PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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# ANNUAL STATEMENT

## For the Year Ended December 31, 2021

**OF THE CONDITION AND AFFAIRS OF THE**

# UNITED STATES FIDELITY AND GUARANTY COMPANY

**NAIC Group Code 3548 3548 NAIC Company Code 25887 Employer's ID Number 52-0515280**
**(Current Period) (Prior Period)**

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

**INCORPORATED/ORGANIZED, MARCH 19, 1896 COMMENCED BUSINESS, AUGUST 1, 1896**

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: **385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911**
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 MINNESOTA**
**COUNTY OF RAMSEY** } 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 January 31, 2026*

RENEE KAY RANTA
NOTARY PUBLIC
Minnesota
My Commission Expires January 31, 2026

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<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets (Cols. 1 - 2) | 4<br>Net Admitted Assets |
| 1. | Bonds (Schedule D) | 3,066,469,319 | 0 | 3,066,469,319 | 2,761,144,106 |
| 2. | Stocks (Schedule D): | | | | |
| | 2.1 Preferred stocks | 0 | 0 | 0 | 0 |
| | 2.2 Common stocks | 0 | 0 | 0 | 0 |
| 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 ($ (960,480), Schedule E - Part 1), cash equivalents ($ 26,232,136, Schedule E - Part 2) and short-term investments ($ 0, Schedule DA) | 25,271,657 | 0 | 25,271,657 | 237,656,219 |
| 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) | 93,942 | 93,941 | 1 | 1 |
| 9. | Receivable for securities | 0 | 0 | 0 | 0 |
| 10. | Securities lending reinvested collateral assets (Schedule DL) | 21,328,911 | 0 | 21,328,911 | 11,233,098 |
| 11. | Aggregate write-ins for invested assets | 0 | 0 | 0 | 0 |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 3,113,163,828 | 93,941 | 3,113,069,888 | 3,010,033,425 |
| 13. | Title plants less $ 0 charged off (for Title insurers only) | 0 | 0 | 0 | 0 |
| 14. | Investment income due and accrued | 24,828,537 | 0 | 24,828,537 | 24,959,075 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 162,713,756 | 7,761,534 | 154,952,222 | 146,495,096 |
| | 15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 905 earned but unbilled premiums) | 234,098,943 | 753,830 | 233,345,113 | 223,556,838 |
| | 15.3 Accrued retrospective premiums ($ 2,916,097) and contracts subject to redetermination ($ 0) | 2,916,097 | 279,223 | 2,636,874 | 3,065,155 |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 13,587,344 | 0 | 13,587,344 | 3,363,239 |
| | 16.2 Funds held by or deposited with reinsured companies | 54,693 | 0 | 54,693 | 25,442 |
| | 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 | 32,926,259 | 205,350 | 32,720,909 | 29,152,050 |
| 19. | Guaranty funds receivable or on deposit | 89,111 | 0 | 89,111 | 115,805 |
| 20. | Electronic data processing equipment and software | 0 | 0 | 0 | 0 |
| 21. | Furniture and equipment, including health care delivery assets ($ 0) | 79,397 | 79,397 | 0 | 0 |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | 0 | 0 | 0 | 0 |
| 23. | Receivables from parent, subsidiaries and affiliates | 0 | 0 | 0 | 0 |
| 24. | Health care ($ 0) and other amounts receivable | 0 | 0 | 0 | 0 |
| 25. | Aggregate write-ins for other than invested assets | 11,507,115 | 302,393 | 11,204,722 | 11,476,746 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 3,595,965,081 | 9,475,669 | 3,586,489,412 | 3,452,242,869 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 | 0 |
| 28. | Total (Lines 26 and 27) | 3,595,965,081 | 9,475,669 | 3,586,489,412 | 3,452,242,869 |
| | **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. | Equities and deposits in pools and associations | 6,759,548 | 0 | 6,759,548 | 7,134,238 |
| 2502. | Amounts receivable under high deductible policies | 2,991,417 | 302,393 | 2,689,024 | 2,392,437 |
| 2503. | State surcharges receivable | 1,661,323 | 0 | 1,661,323 | 1,878,052 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 94,826 | 0 | 94,826 | 72,018 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 11,507,115 | 302,393 | 11,204,722 | 11,476,746 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 1. | Losses (Part 2A, Line 35, Column 8) | 1,584,790,474 | 1,511,229,684 |
| 2. | Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6) | 70,521,167 | 65,120,667 |
| 3. | Loss adjustment expenses (Part 2A, Line 35, Column 9) | 342,072,667 | 328,483,282 |
| 4. | Commissions payable, contingent commissions and other similar charges | 37,612,606 | 36,234,450 |
| 5. | Other expenses (excluding taxes, licenses and fees) | 25,193,364 | 24,008,732 |
| 6. | Taxes, licenses and fees (excluding federal and foreign income taxes) | 14,273,348 | 13,461,002 |
| 7.1 | Current federal and foreign income taxes (including $ 21,802,478 on realized capital gains (losses)) | 3,468,568 | 2,069,385 |
| 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 $ 369,443 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) | 577,906,595 | 536,339,054 |
| 10. | Advance premium | 0 | 0 |
| 11. | Dividends declared and unpaid: | | |
| | 11.1 Stockholders | 0 | 0 |
| | 11.2 Policyholders | 2,433,302 | 2,494,140 |
| 12. | Ceded reinsurance premiums payable (net of ceding commissions) | 12,346,634 | 11,139,966 |
| 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 | 1,832,430 | 2,025,218 |
| 15. | Remittances and items not allocated | 31,236 | 1,276 |
| 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 | 2,835,100 | 8,804,222 |
| 20. | Derivatives | 0 | 0 |
| 21. | Payable for securities | 0 | 0 |
| 22. | Payable for securities lending | 21,328,911 | 11,233,098 |
| 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 | 7,797,426 | 8,594,327 |
| 26. | Total liabilities excluding protected cell liabilities (Lines 1 through 25) | 2,704,443,827 | 2,561,238,503 |
| 27. | Protected cell liabilities | 0 | 0 |
| 28. | Total liabilities (Lines 26 and 27) | 2,704,443,827 | 2,561,238,503 |
| 29. | Aggregate write-ins for special surplus funds | 1,862,618 | 1,994,485 |
| 30. | Common capital stock | 35,214,075 | 35,214,075 |
| 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 | 236,805,261 | 236,805,261 |
| 35. | Unassigned funds (surplus) | 608,163,630 | 616,990,544 |
| 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) | 882,045,585 | 891,004,366 |
| 38. | TOTALS (Page 2, Line 28, Col. 3) | 3,586,489,412 | 3,452,242,869 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Investment real estate liability | 9,509,693 | 10,319,274 |
| 2502. | Retroactive reinsurance reserve assumed | 52,007 | 52,016 |
| 2503. | Retroactive reinsurance reserve ceded | (1,764,275) | (1,776,963) |
| 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) | 7,797,426 | 8,594,327 |
| 2901. | Special surplus from retroactive reinsurance | 1,862,618 | 1,994,485 |
| 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) | 1,862,618 | 1,994,485 |
| 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<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| | **UNDERWRITING INCOME** | | |
| 1. | Premiums earned (Part 1, Line 35, Column 4) | 1,183,119,654 | 1,114,706,695 |
| | **DEDUCTIONS:** | | |
| 2. | Losses incurred (Part 2, Line 35, Column 7) | 683,230,402 | 638,224,944 |
| 3. | Loss adjustment expenses incurred (Part 3, Line 25, Column 1) | 121,646,982 | 107,074,538 |
| 4. | Other underwriting expenses incurred (Part 3, Line 25, Column 2) | 343,172,416 | 325,303,673 |
| 5. | Aggregate write-ins for underwriting deductions | 0 | 0 |
| 6. | Total underwriting deductions (Lines 2 through 5) | 1,148,049,800 | 1,070,603,154 |
| 7. | Net income of protected cells | 0 | 0 |
| 8. | Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7) | 35,069,854 | 44,103,541 |
| | **INVESTMENT INCOME** | | |
| 9. | Net investment income earned (Exhibit of Net Investment Income, Line 17) | 83,796,617 | 90,199,738 |
| 10. | Net realized capital gains or (losses) less capital gains tax of $ 400,806 (Exhibit of Capital Gains (Losses) ) | (734,274) | (451,946) |
| 11. | Net investment gain (loss) (Lines 9 + 10) | 83,062,343 | 89,747,792 |
| | **OTHER INCOME** | | |
| 12. | Net gain (loss) from agents' or premium balances charged off (amount recovered $ 400,176 amount charged off $ 3,019,282 ) | (2,619,105) | (2,011,684) |
| 13. | Finance and service charges not included in premiums | 3,995,111 | 3,539,161 |
| 14. | Aggregate write-ins for miscellaneous income | (216,064) | (151,654) |
| 15. | Total other income (Lines 12 through 14) | 1,159,942 | 1,375,823 |
| 16. | Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) | 119,292,139 | 135,227,156 |
| 17. | Dividends to policyholders | 1,537,177 | 1,525,503 |
| 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) | 117,754,962 | 133,701,652 |
| 19. | Federal and foreign income taxes incurred | 21,397,388 | 24,083,188 |
| 20. | Net income (Line 18 minus Line 19)(to Line 22) | 96,357,574 | 109,618,464 |
| | **CAPITAL AND SURPLUS ACCOUNT** | | |
| 21. | Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2) | 891,004,366 | 882,589,404 |
| 22. | Net income (from Line 20) | 96,357,574 | 109,618,464 |
| 23. | Net transfers (to) from Protected Cell accounts | 0 | 0 |
| 24. | Change in net unrealized capital gains or (losses) less capital gains tax of $ 3,937 | 13,887 | 329,329 |
| 25. | Change in net unrealized foreign exchange capital gain (loss) | (3,017) | (247) |
| 26. | Change in net deferred income tax | 3,721,877 | 3,864,031 |
| 27. | Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3) | 550,898 | (96,615) |
| 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 | (109,600,000) | (105,300,000) |
| 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) | (8,958,781) | 8,414,962 |
| 39. | Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37) | 882,045,585 | 891,004,366 |
| | **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. | Profit and loss, miscellaneous | (6,517) | (16,408) |
| 1402. | Fines and penalties of regulatory authorities | (13,780) | (15,805) |
| 1403. | Retroactive reinsurance gain/loss | (195,767) | (119,441) |
| 1498. | Summary of remaining write-ins for Line 14 from overflow page | 0 | 0 |
| 1499. | Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above) | (216,064) | (151,654) |
| 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<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| | **Cash from Operations** | | |
| 1. | Premiums collected net of reinsurance | 1,208,807,822 | 1,133,785,887 |
| 2. | Net investment income | 95,711,658 | 103,139,075 |
| 3. | Miscellaneous income | 1,159,942 | 1,375,823 |
| 4. | Total (Lines 1 through 3) | 1,305,679,422 | 1,238,300,785 |
| 5. | Benefit and loss related payments | 614,522,469 | 548,093,456 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 447,877,696 | 430,057,681 |
| 8. | Dividends paid to policyholders | 1,598,015 | 1,653,496 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ 412,674 tax on capital gains (losses) | 20,399,011 | 26,024,515 |
| 10. | Total (Lines 5 through 9) | 1,084,397,192 | 1,005,829,149 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 221,282,230 | 232,471,636 |
| | **Cash from Investments** | | |
| 12. | Proceeds from investments sold, matured or repaid: | | |
| | 12.1 Bonds | 344,781,735 | 412,576,463 |
| | 12.2 Stocks | 0 | 0 |
| | 12.3 Mortgage loans | 0 | 0 |
| | 12.4 Real estate | 0 | 0 |
| | 12.5 Other invested assets | 0 | 0 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 0 | 0 |
| | 12.7 Miscellaneous proceeds | 0 | 6,682,119 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 344,781,735 | 419,258,582 |
| 13. | Cost of investments acquired (long-term only): | | |
| | 13.1 Bonds | 662,156,662 | 357,815,205 |
| | 13.2 Stocks | 0 | 0 |
| | 13.3 Mortgage loans | 0 | 0 |
| | 13.4 Real estate | 0 | 0 |
| | 13.5 Other invested assets | 0 | 0 |
| | 13.6 Miscellaneous applications | 10,095,813 | 0 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 672,252,475 | 357,815,205 |
| 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) | (327,470,740) | 61,443,377 |
| | **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 | 109,600,000 | 105,300,000 |
| | 16.6 Other cash provided (applied) | 3,403,947 | (6,855,392) |
| 17. | Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) | (106,196,053) | (112,155,392) |
| | **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) | (212,384,562) | 181,759,622 |
| 19. | Cash, cash equivalents and short-term investments: | | |
| | 19.1 Beginning of year | 237,656,219 | 55,896,598 |
| | 19.2 End of period (Line 18 plus Line 19.1) | 25,271,657 | 237,656,219 |

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

| | | |
|---|---|---|
| 20.0001. Exchange of bonds | 0 | 7,734,170 |

# UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

| | Line of Business | 1<br>Net Premiums Written per Column 6, Part 1B | 2<br>Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1 | 3<br>Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A | 4<br>Premiums Earned During Year (Cols. 1 + 2 - 3) |
|---|---|---|---|---|---|
| 1. | Fire | 29,689,450 | 13,165,055 | 14,639,130 | 28,215,375 |
| 2. | Allied lines | 32,291,704 | 14,516,190 | 16,183,664 | 30,624,229 |
| 3. | Farmowners multiple peril | 9,207,616 | 4,586,987 | 4,527,990 | 9,266,613 |
| 4. | Homeowners multiple peril | 238,152,008 | 113,432,395 | 130,165,247 | 221,419,156 |
| 5. | Commercial multiple peril | 159,959,185 | 70,932,795 | 75,518,507 | 155,373,474 |
| 6. | Mortgage guaranty | 0 | 0 | 0 | 0 |
| 8. | Ocean marine | 12,400,301 | 4,950,655 | 5,396,289 | 11,954,667 |
| 9. | Inland marine | 31,391,023 | 14,396,561 | 15,013,356 | 30,774,228 |
| 10. | Financial guaranty | 0 | 0 | 0 | 0 |
| 11.1 | Medical professional liability - occurrence | (132) | (12) | (19) | (125) |
| 11.2 | Medical professional liability - claims-made | 0 | 0 | 0 | 0 |
| 12. | Earthquake | 5,378,955 | 2,902,549 | 3,156,888 | 5,124,615 |
| 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 | 142,191,173 | 59,708,504 | 57,411,176 | 144,488,501 |
| 17.1 | Other liability - occurrence | 115,571,904 | 45,063,563 | 50,626,941 | 110,008,526 |
| 17.2 | Other liability - claims-made | 35,598,444 | 17,835,460 | 20,567,689 | 32,866,215 |
| 17.3 | Excess workers' compensation | 607,419 | 213,605 | 218,815 | 602,209 |
| 18.1 | Products liability - occurrence | 5,879,842 | 2,325,803 | 2,457,626 | 5,748,018 |
| 18.2 | Products liability - claims-made | 1,330,246 | 597,677 | 633,794 | 1,294,129 |
| 19.1, 19.2 | Private passenger auto liability | 152,454,127 | 64,035,752 | 66,823,275 | 149,666,604 |
| 19.3, 19.4 | Commercial auto liability | 100,348,643 | 43,223,517 | 45,068,036 | 98,504,123 |
| 21. | Auto physical damage | 131,750,484 | 54,413,626 | 57,897,195 | 128,266,915 |
| 22. | Aircraft (all perils) | 0 | 0 | 0 | 0 |
| 23. | Fidelity | 2,368,610 | 1,651,949 | 1,588,922 | 2,431,637 |
| 24. | Surety | 117,556 | 45,383 | 41,780 | 121,159 |
| 26. | Burglary and theft | 286,378 | 212,694 | 167,902 | 331,169 |
| 27. | Boiler and machinery | 12,584,657 | 4,826,717 | 5,432,101 | 11,979,274 |
| 28. | Credit | 0 | 153 | 0 | 153 |
| 29. | International | 1 | 101 | 0 | 102 |
| 30. | Warranty | 0 | 0 | 0 | 0 |
| 31. | Reinsurance - nonproportional assumed property | 3,664,593 | 949,746 | 1,209,321 | 3,405,019 |
| 32. | Reinsurance - nonproportional assumed liability | 755,936 | 351,128 | 516,866 | 590,197 |
| 33. | Reinsurance - nonproportional assumed financial lines | 57,917 | 40,197 | 34,643 | 63,471 |
| 34. | Aggregate write-ins for other lines of business | 0 | 0 | 0 | 0 |
| 35. | TOTALS | 1,224,038,038 | 534,378,748 | 575,297,132 | 1,183,119,654 |
| | **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<br>Amount Unearned (Running One Year or Less from Date of Policy) (a) | 2<br>Amount Unearned (Running More Than One Year from Date of Policy) (a) | 3<br>Earned But Unbilled Premium | 4<br>Reserve for Rate Credits and Retrospective Adjustments Based on Experience | 5<br>Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4 |
|---|---|---|---|---|---|---|
| 1. | Fire | 14,433,233 | 205,941 | (44) | 0 | 14,639,130 |
| 2. | Allied lines | 15,882,213 | 301,452 | 0 | 0 | 16,183,664 |
| 3. | Farmowners multiple peril | 4,637,842 | (109,852) | 0 | 0 | 4,527,990 |
| 4. | Homeowners multiple peril | 130,165,247 | 0 | 0 | 0 | 130,165,247 |
| 5. | Commercial multiple peril | 75,578,564 | (40,451) | (19,607) | 0 | 75,518,507 |
| 6. | Mortgage guaranty | 0 | 0 | 0 | 0 | 0 |
| 8. | Ocean marine | 5,539,587 | 46,950 | (190,247) | 0 | 5,396,289 |
| 9. | Inland marine | 13,474,421 | 1,585,657 | (46,722) | 0 | 15,013,356 |
| 10. | Financial guaranty | 0 | 0 | 0 | 0 | 0 |
| 11.1 | Medical professional liability - occurrence | (19) | 0 | 0 | 0 | (19) |
| 11.2 | Medical professional liability - claims-made | 0 | 0 | 0 | 0 | 0 |
| 12. | Earthquake | 3,108,878 | 48,010 | 0 | 0 | 3,156,888 |
| 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 | 59,524,000 | 14,428 | 437,205 | (2,564,457) | 57,411,176 |
| 17.1 | Other liability - occurrence | 52,644,246 | (1,799,048) | (191,877) | (26,380) | 50,626,941 |
| 17.2 | Other liability - claims-made | 9,149,872 | 11,417,176 | 641 | 0 | 20,567,689 |
| 17.3 | Excess workers' compensation | 218,815 | 0 | 0 | 0 | 218,815 |
| 18.1 | Products liability - occurrence | 2,443,047 | 12,793 | 9,746 | (7,960) | 2,457,626 |
| 18.2 | Products liability - claims-made | 612,921 | 20,873 | 0 | 0 | 633,794 |
| 19.1, 19.2 | Private passenger auto liability | 66,823,275 | 0 | 0 | 0 | 66,823,275 |
| 19.3, 19.4 | Commercial auto liability | 44,983,242 | 94,555 | 0 | (9,760) | 45,068,036 |
| 21. | Auto physical damage | 57,897,062 | 132 | 0 | 0 | 57,897,195 |
| 22. | Aircraft (all perils) | 0 | 0 | 0 | 0 | 0 |
| 23. | Fidelity | 979,277 | 609,645 | 0 | 0 | 1,588,922 |
| 24. | Surety | 16,255 | 25,525 | 0 | 0 | 41,780 |
| 26. | Burglary and theft | 120,705 | 47,197 | 0 | 0 | 167,902 |
| 27. | Boiler and machinery | 5,243,266 | 188,835 | 0 | 0 | 5,432,101 |
| 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 | 1,209,321 | 0 | 0 | 0 | 1,209,321 |
| 32. | Reinsurance - nonproportional assumed liability | 402,758 | 114,108 | 0 | 0 | 516,866 |
| 33. | Reinsurance - nonproportional assumed financial lines | 34,059 | 584 | 0 | 0 | 34,643 |
| 34. | Aggregate write-ins for other lines of business | 0 | 0 | 0 | 0 | 0 |
| 35. | TOTALS | 565,122,085 | 12,784,510 | (905) | (2,608,558) | 575,297,132 |
| 36. | Accrued retrospective premiums based on experience | | | | | 2,608,558 |
| 37. | Earned but unbilled premiums | | | | | 905 |
| 38. | Balance (Sum of Line 35 through 37) | | | | | 577,906,595 |
| | **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<br>Direct Business (a) | Reinsurance Assumed<br>2<br>From Affiliates | <br>3<br>From Non-Affiliates | Reinsurance Ceded<br>4<br>To Affiliates | <br>5<br>To Non-Affiliates | 6<br>Net Premiums Written<br>Cols. 1+2+3-4-5 |
|---|---|---|---|---|---|---|---|
| 1. | Fire | 0 | 29,689,450 | 0 | 0 | 0 | 29,689,450 |
| 2. | Allied lines | 0 | 32,291,704 | 0 | 0 | 0 | 32,291,704 |
| 3. | Farmowners multiple peril | 0 | 9,207,616 | 0 | 0 | 0 | 9,207,616 |
| 4. | Homeowners multiple peril | 0 | 238,152,008 | 0 | 0 | 0 | 238,152,008 |
| 5. | Commercial multiple peril | 0 | 159,959,185 | 0 | 0 | 0 | 159,959,185 |
| 6. | Mortgage guaranty | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. | Ocean marine | 0 | 12,400,301 | 0 | 0 | 0 | 12,400,301 |
| 9. | Inland marine | 0 | 31,391,023 | 0 | 0 | 0 | 31,391,023 |
| 10. | Financial guaranty | 0 | 0 | 0 | 0 | 0 | 0 |
| 11.1 | Medical professional liability - occurrence | 0 | (132) | 0 | 0 | 0 | (132) |
| 11.2 | Medical professional liability - claims-made | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. | Earthquake | 0 | 5,378,955 | 0 | 0 | 0 | 5,378,955 |
| 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 | (39,456) | 142,191,173 | 1,170 | (38,286) | 0 | 142,191,173 |
| 17.1 | Other liability - occurrence | 0 | 115,571,904 | 0 | 0 | 0 | 115,571,904 |
| 17.2 | Other liability - claims-made | 0 | 35,598,444 | 0 | 0 | 0 | 35,598,444 |
| 17.3 | Excess workers' compensation | 0 | 607,419 | 0 | 0 | 0 | 607,419 |
| 18.1 | Products liability - occurrence | 0 | 5,879,842 | 0 | 0 | 0 | 5,879,842 |
| 18.2 | Products liability - claims-made | 0 | 1,330,246 | 0 | 0 | 0 | 1,330,246 |
| 19.1, 19.2 | Private passenger auto liability | 0 | 152,454,127 | 0 | 0 | 0 | 152,454,127 |
| 19.3, 19.4 | Commercial auto liability | 647 | 100,348,643 | 0 | 647 | 0 | 100,348,643 |
| 21. | Auto physical damage | 823 | 131,750,484 | 0 | 823 | 0 | 131,750,484 |
| 22. | Aircraft (all perils) | 0 | 0 | 0 | 0 | 0 | 0 |
| 23. | Fidelity | 1,090 | 2,368,610 | 0 | 1,090 | 0 | 2,368,610 |
| 24. | Surety | 294,210 | 117,556 | 0 | 294,210 | 0 | 117,556 |
| 26. | Burglary and theft | 0 | 286,378 | 0 | 0 | 0 | 286,378 |
| 27. | Boiler and machinery | 0 | 12,584,657 | 0 | 0 | 0 | 12,584,657 |
| 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 | 3,664,593 | (1,103) | (1,103) | 0 | 3,664,593 |
| 32. | Reinsurance - nonproportional assumed liability | XXX | 755,936 | (40,011) | (40,011) | 0 | 755,936 |
| 33. | Reinsurance - nonproportional assumed financial lines | XXX | 57,917 | 0 | 0 | 0 | 57,917 |
| 34. | Aggregate write-ins for other lines of business | 0 | 0 | 0 | 0 | 0 | 0 |
| 35. | TOTALS | 257,314 | 1,224,038,038 | (39,943) | 217,371 | 0 | 1,224,038,038 |
| | **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 | | | | 5 | 6 | 7 | 8 |
|---|---|---|---|---|---|---|---|---|---|
| | | 1 | 2 | 3 | 4 | | | | |
| | | Direct Business | Reinsurance Assumed | Reinsurance Recovered | Net Payments (Cols. 1 + 2 -3 ) | Net Losses Unpaid Current Year (Part 2A , Col. 8) | Net Losses Unpaid Prior Year | Losses Incurred Current Year (Cols. 4 + 5 - 6) | Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1) |
| 1. | Fire | (966) | 12,603,960 | (1,046) | 12,604,040 | 10,552,384 | 10,163,557 | 12,992,867 | 46.0 |
| 2. | Allied lines | 0 | 16,531,421 | 0 | 16,531,421 | 9,804,499 | 7,097,792 | 19,238,127 | 62.8 |
| 3. | Farmowners multiple peril | 0 | 4,913,783 | 0 | 4,913,783 | 3,934,717 | 4,100,284 | 4,748,216 | 51.2 |
| 4. | Homeowners multiple peril | 0 | 132,604,990 | 0 | 132,604,990 | 67,429,173 | 56,495,952 | 143,538,212 | 64.8 |
| 5. | Commercial multiple peril | 348,645 | 68,785,788 | 348,645 | 68,785,788 | 148,934,861 | 136,737,234 | 80,983,414 | 52.1 |
| 6. | Mortgage guaranty | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 |
| 8. | Ocean marine | 0 | 4,898,619 | 0 | 4,898,619 | 9,497,330 | 8,383,061 | 6,012,888 | 50.3 |
| 9. | Inland marine | 0 | 14,478,117 | 0 | 14,478,117 | 8,817,668 | 9,149,929 | 14,145,856 | 46.0 |
| 10. | Financial guaranty | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 |
| 11.1 | Medical professional liability - occurrence | 0 | 16,980 | 0 | 16,980 | 54,593 | 71,581 | (8) | 6.2 |
| 11.2 | Medical professional liability - claims-made | 0 | 68,468 | 0 | 68,468 | 1,204,590 | 1,228,567 | 44,490 | 0.0 |
| 12. | Earthquake | 0 | 84 | 0 | 84 | (102,822) | 51,472 | (154,211) | (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 | 17,897,512 | 79,462,299 | 22,387,800 | 74,972,012 | 645,369,555 | 643,088,654 | 77,252,913 | 53.5 |
| 17.1 | Other liability - occurrence | 19,105,135 | 48,807,879 | 19,165,176 | 48,747,838 | 245,121,426 | 231,228,651 | 62,640,612 | 56.9 |
| 17.2 | Other liability - claims-made | 18,658 | 20,210,642 | 18,658 | 20,210,642 | 70,132,378 | 68,241,190 | 22,101,830 | 67.2 |
| 17.3 | Excess workers' compensation | 7,356,609 | 725,859 | 7,356,609 | 725,859 | 27,045,614 | 27,947,839 | (176,367) | (29.3) |
| 18.1 | Products liability - occurrence | 5,319,649 | 2,604,254 | 5,322,471 | 2,601,431 | 32,506,938 | 26,833,740 | 8,274,630 | 144.0 |
| 18.2 | Products liability - claims-made | 0 | 61,494 | 0 | 61,494 | 1,146,887 | 1,124,385 | 83,996 | 6.5 |
| 19.1, 19.2 | Private passenger auto liability | 1,138,142 | 74,317,408 | 1,138,140 | 74,317,410 | 118,757,217 | 105,193,596 | 87,881,032 | 58.7 |
| 19.3, 19.4 | Commercial auto liability | 1,281,388 | 50,181,714 | 1,287,583 | 50,175,519 | 149,401,144 | 142,568,538 | 57,008,125 | 57.9 |
| 21. | Auto physical damage | 3,633 | 75,301,505 | 3,665 | 75,301,473 | 9,397,893 | 7,285,582 | 77,413,785 | 60.4 |
| 22. | Aircraft (all perils) | 676 | 4,780 | 1,703 | 3,752 | 280,908 | 270,592 | 14,068 | 0.0 |
| 23. | Fidelity | (22,577) | 878,313 | (22,577) | 878,313 | 3,566,364 | 2,446,536 | 1,998,142 | 82.2 |
| 24. | Surety | (76,187) | (37,250) | (76,187) | (37,250) | 1,173,461 | 1,155,214 | (19,003) | (15.7) |
| 26. | Burglary and theft | 0 | 750,680 | 0 | 750,680 | 600,408 | 385,369 | 965,719 | 291.6 |
| 27. | Boiler and machinery | 0 | 3,043,822 | 0 | 3,043,822 | 3,977,614 | 3,040,558 | 3,980,878 | 33.2 |
| 28. | Credit | 0 | (478) | 0 | (478) | 12,067 | 85,339 | (73,750) | (48,253.0) |
| 29. | International | 0 | 1,868 | 0 | 1,868 | 18,960 | 31,257 | (10,429) | (10,209.4) |
| 30. | Warranty | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 |
| 31. | Reinsurance - nonproportional assumed property | XXX | 1,179,341 | (10,683) | 1,190,024 | 1,638,383 | 1,850,881 | 977,525 | 28.7 |
| 32. | Reinsurance - nonproportional assumed liability | XXX | 3,053,681 | 1,231,021 | 1,822,660 | 14,139,006 | 14,475,550 | 1,486,116 | 251.8 |
| 33. | Reinsurance - nonproportional assumed financial lines | XXX | 0 | 0 | 0 | 202,173 | 324,675 | (122,502) | (193.0) |
| 34. | Aggregate write-ins for other lines of business | 0 | 255 | 0 | 255 | 175,088 | 172,113 | 3,230 | 0.0 |
| 35. | TOTALS | 52,370,316 | 615,450,274 | 58,150,978 | 609,669,612 | 1,584,790,474 | 1,511,229,684 | 683,230,402 | 57.7 |
| | **DETAILS OF WRITE-INS** | | | | | | | | |
| 3401. | Tribal workers' compensation | 0 | 255 | 0 | 255 | 175,088 | 172,113 | 3,230 | 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 | 255 | 0 | 255 | 175,088 | 172,113 | 3,230 | 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 | 0 | 9,878,948 | 16,480 | 9,862,468 | 10,880 | 689,916 | 10,880 | 10,552,384 | 1,078,454 |
| 2. | Allied lines | 0 | 9,656,397 | 0 | 9,656,397 | 298 | 148,101 | 298 | 9,804,499 | 1,925,102 |
| 3. | Farmowners multiple peril | 0 | 2,329,927 | 0 | 2,329,927 | 0 | 1,604,790 | 0 | 3,934,717 | 798,329 |
| 4. | Homeowners multiple peril | 0 | 26,846,488 | 0 | 26,846,488 | 0 | 40,582,685 | 0 | 67,429,173 | 12,421,696 |
| 5. | Commercial multiple peril | 2,539,547 | 74,825,614 | 2,539,547 | 74,825,614 | 8,037,267 | 74,109,247 | 8,037,267 | 148,934,861 | 55,894,905 |
| 6. | Mortgage guaranty | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. | Ocean marine | 0 | 5,893,258 | 40,225 | 5,853,033 | 406,444 | 3,644,297 | 406,444 | 9,497,330 | 2,166,482 |
| 9. | Inland marine | 0 | 5,745,763 | 0 | 5,745,763 | (183,313) | 3,071,905 | (183,313) | 8,817,668 | 765,163 |
| 10. | Financial guaranty | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11.1 | Medical professional liability - occurrence | 1 | 2,649 | 1 | 2,649 | (467) | 51,944 | (467) | 54,593 | 123,778 |
| 11.2 | Medical professional liability - claims-made | 0 | 543,294 | 0 | 543,294 | 0 | 661,296 | 0 | 1,204,590 | 72,230 |
| 12. | Earthquake | 0 | 21,666 | 0 | 21,666 | 0 | (124,489) | 0 | (102,822) | 9,155 |
| 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 | 445,575 | 0 | 445,575 | (a) 0 | 0 |
| 16. | Workers' compensation | 165,565,928 | 346,385,135 | 215,436,004 | 296,515,059 | 133,452,616 | 367,648,433 | 152,246,553 | 645,369,555 | 99,122,268 |
| 17.1 | Other liability - occurrence | 11,011,369 | 68,537,323 | 13,543,701 | 66,004,990 | 44,867,779 | 179,116,435 | 44,867,779 | 245,121,426 | 71,967,241 |
| 17.2 | Other liability - claims-made | 36,561 | 22,561,788 | 36,561 | 22,561,788 | 869,382 | 47,570,590 | 869,382 | 70,132,378 | 11,356,628 |
| 17.3 | Excess workers' compensation | 94,558,602 | 8,530,122 | 94,558,602 | 8,530,122 | 89,751,291 | 18,515,491 | 89,751,291 | 27,045,614 | 2,730,594 |
| 18.1 | Products liability - occurrence | 10,196,826 | 6,543,808 | 10,870,463 | 5,870,171 | 5,925,404 | 26,636,767 | 5,925,404 | 32,506,938 | 33,287,039 |
| 18.2 | Products liability - claims-made | 0 | 179,785 | 0 | 179,785 | (12,303) | 967,102 | (12,303) | 1,146,887 | 1,178,164 |
| 19.1, 19.2 | Private passenger auto liability | 37,452,624 | 56,361,736 | 37,452,624 | 56,361,736 | (2,480) | 62,395,481 | (2,480) | 118,757,217 | 23,282,153 |
| 19.3, 19.4 | Commercial auto liability | 36,690,130 | 63,896,233 | 36,735,290 | 63,851,073 | 790,986 | 85,550,071 | 790,986 | 149,401,144 | 18,691,472 |
| 21. | Auto physical damage | 15 | 5,395,756 | 15 | 5,395,756 | 42,934 | 4,002,137 | 42,934 | 9,397,893 | 3,523,629 |
| 22. | Aircraft (all perils) | 51,211 | 1,817,181 | 1,708,391 | 160,001 | 211,890 | 120,907 | 211,890 | 280,908 | 147,791 |
| 23. | Fidelity | 73,722 | 1,021,651 | 73,722 | 1,021,651 | 20,828 | 2,544,713 | 20,828 | 3,566,364 | 244,577 |
| 24. | Surety | 153,087 | 832,673 | 153,087 | 832,673 | 338,506 | 340,788 | 338,506 | 1,173,461 | 128,927 |
| 26. | Burglary and theft | 0 | 83,652 | 0 | 83,652 | 1,841 | 516,755 | 1,841 | 600,408 | 78,963 |
| 27. | Boiler and machinery | 0 | 2,402,279 | 0 | 2,402,279 | 0 | 1,575,335 | 0 | 3,977,614 | 299,534 |
| 28. | Credit | 0 | 2,271 | 153 | 2,118 | 0 | 9,949 | 0 | 12,067 | 975 |
| 29. | International | 0 | 2,850 | 0 | 2,850 | 0 | 16,110 | 0 | 18,960 | 21,943 |
| 30. | Warranty | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 31. | Reinsurance - nonproportional assumed property | XXX | 1,284,928 | 0 | 1,284,928 | XXX | 353,455 | 0 | 1,638,383 | 121,589 |
| 32. | Reinsurance - nonproportional assumed liability | XXX | 19,316,907 | 12,250,024 | 7,066,883 | XXX | 7,072,123 | 0 | 14,139,006 | 567,279 |
| 33. | Reinsurance - nonproportional assumed financial lines | XXX | 36,052 | 0 | 36,052 | XXX | 166,121 | 0 | 202,173 | 26,143 |
| 34. | Aggregate write-ins for other lines of business | 0 | 1,110 | 0 | 1,110 | 0 | 173,978 | 0 | 175,088 | 40,465 |
| 35. | TOTALS | 358,329,623 | 740,937,244 | 425,414,890 | 673,851,977 | 284,975,359 | 929,732,434 | 303,769,296 | 1,584,790,474 | 342,072,667 |
| | **DETAILS OF WRITE-INS** | | | | | | | | | |
| 3401. | Tribal workers' compensation | 0 | 1,110 | 0 | 1,110 | 0 | 173,978 | 0 | 175,088 | 40,465 |
| 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 | 1,110 | 0 | 1,110 | 0 | 173,978 | 0 | 175,088 | 40,465 |

