE SECURITIES INC		3,915,538	3,930,000	0
159808-RB-2	CHARLES CO GENERAL OBLIG 1.750 2036 10		11/16/2021	J P MORGAN CHASE SECURITIES INC		3,968,225	4,015,000	0
17741R-GZ-5	CITRUS CCD GENERAL OBLIG 2.000 2035 08		11/10/2021	PIPER JAFFRAY		544,271	540,000	0
17741R-HQ-4	CITRUS CCD GO TAXABLE RE 1.832 2029 08		11/10/2021	PIPER JAFFRAY		2,625,000	2,625,000	0
17741R-HR-2	CITRUS CCD GO TAXABLE RE 1.902 2030 08		11/10/2021	PIPER JAFFRAY		1,770,000	1,770,000	0
17741R-HS-0	CITRUS CCD GO TAXABLE RE 2.032 2031 08		11/10/2021	PIPER JAFFRAY		755,000	755,000	0
184541-DZ-0	CLEAR CREEK ISD GO S2021 3.000 2036 02		02/25/2021	PIPER JAFFRAY		4,757,481	4,230,000	0
250325-UP-0	DESCHUTES CO ADMIN SD#1 1.820 2029 06		11/18/2021	J P MORGAN CHASE SECURITIES INC		9,525,000	9,525,000	0
250325-UQ-8	DESCHUTES CO ADMIN SD#1 1.870 2030 06		11/18/2021	J P MORGAN CHASE SECURITIES INC		10,175,000	10,175,000	0
30382A-LJ-9	FAIRFAX CNTY GENERAL OBL 2.000 2040 10		01/26/2021	CITIGROUP GLOBAL MARKETS		13,262,008	12,785,000	0
345102-NK-9	FOOTHILL-DE ANZA CCD GO 3.000 2037 08		04/08/2021	MORGAN STANLEY		1,946,210	1,750,000	0
345102-NL-7	FOOTHILL-DE ANZA CCD GO 3.000 2038 08		04/08/2021	MORGAN STANLEY		2,216,300	2,000,000	0
345102-NM-5	FOOTHILL-DE ANZA CCD GO 3.000 2039 08		04/08/2021	MORGAN STANLEY		2,489,994	2,255,000	0
345102-NN-3	FOOTHILL-DE ANZA CCD GO 3.000 2040 08		04/08/2021	MORGAN STANLEY		2,200,560	2,000,000	0
345102-ND-5	FOOTHILL-DE ANZA CCD GO 3.000 2036 08		04/08/2021	MORGAN STANLEY		569,211	510,000	0
345102-NE-3	FOOTHILL-DE ANZA CCD GO 3.000 2037 08		04/08/2021	MORGAN STANLEY		800,726	720,000	0
345102-NF-0	FOOTHILL-DE ANZA CCD GO 3.000 2038 08		04/08/2021	MORGAN STANLEY		831,113	750,000	0
345102-NG-8	FOOTHILL-DE ANZA CCD GO 2.125 2039 08		04/08/2021	MORGAN STANLEY		987,260	1,000,000	0
345102-NH-6	FOOTHILL-DE ANZA CCD GO 2.125 2040 08		04/08/2021	MORGAN STANLEY		980,520	1,000,000	0
345102-NJ-2	FOOTHILL-DE ANZA CCD GO 2.250 2041 08		04/08/2021	MORGAN STANLEY		745,140	750,000	0
374100-LU-7	GERMANTOWN SCHOOL DIST G 2.100 2031 10		10/26/2021	ROBERT W BAIRD & CO		1,830,000	1,830,000	0
374100-LV-5	GERMANTOWN SCHOOL DIST G 2.250 2032 04		10/26/2021	ROBERT W BAIRD & CO		3,685,000	3,685,000	0
445047-KU-6	HUMBLE ISD GO S2021 (PSF 1.875 2035 02		11/19/2021	FROST NATIONAL BANK		3,387,359	3,425,000	0
454272-KF-1	INDIAN HILL EXEMPT VLG S 2.000 2034 12		07/30/2021	RBC CAPITAL MARKETS		1,241,210	1,205,000	0
467486-XM-3	JACKSON CO SD#4 BLUE SPR 4.000 2038 03		10/21/2021	STIFEL NICOLAUS & CO INC		10,709,550	9,000,000	0
564096-L4-5	MANOR ISD GO TAXABLE REF 5.000 2029 08		10/29/2021	JEFFERIES & CO INC		1,230,670	1,000,000	0
564096-L5-2	MANOR ISD GO TAXABLE REF 5.000 2030 08		10/29/2021	JEFFERIES & CO INC		1,880,940	1,500,000	0
564096-L6-0	MANOR ISD GO TAXABLE REF 5.000 2031 08		10/29/2021	JEFFERIES & CO INC		1,588,288	1,250,000	0
623040-NL-2	MT SAN ANTONIO CCD GO S2 2.000 2041 08		08/06/2021	RBC CAPITAL MARKETS		7,439,619	7,550,000	0
64327T-JE-9	NEW CASTLE CO GENERAL OB 2.250 2043 10		09/30/2021	CITIGROUP GLOBAL MARKETS		2,210,000	2,210,000	0
64327T-KE-7	NEW CASTLE CO GO TAXABLE 2.450 2038 07		09/30/2021	J P MORGAN CHASE SECURITIES INC		9,171,002	9,310,000	0
687908-JU-8	OSHKOSH AREA SCHOOL DIST 1.750 2038 03		01/28/2021	MORGAN STANLEY		6,435,526	6,445,000	0
720611-ZE-5	PIERCE CO SD#403 BETHEL 4.000 2040 12		10/27/2021	PIPER JAFFRAY		4,788,640	4,000,000	0
720611-ZF-2	PIERCE CO SD#403 BETHEL 4.000 2041 12		10/27/2021	PIPER JAFFRAY		1,403,091	1,175,000	0
742327-FM-6	PRINCETON CITY SCH DIST 4.000 2022 12		10/22/2021	RBC CAPITAL MARKETS		207,398	200,000	0
742327-FN-4	PRINCETON CITY SCH DIST 4.000 2023 12		10/22/2021	RBC CAPITAL MARKETS		267,560	250,000	0
742327-FP-9	PRINCETON CITY SCH DIST 4.000 2024 12		10/22/2021	RBC CAPITAL MARKETS		202,320	185,000	0
742327-FQ-7	PRINCETON CITY SCH DIST 4.000 2025 12		10/22/2021	RBC CAPITAL MARKETS		138,689	125,000	0
742327-FR-5	PRINCETON CITY SCH DIST 4.000 2026 12		10/22/2021	RBC CAPITAL MARKETS		252,621	225,000	0
742327-FS-3	PRINCETON CITY SCH DIST 4.000 2027 12		10/22/2021	RBC CAPITAL MARKETS		333,908	295,000	0
742327-FT-1	PRINCETON CITY SCH DIST 4.000 2028 12		10/22/2021	RBC CAPITAL MARKETS		569,460	500,000	0
742327-FU-8	PRINCETON CITY SCH DIST 4.000 2029 12		10/22/2021	RBC CAPITAL MARKETS		419,498	365,000	0
742327-FV-6	PRINCETON CITY SCH DIST 4.000 2030 12		10/22/2021	RBC CAPITAL MARKETS		422,422	365,000	0
365892-NL-8	ROARING FORK SD# RE-1 TX 1.834 2032 12		07/28/2021	PIPER JAFFRAY		4,500,000	4,500,000	0
365892-NM-6	ROARING FORK SD# RE-1 TX 1.994 2033 12		07/28/2021	PIPER JAFFRAY		2,650,000	2,650,000	0
791230-YA-7	SAINT LOUIS CO GENERAL O 2.000 2039 12		09/09/2021	PIPER JAFFRAY		1,625,142	1,640,000	0
791230-YB-5	SAINT LOUIS CO GENERAL O 2.000 2040 12		09/09/2021	PIPER JAFFRAY		1,643,477	1,675,000	0
802498-ZH-1	SANTA MONICA-MALIBU USD 1.914 2033 08		08/04/2021	RAYMOND JAMES & ASSOC		3,000,000	3,000,000	0
802498-ZJ-7	SANTA MONICA-MALIBU USD 2.044 2034 08		08/04/2021	RAYMOND JAMES & ASSOC		1,000,000	1,000,000	0
802498-ZK-4	SANTA MONICA-MALIBU USD 2.144 2035 08		08/04/2021	RAYMOND JAMES & ASSOC		1,250,000	1,250,000	0
809554-XE-3	SCOTT CNTY GO TAXABLE RE 1.770 2029 12		10/19/2021	MORGAN STANLEY		195,000	195,000	0
969872-YR-5	WILLIAMSON CO GENERAL OB 2.125 2041 04		11/02/2021	HILLTOP SECURITIES		1,670,075	1,690,000	0
969872-YS-3	WILLIAMSON CO GENERAL OB 2.125 2042 04		11/02/2021	HILLTOP SECURITIES		1,700,365	1,730,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						160,488,385	154,885,000	0
Bonds - U.S. Special Revenues								
266818-CQ-4	DURHAM UTILITY REVENUE R 3.000 2042 08		07/30/2021	PNC CAPITAL MARKETS		2,249,755	2,025,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
266818-CR-2	DURHAM UTILITY REVENUE R 3.000 2043 08		07/30/2021	PNC CAPITAL MARKETS		2,493,203	2,250,000	0
312805-MD-3	FAYETTEVILLE PUBLIC WORK 2.250 2042 03		10/25/2021	CITIGROUP GLOBAL MARKETS		3,740,454	3,845,000	0
45506E-EA-7	INDIANA FINANCE AUTH GRE 4.000 2039 02		10/29/2021	CITIGROUP GLOBAL MARKETS		10,002,826	8,415,000	0
45506E-EB-5	INDIANA FINANCE AUTH GRE 4.000 2040 02		10/29/2021	CITIGROUP GLOBAL MARKETS		10,673,010	9,000,000	0
511528-AM-3	LAKEHAVEN WTR & SWR DIST 3.000 2035 10		09/15/2021	DA DAVIDSON		791,658	700,000	0
511528-AN-1	LAKEHAVEN WTR & SWR DIST 3.000 2036 10		09/15/2021	DA DAVIDSON		686,860	610,000	0
511528-AP-6	LAKEHAVEN WTR & SWR DIST 3.000 2037 10		09/15/2021	DA DAVIDSON		796,677	710,000	0
56045R-3E-7	MAINE MUNI BOND BANK S20 3.000 2039 11		10/06/2021	MORGAN STANLEY		145,899	135,000	0
56045R-3H-0	MAINE MUNI BOND BANK S20 3.000 2042 11		10/06/2021	MORGAN STANLEY		154,413	145,000	0
56045R-3J-6	MAINE MUNI BOND BANK S20 3.000 2043 11		10/06/2021	MORGAN STANLEY		153,748	145,000	0
56045R-3K-3	MAINE MUNI BOND BANK S20 3.000 2044 11		10/06/2021	MORGAN STANLEY		158,363	150,000	0
67919P-SS-3	OKLAHOMA WTR RES BRD REV 2.125 2042 04		12/02/2021	BAS-MERRILL LYNCH		9,286,911	9,310,000	0
783245-LY-7	RUTHERFORD CO UTILITY DI 1.750 2035 02		11/30/2021	FHN FINANCIAL		1,529,220	1,540,000	0
876448-FH-9	TARRANT REGL WATER DIST 2.000 2036 09		02/03/2021	BAS-MERRILL LYNCH		8,288,873	8,015,000	0
882854-7D-8	TEXAS WATER DEV BOARD RE 2.250 2039 08		10/14/2021	JEFFERIES & CO INC		17,487,635	17,770,000	0
896575-JL-2	TRINITY RIVER AUTH RED O 4.000 2039 02		10/14/2021	MORGAN STANLEY		615,116	525,000	0
896575-JM-0	TRINITY RIVER AUTH RED O 4.000 2040 02		10/14/2021	MORGAN STANLEY		572,751	490,000	0
906400-FU-5	UNION CO ENTERPRISE SYST 1.750 2034 06		03/11/2021	ROBERT W BAIRD & CO		2,982,420	3,000,000	0
906400-FV-3	UNION CO ENTERPRISE SYST 1.750 2035 06		03/11/2021	ROBERT W BAIRD & CO		2,505,732	2,550,000	0
92818H-VF-5	VIRGINIA PUBLIC SCH AUTH 1.875 2034 08		10/19/2021	J P MORGAN CHASE SECURITIES INC		7,203,756	7,265,000	0
92818H-VN-8	VIRGINIA PUBLIC SCH AUTH 2.250 2041 08		10/19/2021	J P MORGAN CHASE SECURITIES INC		7,824,987	7,925,000	0
92818P-GW-7	VIRGINIA RES AUTH INFRAS 2.000 2035 11		10/28/2021	RAYMOND JAMES & ASSOC		2,956,165	2,985,000	0
92818P-GX-5	VIRGINIA RES AUTH INFRAS 2.125 2036 11		10/28/2021	RAYMOND JAMES & ASSOC		2,904,413	2,910,000	0
92818P-GY-3	VIRGINIA RES AUTH INFRAS 2.125 2037 11		10/28/2021	RAYMOND JAMES & ASSOC		2,618,391	2,645,000	0
92818P-GZ-0	VIRGINIA RES AUTH INFRAS 2.250 2038 11		10/28/2021	RAYMOND JAMES & ASSOC		2,691,200	2,695,000	0
97709T-DD-5	WISCONSIN ENVIRONMENTAL 4.000 2038 06		08/24/2021	J P MORGAN CHASE SECURITIES INC		7,777,399	6,405,000	0
977123-2V-9	WISCONSIN TRANSN REV TAX 1.967 2033 07		07/14/2021	MORGAN STANLEY		2,630,000	2,630,000	0
977123-2W-7	WISCONSIN TRANSN REV TAX 2.067 2034 07		07/14/2021	MORGAN STANLEY		3,300,000	3,300,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						115,221,834	110,090,000	0
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00846U-AL-5	AGILENT TECHNOLOGIES INC 2.750 2029 09		06/09/2021	BAS-MERRILL LYNCH		3,666,063	3,509,000	23,052
00846U-AN-1	AGILENT TECHNOLOGIES INC 2.300 2031 03		03/04/2021	J P MORGAN CHASE SECURITIES INC		4,988,000	5,000,000	0
009158-BC-9	AIR PRODUCTS & CHEMICALS 2.050 2030 05		08/23/2021	GOLDMAN SACHS & CO		5,156,300	5,000,000	28,472
032654-AV-7	ANALOG DEVICES INC 2.100 2031 10		10/06/2021	CITIGROUP GLOBAL MARKETS		5,022,900	5,000,000	875
04636N-AB-9	ASTRAZENECA FINANCE LLC 2.250 2031 05	C	05/25/2021	J P MORGAN CHASE SECURITIES INC		2,996,250	3,000,000	0
00206R-GQ-9	AT&T INC 4.300 2030 02		05/25/2021	CITIGROUP GLOBAL MARKETS		5,719,000	5,000,000	60,917
048303-CJ-8	ATLANTIC CITY ELECTRIC 2.300 2031 03		10/05/2021	MORGAN STANLEY		5,069,800	5,000,000	7,028
059165-EN-6	BALTIMORE GAS & ELECTRIC 2.250 2031 06		10/12/2021	WELLS FARGO SECURITIES		1,858,246	1,861,000	14,423
06406R-AZ-0	BANK OF NEW YORK MELLON 1.900 2029 01		10/20/2021	J P MORGAN CHASE SECURITIES INC		4,997,000	5,000,000	0
071813-CQ-0	BAXTER INTERNATIONAL (14 2.539 2032 02		11/17/2021	J P MORGAN CHASE SECURITIES INC		1,002,710	1,000,000	0
075887-CL-1	BECTON DICKINSON 1.957 2031 02		05/26/2021	CITIGROUP GLOBAL MARKETS		2,898,450	3,000,000	17,450
110122-DQ-8	BRISTOL-MYERS SQUIBB 1.450 2030 11		11/16/2021	BARCLAYS CAPITAL INC		3,786,520	4,000,000	806
11135F-AQ-4	BROADCOM INC 4.150 2030 11		12/08/2021	CITIGROUP GLOBAL MARKETS		4,417,200	4,000,000	11,528
191216-CM-0	COCA-COLA CO 2.125 2029 09		03/09/2021	BAS-MERRILL LYNCH		5,031,400	5,000,000	1,476
20825C-AV-6	CONOCOPHILLIPS (144A) 3.750 2027 10		02/08/2021	EXCHANGED		2,161,820	2,000,000	26,458
264414-AX-1	DUKE REALTY LP 2.250 2032 01		11/01/2021	J P MORGAN CHASE SECURITIES INC		4,941,150	5,000,000	0
278062-AD-6	EATON CORP 4.000 2032 11		06/30/2021	MORGAN STANLEY		5,844,200	5,000,000	33,333
278865-BM-1	ECOLAB INC 2.125 2032 02		12/06/2021	J P MORGAN CHASE SECURITIES INC		4,998,100	5,000,000	0
532457-BV-9	ELI LILLY 3.375 2029 03		07/26/2021	BARCLAYS CAPITAL INC		7,923,720	7,000,000	87,281
291011-BN-3	EMERSON ELECTRIC 1.950 2030 10		02/24/2021	J P MORGAN CHASE SECURITIES INC		8,091,440	8,000,000	56,767
291011-BR-4	EMERSON ELECTRIC 2.200 2031 12		12/07/2021	GOLDMAN SACHS & CO		1,993,760	2,000,000	0
29364W-BH-0	ENTERGY LOUISIANA LLC 2.350 2032 06		04/13/2021	BNP PARIBAS		2,985,480	3,000,000	6,854
29366W-AC-0	ENTERGY MISSISSIPPI 2.550 2033 12		11/10/2021	SCOTIA CAPITAL		4,987,100	5,000,000	0
29736R-AQ-3	ESTEE LAUDER CO 2.600 2030 04		02/18/2021	BAS-MERRILL LYNCH		4,286,840	4,000,000	36,689
337738-BC-1	FISERV INC 2.650 2030 06		03/24/2021	BNP PARIBAS		3,039,900	3,000,000	25,396
438516-BZ-8	HONEYWELL INTERNATIONAL 1.950 2030 06		05/20/2021	BNP PARIBAS		7,962,560	8,000,000	74,967
438516-CF-1	HONEYWELL INTERNATIONAL 1.750 2031 09		09/15/2021	CITIGROUP GLOBAL MARKETS		4,963,700	5,000,000	7,535
440452-AF-7	HORMEL FOODS CORP 1.800 2030 06		06/01/2021	CITIGROUP GLOBAL MARKETS		4,885,350	5,000,000	43,000
440452-AH-3	HORMEL FOODS CORP 1.700 2028 06		06/23/2021	VARIOUS		6,011,910	6,000,000	5,667
832696-AU-2	JM SMUCKER CO 2.125 2032 03		10/07/2021	BNP PARIBAS		2,923,500	3,000,000	3,188
24422E-VP-1	JOHN DEERE CAPITAL CORP 1.500 2028 03		03/01/2021	GOLDMAN SACHS & CO		4,985,100	5,000,000	0
46647P-CR-5	JPMORGAN CHASE 2.545 2032 11		11/02/2021	J P MORGAN CHASE SECURITIES INC		7,005,460	7,000,000	0
49271V-AN-0	KEURIG DR PEPPER INC 2.250 2031 03		07/07/2021	RBC CAPITAL MARKETS		5,105,650	5,000,000	35,625
494368-CD-3	KIMBERLY-CLARK 2.000 2031 11		10/28/2021	GOLDMAN SACHS & CO		14,937,900	15,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
571676-AL-9	MARS INC (144A) 1.625 2032 07		02/19/2021	J P MORGAN CHASE SECURITIES INC		4,801,300	5,000,000	8,351
58933Y-AX-3	MERCK & CO INC 3.400 2029 03		10/26/2021	CITIGROUP GLOBAL MARKETS		3,287,430	3,000,000	14,450
641062-AT-1	NESTLE HOLDINGS INC (144 1.250 2030 09	C	07/21/2021	BAS-MERRILL LYNCH		4,497,713	4,650,000	20,667
666807-BS-0	NORTHROP GRUMMAN CORP 4.400 2030 05		07/12/2021	WELLS FARGO SECURITIES		5,948,850	5,000,000	44,611
66989H-AR-9	NOVARTIS CAPITAL 2.200 2030 08	C	05/26/2021	CREDIT SUISSE FIRST BOSTON		12,289,320	12,000,000	76,267
68233J-CC-6	ONCOR ELECTRIC DELIVERY 2.750 2030 05		11/10/2021	RBC CAPITAL MARKETS		3,140,970	3,000,000	229