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

# UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

| | | 1<br>Loss Adjustment Expenses | 2<br>Other Underwriting Expenses | 3<br>Investment Expenses | 4<br>Total |
|---|---|---|---|---|---|
| 1. | Claim adjustment services: | | | | |
| | 1.1 Direct | 22,797,363 | 0 | 0 | 22,797,363 |
| | 1.2 Reinsurance assumed | 55,540,640 | 0 | 0 | 55,540,640 |
| | 1.3 Reinsurance ceded | 23,383,315 | 0 | 0 | 23,383,315 |
| | 1.4 Net claim adjustment service (1.1 + 1.2 - 1.3) | 54,954,688 | 0 | 0 | 54,954,688 |
| 2. | Commission and brokerage: | | | | |
| | 2.1 Direct excluding contingent | 0 | 67,933 | 0 | 67,933 |
| | 2.2 Reinsurance assumed, excluding contingent | 0 | 165,249,136 | 0 | 165,249,136 |
| | 2.3 Reinsurance ceded, excluding contingent | 0 | 66,502 | 0 | 66,502 |
| | 2.4 Contingent - direct | 0 | 2,660 | 0 | 2,660 |
| | 2.5 Contingent - reinsurance assumed | 0 | 10,707,966 | 0 | 10,707,966 |
| | 2.6 Contingent - reinsurance ceded | 0 | 2,660 | 0 | 2,660 |
| | 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 | 175,958,533 | 0 | 175,958,533 |
| 3. | Allowances to managers and agents | 0 | 106,356 | 0 | 106,356 |
| 4. | Advertising | 72,104 | 4,579,077 | 6 | 4,651,187 |
| 5. | Boards, bureaus and associations | 295,863 | 3,575,419 | 792 | 3,872,074 |
| 6. | Surveys and underwriting reports | 135 | 4,195,729 | 0 | 4,195,864 |
| 7. | Audit of assureds' records | 0 | 0 | 0 | 0 |
| 8. | Salary and related items: | | | | |
| | 8.1 Salaries | 43,447,402 | 70,169,290 | 1,014,900 | 114,631,592 |
| | 8.2 Payroll taxes | 3,106,641 | 4,554,906 | 36,549 | 7,698,096 |
| 9. | Employee relations and welfare | 7,407,384 | 8,326,408 | 75,668 | 15,809,460 |
| 10. | Insurance | 4,291,998 | 727,352 | 945 | 5,020,295 |
| 11. | Directors' fees | 0 | 0 | 0 | 0 |
| 12. | Travel and travel items | 899,331 | 608,773 | 1,901 | 1,510,005 |
| 13. | Rent and rent items | 1,870,896 | 3,568,698 | 30,631 | 5,470,225 |
| 14. | Equipment | 228,958 | 1,450,106 | 2,126 | 1,681,190 |
| 15. | Cost or depreciation of EDP equipment and software | 429,583 | 18,675,437 | 13,081 | 19,118,101 |
| 16. | Printing and stationery | 36,981 | 207,995 | 1,002 | 245,978 |
| 17. | Postage, telephone and telegraph, exchange and express | 264,057 | 5,068,867 | 6,699 | 5,339,623 |
| 18. | Legal and auditing | 1,768,076 | 985,858 | 42,469 | 2,796,402 |
| 19. | Totals (Lines 3 to 18) | 64,119,409 | 126,800,271 | 1,226,769 | 192,146,448 |
| 20. | Taxes, licenses and fees: | | | | |
| | 20.1 State and local insurance taxes deducting guaranty association credits of $ 139,360 | 0 | 29,390,558 | 0 | 29,390,558 |
| | 20.2 Insurance department licenses and fees | 0 | 1,944,902 | 0 | 1,944,902 |
| | 20.3 Gross guaranty association assessments | 0 | (78,855) | 0 | (78,855) |
| | 20.4 All other (excluding federal and foreign income and real estate) | 0 | 586,142 | 0 | 586,142 |
| | 20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4) | 0 | 31,842,747 | 0 | 31,842,747 |
| 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 | 2,572,885 | 8,570,866 | 122,356 | 11,266,107 |
| 25. | Total expenses incurred | 121,646,982 | 343,172,416 | 1,349,125 | (a) 466,168,523 |
| 26. | Less unpaid expenses - current year | 342,072,667 | 76,645,473 | 433,845 | 419,151,985 |
| 27. | Add unpaid expenses - prior year | 328,483,282 | 73,319,849 | 384,335 | 402,187,467 |
| 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) | 108,057,598 | 339,846,792 | 1,299,615 | 449,204,005 |
| | **DETAILS OF WRITE-INS** | | | | |
| 2401. | Miscellaneous expenses | 3,529,030 | 15,738,982 | 122,356 | 19,390,368 |
| 2402. | Service reimbursements | (392,210) | (2,898,923) | 0 | (3,291,132) |
| 2403. | Cost of computer software developed for internal use | (563,936) | (4,269,193) | 0 | (4,833,129) |
| 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) | 2,572,885 | 8,570,866 | 122,356 | 11,266,107 |

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

# EXHIBIT OF NET INVESTMENT INCOME

| | | 1<br>Collected During Year | 2<br>Earned During Year |
|---|---|---|---|
| 1. | U.S. Government bonds | (a) 1,984,784 | 2,430,257 |
| 1.1 | Bonds exempt from U.S. tax | (a) 45,733,429 | 44,676,986 |
| 1.2 | Other bonds (unaffiliated) | (a) 36,502,181 | 36,982,612 |
| 1.3 | Bonds of affiliates | (a) 0 | 0 |
| 2.1 | Preferred stocks (unaffiliated) | (b) 0 | 0 |
| 2.11 | Preferred stocks of affiliates | (b) 0 | 0 |
| 2.2 | Common stocks (unaffiliated) | 0 | 0 |
| 2.21 | Common stocks of affiliates | 0 | 0 |
| 3. | Mortgage loans | (c) 0 | 0 |
| 4. | Real estate | (d) 0 | 0 |
| 5 | Contract loans | 0 | 0 |
| 6 | Cash, cash equivalents and short-term investments | (e) 220,708 | 220,708 |
| 7 | Derivative instruments | (f) 0 | 0 |
| 8. | Other invested assets | 809,581 | 809,581 |
| 9. | Aggregate write-ins for investment income | 25,598 | 25,598 |
| 10. | Total gross investment income | 85,276,280 | 85,145,742 |
| 11. | Investment expenses | | (g) 1,349,125 |
| 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) | | 1,349,125 |
| 17. | Net investment income (Line 10 minus Line 16) | | 83,796,617 |
| | **DETAILS OF WRITE-INS** | | |
| 0901. | Securities lending income | 26,481 | 26,481 |
| 0902. | Miscellaneous income | (2) | (2) |
| 0903. | Property and wind plans | (881) | (881) |
| 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) | 25,598 | 25,598 |
| 1501. | | | |
| 1502. | | | |
| 1503. | | | |
| 1598. | Summary of remaining write-ins for Line 15 from overflow page | | 0 |
| 1599. | Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above) | | 0 |

(a) Includes $ 2,196,469 accrual of discount less $ 13,929,461 amortization of premium and less $ 1,044,228 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<br>Realized Gain (Loss) On Sales or Maturity | 2<br>Other Realized Adjustments | 3<br>Total Realized Capital Gain (Loss) (Columns 1 + 2) | 4<br>Change in Unrealized Capital Gain (Loss) | 5<br>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 | (130,081) | 0 | (130,081) | 0 | 0 |
| 1.2 | Other bonds (unaffiliated) | (205,387) | 0 | (205,387) | 18,746 | 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 | 0 | 0 |
| 3. | Mortgage loans | 0 | 0 | 0 | 0 | 0 |
| 4. | Real estate | 0 | 0 | 0 | 0 | 0 |
| 5. | Contract loans | 0 | 0 | 0 | 0 | 0 |
| 6. | Cash, cash equivalents and short-term investments | 0 | 0 | 0 | 0 | 0 |
| 7. | Derivative instruments | 0 | 0 | 0 | 0 | 0 |
| 8. | Other invested assets | 0 | 0 | 0 | (922) | 0 |
| 9. | Aggregate write-ins for capital gains (losses) | 0 | 2,000 | 2,000 | 0 | 0 |
| 10. | Total capital gains (losses) | (335,468) | 2,000 | (333,468) | 17,824 | 0 |
| | **DETAILS OF WRITE-INS** | | | | | |
| 0901. | Foreign exchange | 0 | 2,000 | 2,000 | 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 | 2,000 | 2,000 | 0 | 0 |

# EXHIBIT OF NON-ADMITTED ASSETS

| | | 1<br>Current Year Total Nonadmitted Assets | 2<br>Prior Year Total Nonadmitted Assets | 3<br>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 | 0 | 0 | 0 |
| 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) | 93,941 | 94,863 | 922 |
| 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) | 93,941 | 94,863 | 922 |
| 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 | 7,761,534 | 8,302,785 | 541,251 |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due | 753,830 | 991,615 | 237,785 |
| | 15.3 Accrued retrospective premiums and contracts subject to redetermination | 279,223 | 234,282 | (44,941) |
| 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 | 205,350 | 56,269 | (149,081) |
| 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 | 79,397 | 79,397 | 0 |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | 0 | 0 | 0 |
| 23. | Receivables from parent, subsidiaries and affiliates | 0 | 0 | 0 |
| 24. | Health care and other amounts receivable | 0 | 0 | 0 |
| 25. | Aggregate write-ins for other than invested assets | 302,393 | 267,355 | (35,038) |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 9,475,669 | 10,026,567 | 550,898 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 |
| 28. | Total (Lines 26 and 27) | 9,475,669 | 10,026,567 | 550,898 |
| | **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 | 302,393 | 267,355 | (35,038) |
| 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) | 302,393 | 267,355 | (35,038) |

# NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

United States Fidelity and Guaranty 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. United States Fidelity and Guaranty Company state basis | XXX | XXX | XXX | $ 96,357,574 | $ 109,618,464 |
| 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 | $ 96,357,574 | $ 109,618,464 |
| Surplus | | | | | |
| 5. United States Fidelity and Guaranty Company state basis | XXX | XXX | XXX | $ 882,045,585 | $ 891,004,366 |
| 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 | $ 882,045,585 | $ 891,004,366 |

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.

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 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 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.

# NOTES TO FINANCIAL STATEMENTS

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 | $ | 87,783 |
| 2. 12 Months or Longer | $ | — |

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

| | | |
|---|---|---|
| 1. Less than 12 Months | $ | 13,886,789 |
| 2. 12 Months or Longer | $ | — |

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

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

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

# NOTES TO FINANCIAL STATEMENTS

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 | $ 21,328,911 | $ 21,328,911 |

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):

Not applicable.

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

| Restricted Asset Category | Gross (Admitted & Nonadmitted) Restricted | | | | | | |
|---|---|---|---|---|---|---|---|
| | Current Year | | | | | 6 | 7 |
| | 1 | 2 | 3 | 4 | 5 | | |
| | Total General Account (G/A) | G/A Supporting Protected Cell Account Activity (a) | Total Protected Cell Account Restricted Assets | Protected Cell Account Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase / (Decrease) (5 minus 6) |
| a. Subject to contractual obligation for which liability is not shown | $ — | $ — | $ — | $ — | $ — | $ — | $ — |
| b. Collateral held under security lending agreements | 21,328,911 | — | — | — | 21,328,911 | 11,233,098 | 10,095,813 |
| 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 | 160,228,682 | — | — | — | 160,228,682 | 160,413,989 | (185,307) |
| k. On deposit with other regulatory bodies | 3,908,869 | — | — | — | 3,908,869 | 3,943,503 | (34,634) |
| l. Pledged as collateral to FHLB (including assets backing funding agreements) | — | — | — | — | — | — | — |

# NOTES TO FINANCIAL STATEMENTS

| Restricted Asset Category | Gross (Admitted & Nonadmitted) Restricted | | | | | | |
|---|---|---|---|---|---|---|---|
| | Current Year | | | | | 6 | 7 |
| | 1<br>Total General Account (G/A) | 2<br>G/A Supporting Protected Cell Account Activity (a) | 3<br>Total Protected Cell Account Restricted Assets | 4<br>Protected Cell Account Assets Supporting G/A Activity (b) | 5<br>Total (1 plus 3) | Total From Prior Year | Increase / (Decrease) (5 minus 6) |
| m. Pledged as collateral not captured in other categories | 10,081,097 | — | — | — | 10,081,097 | 15,016,578 | (4,935,481) |
| n. Other restricted assets | — | — | — | — | — | — | — |
| o. Total Restricted Assets | $ 195,547,559 | $ — | $ — | $ — | $ 195,547,559 | $ 190,607,168 | $ 4,940,391 |

| Restricted Asset Category | Current Year | | | |
|---|---|---|---|---|
| | 8<br>Total Nonadmitted Restricted | 9<br>Total Admitted Restricted (5 minus 8) | Percentage<br>10<br>Gross (Admitted & Nonadmitted) Restricted to Total Assets (c) | Percentage<br>11<br>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 | — | 21,328,911 | 0.593 % | 0.595 % |
| 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 | — | 160,228,682 | 4.456 % | 4.468 % |
| k. On deposit with other regulatory bodies | — | 3,908,869 | 0.109 % | 0.109 % |
| l. Pledged as collateral to FHLB (including assets backing funding agreements) | — | — | — % | — % |
| m. Pledged as collateral not captured in other categories | — | 10,081,097 | 0.280 % | 0.281 % |
| n. Other restricted assets | — | — | — % | — % |
| o. Total Restricted Assets | $ — | $ 195,547,559 | 5.438 % | 5.452 % |

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

| Description of Assets | Gross (Admitted & Nonadmitted) Restricted | | | | | | |
|---|---|---|---|---|---|---|---|
| | Current Year | | | | | 6 | 7 |
| | 1<br>Total General Account (G/A) | 2<br>G/A Supporting Protected Cell Account Activity (a) | 3<br>Total Protected Cell Account Restricted Assets | 4<br>Protected Cell Account Assets Supporting G/A Activity (b) | 5<br>Total (1 plus 3) | Total From Prior Year | Increase / (Decrease) (5 minus 6) |
| Bonds - Reinsurance | $ 10,081,097 | $ — | $ — | $ — | $ 10,081,097 | $ 15,016,578 | $ (4,935,481) |
| Total (c) | $ 10,081,097 | $ — | $ — | $ — | $ 10,081,097 | $ 15,016,578 | $ (4,935,481) |

# NOTES TO FINANCIAL STATEMENTS

| Description of Assets | 8 | Percentage | |
|---|---|---|---|
| | | 9 | 10 |
| | Total Current Year Admitted Restricted | Gross (Admitted & Nonadmitted) Restricted to Total Assets | Admitted Restricted to Total Admitted Assets |
| Bonds - Reinsurance | $ 10,081,097 | 0.280 % | 0.281 % |
| Total (c) | $ 10,081,097 | 0.280 % | 0.281 % |

(a) Subset of Column 1

(b) Subset of Column 3

(c) Total line for columns 1 through 7 should equal 5L(1)m columns 1 through 7 respectively and total line for columns 8 through 10 should equal 5L(1)m columns 9 through 11 respectively

3. Not applicable.

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

| Collateral Assets | 1 Book/Adjusted Carrying Value (BACV) | 2 Fair Value | 3 % of BACV to Total Assets (Admitted and Nonadmitted) * | 4 % of BACV to Total Admitted Assets ** |
|---|---|---|---|---|
| General Account: | | | | |
| a. Cash, Cash Equivalents, and Short-Term Investments | $ — | $ — | — % | — % |
| b. Schedule D, Part 1 | — | — | — % | — % |
| c. Schedule D, Part 2, Section 1 | — | — | — % | — % |
| d. Schedule D, Part 2, Section 2 | — | — | — % | — % |
| e. Schedule B | — | — | — % | — % |
| f. Schedule A | — | — | — % | — % |
| g. Schedule BA, Part 1 | — | — | — % | — % |
| h. Schedule DL, Part 1 | 21,328,911 | 21,328,911 | 0.593 % | 0.595 % |
| i. Other | — | — | — % | — % |
| j. Total Collateral Assets | $ 21,328,911 | $ 21,328,911 | 0.593 % | 0.595 % |
| 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) | $ 21,328,911 | 0.789 % |
| 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.

# NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities:

| Investment | Number of 5GI Securities | | Aggregate BACV | | Aggregate Fair Value | |
|---|---|---|---|---|---|---|
| | Current Year | Prior Year | Current Year | Prior Year | Current Year | Prior Year |
| (1) Bonds - AC | 1 | 1 | $ 756,688 | $ 96,017 | $ 793,201 | $ 102,578 |
| (2) Bonds - FV | — | — | — | — | — | — |
| (3) LB&SS - AC | — | — | — | — | — | — |
| (4) LB&SS - FV | — | — | — | — | — | — |
| (5) Preferred Stock - AC | — | — | — | — | — | — |
| (6) Preferred Stock - FV | — | — | — | — | — | — |
| (7) Total | 1 | 1 | $ 756,688 | $ 96,017 | $ 793,201 | $ 102,578 |

AC - Amortized Cost FV - Fair Value

P. Short Sales:

Not applicable.

Q. Prepayment Penalty and Acceleration Fees:

| | General Account | Protected Cell |
|---|---|---|
| 1. Number of CUSIPs | 29 | — |
| 2. Aggregate Amount of Investment Income | $ 2,396,991 | $ — |

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

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

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

Not applicable.

7. INVESTMENT INCOME

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

B. At December 31, 2021, the Company had no accrued investment income over 90 days past due.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

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

| | December 31, 2021 | | |
|---|---|---|---|
| | Ordinary | Capital | Total |
| 1. a. Gross deferred tax assets | $ 52,843,573 | $ 1,619,611 | $ 54,463,184 |
| b. Statutory valuation allowance adjustment | — | — | — |
| c. Adjusted gross deferred tax assets | 52,843,573 | 1,619,611 | 54,463,184 |
| d. Deferred tax assets nonadmitted | — | 205,350 | 205,350 |
| e. Subtotal net admitted deferred tax assets | 52,843,573 | 1,414,261 | 54,257,834 |
| f. Deferred tax liabilities | 20,688,026 | 848,899 | 21,536,925 |
| g. Net admitted deferred tax asset/(liability) | $ 32,155,547 | $ 565,362 | $ 32,720,909 |

| | December 31, 2020 | | |
|---|---|---|---|
| | Ordinary | Capital | Total |
| a. Gross deferred tax assets | $ 50,622,563 | $ 1,206,768 | $ 51,829,331 |
| b. Statutory valuation allowance adjustment | — | — | — |
| c. Adjusted gross deferred tax assets | 50,622,563 | 1,206,768 | 51,829,331 |
| d. Deferred tax assets nonadmitted | — | 56,269 | 56,269 |
| e. Subtotal net admitted deferred tax assets | 50,622,563 | 1,150,499 | 51,773,062 |
| f. Deferred tax liabilities | 21,789,533 | 831,479 | 22,621,012 |
| g. Net admitted deferred tax asset/(liability) | $ 28,833,030 | $ 319,020 | $ 29,152,050 |

# NOTES TO FINANCIAL STATEMENTS

| | | Change | | |
|---|---|---|---|---|
| | Ordinary | Capital | Total |
| a. Gross deferred tax assets | $ 2,221,010 | $ 412,843 | $ 2,633,853 |
| b. Statutory valuation allowance adjustment | — | — | — |
| c. Adjusted gross deferred tax assets | 2,221,010 | 412,843 | 2,633,853 |
| d. Deferred tax assets nonadmitted | — | 149,081 | 149,081 |
| e. Subtotal net admitted deferred tax assets | 2,221,010 | 263,762 | 2,484,772 |
| f. Deferred tax liabilities | (1,101,507) | 17,420 | (1,084,087) |
| g. Net admitted deferred tax asset/(liability) | $ 3,322,517 | $ 246,342 | $ 3,568,859 |

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. | $ 36,690,184 | $ 565,362 | $ 37,255,546 |
| b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (the lesser of 2(b)1 and 2(b)2 below) | 4,543,446 | — | 4,543,446 |
| 1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date. | 4,543,446 | — | 4,543,446 |
| 2. Adjusted gross deferred tax assets allowed per limitation threshold. | xxxx | xxxx | 127,398,701 |
| c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities. | 11,609,943 | 848,899 | 12,458,842 |
| d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c)) | 52,843,573 | 1,414,261 | 54,257,834 |
| Deferred tax liabilities netted against deferred tax assets | 20,688,026 | 848,899 | 21,536,925 |
| Total | $ 32,155,547 | $ 565,362 | $ 32,720,909 |

| | December 31, 2020 | | |
|---|---|---|---|
| | Ordinary | Capital | Total |
| a. Federal income taxes paid in prior years recoverable through loss carrybacks. | $ 35,243,914 | $ 216,477 | $ 35,460,391 |
| 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) | 3,301,119 | 102,543 | 3,403,662 |
| 1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date. | 3,301,119 | 102,543 | 3,403,662 |
| 2. Adjusted gross deferred tax assets allowed per limitation threshold. | xxxx | xxxx | 129,277,847 |
| c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities. | 12,077,530 | 831,479 | 12,909,009 |
| d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c)) | 50,622,563 | 1,150,499 | 51,773,062 |
| Deferred tax liabilities netted against deferred tax assets | 21,789,533 | 831,479 | 22,621,012 |
| Total | $ 28,833,030 | $ 319,020 | $ 29,152,050 |

| | Change | | |
|---|---|---|---|
| | Ordinary | Capital | Total |
| a. Federal income taxes paid in prior years recoverable through loss carrybacks. | $ 1,446,270 | $ 348,885 | $ 1,795,155 |
| 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) | 1,242,327 | (102,543) | 1,139,784 |
| 1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date. | 1,242,327 | (102,543) | 1,139,784 |
| 2. Adjusted gross deferred tax assets allowed per limitation threshold. | xxxx | xxxx | (1,879,146) |

# NOTES TO FINANCIAL STATEMENTS

| | | | |
|---|---|---|---|
| c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities. | (467,587) | 17,420 | (450,167) |
| d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c)) | 2,221,010 | 263,762 | 2,484,772 |
| Deferred tax liabilities netted against deferred tax assets | (1,101,507) | 17,420 | (1,084,087) |
| Total | $ 3,322,517 | $ 246,342 | $ 3,568,859 |

| | 2021 | 2020 |
|---|---|---|
| 3. a. Ratio percentage used to determine recovery period and threshold limitation amount. | 457 % | 488 % |
| b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above. | $ 849,324,676 | $ 861,852,316 |

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). | $ 52,843,573 | $ 1,619,611 |
| 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). | $ 52,843,573 | $ 1,414,261 |
| 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). | $ 50,622,563 | $ 1,206,768 |
| 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). | $ 50,622,563 | $ 1,150,499 |
| 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). | $ 2,221,010 | $ 412,843 |
| 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). | $ 2,221,010 | $ 263,762 |
| 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

# NOTES TO FINANCIAL STATEMENTS

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

Not applicable.

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

| | December 31, 2021 | December 31, 2020 | Change |
|---|---|---|---|
| 1. Current Income Tax: | | | |
| Federal | $ 21,397,388 | $ 24,083,188 | $ (2,685,800) |
| Subtotal | 21,397,388 | 24,083,188 | (2,685,800) |
| Federal income taxes on net capital gains | 400,806 | 468,791 | (67,985) |
| Federal and foreign income taxes incurred | $ 21,798,194 | $ 24,551,979 | $ (2,753,785) |

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 | $ 25,665,395 | $ 25,096,198 | $ 569,197 |
| Unearned premium reserve | 24,272,077 | 22,526,240 | 1,745,837 |
| Other | 2,906,101 | 3,000,125 | (94,024) |
| Total ordinary deferred tax assets | $ 52,843,573 | $ 50,622,563 | $ 2,221,010 |
| Statutory valuation allowance adjustment | — | — | — |
| Nonadmitted deferred tax assets | — | — | — |
| Admitted ordinary deferred tax assets | $ 52,843,573 | $ 50,622,563 | $ 2,221,010 |
| Capital: | | | |
| Investments | $ 1,619,611 | $ 1,206,768 | $ 412,843 |
| Total capital deferred tax assets | $ 1,619,611 | $ 1,206,768 | $ 412,843 |
| Statutory valuation allowance adjustment | — | — | — |
| Nonadmitted deferred tax assets | 205,350 | 56,269 | 149,081 |
| Admitted capital deferred tax assets | $ 1,414,261 | $ 1,150,499 | $ 263,762 |
| Total admitted deferred tax assets | $ 54,257,834 | $ 51,773,062 | $ 2,484,772 |

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 | $ 17,445,830 | $ 17,739,796 | $ (293,966) |
| Loss and LAE reserve discounting (transition rule) | 3,232,313 | 4,040,391 | (808,078) |
| Other | 9,883 | 9,346 | 537 |
| Total ordinary deferred tax liabilities | $ 20,688,026 | $ 21,789,533 | $ (1,101,507) |
| Capital: | | | |
| Investments | $ 848,899 | $ 831,479 | $ 17,420 |
| Total capital deferred tax liabilities | $ 848,899 | $ 831,479 | $ 17,420 |
| Total deferred tax liabilities | $ 21,536,925 | $ 22,621,012 | $ (1,084,087) |
| 4. Net admitted deferred tax asset/(liability) | $ 32,720,909 | $ 29,152,050 | $ 3,568,859 |

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 | $ 54,463,184 | $ 51,829,331 | $ 2,633,853 |
| Total deferred tax liabilities | 21,536,925 | 22,621,012 | (1,084,087) |
| Net deferred tax asset/(liability) | $ 32,926,259 | $ 29,208,319 | 3,717,940 |
| Tax effect of unrealized gains (losses) | | | 3,937 |
| Change in net deferred income tax | | | $ 3,721,877 |

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) | $ 118,155,768 |
| Taxes at statutory rate | 24,812,711 |
| Increase (decrease) attributable to: | |
| Nontaxable investment income | (7,046,783) |
| Other | 310,389 |
| | $ 18,076,317 |
| Federal and foreign taxes incurred | $ 21,798,194 |
| Change in net deferred income tax | (3,721,877) |
| Total statutory income tax | $ 18,076,317 |
| Effective tax rate | 15.3 % |

E. 1. The Company has no net operating loss carryforward available for tax purposes.

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

| | |
|---|---|
| 2021 Total | $ 20,802,703 |
| 2020 Total | 24,661,420 |
| 2019 Capital Gains | 600,384 |

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 $2,835,100 and $8,804,222 payable to 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 |
|---|---|---|
| Uncollected premiums and agents' balances in course of collection | $ 81,037,037 | $ 73,940,218 |
| Amounts recoverable from reinsurers | 13,587,344 | 3,363,239 |
| Reinsurance payable on paid losses and LAE | 70,497,795 | 65,090,125 |

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 is party to a guarantee with an affiliate. See Note 14G for additional detail.

G. All of the issued and outstanding common stock of the Company is owned by St. Paul Fire and Marine Insurance Company (Fire and Marine), an insurance company domiciled in Connecticut. The Company is an indirect subsidiary of TRV, the organization of which is shown in Schedule Y - Part 1.

H. Not applicable.

I. Not applicable.

J. Not applicable.

K. Not applicable.

L. Not applicable.

M. Not applicable.

N. Not applicable.

O. SCA or SSAP No. 48 Entity Loss Tracking:

The Company's share of losses exceeded the investment in the following SCA or SSAP No. 48 entities:

| Entity | Reporting Entity's Share of Net Income (Loss) | Accumulated Share of Net Income (Losses) | Reporting Entity's Share of Equity, Including Negative Equity | Guaranteed Obligation/ Commitment for Financial Support (Yes/No) | Amount of the Recognized Guarantee Under SSAP No. 5R |
|---|---|---|---|---|---|
| Laurel Village | $ 809,581 | $ (29,067,571) | $ (28,373,012) | Yes | $ 9,509,693 |

11. DEBT

Not applicable.

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

A-D. Defined Benefit Plans:

Not applicable.

E. Defined Contribution Plans:

Not applicable.

F. Multiemployer Plans:

Not applicable.