717081-ET-6	PFIZER INC 3.450 2029 03		05/18/2021	BAS-MERRILL LYNCH		5,987,734	5,410,000	33,700
742718-FQ-7	PROCTER & GAMBLE CO 1.950 2031 04		07/13/2021	GOLDMAN SACHS & CO		3,071,040	3,000,000	13,325
744448-CV-1	PUBLIC SERVICE CO OF COL 1.875 2031 06		06/17/2021	WELLS FARGO SECURITIES		4,945,050	5,000,000	1,563
744538-AE-9	PUBLIC SERVICE CO OF NEW 2.200 2031 06		06/02/2021	CITIGROUP GLOBAL MARKETS		5,030,300	5,000,000	0
75513E-CN-9	RAYTHEON TECHNOLOGIES CO 2.375 2032 03		11/04/2021	BNP PARIBAS		3,016,200	3,000,000	0
773903-AL-3	ROCKWELL AUTOMATION 1.750 2031 08		10/06/2021	VARIOUS		4,419,025	4,500,000	6,198
81762P-AE-2	SERVICE NOW INC 1.400 2030 09		11/02/2021	RBC CAPITAL MARKETS		4,684,150	5,000,000	12,250
857477-BG-7	STATE STREET CORP 2.400 2030 01		05/06/2021	U S BANCORP		6,210,668	6,015,000	42,506
857477-BN-2	STATE STREET CORP 3.152 2031 03		10/12/2021	WELLS FARGO SECURITIES		3,019,186	2,778,000	3,405
87264A-BX-2	T-MOBILE USA INC 2.250 2031 11		09/23/2021	BAS-MERRILL LYNCH		6,930,280	7,000,000	57,750
883556-BZ-4	THERMO FISHER SCIENTIFIC 2.600 2029 10		06/09/2021	CITIGROUP GLOBAL MARKETS		6,130,087	5,871,000	29,681
883556-CL-4	THERMO FISHER SCIENTIFIC 2.000 2031 10		08/10/2021	BAS-MERRILL LYNCH		14,880,900	15,000,000	0
941053-AH-3	WASTE CONNECTIONS INC 4.250 2028 12		02/23/2021	CITIGROUP GLOBAL MARKETS		3,491,190	3,000,000	29,750
962166-BY-9	WEYERHAEUSER CO 4.000 2030 04		10/13/2021	BAS-MERRILL LYNCH		7,861,210	7,000,000	0
963320-AY-2	WHIRLPOOL CORP 2.400 2031 05		05/03/2021	BAS-MERRILL LYNCH		2,987,490	3,000,000	1,200
98978V-AS-2	ZOETIS INC 2.000 2030 05		11/08/2021	CITIGROUP GLOBAL MARKETS		4,956,950	5,000,000	48,611
13645R-BF-0	CANADIAN PACIFIC RAILWAY 2.450 2031 12	A	12/02/2021	WELLS FARGO SECURITIES		3,038,580	3,000,000	817
78016E-YH-4	ROYAL BANK OF CANADA 2.300 2031 11	A	10/26/2021	RBC CAPITAL MARKETS		4,994,200	5,000,000	0
89352H-BC-2	TRANSCANADA PIPELINES 2.500 2031 10	A	10/19/2021	MUFG SECURITIES AMERICAS INC		2,973,780	3,000,000	1,875
05523R-AF-4	BAE SYSTEMS PLC (144A) 1.900 2031 02	D	06/23/2021	DEUTSCHE BANC		2,889,420	3,000,000	20,583
25243Y-BE-8	DIAGEO CAPITAL PLC 2.125 2032 04	D	07/06/2021	WELLS FARGO SECURITIES		3,051,900	3,000,000	12,219
06540B-BC-2	BANK 2019-BN21 A4 2.600 2052 10		10/27/2021	BARCLAYS CAPITAL INC		12,001,384	11,610,000	23,478
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						317,180,785	310,204,000	1,112,269
Bonds - Unaffiliated Bank Loans								
000000-00-0	BELRON TL B 1L 2.375 2025 11	C	07/16/2021	J P MORGAN CHASE SECURITIES INC		1,987,256	1,989,744	0
000000-00-0	BELRON TL B 1L 3.250 2028 04	C	04/01/2021	J P MORGAN CHASE SECURITIES INC		1,915,650	1,935,000	0
11823L-AK-1	BUCKEYE PARTNERS TL 1L 2.349 2026 11		01/27/2021	EXCHANGED		2,943,303	2,947,725	0
121575-AK-0	BURL TL B 1L 2.100 2028 06		06/17/2021	J P MORGAN CHASE SECURITIES INC		990,025	995,000	0
18449E-AF-7	CLH TL B 1L 2.090 2028 09		09/21/2021	GOLDMAN SACHS & CO		995,000	1,000,000	0
14880B-AH-4	CTLT TL B3 1L 2.500 2028 02		09/24/2021	J P MORGAN CHASE SECURITIES INC		496,250	497,494	0
33718F-AD-2	FRSTST TL B 1L 3.500 2028 07		07/13/2021	BARCLAYS CAPITAL INC		726,740	730,392	0
33718F-AB-6	FRSTST TL C 1L 3.500 2028 07		07/13/2021	BARCLAYS CAPITAL INC		268,260	269,608	0
000000-00-0	ICLR TL B 1L 2.750 2028 07	C	06/16/2021	CITIGROUP GLOBAL MARKETS		1,444,668	1,451,928	0
000000-00-0	ICLR TL B 1L 2.750 2028 07	C	06/17/2021	CITIGROUP GLOBAL MARKETS		359,940	361,749	0
74112C-AW-3	PRESTIGE BRANDS TL 1L 2.500 2028 07		06/10/2021	BARCLAYS CAPITAL INC		912,083	916,667	0
84762N-BP-5	SPECTRUM BRANDS TLB 2.500 2028 03		02/19/2021	RBC CAPITAL MARKETS		495,009	496,250	0
000000-00-0	STNDIN TL B 1L 3.000 2028 08		08/06/2021	DEUTSCHE BANC		1,272,645	1,285,500	0
90351H-AE-8	USFOOD TL B 1L 2.850 2028 11		11/18/2021	WELLS FARGO SECURITIES		998,750	1,000,000	0
76168J-AS-5	ZURN WATER SOLUTIONS TL 2.750 2028 09		09/15/2021	CREDIT SUISSE FIRST BOSTON		997,500	1,000,000	0
000000-00-0	STARS GROUP HOLDINGS TL 2.381 2026 07	D	07/16/2021	DEUTSCHE BANC		1,990,013	1,995,000	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						18,793,092	18,872,055	0
8399997. Total - Bonds - Part 3						666,858,925	649,051,055	1,122,499
8399998. Total - Bonds - Part 5						337,712	339,314	0
8399999. Total - Bonds						667,196,637	649,390,369	1,122,499
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
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						667,196,637	XXX	1,122,499

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																				
912828-3X-6	U S TREASURY NOTES 2.250		02/15/2021	MATURED		30,000,000	30,000,000	30,003,030	30,002,351	0	(2,351)	0	(2,351)	0	30,000,000	0	0	0	337,500	02/15/2021
912828-4G-2	U S TREASURY NOTES 2.375		04/15/2021	MATURED		5,000,000	5,000,000	5,047,673	5,008,915	0	(8,915)	0	(8,915)	0	5,000,000	0	0	0	59,375	04/15/2021
912828-5F-3	U S TREASURY NOTES 2.875		10/15/2021	MATURED		15,000,000	15,000,000	14,947,902	14,985,221	0	14,779	0	14,779	0	15,000,000	0	0	0	431,250	10/15/2021
36181K-E6-3	GNMA II PASS #AF3757 3.500		12/20/2021	PAID ON PRINCIPAL		1,853,076	1,853,076	1,850,760	1,850,712	0	2,364	0	2,364	0	1,853,076	0	0	0	31,906	06/20/2045
38380X-S3-2	GNR 2018-115 GB CMO 3.500		12/20/2021	PAID ON PRINCIPAL		2,594,090	2,594,090	2,577,573	2,583,338	0	10,752	0	10,752	0	2,594,090	0	0	0	46,919	10/20/2046
38381T-TF-2	GNR 2019-44 EJ CMO 2.500		12/20/2021	PAID ON PRINCIPAL		4,350,220	4,350,220	4,346,311	4,345,824	0	4,396	0	4,396	0	4,350,220	0	0	0	58,889	04/20/2049
83162C-ZK-2	SBAP 2018-10C 1 3.180		11/01/2021	PAID ON PRINCIPAL		3,067,512	3,067,512	3,067,512	3,059,342	0	8,169	0	8,169	0	3,067,512	0	0	0	86,940	05/01/2028
83162C-ZN-6	SBAP 2018-10D 1 3.190		07/01/2021	PAID ON PRINCIPAL		244,207	244,207	244,207	243,760	0	447	0	447	0	244,207	0	0	0	5,938	07/01/2028
83162C-ZL-0	SBAP 2018-20E 1 3.500		11/01/2021	PAID ON PRINCIPAL		748,239	748,239	748,239	746,300	0	1,939	0	1,939	0	748,239	0	0	0	21,792	05/01/2038
0599999. Subtotal - Bonds - U.S. Governments						62,857,344	62,857,344	62,833,207	62,825,765	0	31,579	0	31,579	0	62,857,344	0	0	0	1,080,509	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
262633-EY-2	DU PAGE CO GO REF S93 5.600		01/01/2021	MATURED		755,000	755,000	871,693	755,000	0	0	0	0	0	755,000	0	0	0	21,140	01/01/2021
486063-MU-1	KATY ISD GO S2010C (PS 5.000		02/15/2021	MATURED		2,000,000	2,000,000	2,301,720	1,999,773	0	227	0	227	0	2,000,000	0	0	0	50,000	02/15/2021
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,755,000	2,755,000	3,173,413	2,754,773	0	227	0	227	0	2,755,000	0	0	0	71,140	XXX
Bonds - U.S. Special Revenues																				
05053*-AA-3	AUBURN HSG DEV CORP S7 7.400		04/15/2021	VARIOUS		27,041	27,041	27,041	27,041	0	0	0	0	0	27,041	0	0	0	569	04/15/2021
172311-JV-5	CINCINNATI WATER SYSTE 5.000		12/01/2021	REDEEMED		3,000,000	3,000,000	3,452,910	3,049,954	0	(49,954)	0	(49,954)	0	3,000,000	0	0	0	150,000	12/01/2033
759911-WE-6	ILLINOIS REGL TRANS AU 5.500		06/01/2021	MATURED		1,000,000	1,000,000	1,107,980	1,003,515	0	(3,515)	0	(3,515)	0	1,000,000	0	0	0	27,500	06/01/2021
46613P-7A-8	JEA WATER & SEWER SYS 5.000		04/01/2021	REDEEMED		3,085,000	3,085,000	3,450,696	3,096,367	0	(11,367)	0	(11,367)	0	3,085,000	0	0	0	77,125	10/01/2032
46613P-7G-5	JEA WATER & SEWER SYS 5.000		04/01/2021	REDEEMED		2,160,000	2,160,000	2,401,790	2,167,524	0	(7,524)	0	(7,524)	0	2,160,000	0	0	0	54,000	10/01/2033
46613P-7W-0	JEA WATER & SEWER SYS 5.000		08/18/2021	REDEEMED		1,915,000	1,915,000	2,142,004	1,922,056	0	(7,056)	0	(7,056)	0	1,915,000	0	0	0	84,313	10/01/2032
46613P-8C-3	JEA WATER & SEWER SYS 5.000		08/18/2021	REDEEMED		1,340,000	1,340,000	1,490,000	1,344,667	0	(4,667)	0	(4,667)	0	1,340,000	0	0	0	58,997	10/01/2033
57583R-5Q-4	MASSACHUSETTS DEV FIN 5.250		02/01/2021	REDEEMED		3,000,000	3,000,000	3,311,490	3,002,897	0	(2,897)	0	(2,897)	0	3,000,000	0	0	0	78,750	02/01/2034
646065-Z2-1	NEW JERSEY EDL FACS (P 4.375		07/01/2021	REDEEMED		2,000,000	2,000,000	2,005,140	2,000,402	0	(402)	0	(402)	0	2,000,000	0	0	0	87,500	07/01/2041
681793-6U-4	OMAHA PUBLIC POWER DIS 5.000		02/01/2021	REDEEMED		8,035,000	8,035,000	9,562,454	8,050,673	0	(15,673)	0	(15,673)	0	8,035,000	0	0	0	200,875	02/01/2027
812643-FZ-2	SEATTLE LIGHT & POWER 5.500		02/01/2021	REDEEMED		3,000,000	3,000,000	3,143,130	3,001,240	0	(1,240)	0	(1,240)	0	3,000,000	0	0	0	82,500	02/01/2030
31296L-B2-6	FHLMC GOLD PASSTHRU 5.500		12/15/2021	PAID ON PRINCIPAL		136,651	136,651	130,309	132,726	0	3,924	0	3,924	0	136,651	0	0	0	3,249	08/15/2033
31292H-X4-1	FHLMC GOLD PASSTHRU 5.500		12/15/2021	PAID ON PRINCIPAL		19,153	19,153	18,553	18,692	0	461	0	461	0	19,153	0	0	0	564	08/15/2033
31283H-WY-7	FHLMC GOLD PASSTHRU 5.500		12/15/2021	PAID ON PRINCIPAL		6,823	6,823	6,609	6,649	0	174	0	174	0	6,823	0	0	0	193	06/15/2033
31283H-WZ-4	FHLMC GOLD PASSTHRU 6.000		12/15/2021	PAID ON PRINCIPAL		72,074	72,074	74,071	74,264	0	(2,191)	0	(2,191)	0	72,074	0	0	0	2,231	04/15/2033
31335C-G6-5	FHLMC GOLD PASSTHRU 3.000		12/15/2021	PAID ON PRINCIPAL		1,684,103	1,684,103	1,701,734	1,699,361	0	(15,258)	0	(15,258)	0	1,684,103	0	0	0	23,915	04/15/2047
31283Y-4Y-1	FHLMC GOLD PASSTHRU 6.500		11/15/2021	PAID ON PRINCIPAL		61,139	61,139	60,945	60,964	0	175	0	175	0	61,139	0	0	0	2,070	05/15/2028
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
3132D5-4T-6	FHLMC PASS T #SB8034 2.000		12/25/2021	PAID ON PRINCIPAL		2,666,368	2,666,368	2,660,119	2,660,341	0	6,027	0	6,027	0	2,666,368	0	0	0	26,449	01/25/2035
3132D5-4X-7	FHLMC PASS T #SB8038 2.000		12/25/2021	PAID ON PRINCIPAL		2,635,607	2,635,607	2,613,781	2,613,997	0	21,610	0	21,610	0	2,635,607	0	0	0	24,902	02/25/2035
3133TE-FV-1	FHR 2065 Z CMO 6.500		12/15/2021	PAID ON PRINCIPAL		77,557	77,557	70,054	73,805	0	3,752	0	3,752	0	77,557	0	0	0	2,726	06/15/2028
3133TR-MZ-5	FHR 2285 Z CMO 6.500		12/15/2021	PAID ON PRINCIPAL		137,410	137,410	129,102	134,255	0	3,155	0	3,155	0	137,410	0	0	0	4,858	02/15/2031
3133TR-ZA-6	FHR 2292 Z CMO 6.500		12/15/2021	PAID ON PRINCIPAL		106,182	106,182	101,406	104,458	0	1,723	0	1,723	0	106,182	0	0	0	4,247	03/15/2031
3137FN-RS-1	FHR 4909 GD CMO 2.500		12/25/2021	PAID ON PRINCIPAL		2,855,822	2,855,822	2,866,532	2,864,041	0	(8,219)	0	(8,219)	0	2,855,822	0	0	0	33,475	03/25/2049
3140GV-Z3-2	FNMA PASS TH #BH7061 3.500		12/25/2021	PAID ON PRINCIPAL		2,206,057	2,206,057	2,163,573	2,172,204	0	33,852	0	33,852	0	2,206,057	0	0	0	37,240	12/25/2047
3140J8-MW-0	FNMA PASS TH #BM3972 2.500		12/25/2021	PAID ON PRINCIPAL		1,133,055	1,133,055	1,114,820	1,115,868	0	17,187	0	17,187	0	1,133,055	0	0	0	13,205	04/25/2038
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
3140JW-PW-4	FNMA PASS TH #B02236 2.500		12/25/2021	PAID ON PRINCIPAL		3,316,141	3,316,141	3,343,992	3,337,736	0	(21,595)	0	(21,595)	0	3,316,141	0	0	0	43,539	09/25/2034
31418D-FE-7	FNMA PASS TH #MA3764 2.500		12/25/2021	PAID ON PRINCIPAL		1,340,243	1,340,243	1,358,619	1,359,911	0	(19,669)	0	(19,669)	0	1,340,243	0	0	0	15,087	09/25/2034
31371H-K2-3	FNMA PASS TH #252413 6.500		12/25/2021	PAID ON PRINCIPAL		519	519	523	521	0	(2)	0	(2)	0	519	0	0	0	19	02/25/2029
31371K-5X-5	FNMA PASS TH #254762 5.000		12/25/2021	PAID ON PRINCIPAL		7,615	7,615	7,599	7,592	0	23	0	23	0	7,615	0	0	0	193	05/25/2023
31371L-DM-8	FNMA PASS TH #254908 5.000		12/25/2021	PAID ON PRINCIPAL		46,194	46,194	46,497	46,149	0	45	0	45	0	46,194	0	0	0	1,169	09/25/2023
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
313615-UQ-7	FNMA PASS TH #50991 6.500		12/25/2021	PAID ON PRINCIPAL		6,279	6,279	5,899	6,153	0	126	0	126	0	6,279	0	0	0	212	02/25/2024
31387W-2L-0	FNMA PASS TH #596679 6.500		12/25/2021	PAID ON PRINCIPAL		6,584	6,584	6,740	6,750	0	(166)	0	(166)	0	6,584	0	0	0	247	09/25/2031
31402D-GN-4	FNMA PASS TH #725705 5.000		12/25/2021	PAID ON PRINCIPAL		75,262	75,262	72,310	73,144	0	2,117	0	2,117	0	75,262	0	0	0	1,982	08/25/2034
31402E-S3-3	FNMA PASS TH #726938 4.500		12/25/2021	PAID ON PRINCIPAL		13,292	13,292	12,810	13,014	0	278	0	278	0	13,292	0	0	0	293	08/25/2033
31402J-ZY-6	FNMA PASS TH #730759 4.500		12/25/2021	PAID ON PRINCIPAL		21,024	21,024	20,262	20,591	0	433	0	433	0	21,024	0	0	0	498	08/25/2033
31402Q-LF-6	FNMA PASS TH #734826 4.500		12/25/2021	PAID ON PRINCIPAL		42,729	42,729	41,180	41,856	0	873	0	873	0	42,729	0	0	0	992	08/25/2033
31403C-HG-9	FNMA PASS TH #744631 5.000		12/25/2021	PAID ON PRINCIPAL		110,034	110,034	109,432	109,532	0	502	0	502	0	110,034	0	0	0	2,201	10/25/2033

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
313921-B5-6	FNR 2001-59 Z CMO	7.000		12/25/2021	PAID ON PRINCIPAL		153,075	153,075	152,500	152,406	0	669	0	669	0	153,075	0	0	0	5,634	11/25/2031
31392B-PT-7	FNR 2001-81 QG CMO	6.500		12/25/2021	PAID ON PRINCIPAL		163,068	163,068	163,119	162,732	0	336	0	336	0	163,068	0	0	0	5,613	01/25/2032
31392G-EK-7	FNR 2002-90 A1 CMO	6.500		12/25/2021	PAID ON PRINCIPAL		22,614	22,614	23,529	23,130	0	(516)	0	(516)	0	22,614	0	0	0	840	06/25/2042
31393U-LU-5	FNR 2003-122 TG CMO	5.000		12/25/2021	PAID ON PRINCIPAL		558,677	558,677	537,290	554,638	0	4,038	0	4,038	0	558,677	0	0	0	14,173	12/25/2023