# NOTES TO FINANCIAL STATEMENTS

G. Consolidated/Holding Company Plans:

1. Employee Retirement Plans:

The Company participates in a qualified noncontributory defined benefit pension plan sponsored by TRV that provides benefits, primarily under a cash balance formula, for substantially all employees of the Company and its property-casualty affiliates. In addition the Company participates in nonqualified defined benefit pension plans sponsored by TRV which cover certain highly-compensated employees of the Company and its property-casualty affiliates. The Company has no legal obligation for benefits under these plans. The Company is charged for its allocable share of pension expense for these plans based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated net share of the pension expense was $2,297,863 and $2,572,135 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 $(144,806) and $(100,237) 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 $4,937,941 and $5,023,277 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 2,000,000 shares of common capital stock authorized and 1,408,563 shares issued and outstanding with a par value of $25 per share.

On December 29, 2021 and December 28, 2020, the Company paid $109.6 million and $105.3 million, respectively, of ordinary dividends to its parent company, Fire and Marine.

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 $96,357,574.

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

The change in the balance of special surplus from retroactive reinsurance is a result of ongoing activity occurring in 2021. See Note 23F for additional detail.

Unassigned funds have been decreased by cumulative net unrealized losses of $79,657.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments:

Not applicable.

B. Assessments:

1. The Company has accrued liabilities of $7.7 million for guaranty fund and other insurance-related assessments and related recoverables of $195 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 | $ | 115,805 |
| b. | Decreases current year: | | |
| | Premium tax offset applied | | 4,825 |
| | Premium tax offset refund | | 22,169 |
| c. | Increases current year: | | |
| | Premium tax offset accrued | | 300 |
| d. | Assets recognized from paid and accrued premium tax offsets December 31, 2021 | $ | 89,111 |

3. Not applicable.

# NOTES TO FINANCIAL STATEMENTS

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 | $ 18,170,000 |

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

[0-25 Claims]

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

E. Product Warranties:

Not applicable.

F. Joint and Several Liabilities:

Not applicable.

G. All Other Contingencies:

1. The Company is a partner in a real estate joint venture. TRV is the guarantor of certain debt of the real estate joint venture. The Company entered into an agreement to reimburse TRV in the event that TRV is required to make payments under the guarantee. The Company has recorded a liability of $9,509,693 on the balance sheet as of December 31, 2021 under this reimbursement agreement.

| Nature and circumstances of guarantee and key attributes, including date and duration of agreement | Liability recognition of guarantee. (include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R) | Ultimate financial statement impact if action under the guarantee is required | Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be noted specifically | Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted |
|---|---|---|---|---|
| Real estate joint venture | $ 9,509,693 | Surplus - Line 35. Dividends to stockholders | $ 51,520,000 | The Company's performance risk is probable based on operating results of this joint venture |

| | |
|---|---|
| Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees | $ 51,520,000 |
| Current liability recognized in financial statements: | |
| Noncontingent liabilities | 9,509,693 |
| Contingent liabilities | — |
| Ultimate financial statement impact if action under the guarantee is required: | |
| Dividends to stockholders | 51,520,000 |
| Total | $ 51,520,000 |

2. 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.

3. 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.

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

15. LEASES

Not applicable.

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

Not applicable.

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

A. Transfers of Receivables Reported as Sales:

Not applicable.

# NOTES TO FINANCIAL STATEMENTS

B. Transfer and Servicing of Financial Assets:

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

C. Wash Sales:

Not applicable.

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

Not applicable.

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

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

20. FAIR VALUE MEASUREMENTS

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

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

A. The Company does not hold any securities measured and reported at fair value as of December 31, 2021.

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 | $ 26,232,136 | $ 26,232,136 | $ 7,766,370 | $ 18,465,766 | $ — | $ — | $ — |
| Long-term bonds | 3,200,133,350 | 3,066,469,319 | 194,141,580 | 3,005,991,770 | — | — | — |

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 | $ 237,501,315 | $ 237,501,315 | $ 23,993,480 | $ 213,507,835 | $ — | $ — | $ — |
| Long-term bonds | 2,980,081,341 | 2,761,144,106 | 22,101,118 | 2,957,980,223 | — | — | — |

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

A. Unusual or Infrequent Items:

The Company has provided $4,672 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.

# NOTES TO FINANCIAL STATEMENTS

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 | $ 393 | $ 1,897 | $ 442 | $ 207 | $ 506 | $ 280 | $ 116 | $ 128 |
| Part 1J | 314 | 211 | 80 | 18 | 4 | 48 | 8 | 5 |
| Part 1K | 438 | 40 | 30 | 433 | 24 | 1 | (24) | 2 |
| Part 1L | — | — | — | — | — | — | — | — |
| Part 1S | — | — | — | — | — | — | — | — |
| Part 1T | — | — | — | — | — | — | — | — |

| | Accident Years | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Schedule P | 2011 | 2010 | 2009 | 2008 | 2007 | 2006 | 2005 | 2004 | 2003 | 2002 & Prior |
| Part 1I | $ 12 | $ 57 | $ 14 | $ 7 | $ 189 | $ (121) | $ 90 | $ (30) | $ 7 | $ 321 |
| Part 1J | 2 | — | — | 3 | 5 | — | — | 3 | 1 | 31 |
| Part 1K | (7) | — | 10 | 42 | 1 | 12 | 10 | 99 | 547 | 1,690 |
| Part 1L | — | — | — | — | — | — | — | — | — | 12 |
| 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 | $ 64 | $ 56 | $ 12 | $ 13 | $ 5 | $ 1 | $ 1 | $ 18 | $ 1 | $ 118 |
| Part 1B | 25 | 30 | 14 | 1 | 12 | 1 | 10 | 13 | 3 | 8,147 |
| Part 1C | 358 | 183 | 155 | 172 | 48 | 10 | 98 | 54 | 65 | 1,256 |
| Part 1D | 21,411 | 18,202 | 14,411 | 14,120 | 11,946 | 11,226 | 10,175 | 11,518 | 10,137 | 141,699 |
| Part 1E | 941 | 660 | 472 | 311 | 374 | 246 | 259 | 283 | 154 | 11,527 |
| Part 1F - Section 1 | — | — | — | 4 | — | — | — | 5 | — | 146 |
| Part 1F - Section 2 | — | — | — | — | — | (1) | — | 3 | 4 | 702 |
| Part 1G | 37 | 70 | 6 | 10 | 9 | 14 | 2 | (3) | (2) | 1,747 |
| Part 1H - Section 1 | 3,100 | 2,198 | 1,953 | 2,958 | 1,324 | 2,166 | 1,084 | 1,010 | 1,367 | 86,437 |
| Part 1H - Section 2 | (68) | 529 | 195 | 111 | 120 | 324 | 22 | 137 | 2,459 | 2,934 |
| Part 1M | — | — | — | — | — | — | — | — | — | 21 |
| Part 1N | 125 | 13 | — | — | — | — | — | 3 | 1 | 262 |
| Part 1O | — | — | — | 1 | 6 | 18 | 2 | 10 | 97 | 11,834 |
| Part 1P | — | 8 | — | — | — | 26 | 2 | 13 | 6 | 27 |
| Part 1R - Section 1 | 477 | 492 | 225 | 283 | 166 | 611 | 438 | 299 | 751 | 33,692 |
| Part 1R - Section 2 | 34 | 7 | — | 10 | — | 181 | 9 | 3 | 11 | 127 |

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 | $ (16) | $ — | $ (1) |
| Workers' compensation | (97) | — | (1,203) |
| Commercial multiple peril | — | — | — |
| Special liability | — | — | — |
| Other liability - occurrence | — | (3) | (223) |
| Other liability - claims-made | — | — | (177) |
| Special property | — | — | — |
| Auto physical damage | (3) | — | — |
| Other | — | — | — |
| Reinsurance A | — | — | — |
| Reinsurance B | — | — | — |

D. Business Interruption Insurance Recoveries:

Not applicable.

E. State Transferable and Non-transferable Tax Credits:

Not applicable.

# NOTES TO FINANCIAL STATEMENTS

F. Subprime-Mortgage-Related Risk Exposure:

Not applicable.

G. Insurance-Linked Securities (ILS) Contracts:

Not applicable.

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

Not applicable.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through February 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 | $ 868,868,232 | * |
| Total Recoverable from Group Code 3548 | | | $ 868,868,232 | |

* 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 | $ 577,906,595 | $ 58,288,078 | $ 369,443 | $ 37,262 | $ 577,537,152 | $ 58,250,816 |
| All Other | — | — | — | — | — | — |
| Total | $ 577,906,595 | $ 58,288,078 | $ 369,443 | $ 37,262 | $ 577,537,152 | $ 58,250,816 |

Direct Unearned Premium Reserve $ 369,443

2. Accruals for contingent, sliding scale adjustment and other profit sharing commissions, net of reinsurance assumed and ceded, amounted to $10,827,878 at December 31, 2021. This balance represents the Company's 4.41% pro rata share of the net amount of the TRV Reinsurance Pool (see Note 26):

| | Direct | Assumed | Ceded | Net |
|---|---|---|---|---|
| a. Contingent Commission | $ 4,519 | $ 10,827,878 | $ 4,519 | $ 10,827,878 |
| b. Sliding Scale Adjustments | — | — | — | — |
| c. Other Profit Commission Arrangements | — | — | — | — |
| d. Total | $ 4,519 | $ 10,827,878 | $ 4,519 | $ 10,827,878 |

D. Uncollectible Reinsurance:

Not applicable.

E. Commutation of Ceded Reinsurance:

Not applicable.

F. Retroactive Reinsurance:

| | Assumed | Ceded |
|---|---|---|
| a. Reserves Transferred: | | |
| (1) Initial Reserves | $ 414,540 | $ 2,875,391 |
| (2) Adjustments - Prior Year(s) | (176,400) | 7,368,501 |
| (3) Adjustments - Current Year | — | 79,311 |
| (4) Current Total | $ 238,140 | $ 10,323,203 |

# NOTES TO FINANCIAL STATEMENTS

| | Assumed | Ceded |
|---|---|---|
| b. Consideration Paid or Received: | | |
| (1) Initial Consideration | $ 461,069 | $ 3,039,781 |
| (2) Adjustments - Prior Year(s) | — | 615,770 |
| (3) Adjustments - Current Year | — | 229,867 |
| (4) Current Total | $ 461,069 | $ 3,885,418 |
| c. Paid Losses Reimbursed or Recovered: | | |
| (1) Prior Year(s) | $ 186,124 | $ 8,466,929 |
| (2) Current Year | 9 | 92,000 |
| (3) Current Total | $ 186,133 | $ 8,558,929 |
| d. Special Surplus From Retroactive Reinsurance: | | |
| (1) Initial Surplus Gain or Loss | $ 46,529 | $ (164,390) |
| (2) Adjustments - Prior Year(s) | 176,400 | 6,752,731 |
| (3) Adjustments - Current Year | — | (150,556) |
| (4) Current Year Restricted Surplus | 222,929 | 1,639,688 |
| (5) Cumulative Total Transferred to Unassigned Funds | $ — | $ 4,798,097 |

e. Other insurers included in the above transactions:

| Company | Assumed | Ceded |
|---|---|---|
| Munich Reinsurance America, Inc. (10227) | $ 238,140 | $ — |
| TIG Insurance Company (25534) | — | 3,152,106 |
| XL Reinsurance America Inc. (20583) | — | 3,116,644 |
| Swiss Reinsurance America Corporation (25364) | — | 788,619 |
| Westport Insurance Corporation (39845) | — | 683,042 |
| Commercial Risk Reinsurance Co. Ltd. (AA-3190433) | — | 590,940 |
| Various | — | 1,991,852 |
| Total | $ 238,140 | $ 10,323,203 |

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) | $ 24,615 | $ — |
| Swiss Reinsurance America Corporation (25364) | 5,532 | — |
| Westport Insurance Corporation (39845) | 1,641 | — |
| Various | 4,907 | — |
| Total | $ 36,695 | $ — |

2. Unauthorized Reinsurers

| Company | Total Paid Loss/LAE Recoverable | Amount Over 90 Days Past Due | Collateral Held |
|---|---|---|---|
| Various | $ 5,889 | $ — | $ 220,500 |
| Total | $ 5,889 | $ — | $ 220,500 |

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.

# NOTES TO FINANCIAL STATEMENTS

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

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

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

C. See Schedule P - Part 7A.

D. Not applicable.

E. Calculation of nonadmitted retrospective premium:

| | | |
|---|---|---|
| 1. | Total accrued retrospective premium | $ 2,916,097 |
| 2. | Unsecured amount | 1,055,597 |
| 3. | Less: Nonadmitted amount (10%) | 105,560 |
| 4. | Less: Nonadmitted for any person for whom agents' balances or uncollected premiums are nonadmitted | 173,663 |
| 5. | Admitted amount (1) - (3) - (4) | $ 2,636,874 |

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 $13,772,000, 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 |

# NOTES TO FINANCIAL STATEMENTS

| TRV Reinsurance Pool Participant | NAIC Company Code | Pool Participation % |
|---|---|---|
| Travelers Casualty Company of Connecticut | 36170 | 0.47 |
| Travelers Commercial Casualty Company | 40282 | 0.47 |
| Travelers Commercial Insurance Company | 36137 | 0.47 |
| St. Paul Mercury Insurance Company | 24791 | 0.40 |
| Travelers Property Casualty Company of America | 25674 | 0.36 |
| Travelers Property Casualty Insurance Company | 36161 | 0.30 |
| The Travelers Casualty Company | 41769 | 0.29 |
| Travelers Constitution State Insurance Company | 41750 | 0.29 |
| TravCo Insurance Company | 28188 | 0.27 |
| The Travelers Home and Marine Insurance Company | 27998 | 0.27 |
| Travelers Personal Insurance Company | 38130 | 0.27 |
| Travelers Personal Security Insurance Company | 36145 | 0.27 |
| Discover Property & Casualty Insurance Company | 36463 | 0.14 |
| Northland Casualty Company | 24031 | 0.14 |
| Fidelity and Guaranty Insurance Underwriters, Inc. | 25879 | 0.10 |
| St. Paul Guardian Insurance Company | 24775 | 0.10 |
| American Equity Specialty Insurance Company | 10819 | 0.00 |
| Discover Specialty Insurance Company | 10213 | 0.00 |
| Northfield Insurance Company | 27987 | 0.00 |
| St. Paul Surplus Lines Insurance Company | 30481 | 0.00 |
| Travelers Excess and Surplus Lines Company | 29696 | 0.00 |

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 receivable of $24,126,586 from Indemnity as a result of its intercompany pooling 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 |
|---|---|
| $109,136,077 | $109,136,077 |

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 | $ 30,338,040 |
| All other companies | | 78,798,037 |

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 |

# NOTES TO FINANCIAL STATEMENTS

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 | $ 398,487,335 | $ 170,523,542 | $ 2,267,016 | $ 172,790,558 |
| 19.3, 19.4 | Commercial auto liability | 64,967,892 | 32,795,461 | 337,243 | 33,132,704 |
| 21 | Auto physical damage | 388,669 | 162,351 | 2,018 | 164,369 |
| 17.1, 17.2 | Other liability | 64,839,737 | 14,361,055 | 336,578 | 14,697,633 |
| 18.1, 18.2 | Products liability | 33,280,013 | 9,385,695 | 172,754 | 9,558,449 |
| 5 | Commercial multiple peril | 354,816 | 9,449 | 1,842 | 11,291 |
| | Total | $ 562,318,462 | $ 227,237,553 | $ 3,117,451 | $ 230,355,004 |

2. Unsecured amounts of high deductibles:

| | | |
|---|---|---|
| a. | Total high deductibles and billed recoverables on paid claims | $ 230,355,004 |
| b. | Collateral on balance sheet * | $ 29,643,636 |
| c. | Collateral off balance sheet | $ 190,201,889 |
| d. | Total unsecured deductibles and billed recoverables on paid claims | $ 10,509,479 |
| 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) | $ 302,393 |
| b. | Amount over 90 days overdue admitted | $ 190,170 |
| c. | Total overdue (a+b) | $ 492,563 |

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

| Counterparty Ranking | Top Ten Unsecured High Deductibles Amounts |
|---|---|
| Counterparty 1 | $ 2,943,657 |
| Counterparty 2 | 2,266,561 |
| Counterparty 3 | 2,008,334 |
| Counterparty 4 | 1,952,787 |
| Counterparty 5 | 1,627,712 |
| Counterparty 6 | 1,485,986 |
| Counterparty 7 | 1,432,595 |
| Counterparty 8 | 906,900 |
| Counterparty 9 | 837,722 |
| Counterparty 10 | 772,144 |

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

# NOTES TO FINANCIAL STATEMENTS

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

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

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

The December 31, 2021 liabilities of the Company included $107,953,876 and $6,084,092 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

| | | Tabular Discount Included in Schedule P, Part 1 * | |
|---|---|---|---|
| | Schedule P Lines of Business | Case | IBNR |
| 1. | Workers' compensation | $ 11,398,174 | $ 30,608,133 |
| 2. | Other liability - occurrence | 450,967 | 5,675,494 |
| 3. | Total | $ 11,849,141 | $ 36,283,627 |

* 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 $2,100,239.

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 4.41%.

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: | $ 57,553,253 | $ 59,618,336 | $ 62,680,854 | $ 62,517,890 | $ 65,539,849 |
| b. Incurred losses and LAE: | 13,732,740 | 14,156,100 | 11,157,300 | 15,170,400 | 12,215,700 |
| c. Cal. year payments for losses and LAE: | 11,667,657 | 11,093,582 | 11,320,264 | 12,148,441 | 11,223,917 |
| d. Ending reserves: | $ 59,618,336 | $ 62,680,854 | $ 62,517,890 | $ 65,539,849 | $ 66,531,632 |

| 2. Assumed Reinsurance - Asbestos | 2017 | 2018 | 2019 | 2020 | 2021 |
|---|---|---|---|---|---|
| a. Beginning reserves: | $ 8,656,466 | $ 7,712,284 | $ 7,712,862 | $ 6,821,688 | $ 6,762,603 |
| b. Incurred losses and LAE: | 1,234,800 | 899,640 | — | 793,800 | 463,050 |
| c. Cal. year payments for losses and LAE: | 2,178,982 | 899,062 | 891,174 | 852,885 | 531,447 |
| d. Ending reserves: | $ 7,712,284 | $ 7,712,862 | $ 6,821,688 | $ 6,762,603 | $ 6,694,206 |

# NOTES TO FINANCIAL STATEMENTS

| 3. Net of Ceded Reinsurance - Asbestos | 2017 | 2018 | 2019 | 2020 | 2021 |
|---|---|---|---|---|---|
| a. Beginning reserves: | $ 57,996,581 | $ 55,998,357 | $ 55,986,045 | $ 55,153,607 | $ 57,744,423 |
| b. Incurred losses and LAE: | 9,896,040 | 9,851,940 | 9,040,500 | 13,009,500 | 9,922,500 |
| c. Cal. year payments for losses and LAE: | 11,894,264 | 9,864,252 | 9,872,938 | 10,418,684 | 9,718,065 |
| d. Ending reserves: | $ 55,998,357 | $ 55,986,045 | $ 55,153,607 | $ 57,744,423 | $ 57,948,858 |

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

| | |
|---|---|
| 1. Direct Basis | $ 47,144,921 |
| 2. Assumed Reinsurance Basis | $ 2,401,593 |
| 3. Net of Ceded Reinsurance Basis: | $ 38,650,374 |

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

| | |
|---|---|
| 1. Direct Basis | $ 34,862,551 |
| 2. Assumed Reinsurance Basis | $ 393,459 |
| 3. Net of Ceded Reinsurance Basis: | $ 28,598,764 |

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: | $ 14,556,996 | $ 14,231,889 | $ 13,593,102 | $ 13,413,457 | $ 13,021,134 |
| b. Incurred losses and LAE: | 3,086,800 | 2,930,308 | 3,640,813 | 2,759,301 | 3,949,694 |
| c. Cal. year payments for losses and LAE: | 3,411,907 | 3,569,095 | 3,820,458 | 3,151,624 | 3,117,441 |
| d. Ending reserves: | $ 14,231,889 | $ 13,593,102 | $ 13,413,457 | $ 13,021,134 | $ 13,853,387 |

| 2. Assumed Reinsurance - Environmental | 2017 | 2018 | 2019 | 2020 | 2021 |
|---|---|---|---|---|---|
| a. Beginning reserves: | $ 2,321,526 | $ 1,829,658 | $ 1,815,567 | $ 1,666,241 | $ 1,566,670 |
| b. Incurred losses and LAE: | 176,400 | 200,655 | 44,100 | 44,685 | 61,397 |
| c. Cal. year payments for losses and LAE: | 668,268 | 214,746 | 193,426 | 144,256 | 354,947 |
| d. Ending reserves: | $ 1,829,658 | $ 1,815,567 | $ 1,666,241 | $ 1,566,670 | $ 1,273,120 |

| 3. Net of Ceded Reinsurance - Environmental | 2017 | 2018 | 2019 | 2020 | 2021 |
|---|---|---|---|---|---|
| a. Beginning reserves: | $ 16,371,065 | $ 15,554,248 | $ 14,451,757 | $ 13,871,649 | $ 13,437,260 |
| b. Incurred losses and LAE: | 2,866,300 | 2,425,363 | 3,351,600 | 2,734,276 | 3,924,429 |
| c. Cal. year payments for losses and LAE: | 3,683,117 | 3,527,854 | 3,931,708 | 3,168,665 | 3,330,627 |
| d. Ending reserves: | $ 15,554,248 | $ 14,451,757 | $ 13,871,649 | $ 13,437,260 | $ 14,031,062 |

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

| | |
|---|---|
| 1. Direct Basis | $ 13,767,323 |
| 2. Assumed Reinsurance Basis | $ 494,006 |
| 3. Net of Ceded Reinsurance Basis: | $ 13,273,679 |

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

| | |
|---|---|
| 1. Direct Basis | $ 4,681,072 |
| 2. Assumed Reinsurance Basis | $ 60,902 |
| 3. Net of Ceded Reinsurance Basis: | $ 4,482,787 |

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

# NOTES TO FINANCIAL STATEMENTS

case with policyholders in bankruptcy where negotiations often involve a large number of claimants and other parties and require court approval to be effective. As part of its continuing analysis of asbestos and environmental reserves, the Company continues to study the implications of these and other developments.

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

34. SUBSCRIBER SAVINGS ACCOUNTS

Not applicable.

35. MULTIPLE PERIL CROP INSURANCE

Not applicable.

36. FINANCIAL GUARANTY INSURANCE

Not applicable.

# *NOTES TO FINANCIAL STATEMENTS*

Attachment to the 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 |
|---|---|
| American Equity Insurance Company | 86-0703220 |
| American Equity Specialty Insurance Company | 86-0868106 |
| BMR Sports Properties, Inc. | 52-1852190 |
| Camperdown Corporation | 41-1762781 |
| Discover Property & Casualty Insurance Company | 36-2999370 |
| Discover Specialty Insurance Company | 52-1925132 |
| English Turn Fidelity Realty, Inc. | 52-1466734 |
| English Turn Realty Management, Inc. | 52-1715225 |
| Farmington Casualty Company | 06-1067463 |
| Fidelity and Guaranty Insurance Company | 42-1091525 |
| Fidelity and Guaranty Insurance Underwriters, Inc. | 52-0616768 |
| First Floridian Auto and Home Insurance Company | 59-3372141 |
| Gulf Underwriters Insurance Company | 56-1371361 |
| Laurel Village Fidelity Realty, Inc. | 52-1551225 |
| Northbrook Holdings, Inc. | 51-0375653 |
| Northfield Insurance Company | 41-0983992 |
| Northland Casualty Company | 94-6051964 |
| Northland Insurance Company | 41-6009967 |
| Select Insurance Company | 75-6013697 |
| Simply Business Holdings, Inc. | 37-1839380 |
| Simply Business, Inc. | 30-0956205 |
| SPC Insurance Agency, Inc. | 41-1888760 |
| St. Paul Fire and Marine Insurance Company | 41-0406690 |
| St. Paul Guardian Insurance Company | 41-0963301 |
| St. Paul Mercury Insurance Company | 41-0881659 |
| St. Paul Protective Insurance Company | 36-2542404 |
| St. Paul Surplus Lines Insurance Company | 41-1230819 |
| TCI Global Services, Inc. | 52-1965525 |
| The Automobile Insurance Company of Hartford, Connecticut | 06-0848755 |
| The Charter Oak Fire Insurance Company | 06-0291290 |
| The Phoenix Insurance Company | 06-0303275 |
| The Standard Fire Insurance Company | 06-6033509 |
| The Travelers Casualty Company | 41-1435765 |
| The Travelers Home and Marine Insurance Company | 35-1838079 |
| The Travelers Indemnity Company | 06-0566050 |
| The Travelers Indemnity Company of America | 58-6020487 |
| The Travelers Indemnity Company of Connecticut | 06-0336212 |
| The Travelers Lloyds Insurance Company | 76-0002592 |
| TINDY Foreign, Inc. | 20-4403403 |
| TPC Investments, Inc. | 06-1534005 |
| TravCo Insurance Company | 35-1838077 |
| Travelers (Bermuda) Limited | 98-0190863 |
| Travelers Casualty and Surety Company | 06-6033504 |
| Travelers Casualty and Surety Company of America | 06-0907370 |
| Travelers Casualty Company of Connecticut | 06-1286266 |
| Travelers Casualty Insurance Company of America | 06-0876835 |
| Travelers Commercial Casualty Company | 95-3634110 |
| Travelers Commercial Insurance Company | 06-1286268 |
| Travelers Constitution State Insurance Company | 41-1435766 |
| Travelers Distribution Alliance, Inc. | 62-1657094 |
| Travelers Excess and Surplus Lines Company | 06-1203698 |
| Travelers Global, Inc. | 47-2215437 |
| Travelers Insurance Group Holdings Inc. | 06-1445591 |
| Travelers Lloyds Management Company | 20-4312440 |
| Travelers Lloyds of Texas Insurance Company | 75-1732040 |
| Travelers MGA, Inc. | 75-2676034 |
| Travelers Personal Insurance Company | 36-3703200 |
| Travelers Personal Security Insurance Company | 06-1286264 |
| Travelers Property Casualty Company of America | 36-2719165 |
| Travelers Property Casualty Corp. | 06-1008174 |
| Travelers Property Casualty Insurance Company | 06-1286274 |
| Travelers Texas MGA, Inc. | 27-4469564 |
| United States Fidelity and Guaranty Company | 52-0515280 |
| USF&G Retail Associates GP, Inc. | 52-1704255 |
| 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. ..... 0000086312

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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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<br>Nationality | 2<br>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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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 ..... Laurel Village Fidelity Realty, Inc.

12.12 Number of parcels involved ..... 8

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

12.2 If, yes provide explanation:

Holds 727 apartment units in downtown Minneapolis, MN

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<br>American Bankers Association (ABA) Routing Number | 2<br>Issuing or Confirming Bank Name | 3<br>Circumstances That Can Trigger the Letter of Credit | 4<br>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 [ ] No [ X ]

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

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

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

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

## INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) ..... Yes [ X ] No [ ]

# GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

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

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 21,328,911

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. | $ 21,328,911 |
| 25.092 | Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | $ 21,328,911 |
| 25.093 | Total payable for securities lending reported on the liability page. | $ 21,328,911 |

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 | $ 160,228,682 |
| 26.29 | On deposit with other regulatory bodies | $ 3,908,869 |
| 26.30 | Pledged as collateral - excluding collateral pledged to an FHLB | $ 10,081,097 |
| 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<br>Nature of Restriction | 2<br>Description | 3<br>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<br>Name of Custodian(s) | 2<br>Custodian's Address |
|---|---|
| JPMorgan Chase | 270 Park Avenue, New York, NY 10017-2070 |
| The Bank of New York Mellon | 240 Greenwich Street, New York, NY 10286 |
| | |

# 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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual | 2<br>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<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>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<br>CUSIP # | 2<br>Name of Mutual Fund | 3<br>Book/Adjusted Carrying Value |
|---|---|---|
| 30.2999 - Total | | 0 |

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

| 1<br>Name of Mutual Fund (from above table) | 2<br>Name of Significant Holding of the Mutual Fund | 3<br>Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding | 4<br>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<br>Statement (Admitted) Value | 2<br>Fair Value | 3<br>Excess of Statement over Fair Value (-), or Fair Value over Statement (+) |
|---|---|---|---|
| 31.1 Bonds | 3,066,469,319 | 3,200,133,350 | 133,664,031 |
| 31.2 Preferred stocks | 0 | 0 | 0 |
| 31.3 Totals | 3,066,469,319 | 3,200,133,350 | 133,664,031 |

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 [ X ] No [ ]

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

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

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? $ 1,878,679

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<br>Name | 2<br>Amount Paid |
|---|---|
| | 0 |
| INSURANCE SERVICES OFFICE INC | 866,305 |
| | |

39.1 Amount of payments for legal expenses, if any? $ 3,589,625

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<br>Name | 2<br>Amount Paid |
|---|---|
| SIMPSON, THACHER & BARTLETT | 1,200,404 |
| | |

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 64,111

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<br>Name | 2<br>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<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 2.1 | Premium Numerator | 0 | 0 |
| 2.2 | Premium Denominator | 1,183,119,654 | 1,114,706,695 |
| 2.3 | Premium Ratio (2.1/2.2) | 0.000 | 0.000 |
| 2.4 | Reserve Numerator | 0 | 0 |
| 2.5 | Reserve Denominator | 2,575,290,902 | 2,441,172,686 |
| 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 $ 12,270,093