35563P-HF-9	SCRT 2018-4 MA CMO	3.500		12/25/2021	PAID ON PRINCIPAL		2,032,349	2,032,349	1,985,434	1,993,972	0	38,377	0	38,377	0	2,032,349	0	0	0	37,727	03/25/2058
3199999. Subtotal - Bonds - U.S. Special Revenues							51,318,319	51,318,319	54,737,447	51,351,003	0	(32,684)	0	(32,684)	0	51,318,319	0	0	0	1,226,005	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
009158-AR-7	AIR PRODUCTS & CHEMICA	3.000		11/03/2021	MATURED		1,000,000	1,000,000	999,400	999,918	0	82	0	82	0	1,000,000	0	0	0	30,000	11/03/2021
02209S-AL-7	ALTRIA GROUP INC	4.750		05/05/2021	MATURED		1,000,000	1,000,000	1,091,840	1,006,153	0	(6,153)	0	(6,153)	0	1,000,000	0	0	0	23,750	05/05/2021
02665W-BG-5	AMERICAN HONDA FINANCE	1.700	C	09/09/2021	MATURED		1,000,000	1,000,000	998,000	999,705	0	295	0	295	0	1,000,000	0	0	0	17,000	09/09/2021
032095-AE-1	AMPHENOL CORP	3.125		08/15/2021	REDEEMED		1,000,000	1,000,000	999,120	999,874	0	81	0	81	0	999,954	0	46	46	28,646	09/15/2021
032654-AM-7	ANALOG DEVICES INC	3.125		10/20/2021	MAKE WHOLE CALL		1,050,170	1,000,000	1,014,630	1,007,129	0	(2,020)	0	(2,020)	0	1,005,110	0	(5,110)	(5,110)	77,514	12/05/2023
03523T-BX-5	ANHEUSER-BUSCH INBEV W	4.150	C	06/29/2021	MAKE WHOLE CALL		3,342,960	3,000,000	3,026,100	3,018,160	0	(2,108)	0	(2,108)	0	3,016,052	0	(16,052)	(16,052)	459,160	01/23/2025
05279#-AF-6	AUTOLIV ASP INC	4.010	C	04/23/2021	MATURED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	60,150	04/23/2021
06406H-BY-4	BANK OF NEW YORK MELLO	3.550		08/23/2021	REDEEMED		1,000,000	1,000,000	1,033,380	1,002,574	0	(2,574)	0	(2,574)	0	1,000,000	0	0	0	32,542	09/23/2021
075887-BA-6	BECTON DICKINSON	3.125		03/13/2021	MAKE WHOLE CALL		1,018,570	1,000,000	997,950	999,774	0	46	0	46	0	999,820	0	180	180	29,421	11/08/2021
05565E-G*-0	BMW US CAPITAL	3.120	C	02/13/2021	MATURED		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	158,600	02/13/2021
12189L-AH-4	BURLINGTON NORTHERN SA	3.050		12/15/2021	REDEEMED		1,000,000	1,000,000	997,500	999,631	0	239	0	239	0	999,870	0	130	130	38,125	03/15/2022
15089Q-AC-8	CELANESE US HOLDINGS	5.875		06/15/2021	MATURED		1,000,000	1,000,000	1,150,000	1,014,746	0	(14,746)	0	(14,746)	0	1,000,000	0	0	0	29,375	06/15/2021
125523-AF-7	CIGNA HOLDING CO	3.750		03/18/2021	MAKE WHOLE CALL		329,498	306,000	305,838	305,901	0	(1)	0	(1)	0	305,900	0	100	100	31,244	07/15/2023
17401Q-AE-1	CITIZENS BANK NA	2.550		04/13/2021	REDEEMED		1,000,000	1,000,000	999,070	999,896	0	65	0	65	0	999,961	0	39	39	10,625	05/13/2021
191216-BE-9	COCA-COLA CO	3.200		04/04/2021	MAKE WHOLE CALL		2,145,680	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	172,880	11/01/2023
191216-BW-9	COCA-COLA CO	2.550		05/20/2021	MAKE WHOLE CALL		1,077,850	1,000,000	930,280	951,195	0	3,188	0	3,188	0	954,382	0	45,618	45,618	89,821	06/01/2026
20030N-BX-8	COMCAST CORP	3.000		06/24/2021	MAKE WHOLE CALL		956,028	900,000	921,303	910,376	0	(1,611)	0	(1,611)	0	908,766	0	(8,766)	(8,766)	80,253	02/01/2024
20605P-AH-4	CONCHO RESOURCES INC	3.750		02/08/2021	EXCHANGED		2,161,820	2,000,000	1,979,920	1,984,765	0	210	0	210	0	1,984,975	0	176,845	176,845	28,458	10/01/2027
21036P-AW-8	CONSTELLATION BRANDS I	2.650		08/25/2021	MAKE WHOLE CALL		1,026,955	1,000,000	995,820	998,368	0	555	0	555	0	998,923	0	1,077	1,077	48,155	11/07/2022
228227-BD-5	CROWN CASTLE INTL CORP	5.250		03/10/2021	MAKE WHOLE CALL		1,084,430	1,000,000	1,136,090	1,046,875	0	(4,319)	0	(4,319)	0	1,042,556	0	(42,556)	(42,556)	118,701	01/15/2023
126408-GV-9	CSX CORP	4.250		03/01/2021	REDEEMED		1,000,000	1,000,000	1,060,610	1,001,552	0	(1,552)	0	(1,552)	0	1,000,000	0	0	0	10,625	06/01/2021
24703T-AA-4	DELL INT LLC/ EMC CORP	5.450		12/06/2021	MAKE WHOLE CALL		781,415	734,000	780,293	751,630	0	(6,565)	0	(6,565)	0	745,065	0	(11,065)	(11,065)	84,359	06/15/2023
260543-CJ-0	DOW CHEMICAL CO	3.500		06/02/2021	MAKE WHOLE CALL		1,095,860	1,000,000	987,300	994,678	0	560	0	560	0	995,238	0	4,762	4,762	119,291	10/01/2024
26442C-AK-0	DUKE ENERGY CAROLINAS	3.900		06/15/2021	MATURED		1,000,000	1,000,000	998,980	999,916	0	84	0	84	0	1,000,000	0	0	0	19,500	06/15/2021
29364D-AQ-3	ENTERGY ARKANSAS	3.750		02/15/2021	MATURED		1,000,000	1,000,000	999,710	999,932	0	68	0	68	0	1,000,000	0	0	0	18,750	02/15/2021
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
337738-AL-2	FISERV INC	4.750		06/15/2021	MATURED		1,000,000	1,000,000	1,085,750	1,010,234	0	(10,234)	0	(10,234)	0	1,000,000	0	0	0	23,750	06/15/2021
34354P-AD-7	FLOWSERVE CORP	4.000		10/09/2021	MAKE WHOLE CALL		1,072,050	1,000,000	995,320	998,431	0	400	0	400	0	998,831	0	1,169	1,169	108,050	11/15/2023
345397-XQ-1	FORD MOTOR CREDIT CO L	3.200		01/15/2021	MATURED		1,000,000	1,000,000	999,270	999,976	0	24	0	24	0	1,000,000	0	0	0	16,000	01/15/2021
369550-AR-9	GENERAL DYNAMICS CORP	3.875		07/15/2021	MATURED		500,000	500,000	499,710	499,975	0	25	0	25	0	500,000	0	0	0	19,375	07/15/2021
37045X-AQ-9	GENERAL MOTORS FINANCI	4.375		09/25/2021	MATURED		1,000,000	1,000,000	1,022,180	1,003,183	0	(3,183)	0	(3,183)	0	1,000,000	0	0	0	43,750	09/25/2021
38148Y-AC-2	GOLDMAN SACHS GROUP	2.876		10/31/2021	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	28,760	10/31/2022
440452-AE-0	HORMEL FOODS CORP	4.125		04/15/2021	MATURED		1,000,000	1,000,000	1,096,410	1,000,727	0	(727)	0	(727)	0	1,000,000	0	0	0	20,625	04/15/2021
44932H-AC-7	IBM CREDIT LLC	2.200		03/26/2021	MAKE WHOLE CALL		2,057,062	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	81,262	09/08/2022
458140-AJ-9	INTEL CORP	3.300		10/01/2021	MATURED		500,000	500,000	523,830	502,054	0	(2,054)	0	(2,054)	0	500,000	0	0	0	16,500	10/01/2021
460146-CP-6	INTERNATIONAL PAPER CO	3.000		10/15/2021	MAKE WHOLE CALL		2,179,210	2,000,000	1,953,360	1,967,115	0	2,930	0	2,930	0	1,970,045	0	29,955	29,955	238,128	02/15/2027
478160-AZ-7	JOHNSON & JOHNSON	3.550		05/15/2021	MATURED		1,000,000	1,000,000	1,117,540	1,005,850	0	(5,850)	0	(5,850)	0	1,000,000	0	0	0	17,750	05/15/2021
46625H-HZ-6	JP MORGAN CHASE	4.625		05/10/2021	MATURED		1,000,000	1,000,000	1,042,220	1,001,862	0	(1,862)	0	(1,862)	0	1,000,000	0	0	0	23,125	05/10/2021
26138E-AP-4	KEURIG DR PEPPER INC	3.200		03/31/2021	MAKE WHOLE CALL		1,018,056	1,000,000	997,200	999,694	0	81	0	81	0	999,775	0	225	225	30,145	11/15/2021
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
501044-CX-7	KROGER CO	3.300		01/15/2021	MATURED		2,000,000	2,000,000	1,995,100	1,999,930	0	70	0	70	0	2,000,000	0	0	0	33,000	01/15/2021
74005P-BA-1	LINDE INC/CT	2.450		11/15/2021	REDEEMED		2,000,000	2,000,000	1,991,880	1,998,960	0	735	0	735	0	1,999,695	0	305	305	61,250	02/15/2022
539830-AY-5	LOCKHEED MARTIN CORP	3.350		09/15/2021	MATURED		797,000	797,000	805,633	797,743	0	(743)	0	(743)	0	797,000	0	0	0	26,700	09/15/2021
548661-CT-2	LOWES COMPANIES	3.750		04/15/2021	MATURED		1,000,000	1,000,000	999,600	999,904	0	96	0	96	0	1,000,000	0	0	0	18,750	04/15/2021
55616X-AF-4	MACYS RETAIL HOLDINGS	3.875		03/17/2021	TENDERED		568,463	558,000	555,483	556,605	1,027	56	0	1,083	0	557,688	0	312	312	24,998	01/15/2022
565849-AK-2	MARATHON OIL	2.800		04/29/2021	MAKE WHOLE CALL		352,680	340,000	339,174	339,824	0	37	0	37	0	339,860	0	140	140	17,388	11/01/2022
571903-AM-5	MARRIOTT INTERNATIONAL	3.125		08/09/2021	REDEEMED		1,000,000	1,000,000	993,140	999,119	0	622	0	622	0	999,741	0	259	259	25,521	10/15/2021
571903-AN-3	MARRIOTT INTERNATIONAL	2.875		03/01/2021	MATURED		1,000,000	1,000,000	997,550	999,872	0	128	0	128	0	1,000,000	0	0	0	14,375	03/01/2021
574599-BJ-4	MASCO CORP	4.450		03/22/2021	MAKE WHOLE CALL		1,139,420	1,000,000	1,066,840	1,036,984	0	(1,910)	0	(1,910)	0	1,035,073	0	(35,073)	(35,073)	160,558	04/01/2025

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP 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
57772K-AB-7	MAXIM INTEGRATED PRODU	3.375		11/04/2021	MAKE WHOLE CALL		1,038,231	1,000,000	916,090	977,197	0	8,432	0	8,432	0	985,629	0	14,371	14,371	76,575	03/15/2023
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	998,850	999,102	0	74	0	74	0	999,176	0	824	824	192,326	02/16/2028
594918-AL-8	MICROSOFT CORP	4.000		02/08/2021	MATURED		1,000,000	1,000,000	997,470	999,903	0	97	0	97	0	1,000,000	0	0	0	20,000	02/08/2021
609207-AB-1	MONDELEZ INTERNATIONAL	4.000		03/31/2021	MAKE WHOLE CALL		1,099,870	1,000,000	998,920	999,599	0	12	0	12	0	999,611	0	389	389	126,537	02/01/2024
637071-AJ-0	NATIONAL OILWELL VARCO	2.600		04/09/2021	MAKE WHOLE CALL		296,633	286,000	273,988	283,040	0	407	0	407	0	283,447	0	2,553	2,553	13,277	12/01/2022
64952W-CE-1	NEW YORK LIFE GLOBAL F	2.000		04/13/2021	MATURED		1,000,000	1,000,000	1,014,520	1,000,905	0	(905)	0	(905)	0	1,000,000	0	0	0	10,000	04/13/2021
64952W-CJ-0	NEW YORK LIFE GLOBAL F	1.700		09/14/2021	MATURED		1,000,000	1,000,000	998,090	999,713	0	287	0	287	0	1,000,000	0	0	0	17,000	09/14/2021
62927#-AF-3	NFL VENTURES LP	3.480		10/15/2021	REDEEMED		120,967	120,967	120,967	120,953	0	14	0	14	0	120,967	0	0	0	3,166	04/15/2031
666807-BE-1	NORTHROP GRUMMAN CORP	3.500		03/15/2021	MATURED		1,000,000	1,000,000	996,680	999,848	0	152	0	152	0	1,000,000	0	0	0	17,500	03/15/2021
695114-CP-1	PACIFICORP	2.950		11/01/2021	REDEEMED		1,000,000	1,000,000	999,120	999,879	0	42	0	42	0	999,921	0	79	79	36,875	02/01/2022
693304-AU-1	PECO ENERGY CO	1.700		09/15/2021	MATURED		1,000,000	1,000,000	999,720	999,949	0	51	0	51	0	1,000,000	0	0	0	17,000	09/15/2021
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	1,049,980	1,030,898	0	(1,171)	0	(1,171)	0	1,029,726	0	(29,726)	(29,726)	137,879	11/01/2025
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
75513E-BW-0	RAYTHEON TECHNOLOGIES	2.500		08/26/2021	MAKE WHOLE CALL		2,047,483	2,000,000	2,065,680	2,049,624	0	(18,896)	0	(18,896)	0	2,030,728	0	(30,728)	(30,728)	82,344	12/15/2022
797440-BT-0	SAN DIEGO G & E	1.914		08/01/2021	REDEEMED		285,712	285,712	285,712	285,710	0	2	0	2	0	285,712	0	0	0	4,101	02/01/2022
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	998,080	999,785	0	215	0	215	0	1,000,000	0	0	0	35,000	10/15/2021
835495-AK-8	SONOCO PRODUCTS	4.375		08/01/2021	REDEEMED		1,000,000	1,000,000	995,430	999,485	0	254	0	254	0	999,739	0	261	261	32,813	11/01/2021
857477-AG-8	STATE STREET CORP	4.375		03/07/2021	MATURED		1,000,000	1,000,000	1,139,870	1,003,448	0	(3,448)	0	(3,448)	0	1,000,000	0	0	0	21,875	03/07/2021
883556-BF-8	THERMO FISHER SCIENTIF	4.150		01/15/2021	MAKE WHOLE CALL		1,112,490	1,000,000	997,300	999,053	0	23	0	23	0	999,077	0	923	923	131,396	02/01/2024
07330N-AQ-8	TRUIST BANK	2.625		12/15/2021	REDEEMED		1,000,000	1,000,000	999,310	999,841	0	122	0	122	0	999,964	0	36	36	37,188	01/15/2022
911312-AM-8	UNITED PARCEL SERVICE	3.125		01/15/2021	MATURED		1,000,000	1,000,000	1,039,010	1,000,172	0	(172)	0	(172)	0	1,000,000	0	0	0	15,625	01/15/2021
91324P-BT-8	UNITEDHEALTH GROUP INC	3.375		11/15/2021	MATURED		1,000,000	1,000,000	994,530	999,419	0	581	0	581	0	1,000,000	0	0	0	33,750	11/15/2021
91159H-HA-1	US BANCORP	4.125		04/23/2021	REDEEMED		1,000,000	1,000,000	1,106,420	1,004,019	0	(4,019)	0	(4,019)	0	1,000,000	0	0	0	17,073	05/24/2021
931427-AF-5	WALGREENS BOOTS ALLIAN	3.300		09/18/2021	REDEEMED		1,000,000	1,000,000	997,270	999,596	0	270	0	270	0	999,866	0	134	134	27,500	11/18/2021
C9716#-AK-5	WASTE CONNECTIONS INC	3.490		09/20/2021	MAKE WHOLE CALL		1,110,175	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	142,167	04/20/2027
94974B-FR-6	WELLS FARGO & CO	3.000		01/22/2021	MATURED		1,000,000	1,000,000	1,019,230	1,000,176	0	(176)	0	(176)	0	1,000,000	0	0	0	15,000	01/22/2021
976843-BL-5	WISCONSIN PUBLIC SERVI	3.350		11/21/2021	MATURED		1,000,000	1,000,000	999,350	999,776	0	224	0	224	0	1,000,000	0	0	0	33,500	11/21/2021
98956P-AC-6	ZIMMER BIOMET HOLDINGS	3.375		08/30/2021	REDEEMED		1,000,000	1,000,000	998,210	999,792	0	85	0	85	0	999,877	0	123	123	25,313	11/30/2021
01626P-AJ-5	ALIMENTATION COUCHE -	2.700	A	05/14/2021	MAKE WHOLE CALL		1,027,670	1,000,000	999,070	999,684	0	60	0	60	0	999,744	0	256	256	49,270	07/26/2022
136375-BV-3	CANADIAN NATIONAL RAIL	2.850	A	09/15/2021	REDEEMED		1,000,000	1,000,000	1,010,410	1,001,328	0	(1,328)	0	(1,328)	0	1,000,000	0	0	0	21,375	12/15/2021
67077M-AC-2	NUTRIEN LTD	3.625	A	12/16/2021	MAKE WHOLE CALL		1,055,410	1,000,000	997,280	998,431	0	437	0	437	0	998,868	0	1,132	1,132	100,823	03/15/2024
26824K-AA-2	AIRBUS GROUP FINANCE (	2.700	D	06/11/2021	MAKE WHOLE CALL		2,295,634	2,200,000	2,158,852	2,178,876	0	3,960	0	3,960	0	2,182,836	0	17,164	17,164	134,244	04/17/2023
00182E-BA-6	ANZ NEW ZEALAND INTL/L	2.125	D	07/28/2021	MATURED		1,000,000	1,000,000	999,100	999,884	0	116	0	116	0	1,000,000	0	0	0	21,250	07/28/2021
06738E-AL-9	BARCLAYS PLC	3.250	D	01/12/2021	MATURED		1,000,000	1,000,000	999,450	999,981	0	19	0	19	0	1,000,000	0	0	0	16,250	01/12/2021
055451-AL-2	BHP BILLITON FINANCE U	3.250	D	11/21/2021	MATURED		1,863,000	1,863,000	1,887,421	1,865,575	0	(2,575)	0	(2,575)	0	1,863,000	0	0	0	60,548	11/21/2021
G1710#-AB-4	CHRISTIES INTERNATIONA	5.220	D	03/31/2021	MATURED		5,000,000	5,000,000	5,152,220	5,005,630	0	(5,630)	0	(5,630)	0	5,000,000	0	0	0	149,250	03/31/2021
G20448-AX-3	COMPASS GROUP PLC	3.980	D	10/01/2021	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	227,125	10/01/2021
40052V-AB-0	GRUPO BIMBO SAB (144A)	4.500	D	04/26/2021	MAKE WHOLE CALL		721,743	700,000	702,184	700,312	0	(121)	0	(121)	0	700,191	0	(191)	(191)	45,455	01/25/2022