3.22 Non-participating policies $ 1,211,767,945

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 ..... $ 2,478,682

12.12 Unpaid underwriting expenses (including loss adjustment expenses) ..... $ 437,415

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 ..... $ 1,860,500

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 ..... $ 226,739,932

12.62 Collateral and other funds ..... $ (22,692,014)

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): ..... $ 1,830,150

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<br>Direct Losses Incurred | 2<br>Direct Losses Unpaid | 3<br>Direct Written Premium | 4<br>Direct Premium Unearned | 5<br>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<br>2021 | 2<br>2020 | 3<br>2019 | 4<br>2018 | 5<br>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) | 553,944,026 | 530,416,958 | 541,170,692 | 518,289,484 | 491,841,774 |
| 2. | Property lines (Lines 1, 2, 9, 12, 21 & 26) | 230,788,816 | 213,140,314 | 208,319,241 | 197,509,637 | 185,034,152 |
| 3. | Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27) | 432,303,768 | 393,630,841 | 360,172,352 | 333,597,896 | 316,568,650 |
| 4. | All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34) | 2,781,467 | 2,733,508 | 2,925,727 | 2,999,659 | 2,818,551 |
| 5. | Nonproportional reinsurance lines (Lines 31, 32 & 33) | 4,437,332 | 3,802,470 | 2,530,730 | 2,050,615 | 1,902,191 |
| 6. | Total (Line 35) | 1,224,255,409 | 1,143,724,092 | 1,115,118,742 | 1,054,447,291 | 998,165,318 |
| | **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) | 553,981,665 | 530,413,293 | 545,368,183 | 525,326,246 | 501,008,516 |
| 8. | Property lines (Lines 1, 2, 9, 12, 21 & 26) | 230,787,993 | 213,140,312 | 208,321,572 | 197,509,588 | 185,034,232 |
| 9. | Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27) | 432,303,768 | 393,627,658 | 360,172,352 | 333,595,233 | 316,568,572 |
| 10. | All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34) | 2,486,167 | 2,382,368 | 2,601,784 | 2,613,191 | 2,385,528 |
| 11. | Nonproportional reinsurance lines (Lines 31, 32 & 33) | 4,478,446 | 3,802,470 | 2,530,730 | 2,049,691 | 1,901,256 |
| 12. | Total (Line 35) | 1,224,038,038 | 1,143,366,102 | 1,118,994,620 | 1,061,093,950 | 1,006,898,105 |
| | **Statement of Income (Page 4)** | | | | | |
| 13 | Net underwriting gain (loss) (Line 8) | 35,069,854 | 44,103,541 | 23,803,418 | 13,354,709 | 6,088,131 |
| 14. | Net investment gain or (loss) (Line 11) | 83,062,343 | 89,747,792 | 102,764,032 | 97,736,936 | 94,377,535 |
| 15. | Total other income (Line 15) | 1,159,942 | 1,375,823 | 1,321,376 | 435,718 | 1,305,214 |
| 16. | Dividends to policyholders (Line 17) | 1,537,177 | 1,525,503 | 1,826,523 | 2,046,695 | 2,001,227 |
| 17. | Federal and foreign income taxes incurred (Line 19) | 21,397,388 | 24,083,188 | 20,690,920 | 17,254,208 | 16,910,410 |
| 18. | Net income (Line 20) | 96,357,574 | 109,618,464 | 105,371,383 | 92,226,461 | 82,859,243 |
| | **Balance Sheet Lines (Pages 2 and 3)** | | | | | |
| 19. | Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3) | 3,586,489,412 | 3,452,242,869 | 3,343,447,051 | 3,358,469,858 | 3,293,044,537 |
| 20. | Premiums and considerations (Page 2, Col. 3) | | | | | |
| | 20.1 In course of collection (Line 15.1) | 154,952,222 | 146,495,096 | 136,038,381 | 123,726,870 | 119,311,716 |
| | 20.2 Deferred and not yet due (Line 15.2) | 233,345,113 | 223,556,838 | 231,755,183 | 222,043,567 | 213,305,858 |
| | 20.3 Accrued retrospective premiums (Line 15.3) | 2,636,874 | 3,065,155 | 3,622,748 | 3,675,268 | 3,804,577 |
| 21. | Total liabilities excluding protected cell business (Page 3, Line 26) | 2,704,443,827 | 2,561,238,503 | 2,460,857,647 | 2,374,263,407 | 2,307,223,572 |
| 22. | Losses (Page 3, Line 1) | 1,584,790,474 | 1,511,229,684 | 1,426,107,020 | 1,383,990,915 | 1,338,840,544 |
| 23. | Loss adjustment expenses (Page 3, Line 3) | 342,072,667 | 328,483,282 | 324,640,325 | 317,601,454 | 311,265,380 |
| 24. | Unearned premiums (Page 3, Line 9) | 577,906,595 | 536,339,054 | 515,181,016 | 481,780,253 | 457,756,058 |
| 25. | Capital paid up (Page 3, Lines 30 & 31) | 35,214,075 | 35,214,075 | 35,214,075 | 35,214,075 | 35,214,075 |
| 26. | Surplus as regards policyholders (Page 3, Line 37) | 882,045,585 | 891,004,366 | 882,589,404 | 984,206,451 | 985,820,965 |
| | **Cash Flow (Page 5)** | | | | | |
| 27. | Net cash from operations (Line 11) | 221,282,230 | 232,471,636 | 176,703,490 | 169,177,676 | 173,084,446 |
| | **Risk-Based Capital Analysis** | | | | | |
| 28. | Total adjusted capital | 882,045,585 | 891,004,366 | 882,589,404 | 984,206,451 | 985,820,965 |
| 29. | Authorized control level risk-based capital | 185,776,455 | 176,639,403 | 168,502,886 | 159,796,409 | 152,645,773 |
| | **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) | 98.5 | 91.7 | 97.5 | 92.9 | 89.0 |
| 31. | Stocks (Lines 2.1 & 2.2) | 0.0 | 0.0 | 0.0 | 3.6 | 3.7 |
| 32. | Mortgage loans on real estate (Lines 3.1 and 3.2) | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| 33. | Real estate (Lines 4.1, 4.2 & 4.3) | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| 34. | Cash, cash equivalents and short-term investments (Line 5) | 0.8 | 7.9 | 1.9 | 2.9 | 6.4 |
| 35. | Contract loans (Line 6) | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| 36. | Derivatives (Line 7) | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| 37. | Other invested assets (Line 8) | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| 38. | Receivables for securities (Line 9) | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| 39. | Securities lending reinvested collateral assets (Line 10) | 0.7 | 0.4 | 0.6 | 0.6 | 0.9 |
| 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) | 0 | 0 | 0 | 107,065,698 | 106,739,831 |
| 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 | 93,941 | 94,863 | 95,792 | 0 | 0 |
| 48. | Total of above Lines 42 to 47 | 93,941 | 94,863 | 95,792 | 107,065,698 | 106,739,831 |
| 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) | 0.0 | 0.0 | 0.0 | 10.9 | 10.8 |

# FIVE-YEAR HISTORICAL DATA

(Continued)

| | | 1<br>2021 | 2<br>2020 | 3<br>2019 | 4<br>2018 | 5<br>2017 |
|---|---|---|---|---|---|---|
| | **Capital and Surplus Accounts (Page 4)** | | | | | |
| 51. | Net unrealized capital gains (losses) (Line 24) | 13,887 | 329,329 | (4,610,280) | 199,566 | (2,408,061) |
| 52. | Dividends to stockholders (Line 35) | (109,600,000) | (105,300,000) | (205,465,698) | (98,500,000) | (129,600,000) |
| 53. | Change in surplus as regards policyholders for the year (Line 38) | (8,958,781) | 8,414,962 | (101,617,047) | (1,614,514) | (57,462,268) |
| | **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) | 328,574,089 | 312,203,452 | 348,027,471 | 342,396,313 | 337,083,121 |
| 55. | Property lines (Lines 1, 2, 9, 12, 21 & 26) | 119,668,433 | 103,348,737 | 116,828,224 | 111,883,846 | 108,465,296 |
| 56. | Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27) | 214,601,102 | 187,018,753 | 193,176,766 | 187,405,526 | 158,466,411 |
| 57. | All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34) | 743,943 | 283,038 | (108,977) | (913,900) | (1,744,017) |
| 58. | Nonproportional reinsurance lines (Lines 31, 32 & 33) | 4,233,022 | 4,680,129 | 5,599,547 | 4,819,220 | 16,017,696 |
| 59. | Total (Line 35) | 667,820,590 | 607,534,109 | 663,523,030 | 645,591,005 | 618,288,508 |
| | **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) | 271,897,652 | 259,118,911 | 284,259,742 | 264,403,003 | 254,285,139 |
| 61. | Property lines (Lines 1, 2, 9, 12, 21 & 26) | 119,665,814 | 103,350,352 | 116,825,757 | 112,106,675 | 108,776,611 |
| 62. | Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27) | 214,250,754 | 186,114,392 | 185,909,023 | 185,734,431 | 156,308,735 |
| 63. | All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34) | 842,708 | 1,083,463 | 456,938 | 644,315 | 1,097,374 |
| 64. | Nonproportional reinsurance lines (Lines 31, 32 & 33) | 3,012,683 | 3,435,162 | 2,477,301 | 2,394,256 | 4,307,358 |
| 65. | Total (Line 35) | 609,669,612 | 553,102,280 | 589,928,762 | 565,282,680 | 524,775,217 |
| | **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) | 27.9 | 28.3 | 28.2 | 28.7 | 29.1 |
| 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) | 138.8 | 128.3 | 126.8 | 107.8 | 102.1 |
| | **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) | (18,213) | (14,911) | 3,357 | (12,560) | (21,931) |
| 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) | (2.0) | (1.7) | 0.3 | (1.3) | (2.1) |
| | **Two Year Loss Development ($000 omitted)** | | | | | |
| 76. | Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12) | (19,867) | (26,182) | (18,324) | (35,844) | (36,616) |
| 77. | Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0) | (2.3) | (2.7) | (1.9) | (3.4) | (2.6) |

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 25887

| 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 | 0 | 0 | 0 | 0 | (966) | (210,719) | 10,880 | 0 | (5,490) | 635 | 0 | 0 |
| 2.1 Allied lines | 0 | 0 | 0 | 0 | 0 | (132) | 298 | 0 | (6) | 3,975 | 0 | 0 |
| 2.2 Multiple peril crop | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2.3 Federal flood | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2.4. Private crop | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2.5 Private flood | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Farmowners multiple peril | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. Homeowners multiple peril | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5.1 Commercial multiple peril (non-liability portion) | 0 | 0 | 0 | 0 | (4,408) | (3,822) | 17,221 | 0 | 67 | 422 | 0 | 0 |
| 5.2 Commercial multiple peril (liability portion) | 0 | 0 | 0 | 0 | 353,054 | 1,310,235 | 10,559,593 | 470,689 | 535,367 | 7,785,451 | 0 | 0 |
| 6. Mortgage guaranty | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. Ocean marine | 0 | 0 | 0 | 0 | 0 | (8,429) | 406,444 | 0 | 30,295 | 114,248 | 0 | 0 |
| 9. Inland marine | 0 | 0 | 0 | 0 | 0 | (499) | (183,313) | 0 | (1,463) | 788 | 0 | 0 |
| 10. Financial guaranty | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. Medical professional liability | 0 | 0 | 0 | 0 | 0 | 0 | (466) | (188,068) | (260,419) | 86,275 | 0 | 0 |
| 12. Earthquake | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. Group accident and health (b) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. Credit accident and health (group and individual) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15.1 Collectively renewable accident and health (b) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15.2 Non-cancelable accident and health(b) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15.3 Guaranteed renewable accident and health(b) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15.4 Non-renewable for stated reasons only (b) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15.5 Other accident only | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15.6 Medicare Title XVIII exempt from state taxes or fees | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15.7 All other accident and health (b) | 0 | 0 | 0 | 0 | 0 | (51,082) | 445,575 | 0 | 53,442 | 57,967 | 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 | (39,456) | (39,456) | 0 | 0 | 17,897,512 | 2,182,419 | 299,018,544 | 1,689,458 | (213,590) | 30,446,170 | 0 | 179,202 |
| 17.1 Other Liability - occurrence | 0 | 0 | 0 | 0 | 19,105,135 | 21,006,990 | 55,879,148 | 13,699,138 | 12,247,681 | 16,382,438 | 0 | 0 |
| 17.2 Other Liability - claims made | 0 | 0 | 0 | 0 | 18,658 | 422,610 | 905,943 | 40,424 | 261,649 | 650,165 | 0 | 0 |
| 17.3 Excess workers' compensation | 0 | 0 | 0 | 0 | 7,356,609 | (10,993,367) | 184,309,893 | 656,432 | 3,270,048 | 18,151,749 | 0 | 0 |
| 18. Products liability | 0 | 0 | 0 | 0 | 5,319,649 | 2,953,739 | 16,109,927 | 9,495,765 | 6,898,262 | 23,737,874 | 0 | 0 |
| 19.1 Private passenger auto no-fault (personal injury protection) | 0 | 0 | 0 | 0 | 1,138,142 | (299,047) | 37,450,144 | 11,510 | (9,707) | 587,543 | 0 | 0 |
| 19.2 Other private passenger auto liability | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 19.3 Commercial auto no-fault (personal injury protection) | 120 | 97 | 0 | 24 | 883,073 | 77,370 | 33,356,252 | 10,035 | 9,286 | 170,330 | 6 | 7,627 |
| 19.4 Other commercial auto liability | 527 | 430 | 0 | 129 | 398,314 | (67,037) | 4,124,865 | 23,158 | (7,960) | 176,615 | 25 | 32,239 |
| 21.1 Private passenger auto physical damage | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 21.2 Commercial auto physical damage | 823 | 668 | 0 | 155 | 3,633 | (12,049) | 42,949 | 619 | (622) | 4,281 | 41 | 31 |
| 22. Aircraft (all perils) | 0 | 0 | 0 | 0 | 676 | (13,018) | 263,101 | 5,615 | (1,350) | 90,222 | 0 | 0 |
| 23. Fidelity | 1,090 | 1,550 | 0 | 1,037 | (22,577) | (42,836) | 94,550 | 0 | (225) | 1,683 | 347 | 770 |
| 24. Surety | 294,210 | 523,721 | 0 | 368,097 | (76,187) | 18,292 | 491,594 | 7,108 | (7,903) | 53,524 | 70,174 | 261,310 |
| 26. Burglary and theft | 0 | 0 | 0 | 0 | 0 | 0 | 1,841 | 0 | 0 | 0 | 0 | 0 |
| 27. Boiler and machinery | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 28. Credit | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 29. International | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 30. Warranty | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 34. Aggregate write-ins for other lines of business | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 35. TOTALS (a) | 257,314 | 487,010 | 0 | 369,443 | 52,370,316 | 16,269,618 | 643,304,982 | 25,921,882 | 22,797,363 | 98,502,357 | 70,593 | 481,179 |
| **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 $ 36

(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 | 1,224,038 | 70,498 | 750,726 | 821,224 | 10,828 | 390,934 | 577,907 | 0 | 0 | 0 | 0 |
| 0199999. Affiliates - U.S. Intercompany Pooling | | | | 1,224,038 | 70,498 | 750,726 | 821,224 | 10,828 | 390,934 | 577,907 | 0 | 0 | 0 | 0 |
| 0499999. Total - U.S. Non-Pool | | | | 0 | 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 | | | | 1,224,038 | 70,498 | 750,726 | 821,224 | 10,828 | 390,934 | 577,907 | 0 | 0 | 0 | 0 |
| Total Other U.S. Unaffiliated Insurers | | | | | | | | | | | | | | |
| 13-3333609 | 32220 | 21ST CENTURY NORTH AMERICA INSURANCE CO | NY | 0 | 0 | 702 | 702 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 91-1673817 | 10220 | ACCELERANT NATIONAL INSURANCE COMPANY | DE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22-2235730 | 24856 | ADMIRAL INSURANCE COMPANY | DE | 0 | 0 | 51 | 51 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13-5358230 | 24678 | ARROWOOD INDEMNITY COMPANY | DE | 0 | 0 | 47 | 47 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13-4934590 | 19895 | ATLANTIC MUTUAL INSURANCE COMPANY | NY | (40) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 23-1502700 | 21970 | BEDIVERE INSURANCE COMPANY | PA | 0 | 0 | 12 | 12 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22-2405591 | 41386 | CHUBB INSURANCE COMPANY OF NEW JERSEY | NJ | 0 | 0 | 748 | 748 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22-2464174 | 42471 | CRUM & FORSTER INSURANCE COMPANY | NJ | 0 | 0 | 17 | 17 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 25-6038677 | 26271 | ERIE INSURANCE EXCHANGE | PA | 0 | 0 | 1,263 | 1,263 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13-2673100 | 22039 | GENERAL REINSURANCE CORPORATION | DE | 0 | 0 | 30 | 30 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13-5129825 | 22292 | HANOVER INSURANCE COMPANY | NH | 0 | (6) | 148 | 141 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 74-1296673 | 22489 | HIGHLANDS INSURANCE COMPANY | TX | 0 | 0 | 20 | 20 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 35-0410420 | 14265 | INDIANA LUMBERMENS MUTUAL INSURANCE CO | IN | 0 | 0 | 12 | 12 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13-5540698 | 19429 | INSURANCE COMPANY STATE OF PENNSYLVANIA | IL | 0 | 0 | 45 | 45 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13-5339725 | 18341 | INSURANCE CORPORATION OF NEW YORK | NY | 0 | 8 | 0 | 8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 25-1149494 | 19437 | LEXINGTON INSURANCE COMPANY | DE | 0 | 0 | 4 | 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 04-1543470 | 23043 | LIBERTY MUTUAL INSURANCE COMPANY | MA | 0 | 0 | 16 | 16 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 36-1410470 | 22977 | LUMBERMENS MUTUAL CASUALTY COMPANY | IL | 0 | 0 | 125 | 125 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 00000 | MASSACHUSETTS INTERLOCAL INSURANCE ASSOC | MA | 0 | 0 | 8,464 | 8,464 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13-4924125 | 10227 | MUNICH REINSURANCE AMERICA INC | DE | 0 | 0 | 4,354 | 4,354 | 0 | 0 | 0 | (5) | 0 | 0 | 0 |
| 31-4177100 | 23787 | NATIONWIDE MUTUAL INSURANCE COMPANY | OH | 0 | 0 | 33 | 33 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22-1964135 | 21105 | NORTH RIVER INSURANCE COMPANY | NJ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 95-3813573 | 42943 | PACIFIC STATES CASUALTY COMPANY | CA | 0 | 0 | 50 | 50 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13-4164015 | 28711 | PARK AVE PROPERTY & CASUALTY INS CO | OK | 0 | (3) | 109 | 106 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 35-6021485 | 12416 | PROTECTIVE INSURANCE COMPANY | IN | 0 | 0 | 547 | 547 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 23-1641984 | 10219 | QBE REINSURANCE CORPORATION | PA | 0 | 0 | 14 | 14 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 23-1740414 | 22705 | R&Q REINSURANCE COMPANY | PA | 0 | 0 | 4 | 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 66-0357766 | 36749 | REAL LEGACY ASSUR CO INC | PR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 23-0580680 | 24457 | RELIANCE INSURANCE COMPANY | PA | 0 | 0 | 216 | 216 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00-0000000 | 10534 | SUPERIOR GUARANTY INSURANCE COMPANY | VT | 0 | 0 | 1,550 | 1,550 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13-1675535 | 25364 | SWISS REINSURANCE AMERICA CORPORATION | NY | 0 | 0 | 225 | 225 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 86-0619597 | 36269 | TITAN INSURANCE COMPANY | MI | 0 | 0 | 433 | 433 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 75-0784127 | 33014 | TRANSPORT INSURANCE COMPANY | OH | 0 | 0 | 19 | 19 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 66-0437064 | 40568 | TRIPLE-S PROPIEDAD INC | PR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 95-0634675 | 13625 | WESTERN MUT INS CO | CA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 39-0717260 | 27022 | WISCONSIN MUT INS CO | WI | 0 | 0 | 1,029 | 1,029 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 36-4233459 | 16535 | ZURICH AMERICAN INSURANCE COMPANY | NY | 0 | 0 | 480 | 480 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 0999999. Total Other U.S. Unaffiliated Insurers | | | | (40) | (2) | 20,765 | 20,763 | 0 | 0 | 0 | (5) | 0 | 0 | 0 |
| Total Pools, Associations or Other Similar Facilities - Mandatory Pools | | | | | | | | | | | | | | |
| AA-9992122 | 00000 | MASSACHUSETTS WORK COMP ASSIG RISK POOL | MA | 0 | 0 | 127 | 127 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9992114 | 00000 | MICHIGAN WORKERS COMP INS FACILITY | MI | 0 | 0 | 296 | 296 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9992118 | 00000 | NATIONAL WORKERS COMP REINSURANCE POOL | NY | 0 | 0 | 30,367 | 30,367 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9992108 | 00000 | NEW MEXICO WORKERS COMP REINS POOL | NM | 0 | 0 | 724 | 724 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1099999. Total Pools, Associations or Other Similar Facilities - Mandatory Pools | | | | 0 | 0 | 31,514 | 31,514 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total Pools, Associations or Other Similar Facilities - Voluntary Pools | | | | | | | | | | | | | | |
| AA-9995010 | 00000 | ANI-NUCLEAR ENERGY LIABILITY INS ASSOC | CT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9995013 | 00000 | ASSOCIATED AVIATION UNDERWRITERS | NJ | 0 | 0 | 322 | 322 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

# SCHEDULE F - PART 1

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

| 1 | 2 | 3 | 4 | 5 | Reinsurance On | | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | 6 | 7 | | | | | | | | |
| ID Number | NAIC Company Code | Name of Reinsured | Domiciliary Jurisdiction | Assumed Premium | Paid Losses and Loss Adjustment Expenses | Known Case Losses and LAE | Cols. 6 + 7 | Contingent Commissions Payable | Assumed Premiums Receivable | Unearned Premium | Funds Held By or Deposited With Reinsured Companies | Letters of Credit Posted | Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit | Amount of Assets Pledged or Collateral Held in Trust |
| AA-9995019 | 00000 | AVIATION OFFICE OF AMERICA INC | NY | 0 | 2 | 5 | 7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9995079 | 00000 | AVIATORS INTERNATIONAL INS GROUP | TX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9995022 | 00000 | EXCESS & CASUALTY REINSURANCE ASSOC | NY | 0 | 22 | 5,689 | 5,711 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-9995043 | 00000 | UNITED STATES AIRCRAFT INSURANCE GROUP | NY | 1 | 0 | 5,833 | 5,833 | 0 | 0 | 0 | 0 | 0 | 0 | 10,081 |
| AA-9995051 | 00000 | WORKERS COMPENSATION REINSURANCE BUREAU | NJ | 0 | 0 | 25 | 25 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1199999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools | | | | 1 | 24 | 11,874 | 11,898 | 0 | 0 | 0 | 0 | 0 | 0 | 10,081 |
| 1299999. Total - Pools and Associations | | | | 1 | 24 | 43,388 | 43,412 | 0 | 0 | 0 | 0 | 0 | 0 | 10,081 |
| Total Other Non-U.S. Insurers | | | | | | | | | | | | | | |
| AA-1120841 | 00000 | AIG EUROPE LIMITED | GBR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1580076 | 00000 | AIG GENERAL INSURANCE COMPANY LTD | JPN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1580015 | 00000 | AIOI NISSAY DOWA INSURANCE COMPANY LTD | JPN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3191104 | 00000 | AMERICAN CONTRACTORS INSURANCE CO LTD | BMU | 0 | 0 | 539 | 539 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1340055 | 00000 | AXA VERSICHERUNG AG | DEU | 0 | 0 | 65 | 65 | 0 | 0 | 0 | 60 | 0 | 0 | 0 |
| AA-1120290 | 00000 | BRITISH AVIATION INSURANCE COMPANY LTD | GBR | 0 | 0 | 15 | 15 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1320052 | 00000 | CAISSE CENTRALE DE REASSURANCES | FRA | (1) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3110000 | 00000 | CARIBBEAN ALLIANCE INSURANCE COMPANY LTD | ATG | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3164115 | 00000 | CONSUMERS GUARANTEE INSURANCE CO LTD | BRB | 0 | 0 | 196 | 196 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1120515 | 00000 | EAGLE STAR INSURANCE COMPANY LTD | GBR | 0 | 1 | 40 | 42 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1340145 | 00000 | GENERAL REINSURANCE AG | DEU | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1420030 | 00000 | GJENSIDIGE FORSIKRING ASA | NOR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1340043 | 00000 | GREAT LAKES INSURANCE SE | DEU | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1127121 | 00000 | LLOYDS SYNDICATE 1121 | GBR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-1126963 | 00000 | LLOYDS SYNDICATE 963 | GBR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3190150 | 00000 | TATE & LYLE REINSURANCE LTD | BMU | 0 | 0 | 1,749 | 1,749 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3190102 | 00000 | WESTLAKE INSURANCE COMPANY (BERMUDA) LTD | BMU | 0 | 0 | 2,079 | 2,079 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AA-3190825 | 00000 | ZURICH INSURANCE COMPANY | BMU | 0 | 0 | 429 | 429 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1399999. Total Other Non-U.S. Insurers | | | | (1) | 1 | 5,111 | 5,112 | 0 | 0 | 0 | 60 | 0 | 0 | 0 |
| 9999999 Totals | | | | 1,223,998 | 70,521 | 819,990 | 890,511 | 10,828 | 390,934 | 577,907 | 55 | 0 | 0 | 10,081 |

# SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

| 1<br>ID Number | 2<br>NAIC Com-pany Code | 3<br>Name of Company | 4<br>Date of Contract | 5<br>Original Premium | 6<br>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 | | 217 | 13,587 | 0 | 425,415 | 50,705 | 303,769 | 75,023 | 369 | 5 | 868,873 | 0 | 12,347 | 0 | 856,526 | 0 |
| 0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling | | | | | 217 | 13,587 | 0 | 425,415 | 50,705 | 303,769 | 75,023 | 369 | 5 | 868,873 | 0 | 12,347 | 0 | 856,526 | 0 |
| 0499999. Total Authorized - Affiliates - U.S. Non-Pool | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 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 | | | | | 217 | 13,587 | 0 | 425,415 | 50,705 | 303,769 | 75,023 | 369 | 5 | 868,873 | 0 | 12,347 | 0 | 856,526 | 0 |
| 1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999) | | | | | 217 | 13,587 | 0 | 425,415 | 50,705 | 303,769 | 75,023 | 369 | 5 | 868,873 | 0 | 12,347 | 0 | 856,526 | 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) | | | | | 217 | 13,587 | 0 | 425,415 | 50,705 | 303,769 | 75,023 | 369 | 5 | 868,873 | 0 | 12,347 | 0 | 856,526 | 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 | | | | | 217 | 13,587 | 0 | 425,415 | 50,705 | 303,769 | 75,023 | 369 | 5 | 868,873 | 0 | 12,347 | 0 | 856,526 | 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 | 12,347 | 856,526 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling | | 0 | 0 | XXX | 0 | 12,347 | 856,526 | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 0499999. Total Authorized - Affiliates - U.S. Non-Pool | | 0 | 0 | XXX | 0 | 0 | 0 | 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 | 12,347 | 856,526 | 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 | 12,347 | 856,526 | 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 | 12,347 | 856,526 | 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 | 12,347 | 856,526 | 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<br>1 - 29 Days | 39<br>30 - 90 Days | 40<br>91 - 120 Days | 41<br>Over 120 Days | 42<br>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 | 13,587 | 0 | 0 | 0 | 0 | 0 | 13,587 | 0 | 0 | 13,587 | 0 | 0 | 0.0 | 0.0 | 0.0 | YES | 0 |
| 0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling | | 13,587 | 0 | 0 | 0 | 0 | 0 | 13,587 | 0 | 0 | 13,587 | 0 | 0 | 0.0 | 0.0 | 0.0 | XXX | 0 |
| 0499999. Total Authorized - 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 |
| 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 | | 13,587 | 0 | 0 | 0 | 0 | 0 | 13,587 | 0 | 0 | 13,587 | 0 | 0 | 0.0 | 0.0 | 0.0 | XXX | 0 |
| 1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999) | | 13,587 | 0 | 0 | 0 | 0 | 0 | 13,587 | 0 | 0 | 13,587 | 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) | | 13,587 | 0 | 0 | 0 | 0 | 0 | 13,587 | 0 | 0 | 13,587 | 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 | | 13,587 | 0 | 0 | 0 | 0 | 0 | 13,587 | 0 | 0 | 13,587 | 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 |
| 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 |
| 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<br>Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3 | 2<br>Letters of Credit Code | 3<br>American Bankers Association (ABA) Routing Number | 4<br>Issuing or Confirming Bank Name | 5<br>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<br>Name of Reinsurer | 2<br>Commission Rate | 3<br>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<br>Name of Reinsurer | 2<br>Total Recoverables | 3<br>Ceded Premiums | 4<br>Affiliated |
|---|---|---|---|---|
| 6. | TRAVELERS INDEMNITY COMPANY | 868,873 | 217 | Yes [ X ] No [ ] |
| 7. | | 0 | 0 | Yes [ ] 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<br>As Reported<br>(Net of Ceded) | 2<br>Restatement<br>Adjustments | 3<br>Restated<br>(Gross of Ceded) |
|---|---|---|---|---|
| | ASSETS (Page 2, Col. 3) | | | |
| 1. | Cash and invested assets (Line 12) | 3,113,069,888 | 0 | 3,113,069,888 |
| 2. | Premiums and considerations (Line 15) | 390,934,208 | 0 | 390,934,208 |
| 3. | Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1) | 13,587,344 | (13,587,344) | 0 |
| 4. | Funds held by or deposited with reinsured companies (Line 16.2) | 54,693 | 0 | 54,693 |
| 5. | Other assets | 68,843,278 | 0 | 68,843,278 |
| 6. | Net amount recoverable from reinsurers | 0 | 856,526,117 | 856,526,117 |
| 7. | Protected cell assets (Line 27) | 0 | 0 | 0 |
| 8. | Totals (Line 28) | 3,586,489,412 | 842,938,772 | 4,429,428,184 |
| | LIABILITIES (Page 3) | | | |
| 9. | Losses and loss adjustment expenses (Lines 1 through 3) | 1,997,384,307 | 854,911,445 | 2,852,295,752 |
| 10. | Taxes, expenses, and other obligations (Lines 4 through 8) | 80,547,886 | 4,519 | 80,552,405 |
| 11. | Unearned premiums (Line 9) | 577,906,595 | 369,443 | 578,276,038 |
| 12. | Advance premiums (Line 10) | 0 | 0 | 0 |
| 13. | Dividends declared and unpaid (Line 11.1 and 11.2) | 2,433,302 | 0 | 2,433,302 |
| 14. | Ceded reinsurance premiums payable (net of ceding commissions (Line 12) | 12,346,634 | (12,346,634) | 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) | 1,832,430 | 0 | 1,832,430 |
| 17. | Provision for reinsurance (Line 16) | 0 | 0 | 0 |
| 18. | Other liabilities | 31,992,673 | 0 | 31,992,673 |
| 19. | Total liabilities excluding protected cell business (Line 26) | 2,704,443,827 | 842,938,772 | 3,547,382,599 |
| 20. | Protected cell liabilities (Line 27) | 0 | 0 | 0 |
| 21. | Surplus as regards policyholders (Line 37) | 882,045,585 | XXX | 882,045,585 |
| 22. | Totals (Line 38) | 3,586,489,412 | 842,938,772 | 4,429,428,184 |

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 - ACCIDENT AND HEALTH EXHIBIT

| | Total | | Group Accident and Health | | Credit Accident and Health (Group and Individual) | | Collectively Renewable | | Other Individual Contracts | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | Non-Cancelable | | Guaranteed Renewable | | Non-Renewable for Stated Reasons Only | | Other Accident Only | | All Other | |
| | 1 Amount | 2 % | 3 Amount | 4 % | 5 Amount | 6 % | 7 Amount | 8 % | 9 Amount | 10 % | 11 Amount | 12 % | 13 Amount | 14 % | 15 Amount | 16 % | 17 Amount | 18 % |
| **PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS** | | | | | | | | | | | | | | | | | | |
| 1. Premiums written | | XXX | | XXX | | XXX | | XXX | | XXX | | XXX | | XXX | | XXX | | XXX |
| 2. Premiums earned | | XXX | | XXX | | XXX | | XXX | | XXX | | XXX | | XXX | | XXX | | XXX |
| 3. Incurred claims | | | | | | | | | | | | | | | | | | |
| 4. Cost containment expenses | | | | | | | | | | | | | | | | | | |
| 5. Incurred claims and cost containment expenses (Lines 3 and 4) | | | | | | | | | | | | | | | | | | |
| 6. Increase in contract reserves | | | | | | | | | | | | | | | | | | |
| 7. Commissions (a) | | | | | | | | | | | | | | | | | | |
| 8. Other general insurance expenses | | | | | | | | | | | | | | | | | | |
| 9. Taxes, licenses and fees | | | | | | | | | | | | | | | | | | |
| 10. Total other expenses incurred | | | | | | | | | | | | | | | | | | |
| 11. Aggregate write-ins for deductions | | | | | | | | | | | | | | | | | | |
| 12. Gain from underwriting before dividends or refunds | | | | | | | | | | | | | | | | | | |
| 13. Dividends or refunds | | | | | | | | | | | | | | | | | | |
| 14. Gain from underwriting after dividends or refunds | | | | | | | | | | | | | | | | | | |
| **DETAILS OF WRITE-INS** | | | | | | | | | | | | | | | | | | |
| 1101. | | | | | | | | | | | | | | | | | | |
| 1102. | | | | | | | | | | | | | | | | | | |
| 1103. | | | | | | | | | | | | | | | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | | | | | | | | | | | | | | | | | | |
| 1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) | | | | | | | | | | | | | | | | | | |

NONE

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

# SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

| | 1 | 2 | 3 | 4 | Other Individual Contracts | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | Credit Accident and Health (Group and Individual) | | 5 | 6 | 7 | 8 | 9 |
| | Total | Group Accident and Health | | Collectively Renewable | Non-Cancelable | Guaranteed Renewable | Non-Renewable for Stated Reasons Only | Other Accident Only | All Other |
| **PART 2. - RESERVES AND LIABILITIES** | | | | | | | | | |
| A. Premium Reserves: | | | | | | | | | |
| 1. Unearned premiums | | | | | | | | | |
| 2. Advance premiums | | | | | | | | | |
| 3. Reserve for rate credits | | | | | | | | | |
| 4. Total premium reserves, current year | | | | | | | | | |
| 5. Total premium reserves, prior year | | | | | | | | | |
| 6. Increase in total premium reserves | | | | | | | | | |
| B. Contract Reserves: | | | | | | | | | |
| 1. Additional reserves (a) | | | | | | | | | |
| 2. Reserve for future contingent benefits | | | | | | | | | |
| 3. Total contract reserves, current year | | | | | | | | | |
| 4. Total contract reserves, prior year. | | | | | | | | | |
| 5. Increase in contract reserves | | | | | | | | | |
| C. Claim Reserves and Liabilities: | | | | | | | | | |
| 1. Total current year | | | | | | | | | |
| 2. Total prior year | | | | | | | | | |
| 3. Increase | | | | | | | | | |

NONE

| **PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES** | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 1. Claims paid during the year: | | | | | | | | | |
| 1.1 On claims incurred prior to current year | | | | | | | | | |
| 1.2 On claims incurred during current year | | | | | | | | | |
| 2. Claim reserves and liabilities, December 31, current year: | | | | | | | | | |
| 2.1 On claims incurred prior to current year | | | | | | | | | |
| 2.2 On claims incurred during current year | | | | | | | | | |
| 3. Test: | | | | | | | | | |
| 3.1 Line 1.1 and 2.1 | | | | | | | | | |
| 3.2 Claim reserves and liabilities, December 31, prior year | | | | | | | | | |
| 3.3 Line 3.1 minus Line 3.2 | | | | | | | | | |

NONE

| **PART 4. - REINSURANCE** | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| A. Reinsurance Assumed: | | | | | | | | | |
| 1. Premiums written | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. Premiums earned | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Incurred claims | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. Commissions | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B. Reinsurance Ceded: | | | | | | | | | |
| 1. Premiums written | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. Premiums earned | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Incurred claims | (51,082) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (51,082) |
| 4. Commissions | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

(a) Includes $ ..... premium deficiency reserve.