44987C-AM-0	ING BANK NV (144A)	2.750	D	03/22/2021	MATURED		1,000,000	1,000,000	999,030	999,906	0	94	0	94	0	1,000,000	0	0	0	13,750	03/22/2021
50247V-AA-7	LYB INTERNATIONAL FINA	4.000	D	06/29/2021	MAKE WHOLE CALL		464,702	434,000	430,346	432,885	0	206	0	206	0	433,091	0	909	909	47,291	07/15/2023
60920L-AC-8	MONDELEZ INTERNATIONAL	2.000	D	09/28/2021	REDEEMED		1,000,000	1,000,000	996,310	999,351	0	569	0	569	0	999,921	0	79	79	18,333	10/28/2021
63254A-BB-3	NATIONAL AUSTRALIA BAN	3.700	D	11/04/2021	MATURED		3,000,000	3,000,000	2,996,700	2,998,879	0	1,121	0	1,121	0	3,000,000	0	0	0	111,000	11/04/2021
80105N-AG-0	SANOFI	4.000	D	03/29/2021	MATURED		2,500,000	2,500,000	2,708,080	2,509,149	0	(9,149)	0	(9,149)	0	2,500,000	0	0	0	50,000	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
822582-AS-1	SHELL INTERNATIONAL FI	2.375	D	12/22/2021	MAKE WHOLE CALL		2,026,935	2,000,000	1,991,340	1,998,406	0	921	0	921	0	1,999,327	0	673	673	90,400	08/21/2022
88165F-AF-9	TEVA PHARMACEUTICALS F	3.650	D	11/10/2021	MATURED		1,500,000	1,500,000	1,494,525	1,499,395	0	605	0	605	0	1,500,000	0	0	0	54,750	11/10/2021
88166J-AA-1	TEVA PHARMACEUTICALS F	3.650	D	11/10/2021	MATURED		1,500,000	1,500,000	1,494,525	1,499,395	0	605	0	605	0	1,500,000	0	0	0	54,750	11/10/2021
161546-EF-9	CFAB 2003-1 2A2	.761		12/27/2021	PAID ON PRINCIPAL		21,075	21,075	21,091	20,119	0	956	0	956	0	21,075	0	0	0	101	11/25/2032
46651B-AC-4	JPMMT 2019-6 A3 CMO (1	3.500		12/25/2021	PAID ON PRINCIPAL		1,409,013	1,409,013	1,431,029	1,425,016	0	(16,003)	0	(16,003)	0	1,409,013	0	0	0	20,365	12/25/2049
66987X-CD-5	NHEL 2003-1 A1	.861		12/27/2021	PAID ON PRINCIPAL		4,391	4,391	3,844	3,000	0	1,391	0	1,391	0	4,391	0	0	0	20	05/25/2033
81748A-AD-6	SEMT 2020-3 A4 (144A)	3.000		12/25/2021	PAID ON PRINCIPAL		1,515,356	1,515,356	1,548,505	1,544,471	0	(29,115)	0	(29,115)	0	1,515,356	0	0	0	21,531	04/25/2050
12592R-BF-5	COMM 2014-CR21 A3	3.528		07/10/2021	PAID ON PRINCIPAL		4,191	4,191	4,245	4,230	0	(39)	0	(39)	0	4,191	0	0	0	43	12/10/2047
71680@-AA-4	SUBI 2018-1 CLASS A	4.542		12/31/2021	PAID ON PRINCIPAL		2,651,331	2,651,331	2,696,348	2,695,723	0	(44,392)	0	(44,392)	0	2,651,331	0	0	0	88,213	12/31/2047
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							137,063,259	134,257,036	135,854,672	134,468,414	1,027	(181,323)	0	(180,296)	0	134,288,118	0	130,738	130,738	6,007,382	XXX

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 - Unaffiliated Bank Loans																				
02208H-AB-4	AIMC TL B 1L 2.087		11/17/2021	PAID ON PRINCIPAL		1,537,313	1,537,313	1,533,470	1,513,608	20,802	2,904	0	23,705	0	1,537,313	0	0	0	27,409	10/01/2025
03852J-AK-7	ARAMARK CORP TL B 1L 1.858		04/06/2021	PAID ON PRINCIPAL		714,035	714,035	714,035	705,109	8,925	0	0	8,925	0	714,035	0	0	0	3,608	03/28/2024
03852J-AR-2	ARAMARK CORP TL B 1L 1.834		09/30/2021	PAID ON PRINCIPAL		90,000	90,000	89,888	89,100	787	113	0	900	0	90,000	0	0	0	1,220	01/15/2027
90347B-AH-1	AXTA TL B-3 1L 1.881		12/31/2021	PAID ON PRINCIPAL		53,763	53,763	53,628	53,208	467	88	0	554	0	53,763	0	0	0	663	06/01/2024
000000-00-0	BELRON TL B 1L 2.375	C	12/31/2021	PAID ON PRINCIPAL		10,000	10,000	9,975	9,938	42	21	0	63	0	10,000	0	0	0	145	11/13/2025
000000-00-0	BELRON TL B 1L 2.442	C	04/13/2021	PAID ON PRINCIPAL		1,954,660	1,954,660	1,940,000	1,935,113	9,404	10,142	0	19,547	0	1,954,660	0	0	0	20,671	11/07/2024
11823L-AH-8	BUCKEYE PARTNERS TL 1L 2.896		01/27/2021	EXCHANGED		2,973,033	2,977,500	2,972,538	2,967,324	5,168	544	0	5,712	0	2,973,036	0	(3)	(3)	8,075	11/01/2026
16384Y-AF-4	CHEMOURS TL 1L 1.850		12/31/2021	PAID ON PRINCIPAL		405,490	405,490	404,476	397,380	7,444	666	0	8,110	0	405,490	0	0	0	7,243	04/03/2025
28414B-AF-3	ELAN TL B 1L 1.849		12/31/2021	PAID ON PRINCIPAL		21,418	21,418	21,418	21,418	0	0	0	0	0	21,418	0	0	0	243	08/01/2027
000000-00-0	ENERGIZER HOLDINGS TL 2.750		10/01/2021	PAID ON PRINCIPAL		7,500	7,500	7,463	7,463	0	38	0	38	0	7,500	0	0	0	93	12/22/2027
38254B-AZ-1	GOODYEAR TIRE 2ND LIEN 2.090		12/15/2021	PAID ON PRINCIPAL		2,000,000	2,000,000	2,000,000	1,940,000	60,000	0	0	60,000	0	2,000,000	0	0	0	41,116	03/03/2025
50048P-AD-5	KONBRA TL B 1L 4.322		11/18/2021	PAID ON PRINCIPAL		1,858,333	1,858,333	1,839,750	1,843,198	0	15,135	0	15,135	0	1,858,333	0	0	0	48,732	05/15/2026
000000-00-0	MESIND TL B 1L 2.631		12/31/2021	PAID ON PRINCIPAL		701,685	701,685	698,177	696,423	2,446	2,817	0	5,263	0	701,685	0	0	0	15,355	03/01/2026
74112C-AT-0	PRESTIGE BRANDS TL B4 4.250		07/02/2021	PAID ON PRINCIPAL		1,853,735	1,853,735	1,853,735	1,853,735	0	0	0	0	0	1,853,735	0	0	0	18,519	01/26/2024
76171J-AB-7	REYNOL TL 1L 1.840		12/31/2021	PAID ON PRINCIPAL		226,818	226,818	226,283	225,254	1,049	515	0	1,564	0	226,818	0	0	0	810	02/04/2027
74958N-AG-1	RHP TL B 1L 2.100		12/31/2021	PAID ON PRINCIPAL		25,000	25,000	25,000	24,438	563	0	0	563	0	25,000	0	0	0	334	05/11/2024
78404X-AH-8	SBA COMMUNICATIONS TL 1.850		12/31/2021	PAID ON PRINCIPAL		58,701	58,701	58,473	58,040	479	182	0	660	0	58,701	0	0	0	691	04/11/2025
79546K-AF-7	SBH TL B2 1L USD 4.500		01/04/2021	PAID ON PRINCIPAL		810,003	810,003	805,953	801,903	5,880	2,220	0	8,100	0	810,003	0	0	0	405	07/05/2024
88078F-BJ-6	TEREX TL B1 1L 3.500		02/16/2021	PAID ON PRINCIPAL		1,473,750	1,473,750	1,466,381	1,459,013	9,895	4,842	0	14,738	0	1,473,750	0	0	0	6,734	01/31/2024
88078F-BH-0	TEREX TL 1L 2.750		12/31/2021	PAID ON PRINCIPAL		3,453,750	3,453,750	3,453,750	3,410,578	43,172	0	0	43,172	0	3,453,750	0	0	0	67,427	01/31/2024
89364M-BS-2	TRANSDIGM TL G 1L 2.340		12/31/2021	PAID ON PRINCIPAL		40,909	40,909	40,909	40,006	903	0	0	903	0	40,909	0	0	0	609	08/22/2024
90351H-AB-4	USFOOD TL B 1L 1.837		11/23/2021	PAID ON PRINCIPAL		4,813,513	4,813,513	4,813,513	4,735,293	78,220	0	0	78,220	0	4,813,513	0	0	0	75,282	06/27/2023
92940J-AB-4	WR GRACE TL B1 1L 1.897		09/22/2021	PAID ON PRINCIPAL		1,260,461	1,260,461	1,262,486	1,261,526	0	(1,065)	0	(1,065)	0	1,260,461	0	0	0	18,071	04/03/2025
92940J-AD-0	WR GRACE TL B2 1L 1.897		09/22/2021	PAID ON PRINCIPAL		2,160,789	2,160,789	2,164,262	2,162,616	0	(1,827)	0	(1,827)	0	2,160,789	0	0	0	30,979	04/03/2025
7052BA-H7-8	GFLENV TL B 1L 3.500		12/31/2021	PAID ON PRINCIPAL		25,226	25,226	25,163	25,162	0	63	0	63	0	25,226	0	0	0	569	05/31/2025
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						28,529,886	28,534,353	28,480,725	28,236,848	255,646	37,396	0	293,041	0	28,529,888	0	(3)	(3)	395,003	XXX
8399997. Total - Bonds - Part 4						282,523,809	279,722,052	285,079,465	279,636,803	256,673	(144,805)	0	111,868	0	279,748,670	0	130,735	130,735	8,780,040	XXX
8399998. Total - Bonds - Part 5						339,314	339,314	337,712	337,712	0	1,602	0	1,602	0	339,314	0	0	0	3,932	XXX
8399999. Total - Bonds						282,863,122	280,061,366	285,417,177	279,974,514	256,673	(143,203)	0	113,470	0	280,087,984	0	130,735	130,735	8,783,972	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
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	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						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						282,863,122	XXX	285,417,177	279,974,514	256,673	(143,203)	0	113,470	0	280,087,984	0	130,735	130,735	8,783,972	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 - Unaffiliated Bank Loans																				
000000-00-0	BELRON TL B 1L	C	07/16/2021	J P MORGAN CHASE SECU	12/31/2021	PAID ON PRINCIPAL	10,256	10,244	10,256	10,256	0	13	0	13	0	0	0	0	63	0
000000-00-0	BELRON TL B 1L	C	04/01/2021	J P MORGAN CHASE SECU	12/31/2021	PAID ON PRINCIPAL	14,622	14,476	14,622	14,622	0	146	0	146	0	0	0	0	129	0
11823L-AK-1	BUCKEYE PARTNERS TL 1L		01/27/2021	EXCHANGED	12/31/2021	PAID ON PRINCIPAL	29,775	29,730	29,775	29,775	0	45	0	45	0	0	0	0	378	0
121575-AK-0	BURL TL B 1L		06/17/2021	J P MORGAN CHASE SECU	12/31/2021	PAID ON PRINCIPAL	5,000	4,975	5,000	5,000	0	25	0	25	0	0	0	0	37	0
14880B-AH-4	CTLT TL B3 1L		09/24/2021	J P MORGAN CHASE SECU	12/31/2021	PAID ON PRINCIPAL	1,253	1,250	1,253	1,253	0	3	0	3	0	0	0	0	6	0
000000-00-0	ICLR TL B 1L	C	06/16/2021	CITIGROUP GLOBAL MARK	12/29/2021	PAID ON PRINCIPAL	149,160	148,414	149,160	149,160	0	746	0	746	0	0	0	0	2,008	0
000000-00-0	ICLR TL B 1L	C	06/17/2021	CITIGROUP GLOBAL MARK	12/29/2021	PAID ON PRINCIPAL	37,163	36,978	37,163	37,163	0	186	0	186	0	0	0	0	500	0
74112C-AW-3	PRESTIGE BRANDS TL 1L		06/10/2021	BARCLAYS CAPITAL INC	12/30/2021	PAID ON PRINCIPAL	83,333	82,917	83,333	83,333	0	417	0	417	0	0	0	0	716	0
84762N-BP-5	SPECTRUM BRANDS TLB		02/19/2021	RBC CAPITAL MARKETS	12/31/2021	PAID ON PRINCIPAL	3,750	3,741	3,750	3,750	0	9	0	9	0	0	0	0	43	0
000000-00-0	STARS GROUP HOLDINGS TL B 1L	D	07/16/2021	DEUTSCHE BANC	12/31/2021	PAID ON PRINCIPAL	5,000	4,988	5,000	5,000	0	13	0	13	0	0	0	0	51	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							339,314	337,712	339,314	339,314	0	1,602	0	1,602	0	0	0	0	3,932	0
8399998. Total - Bonds							339,314	337,712	339,314	339,314	0	1,602	0	1,602	0	0	0	0	3,932	0
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								337,712	339,314	339,314	0	1,602	0	1,602	0	0	0	0	3,932	0

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 - U.S. P&C Insurer										
05330@-10-8	THE AUTOMOBILE INS. CO. OF HARTFORD, CT		19062	06-0848755	8BI	309,253,593	0	0	50,000.000	100.0
89434#-10-5	TRAVELERS PERSONAL INS. CO.		38130	36-3703200	8BI	69,131,242	0	0	1,750.000	100.0
89433@-10-8	TRAVELERS PERSONAL SECURITY INS. CO.		36145	06-1286264	8BI	64,300,952	0	0	1,750.000	100.0
89433*-10-0	TRAVELERS PROPERTY CASUALTY INS. CO.		36161	06-1286274	8BI	84,695,241	0	0	1,500.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						527,381,027	0	0	XXX	XXX
Common Stock - Other Affiliates										
89440@-10-9	TRAVELERS TEXAS MGA, INC.			27-4469564	8BII	2,302,944	0	2,302,944	100.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						2,302,944	0	2,302,944	XXX	XXX
1899999. Total Common Stocks						529,683,971	0	2,302,944	XXX	XXX
1999999 - Totals						529,683,971	0	2,302,944	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
		NONE			
0399999 - Total				XXX	XXX

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 - CITI A TREASURY		1.A	7,187,442	7,187,442	01/03/2022
000000-00-0	REPO - CREDIT A TREASURY		1.A	7,187,442	7,187,442	01/03/2022
000000-00-0	REPO - HSBC A TREASURY		1.A	54,015	54,015	01/03/2022
000000-00-0	REPO - JP A TREASURY		1.A	7,187,442	7,187,442	01/03/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				21,616,341	21,616,341	XXX
0599999. Total - U.S. Government Bonds				21,616,341	21,616,341	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				21,616,341	21,616,341	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				21,616,341	21,616,341	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				21,616,341	21,616,341	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 7,802,129 — Book/Adjusted Carrying Value $ 7,802,129
2. Average balance for the year — Fair Value $ 1,346,713 — Book/Adjusted Carrying Value $ 1,346,713
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
3A	1A $	21,616,341	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 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
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						
JP Morgan Chase Bank, N.A. New York,NY		0.000	0	0	0	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	0	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	0	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	0	XXX

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

1. January	0	4. April	0	7. July	0	10. October	0
2. February	(2,368)	5. May	0	8. August	0	11. November	0
3. March	2,368	6. June	0	9. September	0	12. December	0

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		43,938,450	0	755
8799999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						43,938,450	0	755

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	SURETY/GENERAL PURPOSE	0	0	171,910	183,019
5. California CA	B	WORKERS COMP	0	0	147,574,273	157,306,943
6. Colorado CO			0	0	0	0
7. Connecticut CT	B	GENERAL PURPOSE-HOME STATE DEPOSIT	3,965,132	4,060,760	0	0
8. Delaware DE	B	WORKERS COMP	0	0	115,248	119,204
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	GENERAL PURPOSE	0	0	136,673	152,408
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	WORKERS COMP	0	0	852,503	873,063
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	WORKERS COMP/GENERAL PURPOSE	0	0	200,432	207,312
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	876,867	951,765
33. New York NY			0	0	0	0
34. North Carolina NC	B	GENERAL PURPOSE	0	0	348,351	357,098
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR	B	SURETY/WORKERS COMP	0	0	10,529,444	11,099,200
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	450,719	479,390
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. 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	6,849,765	7,014,963
59. Subtotal	XXX	XXX	3,965,132	4,060,760	168,106,185	178,744,365
DETAILS OF WRITE-INS						
5801. OTHER	B	DEPARTMENT OF LABOR	0	0	6,849,765	7,014,963
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	6,849,765	7,014,963