# SCHEDULE H - PART 5 - HEALTH CLAIMS

| | 1<br>Medical | 2<br>Dental | 3<br>Other | 4<br>Total |
|---|---|---|---|---|
| A. Direct: | | | | |
| 1. Incurred Claims | | | | |
| 2. Beginning claim reserves and liabilities | | | | |
| 3. Ending claim reserves and liabilities | | | | |
| 4. Claims paid | | | | |
| B. Assumed Reinsurance: | | | | |
| 5. Incurred Claims | | | | |
| 6. Beginning claim reserves and liabilities | | | | |
| 7. Ending claim reserves and liabilities | | | | |
| 8. Claims paid | | | | |
| C. Ceded Reinsurance: | | | | |
| 9. Incurred Claims | | | | |
| 10. Beginning claim reserves and liabilities | | | | |
| 11. Ending claim reserves and liabilities | | | | |
| 12. Claims paid | | | | |
| D. Net: | | | | |
| 13. Incurred Claims | | | | |
| 14. Beginning claim reserves and liabilities | | | | |
| 15. Ending claim reserves and liabilities | | | | |
| 16. Claims paid | | | | |
| E. Net Incurred Claims and Cost Containment Expenses: | | | | |
| 17. Incurred claims and cost containment expenses | | | | |
| 18. Beginning reserves and liabilities | | | | |
| 19. Ending reserves and liabilities | | | | |
| 20. Paid claims and cost containment expenses | | | | |

NONE

# SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

## SCHEDULE P - PART 1 - SUMMARY

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 | 11 | |
| | 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 | 26,383 | 5,783 | 10,149 | 1,022 | 5,502 | 6 | 237 | 35,223 | XXX |
| 2. 2012 | 948,315 | 69,641 | 878,674 | 569,182 | 87,164 | 45,935 | 4,476 | 50,210 | 765 | 26,019 | 572,921 | XXX |
| 3. 2013 | 958,379 | 75,184 | 883,195 | 437,426 | 28,290 | 41,637 | 1,765 | 46,951 | 1,167 | 22,811 | 494,792 | XXX |
| 4. 2014 | 957,159 | 70,742 | 886,416 | 435,122 | 29,261 | 43,235 | 2,549 | 45,132 | 1,110 | 22,639 | 490,569 | XXX |
| 5. 2015 | 970,839 | 64,346 | 906,493 | 436,467 | 25,280 | 38,168 | 1,713 | 45,772 | 898 | 22,779 | 492,516 | XXX |
| 6. 2016 | 1,003,537 | 61,193 | 942,344 | 464,540 | 25,341 | 34,299 | 1,448 | 48,749 | 186 | 25,919 | 520,613 | XXX |
| 7. 2017 | 1,042,094 | 55,251 | 986,843 | 532,857 | 31,728 | 32,883 | 1,170 | 51,523 | 94 | 44,434 | 584,272 | XXX |
| 8. 2018 | 1,092,803 | 54,566 | 1,038,237 | 523,040 | 23,835 | 29,799 | 1,003 | 52,697 | 76 | 45,643 | 580,622 | XXX |
| 9. 2019 | 1,152,604 | 66,288 | 1,086,316 | 488,270 | 18,636 | 23,205 | 715 | 54,173 | 49 | 28,978 | 546,248 | XXX |
| 10. 2020 | 1,186,630 | 71,923 | 1,114,707 | 407,075 | 25,032 | 13,219 | 532 | 47,028 | 44 | 22,436 | 441,714 | XXX |
| 11. 2021 | 1,262,148 | 79,028 | 1,183,120 | 307,045 | 6,925 | 6,271 | 198 | 41,102 | 35 | 16,951 | 347,261 | XXX |
| 12. Totals | XXX | XXX | XXX | 4,627,407 | 307,275 | 318,800 | 16,589 | 488,839 | 4,431 | 278,847 | 5,106,752 | 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 | 247,499 | 71,161 | 211,557 | 30,560 | 27,046 | 2,884 | 54,715 | 7,150 | 28,345 | (19) | 655 | 457,427 | XXX |
| 2. 2012 | 18,605 | 2,595 | 16,709 | 632 | 1,314 | 39 | 2,410 | 67 | 737 | (1) | 219 | 36,444 | XXX |
| 3. 2013 | 18,679 | 2,784 | 17,527 | 1,162 | 1,358 | 46 | 2,575 | 66 | 955 | (1) | 239 | 37,038 | XXX |
| 4. 2014 | 18,559 | 3,125 | 20,844 | 926 | 1,757 | 136 | 3,241 | 65 | 1,227 | (2) | 307 | 41,378 | XXX |
| 5. 2015 | 21,069 | 3,704 | 25,474 | 1,515 | 2,066 | 109 | 3,744 | 70 | 1,724 | (2) | 465 | 48,681 | XXX |
| 6. 2016 | 34,455 | 3,757 | 30,898 | 2,066 | 3,689 | 112 | 4,491 | 110 | 2,665 | (4) | 797 | 70,158 | XXX |
| 7. 2017 | 48,548 | 6,441 | 46,170 | 2,958 | 5,242 | 237 | 7,174 | 190 | 5,068 | (4) | 2,365 | 102,381 | XXX |
| 8. 2018 | 68,238 | 6,156 | 60,058 | 2,121 | 8,129 | 173 | 12,853 | 127 | 7,896 | (3) | 3,748 | 148,600 | XXX |
| 9. 2019 | 91,778 | 7,154 | 94,474 | 4,737 | 10,974 | 197 | 19,925 | 271 | 11,632 | (6) | 5,791 | 216,431 | XXX |
| 10. 2020 | 96,227 | 11,670 | 173,989 | 9,883 | 9,719 | 290 | 28,951 | 592 | 10,481 | (4) | 7,350 | 296,937 | XXX |
| 11. 2021 | 142,253 | 13,513 | 303,438 | 33,639 | 10,204 | 401 | 41,389 | 889 | 22,586 | 40 | 20,844 | 471,388 | XXX |
| 12. Totals | 805,911 | 132,059 | 1,001,138 | 90,199 | 81,498 | 4,624 | 181,468 | 9,595 | 93,317 | (8) | 42,780 | 1,926,863 | XXX |

| | Total Losses and Loss Expenses Incurred | | | Loss and Loss Expense Percentage (Incurred /Premiums Earned) | | | Nontabular Discount | | 34 | Net Balance Sheet Reserves After Discount | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 26 Direct and Assumed | 27 Ceded | 28 Net | 29 Direct and Assumed | 30 Ceded | 31 Net | 32 Loss | 33 Loss Expense | Inter-Company Pooling Participation Percentage | 35 Losses Unpaid | 36 Loss Expenses Unpaid |
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 357,336 | 100,091 |
| 2. 2012 | 705,102 | 95,737 | 609,365 | 74.4 | 137.5 | 69.4 | 0 | 0 | 4.4 | 32,088 | 4,356 |
| 3. 2013 | 567,109 | 35,278 | 531,830 | 59.2 | 46.9 | 60.2 | 0 | 0 | 4.4 | 32,260 | 4,778 |
| 4. 2014 | 569,117 | 37,170 | 531,947 | 59.5 | 52.5 | 60.0 | 0 | 0 | 4.4 | 35,352 | 6,026 |
| 5. 2015 | 574,484 | 33,287 | 541,197 | 59.2 | 51.7 | 59.7 | 0 | 0 | 4.4 | 41,323 | 7,358 |
| 6. 2016 | 623,786 | 33,015 | 590,771 | 62.2 | 54.0 | 62.7 | 0 | 0 | 4.4 | 59,530 | 10,628 |
| 7. 2017 | 729,465 | 42,813 | 686,653 | 70.0 | 77.5 | 69.6 | 0 | 0 | 4.4 | 85,320 | 17,061 |
| 8. 2018 | 762,710 | 33,489 | 729,221 | 69.8 | 61.4 | 70.2 | 0 | 0 | 4.4 | 120,019 | 28,581 |
| 9. 2019 | 794,431 | 31,751 | 762,680 | 68.9 | 47.9 | 70.2 | 0 | 0 | 4.4 | 174,362 | 42,070 |
| 10. 2020 | 786,689 | 48,038 | 738,651 | 66.3 | 66.8 | 66.3 | 0 | 0 | 4.4 | 248,663 | 48,275 |
| 11. 2021 | 874,288 | 55,638 | 818,649 | 69.3 | 70.4 | 69.2 | 0 | 0 | 4.4 | 398,539 | 72,850 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 1,584,790 | 342,073 |

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 | 1,250,936 | 1,230,169 | 1,190,932 | 1,180,829 | 1,166,374 | 1,163,487 | 1,162,746 | 1,165,884 | 1,177,021 | 1,191,067 | 14,046 | 25,183 |
| 2. 2012 | 579,444 | 578,955 | 572,358 | 567,070 | 565,965 | 564,840 | 563,665 | 561,371 | 561,216 | 561,016 | (199) | (355) |
| 3. 2013 | XXX | 509,659 | 506,588 | 500,627 | 498,423 | 496,810 | 494,004 | 491,706 | 489,216 | 486,914 | (2,302) | (4,792) |
| 4. 2014 | XXX | XXX | 512,561 | 504,437 | 502,285 | 496,878 | 494,834 | 493,994 | 490,876 | 488,638 | (2,238) | (5,356) |
| 5. 2015 | XXX | XXX | XXX | 511,223 | 511,623 | 505,515 | 504,338 | 503,421 | 500,459 | 496,669 | (3,790) | (6,752) |
| 6. 2016 | XXX | XXX | XXX | XXX | 562,463 | 557,685 | 551,701 | 551,161 | 547,645 | 541,934 | (5,711) | (9,226) |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 650,477 | 651,846 | 649,832 | 633,989 | 632,475 | (1,514) | (17,357) |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 678,458 | 687,579 | 674,986 | 671,268 | (3,718) | (16,311) |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 684,286 | 698,913 | 699,384 | 472 | 15,099 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 696,490 | 683,232 | (13,258) | XXX |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 757,035 | XXX | XXX |
| | | | | | | | | | | 12. Totals | (18,213) | (19,867) |

# 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 | 192,050 | 328,452 | 429,227 | 520,784 | 579,428 | 628,754 | 674,478 | 705,620 | 735,347 | XXX | XXX |
| 2. 2012 | 238,735 | 361,482 | 416,430 | 458,922 | 484,744 | 501,250 | 509,835 | 516,837 | 520,111 | 523,477 | XXX | XXX |
| 3. 2013 | XXX | 193,452 | 293,084 | 348,603 | 387,357 | 414,159 | 430,488 | 440,765 | 445,325 | 449,008 | XXX | XXX |
| 4. 2014 | XXX | XXX | 194,122 | 291,679 | 347,739 | 390,366 | 417,496 | 434,240 | 441,726 | 446,547 | XXX | XXX |
| 5. 2015 | XXX | XXX | XXX | 191,487 | 295,882 | 354,770 | 397,740 | 425,752 | 438,509 | 447,642 | XXX | XXX |
| 6. 2016 | XXX | XXX | XXX | XXX | 208,260 | 322,498 | 382,803 | 428,585 | 453,923 | 472,051 | XXX | XXX |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 257,058 | 396,387 | 464,676 | 501,153 | 532,844 | XXX | XXX |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 268,943 | 417,274 | 479,554 | 528,001 | XXX | XXX |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 269,208 | 418,951 | 492,124 | XXX | XXX |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 266,091 | 394,730 | XXX | XXX |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 306,194 | 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 | 680,994 | 559,988 | 449,021 | 389,100 | 321,969 | 288,851 | 267,279 | 248,937 | 245,593 | 244,967 |
| 2. 2012 | 212,464 | 127,118 | 83,019 | 57,052 | 44,765 | 35,987 | 30,321 | 25,241 | 21,406 | 20,127 |
| 3. 2013 | XXX | 201,395 | 124,794 | 82,399 | 60,215 | 47,288 | 34,997 | 28,368 | 23,269 | 20,475 |
| 4. 2014 | XXX | XXX | 213,023 | 125,573 | 85,973 | 56,986 | 42,508 | 34,153 | 29,294 | 24,953 |
| 5. 2015 | XXX | XXX | XXX | 209,411 | 127,591 | 84,132 | 58,960 | 44,619 | 35,331 | 29,377 |
| 6. 2016 | XXX | XXX | XXX | XXX | 231,245 | 137,591 | 91,353 | 64,302 | 48,812 | 35,305 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 256,736 | 150,848 | 103,058 | 69,152 | 52,248 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 267,786 | 160,846 | 105,536 | 73,150 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 275,455 | 164,066 | 111,706 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 313,649 | 194,491 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 312,298 |

# 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 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 | 11 | 2 | (2) | 0 | 6 | 0 | 2 | 13 | XXX |
| 2. 2012 | 158,625 | 4,401 | 154,224 | 91,132 | 1,358 | 2,462 | 14 | 12,986 | 0 | 1,471 | 105,207 | 11,675 |
| 3. 2013 | 156,505 | 4,169 | 152,337 | 61,222 | 30 | 2,178 | 1 | 11,218 | 0 | 1,385 | 74,587 | 6,779 |
| 4. 2014 | 153,797 | 4,028 | 149,768 | 64,773 | 27 | 2,121 | 0 | 11,396 | 0 | 1,309 | 78,264 | 6,867 |
| 5. 2015 | 152,052 | 3,686 | 148,366 | 63,974 | 94 | 2,388 | 1 | 10,846 | 0 | 1,416 | 77,114 | 6,559 |
| 6. 2016 | 154,259 | 3,083 | 151,176 | 67,221 | 59 | 2,140 | 0 | 10,366 | 0 | 1,685 | 79,668 | 6,558 |
| 7. 2017 | 160,150 | 2,796 | 157,354 | 96,466 | 297 | 2,151 | 2 | 10,901 | 0 | 11,305 | 109,219 | 7,701 |
| 8. 2018 | 168,709 | 2,671 | 166,037 | 101,694 | 163 | 2,273 | 2 | 11,389 | 0 | 12,091 | 115,192 | 8,477 |
| 9. 2019 | 183,443 | 6,031 | 177,412 | 103,168 | 292 | 1,858 | 3 | 11,783 | 0 | 1,462 | 116,514 | 8,176 |
| 10. 2020 | 208,442 | 4,991 | 203,451 | 125,157 | 5,019 | 1,733 | 1 | 11,660 | 0 | 1,024 | 133,530 | 9,834 |
| 11. 2021 | 237,123 | 6,437 | 230,686 | 104,336 | 23 | 1,253 | 0 | 10,840 | 0 | 378 | 116,406 | 9,121 |
| 12. Totals | XXX | XXX | XXX | 879,154 | 7,363 | 20,555 | 25 | 113,392 | 0 | 33,527 | 1,005,714 | 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 | 118 | 0 | 33 | 0 | 35 | 0 | 8 | 0 | 94 | 0 | 4 | 288 | 4 |
| 2. 2012 | 10 | 0 | 23 | 0 | 7 | 0 | 7 | 0 | 18 | 0 | 3 | 64 | 1 |
| 3. 2013 | 41 | 0 | 16 | 0 | 6 | 0 | 5 | 0 | 20 | 0 | 2 | 88 | 1 |
| 4. 2014 | 103 | 0 | 48 | 0 | 14 | 0 | 7 | 0 | 31 | 0 | 3 | 203 | 1 |
| 5. 2015 | 195 | 0 | 28 | 0 | 27 | 0 | 5 | 0 | 51 | 0 | 4 | 306 | 2 |
| 6. 2016 | 364 | 0 | 72 | 0 | 42 | 0 | 10 | 0 | 75 | 0 | 16 | 563 | 4 |
| 7. 2017 | 1,929 | 14 | 629 | 0 | 200 | 0 | 20 | 0 | 745 | 0 | 685 | 3,509 | 55 |
| 8. 2018 | 2,742 | 25 | 973 | 2 | 387 | 1 | 76 | 0 | 736 | 0 | 990 | 4,885 | 44 |
| 9. 2019 | 2,989 | 546 | (176) | (446) | 368 | 2 | 368 | 0 | 978 | 0 | 707 | 4,425 | 61 |
| 10. 2020 | 7,641 | 1,985 | 6,642 | (15) | 503 | 5 | 1,357 | (1) | 1,182 | 0 | 996 | 15,350 | 143 |
| 11. 2021 | 15,617 | 2 | 40,996 | 7,557 | 692 | 0 | 2,023 | 2 | 3,135 | 0 | 2,124 | 54,903 | 679 |
| 12. Totals | 31,749 | 2,572 | 49,284 | 7,097 | 2,280 | 9 | 3,886 | 2 | 7,065 | 0 | 5,533 | 84,584 | 995 |

| | 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 | 152 | 137 |
| 2. 2012 | 106,643 | 1,372 | 105,271 | 67.2 | 31.2 | 68.3 | 0 | 0 | 4.4 | 32 | 31 |
| 3. 2013 | 74,706 | 31 | 74,675 | 47.7 | 0.7 | 49.0 | 0 | 0 | 4.4 | 57 | 31 |
| 4. 2014 | 78,494 | 27 | 78,467 | 51.0 | 0.7 | 52.4 | 0 | 0 | 4.4 | 151 | 52 |
| 5. 2015 | 77,514 | 95 | 77,419 | 51.0 | 2.6 | 52.2 | 0 | 0 | 4.4 | 223 | 83 |
| 6. 2016 | 80,291 | 60 | 80,231 | 52.0 | 1.9 | 53.1 | 0 | 0 | 4.4 | 436 | 127 |
| 7. 2017 | 113,041 | 314 | 112,728 | 70.6 | 11.2 | 71.6 | 0 | 0 | 4.4 | 2,544 | 964 |
| 8. 2018 | 120,270 | 193 | 120,077 | 71.3 | 7.2 | 72.3 | 0 | 0 | 4.4 | 3,689 | 1,197 |
| 9. 2019 | 121,336 | 396 | 120,940 | 66.1 | 6.6 | 68.2 | 0 | 0 | 4.4 | 2,714 | 1,712 |
| 10. 2020 | 155,875 | 6,995 | 148,880 | 74.8 | 140.1 | 73.2 | 0 | 0 | 4.4 | 12,312 | 3,038 |
| 11. 2021 | 178,892 | 7,584 | 171,309 | 75.4 | 117.8 | 74.3 | 0 | 0 | 4.4 | 49,055 | 5,848 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 71,364 | 13,220 |

# 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 | 696 | 365 | 94 | 0 | 16 | 0 | 11 | 441 | XXX |
| 2. 2012 | 101,896 | 735 | 101,161 | 63,433 | 390 | 3,792 | 4 | 9,906 | 23 | 1,625 | 76,713 | 11,069 |
| 3. 2013 | 94,381 | 798 | 93,582 | 54,390 | 388 | 3,575 | 5 | 9,230 | 26 | 1,320 | 66,776 | 9,458 |
| 4. 2014 | 90,021 | 808 | 89,213 | 51,238 | 375 | 3,311 | 6 | 8,207 | 22 | 1,114 | 62,353 | 8,502 |
| 5. 2015 | 94,665 | 741 | 93,924 | 58,516 | 384 | 3,628 | 12 | 8,511 | 24 | 1,118 | 70,235 | 8,902 |
| 6. 2016 | 107,807 | 829 | 106,978 | 71,051 | 420 | 4,192 | 3 | 9,786 | 37 | 1,352 | 84,568 | 10,547 |
| 7. 2017 | 124,871 | 1,005 | 123,866 | 79,373 | 601 | 4,410 | 6 | 10,806 | 53 | 1,600 | 93,928 | 11,715 |
| 8. 2018 | 137,729 | 1,184 | 136,546 | 77,943 | 571 | 3,927 | 2 | 11,410 | 59 | 1,793 | 92,648 | 11,380 |
| 9. 2019 | 143,365 | 990 | 142,375 | 73,006 | 415 | 2,908 | 6 | 12,353 | 34 | 1,658 | 87,813 | 10,992 |
| 10. 2020 | 141,410 | 911 | 140,499 | 46,659 | 251 | 1,404 | 1 | 9,067 | 27 | 1,250 | 56,851 | 7,664 |
| 11. 2021 | 150,528 | 862 | 149,667 | 29,569 | 167 | 572 | 0 | 8,779 | 24 | 980 | 38,728 | 8,412 |
| 12. Totals | XXX | XXX | XXX | 605,871 | 4,327 | 31,814 | 45 | 98,070 | 329 | 13,820 | 731,054 | XXX |

| | Losses Unpaid | | | | Defense and Cost Containment Unpaid | | | | Adjusting and Other Unpaid | | 23 | 24 | 25 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Case Basis | | Bulk + IBNR | | Case Basis | | Bulk + IBNR | | | | | | |
| | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | | | |
| | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrog-ation Anticipated | Total Net Losses and Expenses Unpaid | Number of Claims Outstand-ing Direct and Assumed |
| 1. Prior | 20,702 | 14,881 | 5,229 | 3,264 | 185 | 1 | 22 | 0 | 265 | 0 | 16 | 8,256 | 49 |
| 2. 2012 | 66 | 0 | 3 | 0 | 24 | 0 | 2 | 0 | 33 | 0 | 7 | 128 | 7 |
| 3. 2013 | 72 | 0 | 7 | 4 | 20 | 0 | 2 | 0 | 46 | 0 | 6 | 143 | 11 |
| 4. 2014 | 73 | 0 | 14 | 5 | 25 | 0 | 8 | 0 | 59 | 0 | 10 | 175 | 14 |
| 5. 2015 | 365 | 7 | 59 | 8 | 87 | 0 | 14 | 0 | 126 | 0 | 13 | 637 | 33 |
| 6. 2016 | 851 | 0 | 168 | 13 | 256 | 0 | 72 | 0 | 307 | 0 | 21 | 1,642 | 85 |
| 7. 2017 | 2,142 | 225 | 998 | 22 | 408 | 0 | 91 | 1 | 573 | (1) | 46 | 3,966 | 157 |
| 8. 2018 | 4,411 | 13 | 2,372 | 26 | 826 | 1 | 283 | 1 | 1,019 | (1) | 101 | 8,872 | 279 |
| 9. 2019 | 8,425 | 8 | 5,435 | 42 | 1,341 | 1 | 1,338 | 2 | 2,010 | (2) | 236 | 18,499 | 553 |
| 10. 2020 | 11,514 | 16 | 13,125 | 98 | 1,015 | 2 | 2,520 | 3 | 1,827 | (2) | 397 | 29,885 | 857 |
| 11. 2021 | 22,907 | 16 | 38,657 | 189 | 716 | 0 | 4,745 | 21 | 3,048 | 8 | 1,205 | 69,837 | 3,404 |
| 12. Totals | 71,527 | 15,166 | 66,067 | 3,671 | 4,904 | 5 | 9,098 | 28 | 9,314 | 0 | 2,058 | 142,039 | 5,449 |

| | Total Losses and Loss Expenses Incurred | | | Loss and Loss Expense Percentage (Incurred /Premiums Earned) | | | Nontabular Discount | | 34 | Net Balance Sheet Reserves After Discount | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 26 | 27 | 28 | 29 | 30 | 31 | 32 | 33 | | 35 | 36 |
| | Direct and Assumed | Ceded | Net | Direct and Assumed | Ceded | Net | Loss | Loss Expense | Inter-Company Pooling Participation Percentage | Losses Unpaid | Loss Expenses Unpaid |
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 7,785 | 471 |
| 2. 2012 | 77,258 | 417 | 76,841 | 75.8 | 56.8 | 76.0 | 0 | 0 | 4.4 | 69 | 59 |
| 3. 2013 | 67,342 | 423 | 66,919 | 71.4 | 53.0 | 71.5 | 0 | 0 | 4.4 | 74 | 69 |
| 4. 2014 | 62,936 | 408 | 62,528 | 69.9 | 50.4 | 70.1 | 0 | 0 | 4.4 | 82 | 93 |
| 5. 2015 | 71,306 | 434 | 70,872 | 75.3 | 58.6 | 75.5 | 0 | 0 | 4.4 | 410 | 227 |
| 6. 2016 | 86,684 | 473 | 86,210 | 80.4 | 57.1 | 80.6 | 0 | 0 | 4.4 | 1,007 | 635 |
| 7. 2017 | 98,801 | 907 | 97,894 | 79.1 | 90.2 | 79.0 | 0 | 0 | 4.4 | 2,893 | 1,073 |
| 8. 2018 | 102,191 | 671 | 101,519 | 74.2 | 56.7 | 74.3 | 0 | 0 | 4.4 | 6,744 | 2,128 |
| 9. 2019 | 106,816 | 504 | 106,312 | 74.5 | 50.9 | 74.7 | 0 | 0 | 4.4 | 13,810 | 4,689 |
| 10. 2020 | 87,132 | 396 | 86,735 | 61.6 | 43.5 | 61.7 | 0 | 0 | 4.4 | 24,525 | 5,360 |
| 11. 2021 | 108,991 | 426 | 108,565 | 72.4 | 49.4 | 72.5 | 0 | 0 | 4.4 | 61,358 | 8,479 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 118,757 | 23,282 |

# 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 | 225 | 66 | 17 | (2) | 61 | 0 | (9) | 238 | XXX |
| 2. 2012 | 69,493 | 2,651 | 66,841 | 43,266 | 1,709 | 4,579 | 333 | 2,701 | 71 | 392 | 48,433 | 4,550 |
| 3. 2013 | 68,056 | 2,937 | 65,119 | 41,721 | 1,738 | 4,469 | 357 | 3,400 | 84 | 359 | 47,411 | 4,231 |
| 4. 2014 | 68,111 | 3,197 | 64,914 | 40,398 | 2,691 | 4,259 | 549 | 3,177 | 80 | 291 | 44,513 | 3,965 |
| 5. 2015 | 69,554 | 3,578 | 65,976 | 43,527 | 2,018 | 4,615 | 575 | 4,206 | 93 | 268 | 49,663 | 4,046 |
| 6. 2016 | 73,331 | 4,171 | 69,160 | 46,300 | 3,064 | 4,966 | 552 | 4,769 | 80 | 325 | 52,340 | 4,338 |
| 7. 2017 | 77,050 | 3,420 | 73,631 | 45,895 | 1,898 | 4,691 | 439 | 4,647 | 18 | 376 | 52,878 | 4,351 |
| 8. 2018 | 85,275 | 2,761 | 82,514 | 45,809 | 1,124 | 4,152 | 387 | 4,722 | 1 | 385 | 53,171 | 4,523 |
| 9. 2019 | 93,612 | 3,193 | 90,420 | 39,879 | 1,118 | 2,828 | 204 | 4,606 | 3 | 413 | 45,988 | 4,481 |
| 10. 2020 | 98,348 | 3,800 | 94,548 | 17,706 | 344 | 993 | 98 | 3,205 | 3 | 349 | 21,458 | 2,926 |
| 11. 2021 | 102,452 | 3,948 | 98,504 | 7,407 | 97 | 296 | 40 | 2,850 | 2 | 222 | 10,414 | 2,774 |
| 12. Totals | XXX | XXX | XXX | 372,131 | 15,865 | 35,865 | 3,532 | 38,343 | 434 | 3,370 | 426,507 | 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 | 5,262 | 4,155 | 1,076 | 87 | 85 | 1 | 102 | 43 | 163 | 1 | 2 | 2,400 | 20 |
| 2. 2012 | 222 | 18 | 318 | 23 | 51 | (5) | 31 | 4 | 4 | 0 | 1 | 586 | 0 |
| 3. 2013 | 307 | 12 | 450 | 26 | 46 | 8 | 39 | 4 | 14 | 0 | 1 | 805 | 0 |
| 4. 2014 | 1,658 | 1,151 | 464 | 46 | 68 | 14 | 45 | 7 | 15 | 0 | 1 | 1,032 | 1 |
| 5. 2015 | 1,272 | 173 | 419 | 112 | 160 | 31 | 49 | 6 | 14 | 0 | 2 | 1,592 | 5 |
| 6. 2016 | 2,814 | 191 | 1,266 | 71 | 370 | 43 | 80 | 13 | 31 | (1) | 5 | 4,245 | 24 |
| 7. 2017 | 5,762 | 914 | 2,347 | 119 | 683 | 88 | 138 | 15 | 130 | (1) | 7 | 7,924 | 59 |
| 8. 2018 | 9,492 | 212 | 5,455 | 197 | 1,127 | 73 | 447 | (8) | 384 | 1 | 16 | 16,429 | 121 |
| 9. 2019 | 16,490 | 442 | 12,804 | 301 | 1,536 | 38 | 1,711 | 67 | 672 | 1 | 40 | 32,363 | 227 |
| 10. 2020 | 14,889 | 462 | 27,454 | 1,485 | 1,195 | 32 | 2,168 | 254 | 814 | 1 | 68 | 44,286 | 280 |
| 11. 2021 | 13,786 | 371 | 38,113 | 2,147 | 852 | 34 | 4,038 | 329 | 2,526 | 4 | 218 | 56,430 | 905 |
| 12. Totals | 71,953 | 8,102 | 90,164 | 4,614 | 6,172 | 359 | 8,849 | 734 | 4,767 | 4 | 360 | 168,093 | 1,642 |

| | 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 | 2,096 | 304 |
| 2. 2012 | 51,171 | 2,153 | 49,019 | 73.6 | 81.2 | 73.3 | 0 | 0 | 4.4 | 500 | 86 |
| 3. 2013 | 50,445 | 2,228 | 48,217 | 74.1 | 75.9 | 74.0 | 0 | 0 | 4.4 | 718 | 87 |
| 4. 2014 | 50,084 | 4,538 | 45,546 | 73.5 | 142.0 | 70.2 | 0 | 0 | 4.4 | 925 | 108 |
| 5. 2015 | 54,263 | 3,008 | 51,255 | 78.0 | 84.1 | 77.7 | 0 | 0 | 4.4 | 1,407 | 185 |
| 6. 2016 | 60,596 | 4,011 | 56,585 | 82.6 | 96.2 | 81.8 | 0 | 0 | 4.4 | 3,818 | 427 |
| 7. 2017 | 64,293 | 3,491 | 60,802 | 83.4 | 102.1 | 82.6 | 0 | 0 | 4.4 | 7,076 | 848 |
| 8. 2018 | 71,586 | 1,987 | 69,600 | 83.9 | 72.0 | 84.3 | 0 | 0 | 4.4 | 14,537 | 1,892 |
| 9. 2019 | 80,525 | 2,174 | 78,351 | 86.0 | 68.1 | 86.7 | 0 | 0 | 4.4 | 28,550 | 3,813 |
| 10. 2020 | 68,423 | 2,679 | 65,744 | 69.6 | 70.5 | 69.5 | 0 | 0 | 4.4 | 40,395 | 3,891 |
| 11. 2021 | 69,868 | 3,024 | 66,845 | 68.2 | 76.6 | 67.9 | 0 | 0 | 4.4 | 49,381 | 7,049 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 149,401 | 18,691 |

# 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 | 13,263 | 2,935 | 1,483 | 137 | (34) | 5 | 35 | 11,635 | XXX |
| 2. 2012 | 159,764 | 16,153 | 143,611 | 80,524 | 9,945 | 13,197 | 736 | (2,605) | 705 | 1,622 | 79,729 | 6,472 |
| 3. 2013 | 180,321 | 21,563 | 158,758 | 79,733 | 11,362 | 13,509 | 726 | (3,185) | 1,035 | 1,602 | 76,934 | 6,472 |
| 4. 2014 | 191,184 | 25,391 | 165,793 | 78,660 | 12,792 | 13,657 | 883 | (2,502) | 985 | 1,506 | 75,155 | 6,375 |
| 5. 2015 | 199,863 | 27,494 | 172,369 | 74,008 | 13,036 | 11,093 | 686 | (1,534) | 748 | 1,613 | 69,098 | 6,406 |
| 6. 2016 | 203,246 | 26,359 | 176,887 | 71,273 | 12,047 | 8,694 | 628 | (440) | 35 | 1,660 | 66,816 | 6,275 |
| 7. 2017 | 198,339 | 21,594 | 176,745 | 67,256 | 8,888 | 7,954 | 408 | 1,128 | 19 | 1,246 | 67,023 | 5,827 |
| 8. 2018 | 195,211 | 21,193 | 174,018 | 64,050 | 9,283 | 7,616 | 380 | 1,561 | 16 | 871 | 63,547 | 5,842 |
| 9. 2019 | 191,058 | 20,143 | 170,915 | 58,041 | 7,939 | 6,973 | 349 | 2,144 | 11 | 543 | 58,859 | 5,708 |
| 10. 2020 | 170,455 | 19,544 | 150,911 | 37,998 | 5,568 | 4,470 | 242 | 2,108 | 14 | 132 | 38,752 | 4,510 |
| 11. 2021 | 162,103 | 17,615 | 144,489 | 20,007 | 2,401 | 2,051 | 73 | 1,885 | 9 | 21 | 21,460 | 3,977 |
| 12. Totals | XXX | XXX | XXX | 644,811 | 96,198 | 90,698 | 5,247 | (1,474) | 3,583 | 10,851 | 629,008 | 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 | 184,121 | 44,566 | 108,987 | 13,846 | 12,926 | 1,127 | 12,388 | 421 | 6,349 | (32) | 194 | 264,844 | 483 |
| 2. 2012 | 10,809 | 1,069 | 12,201 | 157 | 880 | 13 | 1,761 | 20 | 366 | (1) | 80 | 24,759 | 31 |
| 3. 2013 | 11,348 | 1,684 | 12,596 | 528 | 858 | 16 | 1,801 | 18 | 451 | (1) | 103 | 24,809 | 34 |
| 4. 2014 | 13,111 | 1,664 | 14,324 | 574 | 1,014 | 40 | 2,041 | 23 | 525 | (2) | 129 | 28,716 | 42 |
| 5. 2015 | 12,637 | 2,748 | 17,589 | 942 | 943 | 22 | 2,290 | 30 | 662 | (2) | 201 | 30,380 | 64 |
| 6. 2016 | 20,759 | 3,277 | 17,421 | 1,162 | 1,519 | 44 | 2,290 | 44 | 838 | (3) | 334 | 38,302 | 82 |
| 7. 2017 | 19,739 | 3,804 | 24,742 | 1,496 | 1,484 | 37 | 3,438 | 26 | 1,113 | (3) | 575 | 45,156 | 120 |
| 8. 2018 | 21,196 | 2,902 | 27,627 | 1,574 | 1,940 | 66 | 4,755 | 83 | 1,640 | (3) | 955 | 52,536 | 169 |
| 9. 2019 | 28,454 | 2,794 | 31,982 | 1,863 | 2,725 | 82 | 5,644 | 47 | 2,702 | (5) | 1,470 | 66,726 | 280 |
| 10. 2020 | 23,462 | 3,652 | 51,475 | 3,438 | 3,042 | 115 | 6,400 | 137 | 1,917 | (3) | 1,716 | 78,957 | 415 |
| 11. 2021 | 21,989 | 2,949 | 61,256 | 5,765 | 4,574 | 171 | 7,845 | 213 | 2,769 | 28 | 1,798 | 89,307 | 1,374 |
| 12. Totals | 367,624 | 71,109 | 380,199 | 31,344 | 31,906 | 1,734 | 50,652 | 1,062 | 19,334 | (27) | 7,553 | 744,492 | 3,094 |

| | 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 | 234,697 | 30,147 |
| 2. 2012 | 117,132 | 12,643 | 104,488 | 73.3 | 78.3 | 72.8 | 0 | 0 | 4.4 | 21,784 | 2,975 |
| 3. 2013 | 117,111 | 15,368 | 101,743 | 64.9 | 71.3 | 64.1 | 0 | 0 | 4.4 | 21,731 | 3,078 |
| 4. 2014 | 120,830 | 16,960 | 103,870 | 63.2 | 66.8 | 62.7 | 0 | 0 | 4.4 | 25,197 | 3,518 |
| 5. 2015 | 117,689 | 18,211 | 99,478 | 58.9 | 66.2 | 57.7 | 0 | 0 | 4.4 | 26,536 | 3,845 |
| 6. 2016 | 122,354 | 17,235 | 105,119 | 60.2 | 65.4 | 59.4 | 0 | 0 | 4.4 | 33,741 | 4,561 |
| 7. 2017 | 126,855 | 14,676 | 112,179 | 64.0 | 68.0 | 63.5 | 0 | 0 | 4.4 | 39,181 | 5,976 |
| 8. 2018 | 130,384 | 14,301 | 116,083 | 66.8 | 67.5 | 66.7 | 0 | 0 | 4.4 | 44,346 | 8,190 |
| 9. 2019 | 138,666 | 13,081 | 125,585 | 72.6 | 64.9 | 73.5 | 0 | 0 | 4.4 | 55,779 | 10,947 |
| 10. 2020 | 130,871 | 13,163 | 117,709 | 76.8 | 67.3 | 78.0 | 0 | 0 | 4.4 | 67,847 | 11,110 |
| 11. 2021 | 122,376 | 11,609 | 110,767 | 75.5 | 65.9 | 76.7 | 0 | 0 | 4.4 | 74,531 | 14,775 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 645,370 | 99,122 |

# 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 | 1,015 | 526 | 1,345 | 185 | 545 | 0 | 13 | 2,195 | XXX |
| 2. 2012 | 141,568 | 9,528 | 132,041 | 70,798 | 2,917 | 9,720 | 203 | 5,287 | 0 | 2,248 | 82,685 | 4,240 |
| 3. 2013 | 141,055 | 9,570 | 131,485 | 61,814 | 4,754 | 9,002 | 126 | 5,351 | 0 | 2,220 | 71,287 | 3,361 |
| 4. 2014 | 140,087 | 9,450 | 130,636 | 59,862 | 3,082 | 10,248 | 559 | 5,533 | 0 | 2,383 | 72,003 | 3,155 |
| 5. 2015 | 142,169 | 8,884 | 133,285 | 59,823 | 4,074 | 7,805 | 103 | 5,125 | 0 | 2,134 | 68,575 | 2,906 |
| 6. 2016 | 142,421 | 8,579 | 133,842 | 56,168 | 2,381 | 6,645 | 46 | 4,966 | 0 | 1,756 | 65,352 | 2,748 |
| 7. 2017 | 143,745 | 8,405 | 135,340 | 65,112 | 3,040 | 6,772 | 86 | 4,846 | 0 | 4,695 | 73,603 | 2,838 |
| 8. 2018 | 149,643 | 8,683 | 140,960 | 68,354 | 4,489 | 5,748 | 58 | 4,897 | 0 | 3,422 | 74,452 | 2,931 |
| 9. 2019 | 158,174 | 12,017 | 146,157 | 56,361 | 2,088 | 4,060 | 39 | 4,324 | 0 | 1,529 | 62,618 | 2,664 |
| 10. 2020 | 163,318 | 12,983 | 150,335 | 51,200 | 5,053 | 2,022 | 70 | 4,835 | 0 | 946 | 52,934 | 2,765 |
| 11. 2021 | 170,240 | 14,866 | 155,373 | 31,599 | 1,691 | 801 | 32 | 3,584 | 0 | 436 | 34,261 | 1,926 |
| 12. Totals | XXX | XXX | XXX | 582,106 | 34,095 | 64,167 | 1,507 | 49,294 | 1 | 21,782 | 659,965 | 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 | 1,124 | 26 | 6,243 | 132 | 1,780 | 34 | 3,824 | 86 | 2,534 | 0 | 57 | 15,228 | 2,292 |
| 2. 2012 | 371 | 2 | 700 | 27 | 126 | 4 | 237 | 6 | 66 | 0 | 25 | 1,460 | 4 |
| 3. 2013 | 850 | 13 | 893 | 18 | 198 | 1 | 260 | 4 | 123 | 0 | 24 | 2,288 | 8 |
| 4. 2014 | 1,060 | 0 | 1,069 | 11 | 273 | 6 | 419 | 3 | 109 | 0 | 28 | 2,911 | 4 |
| 5. 2015 | 2,027 | 120 | 1,512 | 17 | 350 | 2 | 519 | 3 | 248 | 0 | 63 | 4,515 | 18 |
| 6. 2016 | 3,237 | 0 | 2,013 | 59 | 515 | 0 | 788 | 3 | 497 | 0 | 78 | 6,988 | 35 |
| 7. 2017 | 5,740 | 43 | 3,346 | (3) | 1,075 | 3 | 1,195 | (9) | 645 | 0 | 378 | 11,968 | 66 |
| 8. 2018 | 10,748 | 437 | 4,278 | 23 | 1,855 | 12 | 2,844 | (14) | 1,664 | 0 | 660 | 20,932 | 226 |
| 9. 2019 | 14,091 | 539 | 8,293 | (248) | 2,374 | 6 | 4,897 | 1 | 1,757 | 0 | 1,689 | 31,115 | 172 |
| 10. 2020 | 16,913 | 2,088 | 17,891 | 418 | 1,670 | 33 | 7,427 | 2 | 1,152 | 0 | 1,766 | 42,512 | 171 |
| 11. 2021 | 23,604 | 1,673 | 32,503 | 4,178 | 1,141 | 37 | 10,480 | 18 | 3,090 | 0 | 2,495 | 64,914 | 349 |
| 12. Totals | 79,766 | 4,940 | 78,741 | 4,632 | 11,358 | 139 | 32,892 | 101 | 11,886 | 0 | 7,263 | 204,830 | 3,345 |

| | 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 | 7,210 | 8,018 |
| 2. 2012 | 87,305 | 3,160 | 84,145 | 61.7 | 33.2 | 63.7 | 0 | 0 | 4.4 | 1,041 | 418 |
| 3. 2013 | 78,491 | 4,916 | 73,575 | 55.6 | 51.4 | 56.0 | 0 | 0 | 4.4 | 1,712 | 576 |
| 4. 2014 | 78,574 | 3,660 | 74,913 | 56.1 | 38.7 | 57.3 | 0 | 0 | 4.4 | 2,119 | 792 |
| 5. 2015 | 77,409 | 4,319 | 73,090 | 54.4 | 48.6 | 54.8 | 0 | 0 | 4.4 | 3,402 | 1,112 |
| 6. 2016 | 74,831 | 2,490 | 72,341 | 52.5 | 29.0 | 54.0 | 0 | 0 | 4.4 | 5,191 | 1,798 |
| 7. 2017 | 88,731 | 3,160 | 85,572 | 61.7 | 37.6 | 63.2 | 0 | 0 | 4.4 | 9,046 | 2,923 |
| 8. 2018 | 100,388 | 5,004 | 95,384 | 67.1 | 57.6 | 67.7 | 0 | 0 | 4.4 | 14,567 | 6,365 |
| 9. 2019 | 96,158 | 2,425 | 93,733 | 60.8 | 20.2 | 64.1 | 0 | 0 | 4.4 | 22,092 | 9,023 |
| 10. 2020 | 103,110 | 7,664 | 95,445 | 63.1 | 59.0 | 63.5 | 0 | 0 | 4.4 | 32,298 | 10,214 |
| 11. 2021 | 106,803 | 7,628 | 99,174 | 62.7 | 51.3 | 63.8 | 0 | 0 | 4.4 | 50,257 | 14,657 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 148,935 | 55,895 |

# 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 | | 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 | 17 | 0 | (4) | 0 | 0 | 0 | 0 | 13 | 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 | (3) | 0 | 0 | (3) | 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 | 18 | 0 | (4) | 0 | 4 | 0 | 0 | 18 | 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 | 49 | (4) | 5 | 0 | 23 | 0 | 72 | 0 | 0 | 155 | 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 | (1) | 0 |
| 11. 2021 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 36 | 0 | 0 | 36 | 0 |
| 12. Totals | 3 | 0 | 48 | (4) | 5 | 0 | 23 | 0 | 96 | 0 | 0 | 178 | 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 | 56 | 99 |
| 2. 2012 | 2 | 0 | 2 | 19,542.2 | 30.8 | (1,913.3) | 0 | 0 | 4.4 | 0 | (1) |
| 3. 2013 | 0 | 0 | 0 | 0.0 | 13.0 | 364.3 | 0 | 0 | 4.4 | 0 | (1) |
| 4. 2014 | 0 | 0 | 0 | 0.0 | 29.9 | 2,220.9 | 0 | 0 | 4.4 | 0 | (1) |
| 5. 2015 | (1) | 0 | (1) | 0.0 | (12.6) | 1,125.0 | 0 | 0 | 4.4 | 0 | (1) |
| 6. 2016 | 0 | 0 | 0 | 0.0 | 0.0 | 29,000.0 | 0 | 0 | 4.4 | 0 | (1) |
| 7. 2017 | (5) | 0 | (5) | 0.0 | 60.0 | 467,820.0 | 0 | 0 | 4.4 | 0 | (1) |
| 8. 2018 | (1) | 0 | (1) | 0.0 | 55.9 | (7,369.0) | 0 | 0 | 4.4 | (1) | (1) |
| 9. 2019 | (1) | 0 | (1) | (96.8) | 80.7 | (105.4) | 0 | 0 | 4.4 | 0 | (1) |
| 10. 2020 | (1) | 0 | (1) | 0.0 | 85.8 | 913.0 | 0 | 0 | 4.4 | 0 | (1) |
| 11. 2021 | 36 | 0 | 36 | 0.0 | 85.9 | (28,882.4) | 0 | 0 | 4.4 | 0 | 36 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 55 | 124 |

# 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 | 0 | 0 | 80 | 0 | 0 | 0 | 2 | 0 | 0 | 81 | 0 |
| 3. 2013 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 |
| 4. 2014 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | 0 |
| 5. 2015 | (6) | 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 | 44 | 0 | 44 | 0 | 0 | 0 | 0 | 4 | 0 | 0 | 4 | 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 | 80 | 0 | 0 | 0 | 12 | 0 | 0 | 92 | 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 | 56 | 5 | 556 | (32) | 6 | 2 | 40 | (15) | 11 | 0 | 0 | 708 | 0 |
| 2. 2012 | 492 | 0 | 75 | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 0 | 569 | 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 | 548 | 5 | 630 | (31) | 6 | 2 | 42 | (14) | 11 | 0 | 0 | 1,277 | 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 | 639 | 70 |
| 2. 2012 | 650 | 0 | 650 | 1,776,169.4 | 28.4 | (150,450.3) | 0 | 0 | 4.4 | 567 | 2 |
| 3. 2013 | 1 | 0 | 1 | (45,416.7) | 30.6 | (191.1) | 0 | 0 | 4.4 | 0 | 0 |
| 4. 2014 | 2 | 0 | 2 | 273,622.2 | 19.6 | (671.5) | 0 | 0 | 4.4 | 0 | 0 |
| 5. 2015 | 2 | 0 | 2 | (32.6) | 53.8 | (27.7) | 0 | 0 | 4.4 | 0 | 0 |
| 6. 2016 | 0 | 0 | 0 | 0.0 | 0.0 | (84.4) | 0 | 0 | 4.4 | 0 | 0 |
| 7. 2017 | 4 | 0 | 4 | 10.0 | 65.0 | 9.7 | 0 | 0 | 4.4 | 0 | 0 |
| 8. 2018 | 0 | 0 | 0 | (2,457.1) | 56.5 | 2.3 | 0 | 0 | 4.4 | 0 | 0 |
| 9. 2019 | 0 | 0 | 0 | 0.0 | 80.7 | (43.9) | 0 | 0 | 4.4 | 0 | 0 |
| 10. 2020 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 4.4 | 0 | 0 |
| 11. 2021 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | 0 | 0 | 4.4 | 0 | 0 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 1,205 | 72 |

# 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 | | 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 | 86 | 14 | 14 | 1 | 2 | 0 | 5 | 87 | XXX |
| 2. 2012 | 20,601 | 1,276 | 19,325 | 13,093 | 2,299 | 780 | 71 | 787 | 0 | 650 | 12,291 | XXX |
| 3. 2013 | 20,573 | 1,067 | 19,506 | 6,467 | 83 | 630 | 1 | 610 | 0 | 272 | 7,623 | XXX |
| 4. 2014 | 20,095 | 790 | 19,304 | 8,257 | 726 | 676 | 6 | 639 | 0 | 284 | 8,840 | XXX |
| 5. 2015 | 19,153 | 721 | 18,431 | 6,980 | 186 | 616 | 4 | 595 | 0 | 318 | 8,002 | XXX |
| 6. 2016 | 18,879 | 629 | 18,250 | 5,866 | 51 | 593 | 0 | 564 | 0 | 245 | 6,973 | XXX |
| 7. 2017 | 19,669 | 1,073 | 18,596 | 8,711 | 637 | 481 | 21 | 544 | 0 | 635 | 9,078 | XXX |
| 8. 2018 | 19,985 | 1,242 | 18,743 | 7,663 | 561 | 580 | 4 | 525 | 0 | 281 | 8,204 | XXX |
| 9. 2019 | 21,477 | 1,239 | 20,238 | 7,136 | 708 | 395 | 4 | 561 | 0 | 332 | 7,380 | XXX |
| 10. 2020 | 23,260 | 1,374 | 21,885 | 7,910 | 993 | 272 | 5 | 601 | 0 | 221 | 7,785 | XXX |
| 11. 2021 | 25,462 | 1,528 | 23,934 | 4,082 | 255 | 151 | 2 | 483 | 0 | 94 | 4,458 | XXX |
| 12. Totals | XXX | XXX | XXX | 76,251 | 6,512 | 5,189 | 118 | 5,912 | 0 | 3,337 | 80,721 | 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 | 468 | 81 | 2,577 | 1,503 | 68 | 19 | 748 | 416 | 50 | 0 | 4 | 1,891 | 1 |
| 2. 2012 | 86 | 57 | 6 | 1 | 13 | 3 | 1 | 0 | 4 | 0 | 7 | 49 | 0 |
| 3. 2013 | 12 | 0 | 18 | 0 | 6 | 0 | 3 | 0 | 3 | 0 | 4 | 43 | 0 |
| 4. 2014 | 41 | 0 | 98 | 0 | 11 | 0 | 18 | 0 | 3 | 0 | 5 | 170 | 0 |
| 5. 2015 | 128 | 0 | 96 | 0 | 22 | 0 | 22 | 0 | 8 | 0 | 5 | 276 | 1 |
| 6. 2016 | 233 | 0 | 59 | 2 | 52 | 0 | (3) | 0 | 12 | 0 | 14 | 353 | 2 |
| 7. 2017 | 294 | (24) | 121 | (7) | 53 | (1) | 21 | 33 | 26 | 0 | 45 | 514 | 2 |
| 8. 2018 | 910 | 0 | 161 | 2 | 167 | 0 | 99 | 0 | 50 | 0 | 74 | 1,384 | 6 |
| 9. 2019 | 965 | 88 | 618 | 35 | 136 | 2 | 64 | 3 | 109 | 0 | 122 | 1,763 | 11 |
| 10. 2020 | 1,393 | 195 | 1,099 | 51 | 128 | 4 | 237 | 0 | 268 | 0 | 254 | 2,875 | 22 |
| 11. 2021 | 4,928 | 644 | 2,252 | 179 | 186 | 7 | 380 | (3) | 133 | 0 | 472 | 7,051 | 101 |
| 12. Totals | 9,456 | 1,041 | 7,105 | 1,764 | 842 | 36 | 1,589 | 450 | 668 | 0 | 1,005 | 16,370 | 146 |

| | Total Losses and Loss Expenses Incurred | | | Loss and Loss Expense Percentage (Incurred /Premiums Earned) | | | Nontabular Discount | | 34 | Net Balance Sheet Reserves After Discount | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 26 Direct and Assumed | 27 Ceded | 28 Net | 29 Direct and Assumed | 30 Ceded | 31 Net | 32 Loss | 33 Loss Expense | Inter-Company Pooling Participation Percentage | 35 Losses Unpaid | 36 Loss Expenses Unpaid |
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 1,460 | 431 |
| 2. 2012 | 14,770 | 2,430 | 12,340 | 71.7 | 190.4 | 63.9 | 0 | 0 | 4.4 | 35 | 14 |
| 3. 2013 | 7,749 | 84 | 7,666 | 37.7 | 7.8 | 39.3 | 0 | 0 | 4.4 | 30 | 13 |
| 4. 2014 | 9,742 | 733 | 9,009 | 48.5 | 92.7 | 46.7 | 0 | 0 | 4.4 | 138 | 32 |
| 5. 2015 | 8,468 | 190 | 8,278 | 44.2 | 26.3 | 44.9 | 0 | 0 | 4.4 | 224 | 53 |
| 6. 2016 | 7,379 | 53 | 7,325 | 39.1 | 8.5 | 40.1 | 0 | 0 | 4.4 | 291 | 62 |
| 7. 2017 | 10,251 | 659 | 9,592 | 52.1 | 61.4 | 51.6 | 0 | 0 | 4.4 | 447 | 67 |
| 8. 2018 | 10,154 | 566 | 9,588 | 50.8 | 45.6 | 51.2 | 0 | 0 | 4.4 | 1,069 | 316 |
| 9. 2019 | 9,983 | 840 | 9,143 | 46.5 | 67.8 | 45.2 | 0 | 0 | 4.4 | 1,460 | 303 |
| 10. 2020 | 11,908 | 1,248 | 10,660 | 51.2 | 90.8 | 48.7 | 0 | 0 | 4.4 | 2,246 | 629 |
| 11. 2021 | 12,594 | 1,085 | 11,509 | 49.5 | 71.0 | 48.1 | 0 | 0 | 4.4 | 6,356 | 695 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 13,756 | 2,614 |

# 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 | 7,304 | 1,157 | 4,526 | 420 | 3,212 | 0 | 21 | 13,465 | XXX |
| 2. 2012 | 79,944 | 6,919 | 73,024 | 33,011 | 3,488 | 4,340 | 132 | 4,135 | 0 | 81 | 37,866 | 843 |
| 3. 2013 | 81,241 | 6,857 | 74,384 | 33,140 | 2,883 | 4,846 | 213 | 4,483 | 1 | 62 | 39,373 | 827 |
| 4. 2014 | 82,247 | 6,209 | 76,038 | 32,267 | 2,420 | 5,078 | 158 | 4,113 | 0 | 177 | 38,880 | 827 |
| 5. 2015 | 84,225 | 5,611 | 78,614 | 36,760 | 2,946 | 4,853 | 198 | 4,382 | 0 | 16 | 42,850 | 809 |
| 6. 2016 | 86,207 | 3,688 | 82,519 | 37,310 | 3,332 | 4,216 | 68 | 4,693 | 0 | 100 | 42,819 | 774 |
| 7. 2017 | 88,864 | 3,453 | 85,410 | 30,046 | 1,480 | 3,536 | 12 | 4,187 | 0 | 45 | 36,278 | 722 |
| 8. 2018 | 94,360 | 3,180 | 91,179 | 29,712 | 1,296 | 2,898 | 13 | 3,934 | 0 | 20 | 35,235 | 743 |
| 9. 2019 | 103,260 | 4,624 | 98,636 | 20,887 | 1,481 | 1,800 | 10 | 4,025 | 0 | 20 | 25,222 | 685 |
| 10. 2020 | 108,960 | 6,564 | 102,395 | 9,279 | 65 | 663 | 3 | 2,766 | 0 | 14 | 12,640 | 438 |
| 11. 2021 | 117,582 | 6,971 | 110,611 | 2,396 | 0 | 140 | 0 | 1,871 | 0 | 7 | 4,407 | 357 |
| 12. Totals | XXX | XXX | XXX | 272,112 | 20,547 | 36,898 | 1,228 | 41,803 | 1 | 564 | 329,036 | 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 | 20,152 | 4,348 | 59,844 | 5,830 | 7,062 | 1,187 | 21,230 | 5,146 | 11,824 | 4 | 8 | 103,597 | 19,897 |
| 2. 2012 | 773 | 91 | 2,186 | 167 | 126 | 12 | 262 | 17 | 110 | 0 | 3 | 3,170 | 3 |
| 3. 2013 | 1,489 | 90 | 2,696 | 273 | 141 | 4 | 298 | 25 | 166 | 0 | 3 | 4,399 | 3 |
| 4. 2014 | 1,955 | 180 | 3,491 | 182 | 284 | 69 | 474 | 17 | 262 | 0 | 4 | 6,020 | 5 |
| 5. 2015 | 3,486 | 341 | 4,268 | 585 | 366 | 22 | 572 | 30 | 401 | 0 | 10 | 8,115 | 14 |
| 6. 2016 | 5,018 | 300 | 6,971 | 702 | 711 | 14 | 721 | 41 | 670 | 0 | 48 | 13,033 | 26 |
| 7. 2017 | 9,315 | 323 | 9,257 | 1,312 | 1,021 | 55 | 1,281 | 112 | 1,136 | 0 | 56 | 20,208 | 50 |
| 8. 2018 | 11,459 | 1,160 | 13,547 | 1,095 | 1,346 | 14 | 2,932 | 61 | 1,562 | 0 | 69 | 28,515 | 72 |
| 9. 2019 | 12,495 | 173 | 25,608 | 2,476 | 1,793 | 6 | 3,968 | 83 | 1,944 | 0 | 89 | 43,070 | 96 |
| 10. 2020 | 9,381 | 126 | 38,557 | 4,246 | 1,341 | 2 | 5,189 | 191 | 1,724 | 0 | 103 | 51,627 | 92 |
| 11. 2021 | 6,318 | 175 | 52,540 | 4,291 | 974 | 1 | 6,704 | 132 | 3,391 | 0 | 120 | 65,328 | 119 |
| 12. Totals | 81,842 | 7,306 | 218,965 | 21,160 | 15,165 | 1,387 | 43,631 | 5,856 | 23,191 | 6 | 512 | 347,080 | 20,377 |

| | 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 | 69,818 | 33,779 |
| 2. 2012 | 44,944 | 3,908 | 41,036 | 56.2 | 56.5 | 56.2 | 0 | 0 | 4.4 | 2,701 | 469 |
| 3. 2013 | 47,261 | 3,489 | 43,772 | 58.2 | 50.9 | 58.8 | 0 | 0 | 4.4 | 3,822 | 577 |
| 4. 2014 | 47,924 | 3,025 | 44,900 | 58.3 | 48.7 | 59.0 | 0 | 0 | 4.4 | 5,085 | 934 |
| 5. 2015 | 55,087 | 4,122 | 50,965 | 65.4 | 73.5 | 64.8 | 0 | 0 | 4.4 | 6,829 | 1,286 |
| 6. 2016 | 60,311 | 4,459 | 55,852 | 70.0 | 120.9 | 67.7 | 0 | 0 | 4.4 | 10,987 | 2,046 |
| 7. 2017 | 59,780 | 3,294 | 56,486 | 67.3 | 95.4 | 66.1 | 0 | 0 | 4.4 | 16,938 | 3,270 |
| 8. 2018 | 67,390 | 3,639 | 63,751 | 71.4 | 114.4 | 69.9 | 0 | 0 | 4.4 | 22,751 | 5,764 |
| 9. 2019 | 72,521 | 4,229 | 68,291 | 70.2 | 91.5 | 69.2 | 0 | 0 | 4.4 | 35,454 | 7,615 |
| 10. 2020 | 68,900 | 4,633 | 64,267 | 63.2 | 70.6 | 62.8 | 0 | 0 | 4.4 | 43,565 | 8,062 |
| 11. 2021 | 74,334 | 4,599 | 69,736 | 63.2 | 66.0 | 63.0 | 0 | 0 | 4.4 | 54,392 | 10,936 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 272,342 | 74,738 |

# 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 | 616 | 89 | 27 | 3 | 72 | 0 | 6 | 623 | XXX |
| 2. 2012 | 27,707 | 3,109 | 24,599 | 12,230 | 190 | 1,041 | 9 | 1,219 | (54) | 25 | 14,345 | 81 |
| 3. 2013 | 27,465 | 2,611 | 24,854 | 13,181 | 12 | 827 | 6 | 1,085 | 0 | 43 | 15,076 | 78 |
| 4. 2014 | 26,593 | 214 | 26,379 | 10,647 | 10 | 1,634 | 135 | 997 | 0 | 7 | 13,133 | 74 |
| 5. 2015 | 25,562 | 345 | 25,217 | 9,492 | 25 | 989 | 7 | 968 | 0 | 6 | 11,418 | 69 |
| 6. 2016 | 24,986 | 564 | 24,423 | 11,883 | 278 | 868 | 7 | 1,016 | 0 | 25 | 13,482 | 76 |
| 7. 2017 | 24,862 | 645 | 24,216 | 8,868 | 46 | 768 | 4 | 974 | 0 | (8) | 10,560 | 80 |
| 8. 2018 | 25,253 | 648 | 24,606 | 8,760 | 263 | 776 | 6 | 876 | 0 | 46 | 10,144 | 84 |
| 9. 2019 | 26,762 | 824 | 25,938 | 6,303 | 18 | 686 | 9 | 875 | 1 | 1 | 7,837 | 93 |
| 10. 2020 | 30,237 | 1,387 | 28,849 | 4,334 | 55 | 343 | 9 | 791 | 0 | 0 | 5,405 | 78 |
| 11. 2021 | 36,249 | 3,383 | 32,866 | 1,581 | 24 | 75 | 1 | 518 | 0 | 0 | 2,150 | 62 |
| 12. Totals | XXX | XXX | XXX | 87,896 | 1,008 | 8,035 | 195 | 9,394 | (53) | 153 | 104,173 | 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 | 1,770 | 794 | 7,279 | 2,930 | 129 | 17 | 933 | 143 | 535 | 0 | 2 | 6,762 | 14 |
| 2. 2012 | 5,453 | 1,111 | 788 | 181 | 42 | 9 | 28 | 9 | 41 | 0 | 1 | 5,043 | 1 |
| 3. 2013 | 4,438 | 893 | 46 | 204 | 35 | 4 | 24 | 6 | 35 | 0 | 1 | 3,470 | 1 |
| 4. 2014 | 267 | 33 | 546 | (23) | 25 | 0 | 60 | 2 | 55 | 0 | 1 | 941 | 1 |
| 5. 2015 | 358 | 0 | 796 | 2 | 17 | 0 | 85 | 2 | 63 | 0 | 4 | 1,315 | 1 |
| 6. 2016 | 802 | (12) | 1,306 | 14 | 84 | 0 | 132 | 1 | 107 | 0 | 7 | 2,429 | 2 |
| 7. 2017 | 1,828 | 0 | 2,560 | 2 | 73 | 0 | 283 | 0 | 160 | 0 | 7 | 4,902 | 6 |
| 8. 2018 | 4,557 | 383 | 3,559 | 60 | 238 | 1 | 564 | 3 | 275 | 0 | 16 | 8,747 | 10 |
| 9. 2019 | 3,234 | 1 | 7,987 | 335 | 321 | 2 | 690 | 3 | 641 | 0 | 24 | 12,531 | 21 |
| 10. 2020 | 1,889 | 72 | 12,376 | 377 | 462 | 9 | 1,241 | 2 | 1,058 | 0 | 33 | 16,566 | 29 |
| 11. 2021 | 1,260 | 19 | 16,378 | 1,968 | 342 | 2 | 1,814 | 66 | 1,044 | 0 | 39 | 18,783 | 45 |
| 12. Totals | 25,856 | 3,294 | 53,619 | 6,048 | 1,767 | 43 | 5,855 | 236 | 4,014 | 0 | 136 | 81,489 | 131 |

| | 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 | 5,325 | 1,437 |
| 2. 2012 | 20,842 | 1,454 | 19,388 | 75.2 | 46.8 | 78.8 | 0 | 0 | 4.4 | 4,950 | 93 |
| 3. 2013 | 19,672 | 1,125 | 18,546 | 71.6 | 43.1 | 74.6 | 0 | 0 | 4.4 | 3,386 | 84 |
| 4. 2014 | 14,232 | 157 | 14,074 | 53.5 | 73.6 | 53.4 | 0 | 0 | 4.4 | 803 | 139 |
| 5. 2015 | 12,768 | 35 | 12,733 | 49.9 | 10.1 | 50.5 | 0 | 0 | 4.4 | 1,152 | 163 |
| 6. 2016 | 16,197 | 287 | 15,910 | 64.8 | 50.9 | 65.1 | 0 | 0 | 4.4 | 2,106 | 323 |
| 7. 2017 | 15,514 | 52 | 15,461 | 62.4 | 8.1 | 63.8 | 0 | 0 | 4.4 | 4,385 | 516 |
| 8. 2018 | 19,606 | 715 | 18,891 | 77.6 | 110.4 | 76.8 | 0 | 0 | 4.4 | 7,673 | 1,074 |
| 9. 2019 | 20,736 | 368 | 20,368 | 77.5 | 44.7 | 78.5 | 0 | 0 | 4.4 | 10,885 | 1,646 |
| 10. 2020 | 22,494 | 523 | 21,971 | 74.4 | 37.7 | 76.2 | 0 | 0 | 4.4 | 13,817 | 2,750 |
| 11. 2021 | 23,012 | 2,079 | 20,933 | 63.5 | 61.5 | 63.7 | 0 | 0 | 4.4 | 15,651 | 3,132 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 70,132 | 11,357 |

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

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | | | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | |
| | 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 | 3,613 | 1,048 | 256 | 59 | 113 | 0 | 2,394 | 2,875 | XXX |
| 2. 2020 | 108,891 | 19,217 | 89,674 | 45,872 | 6,899 | 1,029 | 92 | 2,840 | 0 | 957 | 42,750 | XXX |
| 3. 2021 | 117,293 | 22,223 | 95,070 | 31,947 | 2,052 | 751 | 45 | 2,695 | 0 | 403 | 33,295 | XXX |
| 4. Totals | XXX | XXX | XXX | 81,431 | 9,999 | 2,036 | 196 | 5,648 | 0 | 3,754 | 78,920 | 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 | 7,499 | 5,036 | (200) | (903) | 234 | 129 | 52 | 69 | 1,261 | 0 | 3,052 | 4,514 | 19 |
| 2. 2020 | 7,590 | 2,687 | 335 | (305) | 270 | 84 | 38 | (29) | 601 | 0 | 1,362 | 6,400 | 34 |
| 3. 2021 | 25,563 | 7,560 | 9,515 | 6,557 | 606 | 143 | 446 | 31 | 776 | 0 | 2,337 | 22,615 | 169 |
| 4. Totals | 40,653 | 15,283 | 9,651 | 5,349 | 1,110 | 356 | 536 | 71 | 2,638 | 0 | 6,750 | 33,529 | 222 |

| | 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 | 3,167 | 1,348 |
| 2. 2020 | 58,577 | 9,426 | 49,150 | 53.8 | 49.1 | 54.8 | 0 | 0 | 4.4 | 5,544 | 856 |
| 3. 2021 | 72,298 | 16,389 | 55,909 | 61.6 | 73.7 | 58.8 | 0 | 0 | 4.4 | 20,961 | 1,654 |
| 4. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 29,672 | 3,857 |

# SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 | 11 | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | | | |
| | Direct and Assumed | Ceded | Net (1 - 2) | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrogation Received | Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | (334) | 15 | 29 | 2 | 150 | 0 | 600 | (172) | XXX |
| 2. 2020 | 120,211 | 1,117 | 119,093 | 58,881 | 610 | 208 | 9 | 8,840 | 0 | 17,536 | 67,311 | 31,087 |
| 3. 2021 | 129,416 | 1,149 | 128,267 | 73,541 | 214 | 160 | 4 | 7,369 | 0 | 14,408 | 80,851 | 34,002 |
| 4. Totals | XXX | XXX | XXX | 132,087 | 839 | 397 | 14 | 16,359 | 0 | 32,544 | 147,990 | 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 | 79 | 34 | 257 | 65 | 24 | 3 | 87 | 13 | 402 | 0 | 651 | 734 | 782 |
| 2. 2020 | 152 | 147 | 173 | 77 | 15 | 2 | 447 | 30 | (230) | 0 | 571 | 301 | 618 |
| 3. 2021 | 5,428 | 82 | 4,445 | 729 | 57 | 3 | 654 | 79 | 2,198 | 0 | 9,933 | 11,887 | 4,674 |
| 4. Totals | 5,659 | 263 | 4,874 | 872 | 96 | 8 | 1,188 | 121 | 2,370 | 0 | 11,155 | 12,922 | 6,074 |

| | 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 | 237 | 497 |
| 2. 2020 | 68,486 | 874 | 67,612 | 57.0 | 78.2 | 56.8 | 0 | 0 | 4.4 | 101 | 200 |
| 3. 2021 | 93,850 | 1,112 | 92,738 | 72.5 | 96.8 | 72.3 | 0 | 0 | 4.4 | 9,060 | 2,827 |
| 4. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 9,398 | 3,524 |

# 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 | 421 | (1) | 11 | 0 | 37 | 0 | 315 | 469 | XXX |
| 2. 2020 | 2,445 | 3 | 2,442 | 434 | 0 | 3 | 0 | 71 | 0 | 7 | 508 | XXX |
| 3. 2021 | 2,555 | 2 | 2,553 | 164 | 0 | 0 | 0 | 49 | 0 | 3 | 213 | XXX |
| 4. Totals | XXX | XXX | XXX | 1,019 | (1) | 14 | 0 | 156 | 0 | 324 | 1,190 | 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 | 1,428 | 41 | 1,644 | 4 | 84 | 1 | 51 | 1 | 188 | 0 | 264 | 3,349 | 0 |
| 2. 2020 | 465 | 0 | 307 | 0 | 1 | 0 | 20 | 0 | 8 | 0 | 85 | 802 | 0 |
| 3. 2021 | 1 | 0 | 938 | 0 | 0 | 0 | 25 | 0 | (2) | 0 | 104 | 962 | 0 |
| 4. Totals | 1,895 | 41 | 2,889 | 4 | 86 | 1 | 95 | 1 | 195 | 0 | 453 | 5,113 | 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 | 3,028 | 321 |
| 2. 2020 | 1,310 | 0 | 1,310 | 53.6 | 0.0 | 53.6 | 0 | 0 | 4.4 | 772 | 30 |
| 3. 2021 | 1,175 | 0 | 1,175 | 46.0 | 2.5 | 46.0 | 0 | 0 | 4.4 | 939 | 23 |
| 4. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 4,740 | 374 |

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

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 | 11 | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | | | |
| | Direct and Assumed | Ceded | Net (1 - 2) | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrogation Received | Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 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 | 0 | 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 | 456 | 446 | 0 | 0 | 58 | 58 | (1) | 0 | 0 | 12 | 1 |
| 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 | 456 | 446 | 0 | 0 | 58 | 58 | 0 | 0 | 0 | 13 | 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 | 12 | 0 |
| 2. 2020 | 0 | 0 | 0 | 565.0 | 0.0 | 565.0 | 0 | 0 | 4.4 | 0 | 0 |
| 3. 2021 | 1 | 0 | 1 | 809.6 | 0.0 | 809.6 | 0 | 0 | 4.4 | 0 | 1 |
| 4. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 12 | 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 | 1 | 0 | 0 | 4 | XXX |
| 2. 2012 | 166 | 0 | 166 | 78 | 0 | 0 | 0 | 95 | 0 | 0 | 173 | XXX |
| 3. 2013 | 182 | 0 | 182 | 59 | 0 | 0 | 0 | 50 | 0 | 0 | 108 | XXX |
| 4. 2014 | 87 | 0 | 87 | 0 | 0 | 0 | 0 | 44 | 0 | 0 | 44 | XXX |
| 5. 2015 | 101 | 0 | 101 | 22 | 0 | 0 | 0 | 42 | 0 | 0 | 64 | XXX |
| 6. 2016 | 109 | 0 | 109 | 35 | 0 | 0 | 0 | 30 | 0 | 0 | 65 | XXX |
| 7. 2017 | 150 | 0 | 150 | 0 | 0 | 0 | 0 | 16 | 0 | 0 | 16 | XXX |
| 8. 2018 | 247 | 0 | 247 | 122 | 0 | 0 | 0 | 12 | 0 | 0 | 134 | XXX |
| 9. 2019 | 118 | 0 | 118 | 26 | 0 | 0 | 0 | 6 | 0 | 0 | 32 | XXX |
| 10. 2020 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 3 | XXX |
| 11. 2021 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | XXX |
| 12. Totals | XXX | XXX | XXX | 344 | 0 | 0 | 0 | 302 | 0 | 0 | 646 | 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 | 18 | 2 | 0 | 0 | 1 | 0 | 1 | 0 | 0 | 21 | 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 | 14 | 0 | 0 | 14 | 0 |
| 12. Totals | 3 | 0 | 18 | 2 | 0 | 0 | 1 | 0 | 21 | 0 | 0 | 41 | 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 | 19 | 2 |
| 2. 2012 | 173 | 0 | 173 | 104.2 | 0.0 | 104.2 | 0 | 0 | 4.4 | 0 | 1 |
| 3. 2013 | 109 | 0 | 109 | 59.9 | 0.0 | 59.9 | 0 | 0 | 4.4 | 0 | 1 |
| 4. 2014 | 45 | 0 | 45 | 51.5 | 0.0 | 51.5 | 0 | 0 | 4.4 | 0 | 1 |
| 5. 2015 | 65 | 0 | 65 | 64.3 | 0.0 | 64.3 | 0 | 0 | 4.4 | 0 | 1 |
| 6. 2016 | 66 | 0 | 66 | 60.2 | 0.0 | 60.2 | 0 | 0 | 4.4 | 0 | 1 |
| 7. 2017 | 17 | 0 | 17 | 11.2 | 0.0 | 11.2 | 0 | 0 | 4.4 | 0 | 1 |
| 8. 2018 | 135 | 0 | 135 | 54.5 | 0.0 | 54.5 | 0 | 0 | 4.4 | 0 | 1 |
| 9. 2019 | 33 | 0 | 33 | 28.2 | 0.0 | 28.2 | 0 | 0 | 4.4 | 0 | 1 |
| 10. 2020 | 4 | 0 | 4 | 14,134.5 | 0.0 | 14,134.5 | 0 | 0 | 4.4 | 0 | 1 |
| 11. 2021 | 16 | 0 | 16 | 15,443.5 | 0.0 | 15,443.5 | 0 | 0 | 4.4 | 0 | 14 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 19 | 22 |

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

($000 OMITTED)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 | 11 | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | | | |
| | Direct and Assumed | Ceded | Net (1 - 2) | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrogation Received | Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | (2) | 3 | 0 | 0 | 1 | 0 | 0 | (4) | XXX |
| 2. 2012 | 1,290 | 72 | 1,218 | 1,001 | 462 | 12 | 6 | 11 | 0 | 0 | 555 | XXX |
| 3. 2013 | 1,795 | 55 | 1,740 | 1,212 | 657 | 15 | 10 | 11 | 0 | 27 | 571 | XXX |
| 4. 2014 | 1,877 | 23 | 1,855 | 698 | 195 | 11 | 9 | 11 | 0 | 0 | 517 | XXX |
| 5. 2015 | 1,698 | 0 | 1,699 | 456 | 1 | 6 | 0 | 11 | 0 | 1 | 472 | XXX |
| 6. 2016 | 1,571 | 0 | 1,571 | 898 | 122 | 11 | 3 | 11 | 0 | 13 | 795 | XXX |
| 7. 2017 | 1,244 | 2 | 1,243 | 662 | 172 | 4 | 1 | 9 | 0 | 0 | 502 | XXX |
| 8. 2018 | 1,289 | 0 | 1,289 | 175 | 31 | 1 | 0 | 7 | 0 | 0 | 152 | XXX |
| 9. 2019 | 1,783 | 0 | 1,783 | 1,560 | 288 | 14 | 3 | 5 | 0 | 0 | 1,289 | XXX |
| 10. 2020 | 3,010 | 0 | 3,010 | 816 | 175 | 5 | 0 | 3 | 0 | 0 | 650 | XXX |
| 11. 2021 | 3,405 | 0 | 3,405 | 340 | 0 | 2 | 0 | 2 | 0 | 0 | 343 | XXX |
| 12. Totals | XXX | XXX | XXX | 7,817 | 2,106 | 82 | 33 | 82 | 0 | 42 | 5,843 | 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 | 183 | 0 | 222 | 53 | 0 | 0 | 52 | 3 | 4 | 0 | 0 | 405 | XXX |
| 2. 2012 | 0 | 0 | 13 | 10 | 0 | 0 | 2 | 1 | 4 | 0 | 0 | 7 | XXX |
| 3. 2013 | 13 | 13 | 3 | 3 | 4 | 4 | 0 | 0 | 4 | 0 | 0 | 4 | XXX |
| 4. 2014 | 0 | 0 | 16 | 3 | 0 | 0 | 1 | 0 | 4 | 0 | 0 | 17 | XXX |
| 5. 2015 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 4 | 0 | 0 | 5 | XXX |
| 6. 2016 | 15 | 0 | 10 | 1 | 1 | 0 | 0 | 0 | 4 | 0 | 0 | 29 | XXX |
| 7. 2017 | 12 | 2 | 7 | (13) | 0 | 0 | 0 | 0 | 4 | 0 | 0 | 35 | XXX |
| 8. 2018 | 0 | 0 | 62 | (18) | 3 | 1 | 0 | (6) | 4 | 0 | 0 | 93 | XXX |
| 9. 2019 | 413 | 192 | 48 | 258 | 14 | (8) | 2 | 15 | 4 | 0 | 0 | 25 | XXX |
| 10. 2020 | 550 | 168 | 56 | (5) | 4 | 1 | 0 | 0 | 4 | 0 | 0 | 451 | XXX |
| 11. 2021 | 492 | 20 | 269 | 62 | 12 | 1 | 2 | (1) | (2) | 0 | 0 | 691 | XXX |
| 12. Totals | 1,678 | 393 | 708 | 354 | 39 | (1) | 59 | 13 | 35 | 0 | 0 | 1,760 | 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 | 352 | 52 |
| 2. 2012 | 1,042 | 480 | 562 | 80.8 | 668.9 | 46.1 | 0 | 0 | 4.4 | 3 | 4 |
| 3. 2013 | 1,263 | 688 | 574 | 70.3 | 1,261.3 | 33.0 | 0 | 0 | 4.4 | 0 | 4 |
| 4. 2014 | 742 | 207 | 534 | 39.5 | 909.2 | 28.8 | 0 | 0 | 4.4 | 13 | 4 |
| 5. 2015 | 477 | 1 | 477 | 28.1 | (217.9) | 28.0 | 0 | 0 | 4.4 | 1 | 4 |
| 6. 2016 | 950 | 126 | 824 | 60.4 | 501,764.5 | 52.4 | 0 | 0 | 4.4 | 24 | 5 |
| 7. 2017 | 697 | 161 | 536 | 56.0 | 10,199.4 | 43.1 | 0 | 0 | 4.4 | 31 | 4 |
| 8. 2018 | 253 | 8 | 245 | 19.6 | 8,365.7 | 19.0 | 0 | 0 | 4.4 | 81 | 12 |
| 9. 2019 | 2,062 | 747 | 1,315 | 115.6 | 1,459,680.3 | 73.7 | 0 | 0 | 4.4 | 12 | 13 |
| 10. 2020 | 1,439 | 338 | 1,101 | 47.8 | 0.0 | 36.6 | 0 | 0 | 4.4 | 443 | 8 |
| 11. 2021 | 1,116 | 82 | 1,034 | 32.8 | 0.0 | 30.4 | 0 | 0 | 4.4 | 678 | 12 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 1,638 | 122 |

# 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 | 1,171 | 182 | 122 | 8 | 3 | 0 | 0 | 1,106 | XXX |
| 2. 2012 | 1,202 | 175 | 1,027 | 139 | 139 | 65 | 65 | 31 | 0 | 0 | 31 | XXX |
| 3. 2013 | 862 | 133 | 729 | 13 | 13 | 2 | 2 | 43 | 0 | 0 | 43 | XXX |
| 4. 2014 | 873 | 102 | 771 | 479 | 43 | 4 | 5 | 30 | 0 | 0 | 466 | XXX |
| 5. 2015 | 752 | 5 | 747 | 1,577 | 0 | 1 | 0 | 34 | 0 | 0 | 1,612 | XXX |
| 6. 2016 | 559 | 7 | 551 | 335 | 0 | 0 | 0 | 27 | 0 | 0 | 362 | XXX |
| 7. 2017 | 730 | 9 | 721 | 0 | 0 | 0 | 0 | 20 | 0 | 0 | 20 | XXX |
| 8. 2018 | 635 | 8 | 627 | 0 | 0 | 0 | 0 | 15 | 0 | 0 | 15 | XXX |
| 9. 2019 | 597 | 9 | 588 | 1,103 | 0 | 0 | 0 | 16 | 0 | 0 | 1,118 | XXX |
| 10. 2020 | 541 | 6 | 535 | 662 | 0 | 0 | 0 | 28 | 0 | 0 | 689 | XXX |
| 11. 2021 | 607 | 17 | 590 | 0 | 0 | 0 | 0 | 6 | 0 | 0 | 6 | XXX |
| 12. Totals | XXX | XXX | XXX | 5,479 | 376 | 194 | 79 | 253 | 0 | 0 | 5,470 | 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 | 8,570 | 1,473 | 5,328 | 563 | 38 | 37 | 99 | 52 | 58 | 0 | 0 | 11,968 | XXX |
| 2. 2012 | 56 | 56 | 44 | 45 | 3 | 3 | 4 | 6 | 41 | 0 | 0 | 39 | XXX |
| 3. 2013 | 0 | 30 | 287 | 46 | 15 | 1 | 13 | 5 | 36 | 0 | 0 | 269 | XXX |
| 4. 2014 | 52 | 52 | 40 | 43 | 3 | 3 | 4 | 4 | 41 | 0 | 0 | 38 | XXX |
| 5. 2015 | 0 | 0 | 55 | 0 | 0 | 0 | 1 | 0 | 41 | 0 | 0 | 97 | XXX |
| 6. 2016 | 0 | 0 | 162 | 0 | 0 | 0 | 0 | 0 | 40 | 0 | 0 | 202 | XXX |
| 7. 2017 | 0 | 0 | 376 | 0 | 0 | 0 | 11 | 0 | 41 | 0 | 0 | 429 | XXX |
| 8. 2018 | 0 | 0 | 415 | 0 | 0 | 0 | 19 | 0 | 41 | 0 | 0 | 474 | XXX |
| 9. 2019 | 0 | 0 | 42 | 0 | 3 | 0 | 10 | 0 | 40 | 0 | 0 | 96 | XXX |
| 10. 2020 | 0 | 0 | 708 | 0 | 0 | 0 | 2 | 0 | 30 | 0 | 0 | 741 | XXX |
| 11. 2021 | 0 | 0 | 315 | 4 | 0 | 0 | 28 | 0 | 16 | 0 | 0 | 355 | XXX |
| 12. Totals | 8,678 | 1,611 | 7,772 | 700 | 62 | 44 | 190 | 67 | 426 | 0 | 0 | 14,706 | 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 | 11,862 | 106 |
| 2. 2012 | 382 | 312 | 70 | 31.8 | 178.2 | 6.8 | 0 | 0 | 4.4 | 0 | 39 |
| 3. 2013 | 408 | 96 | 312 | 47.3 | 72.1 | 42.8 | 0 | 0 | 4.4 | 212 | 57 |
| 4. 2014 | 653 | 149 | 504 | 74.8 | 146.4 | 65.4 | 0 | 0 | 4.4 | (3) | 41 |
| 5. 2015 | 1,709 | 0 | 1,709 | 227.3 | 0.0 | 228.8 | 0 | 0 | 4.4 | 55 | 42 |
| 6. 2016 | 564 | 0 | 564 | 100.9 | 0.0 | 102.3 | 0 | 0 | 4.4 | 162 | 40 |
| 7. 2017 | 449 | 0 | 449 | 61.5 | 0.0 | 62.3 | 0 | 0 | 4.4 | 376 | 52 |
| 8. 2018 | 490 | 0 | 490 | 77.2 | 0.0 | 78.1 | 0 | 0 | 4.4 | 415 | 60 |
| 9. 2019 | 1,214 | 0 | 1,214 | 203.3 | 0.0 | 206.3 | 0 | 0 | 4.4 | 42 | 53 |
| 10. 2020 | 1,430 | 0 | 1,430 | 264.1 | 0.0 | 267.1 | 0 | 0 | 4.4 | 708 | 33 |
| 11. 2021 | 365 | 4 | 361 | 60.1 | 22.9 | 61.2 | 0 | 0 | 4.4 | 312 | 43 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 14,139 | 567 |

# 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 | 100 | 0 | 100 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 3. 2013 | 80 | 0 | 80 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 4. 2014 | 71 | 0 | 71 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 5. 2015 | 78 | 0 | 78 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 6. 2016 | 75 | 0 | 75 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 7. 2017 | 72 | 0 | 72 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 8. 2018 | 70 | 0 | 70 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 9. 2019 | 67 | 0 | 67 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 10. 2020 | 65 | 0 | 65 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 11. 2021 | 63 | 0 | 63 | 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 | 36 | 0 | 58 | 18 | 0 | 0 | 5 | 0 | 2 | 0 | 0 | 83 | 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 | 11 | XXX |
| 7. 2017 | 0 | 0 | 8 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 11 | XXX |
| 8. 2018 | 0 | 0 | 28 | 0 | 0 | 0 | 1 | 0 | 2 | 0 | 0 | 31 | XXX |
| 9. 2019 | 0 | 0 | 28 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 30 | XXX |
| 10. 2020 | 0 | 0 | 26 | 0 | 0 | 0 | 1 | 0 | 2 | 0 | 0 | 29 | XXX |
| 11. 2021 | 0 | 0 | 26 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 27 | XXX |
| 12. Totals | 36 | 0 | 184 | 18 | 0 | 0 | 8 | 0 | 18 | 0 | 0 | 228 | 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 | 76 | 7 |
| 2. 2012 | 2 | 0 | 2 | 2.2 | 0.0 | 2.2 | 0 | 0 | 4.4 | 0 | 2 |
| 3. 2013 | 2 | 0 | 2 | 2.7 | 0.0 | 2.7 | 0 | 0 | 4.4 | 0 | 2 |
| 4. 2014 | 2 | 0 | 2 | 3.0 | 0.0 | 3.0 | 0 | 0 | 4.4 | 0 | 2 |
| 5. 2015 | 2 | 0 | 2 | 2.8 | 0.0 | 2.8 | 0 | 0 | 4.4 | 0 | 2 |
| 6. 2016 | 11 | 0 | 11 | 15.1 | 0.0 | 15.1 | 0 | 0 | 4.4 | 9 | 2 |
| 7. 2017 | 11 | 0 | 11 | 15.1 | 0.0 | 15.1 | 0 | 0 | 4.4 | 8 | 2 |
| 8. 2018 | 31 | 0 | 31 | 44.0 | 0.0 | 44.0 | 0 | 0 | 4.4 | 28 | 2 |
| 9. 2019 | 31 | 0 | 31 | 45.4 | 0.0 | 45.4 | 0 | 0 | 4.4 | 28 | 2 |
| 10. 2020 | 29 | 0 | 29 | 44.8 | 0.0 | 44.8 | 0 | 0 | 4.4 | 26 | 2 |
| 11. 2021 | 27 | 0 | 27 | 42.4 | 0.0 | 42.4 | 0 | 0 | 4.4 | 26 | 1 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 202 | 26 |

# 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 | 1,855 | 437 | 2,522 | 274 | 1,562 | 1 | 0 | 5,227 | XXX |
| 2. 2012 | 5,867 | 42 | 5,824 | 3,545 | 379 | 1,699 | 37 | 733 | 0 | 0 | 5,561 | 104 |
| 3. 2013 | 5,568 | 53 | 5,514 | 3,744 | 565 | 1,012 | 58 | 728 | 0 | 13 | 4,862 | 37 |
| 4. 2014 | 6,344 | 45 | 6,299 | 2,693 | 339 | 712 | 38 | 708 | 1 | 0 | 3,735 | 33 |
| 5. 2015 | 6,270 | 42 | 6,227 | 1,193 | 85 | 768 | 47 | 638 | 1 | 1 | 2,466 | 28 |
| 6. 2016 | 5,736 | 49 | 5,687 | 1,031 | 31 | 536 | 30 | 334 | 0 | 0 | 1,839 | 30 |
| 7. 2017 | 5,920 | 14 | 5,907 | 1,093 | 23 | 520 | 4 | 327 | 0 | 2 | 1,912 | 31 |
| 8. 2018 | 6,211 | 13 | 6,199 | 684 | 1 | 445 | 1 | 268 | 1 | 0 | 1,394 | 24 |
| 9. 2019 | 6,477 | 20 | 6,457 | 507 | 6 | 301 | 0 | 268 | 0 | 0 | 1,068 | 23 |
| 10. 2020 | 5,843 | 16 | 5,827 | 156 | 0 | 72 | 2 | 200 | 0 | 0 | 425 | 18 |
| 11. 2021 | 5,765 | 17 | 5,748 | 56 | 0 | 19 | 0 | 160 | 0 | 1 | 234 | 12 |
| 12. Totals | XXX | XXX | XXX | 16,556 | 1,866 | 8,606 | 492 | 5,925 | 5 | 17 | 28,724 | 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 | 3,514 | 777 | 12,227 | 1,975 | 4,654 | 483 | 14,999 | 775 | 6,058 | 8 | 0 | 37,433 | 13,545 |
| 2. 2012 | 75 | 1 | 227 | 17 | 42 | 0 | 67 | 3 | 36 | 0 | 0 | 426 | 0 |
| 3. 2013 | 108 | 18 | 378 | 32 | 22 | 4 | 118 | 3 | 32 | 0 | 0 | 601 | 0 |
| 4. 2014 | 137 | 11 | 509 | 66 | 33 | 0 | 151 | 7 | 23 | 0 | 0 | 769 | 0 |
| 5. 2015 | 204 | 40 | 434 | 6 | 80 | 10 | 178 | 3 | 36 | 0 | 0 | 871 | 0 |
| 6. 2016 | 302 | 4 | 849 | 2 | 85 | 1 | 354 | 1 | 31 | 0 | 0 | 1,612 | 1 |
| 7. 2017 | 390 | 0 | 1,628 | 0 | 188 | 0 | 599 | 0 | 209 | 0 | 0 | 3,014 | 7 |
| 8. 2018 | 699 | 3 | 1,668 | 3 | 186 | 1 | 705 | 1 | 143 | 0 | 0 | 3,392 | 1 |
| 9. 2019 | 737 | 4 | 2,279 | 2 | 217 | 2 | 1,065 | 0 | 91 | 0 | 0 | 4,380 | 1 |
| 10. 2020 | 387 | 73 | 3,487 | 11 | 71 | 2 | 1,619 | 3 | 120 | 0 | 0 | 5,596 | 6 |
| 11. 2021 | 252 | 1 | 5,073 | 8 | 33 | 1 | 1,897 | 0 | 455 | 0 | 0 | 7,700 | 4 |
| 12. Totals | 6,804 | 934 | 28,760 | 2,123 | 5,611 | 504 | 21,751 | 797 | 7,234 | 8 | 0 | 65,794 | 13,565 |

| | Total Losses and Loss Expenses Incurred | | | Loss and Loss Expense Percentage (Incurred /Premiums Earned) | | | Nontabular Discount | | 34 | Net Balance Sheet Reserves After Discount | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 26 | 27 | 28 | 29 | 30 | 31 | 32 | 33 | | 35 | 36 |
| | Direct and Assumed | Ceded | Net | Direct and Assumed | Ceded | Net | Loss | Loss Expense | Inter-Company Pooling Participation Percentage | Losses Unpaid | Loss Expenses Unpaid |
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 12,989 | 24,444 |
| 2. 2012 | 6,424 | 437 | 5,987 | 109.5 | 1,032.5 | 102.8 | 0 | 0 | 4.4 | 284 | 142 |
| 3. 2013 | 6,143 | 680 | 5,462 | 110.3 | 1,273.6 | 99.1 | 0 | 0 | 4.4 | 435 | 166 |
| 4. 2014 | 4,965 | 461 | 4,504 | 78.3 | 1,025.6 | 71.5 | 0 | 0 | 4.4 | 569 | 200 |
| 5. 2015 | 3,530 | 192 | 3,337 | 56.3 | 454.9 | 53.6 | 0 | 0 | 4.4 | 591 | 280 |
| 6. 2016 | 3,520 | 69 | 3,451 | 61.4 | 140.0 | 60.7 | 0 | 0 | 4.4 | 1,145 | 467 |
| 7. 2017 | 4,956 | 29 | 4,927 | 83.7 | 211.8 | 83.4 | 0 | 0 | 4.4 | 2,018 | 997 |
| 8. 2018 | 4,798 | 13 | 4,786 | 77.2 | 100.0 | 77.2 | 0 | 0 | 4.4 | 2,360 | 1,031 |
| 9. 2019 | 5,464 | 15 | 5,449 | 84.4 | 78.2 | 84.4 | 0 | 0 | 4.4 | 3,010 | 1,370 |
| 10. 2020 | 6,111 | 91 | 6,021 | 104.6 | 572.8 | 103.3 | 0 | 0 | 4.4 | 3,790 | 1,806 |
| 11. 2021 | 7,945 | 11 | 7,934 | 137.8 | 64.7 | 138.0 | 0 | 0 | 4.4 | 5,316 | 2,383 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 32,507 | 33,287 |

# 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 | 1,082 | 179 | 903 | 52 | 0 | 56 | 0 | 19 | 0 | 0 | 127 | 0 |
| 3. 2013 | 1,157 | 113 | 1,044 | 164 | 0 | 119 | 0 | 21 | 0 | 0 | 304 | 0 |
| 4. 2014 | 1,152 | 60 | 1,092 | 267 | 56 | 88 | 17 | 19 | 0 | 0 | 300 | 0 |
| 5. 2015 | 1,187 | 71 | 1,117 | 303 | 0 | 112 | 0 | 16 | 0 | 0 | 431 | 0 |
| 6. 2016 | 1,204 | 61 | 1,144 | 88 | 0 | 67 | 0 | 18 | 0 | 0 | 173 | 0 |
| 7. 2017 | 1,182 | 41 | 1,141 | 28 | 0 | 77 | 0 | 12 | 0 | 0 | 117 | 0 |
| 8. 2018 | 1,130 | 34 | 1,095 | 78 | 0 | 54 | 0 | 8 | 0 | 0 | 139 | 0 |
| 9. 2019 | 1,116 | 25 | 1,091 | 65 | 0 | 31 | 0 | 14 | 0 | 0 | 110 | 0 |
| 10. 2020 | 1,196 | 9 | 1,187 | 12 | 0 | 1 | 0 | 9 | 0 | 0 | 22 | 0 |
| 11. 2021 | 1,304 | 10 | 1,294 | 22 | 0 | 0 | 0 | 9 | 0 | 0 | 31 | 0 |
| 12. Totals | XXX | XXX | XXX | 1,079 | 57 | 606 | 19 | 144 | 0 | 0 | 1,754 | 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 | 267 | 21 | 0 | 0 | 127 | 8 | 17 | 0 | 0 | 382 | 1 |
| 2. 2012 | 0 | 0 | 2 | 0 | 0 | 0 | 2 | 0 | 3 | 0 | 0 | 8 | 0 |
| 3. 2013 | 1 | 0 | 4 | 0 | 4 | 0 | 5 | 0 | 3 | 0 | 0 | 18 | 0 |
| 4. 2014 | 38 | 0 | 9 | 1 | 4 | 0 | 5 | 2 | 3 | 0 | 0 | 57 | 0 |
| 5. 2015 | 0 | 0 | 8 | 0 | 5 | 0 | 10 | 0 | 15 | 0 | 0 | 37 | 0 |
| 6. 2016 | 18 | 0 | 19 | 1 | 32 | 0 | 16 | 1 | 9 | 0 | 0 | 92 | 0 |
| 7. 2017 | 12 | 0 | 77 | 0 | 20 | 0 | 80 | 0 | 6 | 0 | 0 | 195 | 0 |
| 8. 2018 | 0 | 0 | 71 | 0 | 3 | 0 | 87 | 0 | 3 | 0 | 0 | 163 | 0 |
| 9. 2019 | 3 | 0 | 102 | 0 | 4 | 0 | 140 | 0 | 15 | 0 | 0 | 264 | 0 |
| 10. 2020 | 0 | 0 | 280 | 7 | 0 | 0 | 284 | 1 | 3 | 0 | 0 | 561 | 0 |
| 11. 2021 | 108 | 0 | 163 | 7 | 18 | 0 | 310 | 0 | (43) | 0 | 0 | 549 | 0 |
| 12. Totals | 180 | 0 | 1,003 | 36 | 90 | 0 | 1,065 | 11 | 34 | 0 | 0 | 2,325 | 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 | 246 | 136 |
| 2. 2012 | 135 | 0 | 135 | 12.5 | 0.0 | 14.9 | 0 | 0 | 4.4 | 2 | 6 |
| 3. 2013 | 322 | 0 | 321 | 27.8 | 0.3 | 30.8 | 0 | 0 | 4.4 | 5 | 13 |
| 4. 2014 | 433 | 76 | 357 | 37.5 | 125.8 | 32.7 | 0 | 0 | 4.4 | 46 | 11 |
| 5. 2015 | 469 | 0 | 469 | 39.5 | 0.0 | 42.0 | 0 | 0 | 4.4 | 8 | 29 |
| 6. 2016 | 267 | 2 | 265 | 22.2 | 2.8 | 23.2 | 0 | 0 | 4.4 | 36 | 56 |
| 7. 2017 | 312 | 0 | 312 | 26.4 | 0.0 | 27.4 | 0 | 0 | 4.4 | 89 | 106 |
| 8. 2018 | 302 | 0 | 302 | 26.8 | 0.0 | 27.6 | 0 | 0 | 4.4 | 71 | 92 |
| 9. 2019 | 374 | 0 | 374 | 33.5 | 0.0 | 34.3 | 0 | 0 | 4.4 | 105 | 159 |
| 10. 2020 | 590 | 7 | 583 | 49.4 | 81.2 | 49.1 | 0 | 0 | 4.4 | 273 | 288 |
| 11. 2021 | 587 | 7 | 580 | 45.0 | 66.6 | 44.8 | 0 | 0 | 4.4 | 264 | 284 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | XXX | 1,147 | 1,178 |

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<br>2012 | 2<br>2013 | 3<br>2014 | 4<br>2015 | 5<br>2016 | 6<br>2017 | 7<br>2018 | 8<br>2019 | 9<br>2020 | 10<br>2021 | 11<br>One Year | 12<br>Two Year |
| 1. Prior | 17,405 | 13,306 | 12,688 | 12,098 | 11,910 | 11,979 | 11,683 | 11,873 | 11,861 | 11,893 | 32 | 20 |
| 2. 2012 | 97,779 | 94,136 | 92,915 | 92,401 | 92,449 | 92,520 | 92,248 | 92,183 | 92,219 | 92,267 | 48 | 85 |
| 3. 2013 | XXX | 69,053 | 64,798 | 63,189 | 63,603 | 63,596 | 63,552 | 63,447 | 63,424 | 63,437 | 12 | (11) |
| 4. 2014 | XXX | XXX | 70,471 | 67,322 | 67,485 | 67,648 | 67,375 | 67,001 | 67,083 | 67,039 | (43) | 38 |
| 5. 2015 | XXX | XXX | XXX | 66,425 | 66,883 | 67,163 | 66,852 | 66,467 | 66,469 | 66,523 | 54 | 56 |
| 6. 2016 | XXX | XXX | XXX | XXX | 72,051 | 71,839 | 70,903 | 70,224 | 70,014 | 69,790 | (224) | (434) |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 109,379 | 110,425 | 110,544 | 101,634 | 101,082 | (552) | (9,461) |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 120,000 | 119,012 | 110,332 | 107,952 | (2,380) | (11,060) |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 106,506 | 108,584 | 108,179 | (405) | 1,673 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 138,263 | 136,037 | (2,226) | XXX |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 157,333 | XXX | XXX |
| | | | | | | | | | | 12. Totals | (5,683) | (19,093) |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 49,659 | 49,195 | 50,048 | 50,070 | 49,917 | 50,007 | 50,736 | 50,832 | 50,858 | 50,842 | (16) | 11 |
| 2. 2012 | 66,735 | 68,051 | 67,885 | 67,094 | 66,910 | 67,006 | 67,030 | 66,926 | 66,898 | 66,925 | 27 | (1) |
| 3. 2013 | XXX | 60,221 | 60,490 | 58,462 | 58,192 | 57,934 | 57,779 | 57,629 | 57,654 | 57,669 | 15 | 40 |
| 4. 2014 | XXX | XXX | 55,715 | 54,983 | 54,677 | 54,770 | 54,519 | 54,365 | 54,304 | 54,285 | (19) | (80) |
| 5. 2015 | XXX | XXX | XXX | 60,171 | 63,209 | 62,866 | 62,258 | 62,177 | 62,188 | 62,259 | 70 | 81 |
| 6. 2016 | XXX | XXX | XXX | XXX | 77,265 | 77,882 | 77,194 | 76,379 | 76,049 | 76,154 | 105 | (225) |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 90,829 | 88,897 | 87,437 | 86,862 | 86,567 | (294) | (870) |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 91,136 | 90,903 | 89,692 | 89,147 | (545) | (1,756) |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 92,618 | 92,982 | 91,980 | (1,002) | (638) |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 77,004 | 75,866 | (1,138) | XXX |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 96,770 | XXX | XXX |
| | | | | | | | | | | 12. Totals | (2,797) | (3,438) |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 62,238 | 61,736 | 60,653 | 60,286 | 57,065 | 57,176 | 57,027 | 56,256 | 55,906 | 55,677 | (229) | (578) |
| 2. 2012 | 43,292 | 45,795 | 45,048 | 45,414 | 46,221 | 46,113 | 46,431 | 46,445 | 46,537 | 46,385 | (152) | (61) |
| 3. 2013 | XXX | 42,472 | 42,324 | 42,617 | 43,033 | 43,993 | 44,522 | 44,968 | 45,003 | 44,887 | (116) | (80) |
| 4. 2014 | XXX | XXX | 39,924 | 39,807 | 40,156 | 40,755 | 41,846 | 42,273 | 42,544 | 42,434 | (110) | 161 |
| 5. 2015 | XXX | XXX | XXX | 40,455 | 41,002 | 42,037 | 44,366 | 46,754 | 47,080 | 47,127 | 47 | 373 |
| 6. 2016 | XXX | XXX | XXX | XXX | 43,457 | 44,634 | 47,113 | 50,924 | 51,819 | 51,863 | 44 | 939 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 47,932 | 52,635 | 53,739 | 55,384 | 56,042 | 658 | 2,303 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 57,648 | 58,989 | 63,548 | 64,496 | 947 | 5,507 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 63,769 | 71,632 | 73,076 | 1,444 | 9,307 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 63,544 | 61,729 | (1,815) | XXX |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 61,474 | XXX | XXX |
| | | | | | | | | | | 12. Totals | 718 | 17,871 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 539,228 | 535,071 | 534,428 | 526,403 | 517,279 | 509,650 | 500,456 | 497,073 | 496,133 | 495,012 | (1,121) | (2,061) |
| 2. 2012 | 112,077 | 112,445 | 112,704 | 112,892 | 112,376 | 112,809 | 111,198 | 109,816 | 109,368 | 109,242 | (125) | (573) |
| 3. 2013 | XXX | 118,512 | 118,071 | 117,769 | 116,305 | 114,362 | 112,609 | 109,665 | 108,096 | 107,298 | (798) | (2,366) |
| 4. 2014 | XXX | XXX | 119,809 | 119,541 | 118,989 | 115,725 | 113,630 | 111,581 | 109,618 | 108,723 | (895) | (2,858) |
| 5. 2015 | XXX | XXX | XXX | 123,767 | 120,933 | 116,901 | 113,908 | 109,941 | 105,636 | 103,116 | (2,520) | (6,826) |
| 6. 2016 | XXX | XXX | XXX | XXX | 128,778 | 125,418 | 119,930 | 114,984 | 110,376 | 107,093 | (3,283) | (7,891) |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 128,020 | 123,617 | 118,964 | 114,395 | 112,233 | (2,162) | (6,731) |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 126,305 | 123,290 | 119,719 | 115,428 | (4,291) | (7,861) |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 123,002 | 124,426 | 123,187 | (1,239) | 185 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 117,339 | 115,730 | (1,609) | XXX |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 108,139 | XXX | XXX |
| | | | | | | | | | | 12. Totals | (18,043) | (36,982) |

## SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 97,034 | 99,614 | 101,031 | 101,638 | 100,426 | 101,117 | 99,505 | 97,664 | 98,809 | 99,224 | 415 | 1,560 |
| 2. 2012 | 80,217 | 80,263 | 81,230 | 80,543 | 80,519 | 79,606 | 79,267 | 79,038 | 78,951 | 78,792 | (158) | (245) |
| 3. 2013 | XXX | 68,703 | 69,308 | 69,291 | 68,865 | 68,058 | 68,432 | 68,411 | 68,382 | 68,101 | (282) | (310) |
| 4. 2014 | XXX | XXX | 70,486 | 69,158 | 69,074 | 68,755 | 69,280 | 69,505 | 69,527 | 69,271 | (255) | (234) |
| 5. 2015 | XXX | XXX | XXX | 66,817 | 69,632 | 68,250 | 68,305 | 68,706 | 68,152 | 67,717 | (435) | (990) |
| 6. 2016 | XXX | XXX | XXX | XXX | 70,381 | 68,590 | 67,441 | 67,088 | 67,555 | 66,877 | (678) | (210) |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 75,570 | 78,394 | 79,682 | 79,319 | 80,080 | 761 | 398 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 83,132 | 88,830 | 88,011 | 88,823 | 811 | (7) |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 84,207 | 87,065 | 87,651 | 586 | 3,444 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 89,672 | 89,459 | (213) | XXX |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 92,500 | XXX | XXX |
| | | | | | | | | | | 12. Totals | 552 | 3,406 |

## 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 | 1,262 | 1,125 | 1,392 | 1,309 | 1,309 | 934 | 1,113 | 1,100 | 897 | 897 | 0 | (203) |
| 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 | (203) |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 3,360 | 3,444 | 3,090 | 2,914 | 2,697 | 2,248 | 2,463 | 2,357 | 1,589 | 1,583 | (5) | (774) |
| 2. 2012 | 3 | 3 | 3 | 3 | 14 | 14 | 13 | 13 | 599 | 648 | 50 | 635 |
| 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 | | | | | | | | | | | 44 | (139) |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 6,692 | 7,279 | 6,953 | 6,941 | 7,199 | 7,563 | 7,143 | 6,894 | 6,241 | 6,435 | 193 | (459) |
| 2. 2012 | 13,146 | 12,587 | 12,322 | 12,152 | 12,242 | 11,925 | 11,597 | 11,549 | 11,545 | 11,549 | 4 | 0 |
| 3. 2013 | XXX | 8,078 | 7,289 | 7,166 | 7,223 | 7,189 | 7,178 | 7,085 | 7,061 | 7,053 | (8) | (32) |
| 4. 2014 | XXX | XXX | 7,713 | 7,864 | 7,978 | 8,179 | 8,444 | 8,317 | 8,483 | 8,367 | (116) | 51 |
| 5. 2015 | XXX | XXX | XXX | 7,526 | 7,020 | 7,377 | 7,261 | 7,570 | 7,635 | 7,675 | 40 | 105 |
| 6. 2016 | XXX | XXX | XXX | XXX | 7,482 | 6,804 | 6,756 | 6,719 | 6,860 | 6,749 | (111) | 29 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 8,933 | 8,871 | 8,925 | 9,007 | 9,022 | 15 | 97 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 8,658 | 9,003 | 8,820 | 9,013 | 193 | 10 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 8,538 | 8,779 | 8,473 | (306) | (65) |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 9,874 | 9,791 | (83) | XXX |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 10,893 | XXX | XXX |
| 12. Totals | | | | | | | | | | | (178) | (264) |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 239,581 | 229,424 | 221,321 | 225,799 | 229,053 | 230,630 | 240,769 | 251,933 | 263,846 | 272,989 | 9,143 | 21,055 |
| 2. 2012 | 41,767 | 41,128 | 38,452 | 35,346 | 34,775 | 35,546 | 36,475 | 36,828 | 37,297 | 36,814 | (483) | (14) |
| 3. 2013 | XXX | 40,728 | 41,141 | 38,722 | 38,161 | 37,727 | 37,742 | 39,594 | 39,615 | 39,160 | (455) | (434) |
| 4. 2014 | XXX | XXX | 41,048 | 40,379 | 39,679 | 38,271 | 38,802 | 41,725 | 40,897 | 40,573 | (324) | (1,152) |
| 5. 2015 | XXX | XXX | XXX | 41,580 | 38,511 | 37,938 | 40,207 | 44,527 | 46,392 | 46,236 | (156) | 1,709 |
| 6. 2016 | XXX | XXX | XXX | XXX | 45,083 | 43,854 | 45,237 | 49,418 | 50,472 | 50,543 | 71 | 1,125 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 46,918 | 47,223 | 49,338 | 50,847 | 51,206 | 359 | 1,868 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 53,007 | 55,210 | 56,787 | 58,290 | 1,503 | 3,081 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 61,651 | 62,873 | 62,347 | (526) | 697 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 62,116 | 59,792 | (2,324) | XXX |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 64,484 | XXX | XXX |
| 12. Totals | | | | | | | | | | | 6,808 | 27,935 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 80,001 | 78,932 | 75,849 | 72,049 | 67,226 | 65,536 | 63,502 | 58,002 | 58,295 | 59,235 | 940 | 1,232 |
| 2. 2012 | 16,135 | 18,012 | 18,537 | 18,364 | 18,214 | 17,903 | 17,977 | 17,516 | 16,982 | 18,075 | 1,092 | 559 |
| 3. 2013 | XXX | 14,591 | 16,593 | 18,497 | 19,331 | 21,375 | 19,413 | 18,555 | 17,917 | 17,426 | (491) | (1,129) |
| 4. 2014 | XXX | XXX | 15,387 | 16,088 | 16,404 | 15,595 | 13,960 | 13,286 | 13,223 | 13,022 | (201) | (265) |
| 5. 2015 | XXX | XXX | XXX | 14,335 | 14,729 | 13,984 | 12,942 | 10,892 | 11,727 | 11,702 | (25) | 810 |
| 6. 2016 | XXX | XXX | XXX | XXX | 13,641 | 14,580 | 14,934 | 15,447 | 15,359 | 14,787 | (572) | (660) |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 14,079 | 14,210 | 14,734 | 13,337 | 14,327 | 990 | (407) |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 14,662 | 15,408 | 17,118 | 17,740 | 622 | 2,332 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 15,320 | 17,674 | 18,853 | 1,178 | 3,533 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 20,149 | 20,122 | (27) | XXX |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 19,371 | XXX | XXX |
| 12. Totals | | | | | | | | | | | 3,507 | 6,005 |

## 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<br>2012 | 2<br>2013 | 3<br>2014 | 4<br>2015 | 5<br>2016 | 6<br>2017 | 7<br>2018 | 8<br>2019 | 9<br>2020 | 10<br>2021 | 11<br>One Year | 12<br>Two Year |
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 30,334 | 26,084 | 24,064 | (2,020) | (6,270) |
| 2. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 47,432 | 45,709 | (1,723) | XXX |
| 3. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 52,438 | XXX | XXX |
| | | | | | | | | | | 4. Totals | (3,742) | (6,270) |

## SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 15,223 | 4,144 | 2,872 | (1,273) | (12,352) |
| 2. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 63,559 | 59,002 | (4,557) | XXX |
| 3. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 83,171 | XXX | XXX |
| | | | | | | | | | | 4. Totals | (5,829) | (12,352) |

## SCHEDULE P - PART 2K - FIDELITY/SURETY

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,708 | 3,846 | 4,514 | 668 | (194) |
| 2. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,074 | 1,230 | 157 | XXX |
| 3. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,129 | XXX | XXX |
| | | | | | | | | | | 4. Totals | 825 | (194) |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 225 | 93 | 13 | (80) | (213) |
| 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 | (80) | (213) |

## SCHEDULE P - PART 2M - INTERNATIONAL

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 669 | 424 | 416 | 510 | 510 | 502 | 503 | 493 | 421 | 408 | (13) | (85) |
| 2. 2012 | 148 | 49 | 96 | 96 | 96 | 68 | 68 | 80 | 78 | 78 | 0 | (3) |
| 3. 2013 | XXX | 256 | 100 | 98 | 95 | 73 | 73 | 59 | 59 | 59 | 0 | 0 |
| 4. 2014 | XXX | XXX | 29 | 29 | 29 | 2 | 2 | 1 | 0 | 0 | 0 | (1) |
| 5. 2015 | XXX | XXX | XXX | 71 | 71 | 40 | 40 | 23 | 22 | 22 | 0 | (2) |
| 6. 2016 | XXX | XXX | XXX | XXX | 124 | 107 | 107 | 87 | 35 | 35 | 0 | (51) |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 67 | 46 | 16 | 0 | 0 | 0 | (16) |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 225 | 212 | 122 | 122 | 0 | (90) |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 85 | 26 | 26 | 0 | (59) |
| 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 | (13) | (305) |

## 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<br>2012 | 2<br>2013 | 3<br>2014 | 4<br>2015 | 5<br>2016 | 6<br>2017 | 7<br>2018 | 8<br>2019 | 9<br>2020 | 10<br>2021 | 11<br>One Year | 12<br>Two Year |
| 1. Prior | 2,154 | 2,082 | 1,797 | 1,793 | 1,767 | 1,767 | 1,470 | 1,381 | 1,423 | 1,001 | (422) | (380) |
| 2. 2012 | 471 | 489 | 401 | 592 | 592 | 594 | 594 | 548 | 547 | 547 | 0 | (1) |
| 3. 2013 | XXX | 489 | 479 | 575 | 613 | 619 | 606 | 606 | 560 | 560 | 0 | (46) |
| 4. 2014 | XXX | XXX | 283 | 435 | 606 | 613 | 613 | 566 | 523 | 520 | (2) | (46) |
| 5. 2015 | XXX | XXX | XXX | 886 | 644 | 557 | 557 | 557 | 462 | 462 | 0 | (95) |
| 6. 2016 | XXX | XXX | XXX | XXX | 705 | 590 | 589 | 581 | 514 | 809 | 295 | 228 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 472 | 482 | 483 | 506 | 523 | 18 | 41 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 204 | 149 | 240 | 234 | (6) | 85 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,072 | 1,232 | 1,306 | 74 | 234 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,089 | 1,094 | 5 | XXX |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,034 | XXX | XXX |
| | | | | | | | | | | 12. Totals | (39) | 19 |

## SCHEDULE P - PART 2O - REINSURANCE
## NONPROPORTIONAL ASSUMED LIABILITY

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 36,015 | 36,927 | 29,605 | 30,702 | 31,435 | 33,210 | 31,847 | 32,033 | 31,898 | 33,235 | 1,337 | 1,202 |
| 2. 2012 | 455 | 447 | 465 | 467 | 511 | 453 | 449 | 496 | 494 | (2) | (496) | (498) |
| 3. 2013 | XXX | 1,181 | 1,159 | 492 | 490 | 496 | 491 | 491 | 487 | 233 | (253) | (257) |
| 4. 2014 | XXX | XXX | 555 | 564 | 332 | 319 | 457 | 453 | 445 | 433 | (12) | (20) |
| 5. 2015 | XXX | XXX | XXX | 483 | 1,276 | 1,453 | 1,629 | 1,637 | 1,637 | 1,634 | (4) | (4) |
| 6. 2016 | XXX | XXX | XXX | XXX | 455 | 455 | 188 | 497 | 497 | 497 | 0 | 0 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 474 | 387 | 387 | 387 | 387 | 0 | 0 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 433 | 433 | 433 | 433 | 0 | 0 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,158 | 1,158 | 1,158 | 0 | 0 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 818 | 1,372 | 554 | XXX |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 339 | XXX | XXX |
| | | | | | | | | | | 12. Totals | 1,126 | 424 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 685 | 818 | 906 | 906 | 870 | 870 | 789 | 715 | 647 | 515 | (132) | (200) |
| 2. 2012 | 64 | 64 | 64 | 64 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2013 | XXX | 62 | 62 | 62 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2014 | XXX | XXX | 58 | 58 | 58 | 47 | 21 | 21 | 21 | 0 | (21) | (21) |
| 5. 2015 | XXX | XXX | XXX | 43 | 43 | 21 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2016 | XXX | XXX | XXX | XXX | 36 | 36 | 9 | 9 | 9 | 9 | 0 | 0 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 31 | 9 | 9 | 9 | 9 | 0 | 0 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 29 | 29 | 29 | 29 | 0 | 0 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 29 | 29 | 29 | 0 | 0 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 27 | 27 | 0 | XXX |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 27 | XXX | XXX |
| | | | | | | | | | | 12. Totals | (153) | (221) |

## 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<br>2012 | 2<br>2013 | 3<br>2014 | 4<br>2015 | 5<br>2016 | 6<br>2017 | 7<br>2018 | 8<br>2019 | 9<br>2020 | 10<br>2021 | 11<br>One Year | 12<br>Two Year |
| 1. Prior | 82,537 | 84,981 | 70,561 | 69,827 | 70,850 | 74,075 | 78,236 | 82,582 | 84,844 | 88,393 | 3,549 | 5,811 |
| 2. 2012 | 3,446 | 3,876 | 4,032 | 5,854 | 5,685 | 5,425 | 5,462 | 5,425 | 5,276 | 5,218 | (57) | (206) |
| 3. 2013 | XXX | 3,598 | 3,799 | 4,439 | 4,526 | 4,197 | 4,595 | 4,709 | 4,711 | 4,702 | (9) | (6) |
| 4. 2014 | XXX | XXX | 3,557 | 3,957 | 4,339 | 4,150 | 4,499 | 4,107 | 3,792 | 3,773 | (18) | (334) |
| 5. 2015 | XXX | XXX | XXX | 4,088 | 3,839 | 3,740 | 3,733 | 3,633 | 3,183 | 2,665 | (518) | (968) |
| 6. 2016 | XXX | XXX | XXX | XXX | 3,314 | 3,980 | 3,629 | 4,122 | 3,874 | 3,087 | (787) | (1,035) |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 4,158 | 4,182 | 4,718 | 4,743 | 4,391 | (353) | (327) |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 3,764 | 3,742 | 3,809 | 4,376 | 566 | 634 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,034 | 4,004 | 5,090 | 1,086 | 1,056 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,931 | 5,701 | 1,770 | XXX |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 7,319 | XXX | XXX |
| | | | | | | | | | | 12. Totals | 5,230 | 4,624 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 1,459 | 1,340 | 1,778 | 1,701 | 2,228 | 2,402 | 2,391 | 1,853 | 1,908 | 1,927 | 19 | 74 |
| 2. 2012 | 383 | 423 | 405 | 383 | 350 | 322 | 324 | 138 | 139 | 113 | (27) | (25) |
| 3. 2013 | XXX | 406 | 456 | 444 | 423 | 404 | 414 | 309 | 302 | 297 | (5) | (12) |
| 4. 2014 | XXX | XXX | 427 | 425 | 545 | 429 | 293 | 310 | 323 | 335 | 11 | 25 |
| 5. 2015 | XXX | XXX | XXX | 467 | 501 | 498 | 217 | 391 | 447 | 438 | (8) | 47 |
| 6. 2016 | XXX | XXX | XXX | XXX | 494 | 529 | 562 | 334 | 311 | 238 | (73) | (96) |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 541 | 587 | 392 | 330 | 294 | (35) | (98) |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 518 | 512 | 453 | 291 | (162) | (220) |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 517 | 501 | 345 | (156) | (172) |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 601 | 571 | (29) | XXX |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 614 | XXX | XXX |
| | | | | | | | | | | 12. Totals | (465) | (477) |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | | |

NONE

## SCHEDULE P - PART 2T - WARRANTY

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | | |

NONE

## SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

| Years in Which Losses Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2012 | 2 2013 | 3 2014 | 4 2015 | 5 2016 | 6 2017 | 7 2018 | 8 2019 | 9 2020 | 10 2021 | 11 Number of Claims Closed With Loss Payment | 12 Number of Claims Closed Without Loss Payment |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 6,099 | 8,598 | 10,010 | 10,878 | 11,338 | 11,255 | 11,651 | 11,692 | 11,699 | 0 | 0 |
| 2. 2012 | 68,838 | 86,821 | 89,830 | 91,171 | 91,889 | 92,246 | 92,030 | 92,075 | 92,103 | 92,221 | 11,046 | 628 |
| 3. 2013 | XXX | 45,948 | 58,596 | 60,820 | 62,151 | 62,879 | 63,082 | 63,248 | 63,310 | 63,369 | 6,353 | 425 |
| 4. 2014 | XXX | XXX | 48,595 | 61,779 | 64,789 | 66,000 | 66,394 | 66,667 | 66,838 | 66,868 | 6,463 | 403 |
| 5. 2015 | XXX | XXX | XXX | 45,569 | 61,019 | 63,970 | 65,348 | 65,838 | 66,120 | 66,268 | 6,144 | 413 |
| 6. 2016 | XXX | XXX | XXX | XXX | 48,731 | 64,473 | 67,457 | 68,625 | 69,126 | 69,302 | 6,171 | 383 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 69,214 | 96,738 | 103,249 | 97,700 | 98,319 | 7,246 | 400 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 76,497 | 105,969 | 104,220 | 103,803 | 8,015 | 418 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 74,465 | 100,362 | 104,731 | 7,701 | 414 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 92,172 | 121,869 | 9,187 | 504 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 105,566 | 7,870 | 572 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 21,543 | 31,173 | 36,306 | 39,011 | 40,275 | 41,480 | 41,952 | 42,427 | 42,851 | 0 | 0 |
| 2. 2012 | 27,135 | 47,553 | 56,539 | 61,877 | 64,678 | 66,031 | 66,536 | 66,732 | 66,792 | 66,830 | 9,220 | 1,842 |
| 3. 2013 | XXX | 24,028 | 40,087 | 48,229 | 53,470 | 55,959 | 56,921 | 57,292 | 57,514 | 57,572 | 7,901 | 1,546 |
| 4. 2014 | XXX | XXX | 20,752 | 36,432 | 45,188 | 50,242 | 52,678 | 53,709 | 53,965 | 54,169 | 7,114 | 1,374 |
| 5. 2015 | XXX | XXX | XXX | 23,609 | 42,471 | 52,002 | 57,408 | 60,228 | 61,236 | 61,748 | 7,854 | 1,015 |
| 6. 2016 | XXX | XXX | XXX | XXX | 27,401 | 52,227 | 63,913 | 70,463 | 73,480 | 74,819 | 9,114 | 1,348 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 31,172 | 59,138 | 72,880 | 79,871 | 83,176 | 9,923 | 1,635 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 31,963 | 61,009 | 74,259 | 81,296 | 9,553 | 1,548 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 32,275 | 61,904 | 75,494 | 8,852 | 1,587 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 24,882 | 47,811 | 5,717 | 1,090 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 29,973 | 4,059 | 949 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 23,780 | 37,088 | 44,961 | 49,111 | 50,963 | 51,989 | 52,835 | 53,262 | 53,439 | 0 | 0 |
| 2. 2012 | 9,027 | 20,661 | 29,820 | 37,612 | 42,087 | 43,947 | 45,014 | 45,484 | 45,683 | 45,802 | 2,632 | 1,918 |
| 3. 2013 | XXX | 8,687 | 18,508 | 27,905 | 34,834 | 39,966 | 42,377 | 43,766 | 43,984 | 44,095 | 2,429 | 1,802 |
| 4. 2014 | XXX | XXX | 7,329 | 16,157 | 25,285 | 32,761 | 37,790 | 40,232 | 40,822 | 41,417 | 2,217 | 1,747 |
| 5. 2015 | XXX | XXX | XXX | 7,977 | 18,113 | 28,734 | 36,579 | 42,121 | 44,359 | 45,549 | 2,201 | 1,840 |
| 6. 2016 | XXX | XXX | XXX | XXX | 7,656 | 19,027 | 30,037 | 40,272 | 45,094 | 47,650 | 2,270 | 2,044 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 8,343 | 20,516 | 33,185 | 42,194 | 48,249 | 2,217 | 2,075 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 9,677 | 23,400 | 37,418 | 48,449 | 2,260 | 2,142 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 9,893 | 26,275 | 41,385 | 2,154 | 2,100 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 7,554 | 18,256 | 1,312 | 1,334 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 7,566 | 832 | 1,037 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 47,411 | 82,599 | 110,649 | 134,627 | 156,080 | 174,584 | 190,679 | 203,999 | 215,673 | 0 | 0 |
| 2. 2012 | 20,342 | 43,546 | 56,500 | 64,675 | 71,206 | 75,442 | 78,249 | 80,380 | 81,892 | 83,039 | 5,830 | 611 |
| 3. 2013 | XXX | 21,312 | 44,873 | 58,101 | 66,433 | 71,654 | 75,290 | 77,888 | 79,807 | 81,154 | 5,812 | 626 |
| 4. 2014 | XXX | XXX | 21,255 | 44,456 | 57,697 | 65,911 | 70,879 | 74,455 | 76,864 | 78,642 | 5,720 | 613 |
| 5. 2015 | XXX | XXX | XXX | 20,093 | 42,069 | 54,335 | 61,626 | 66,332 | 69,073 | 71,380 | 5,717 | 625 |
| 6. 2016 | XXX | XXX | XXX | XXX | 19,638 | 41,061 | 52,522 | 59,760 | 64,243 | 67,291 | 5,589 | 604 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 19,982 | 41,459 | 53,697 | 61,124 | 65,914 | 5,100 | 607 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 20,350 | 42,806 | 54,494 | 62,003 | 5,035 | 638 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 21,500 | 43,944 | 56,726 | 4,804 | 624 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 17,833 | 36,658 | 3,259 | 836 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 19,584 | 2,149 | 454 |

## SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 29,516 | 49,414 | 61,805 | 68,933 | 73,819 | 78,146 | 82,749 | 84,880 | 86,530 | 0 | 0 |
| 2. 2012 | 32,877 | 52,445 | 60,155 | 67,436 | 72,221 | 74,576 | 75,794 | 76,866 | 77,173 | 77,399 | 2,452 | 1,784 |
| 3. 2013 | XXX | 26,643 | 41,520 | 49,461 | 55,446 | 60,098 | 62,905 | 64,747 | 65,448 | 65,936 | 1,845 | 1,508 |
| 4. 2014 | XXX | XXX | 25,878 | 39,954 | 48,608 | 56,144 | 61,428 | 64,285 | 65,693 | 66,469 | 1,716 | 1,435 |
| 5. 2015 | XXX | XXX | XXX | 24,800 | 41,052 | 48,546 | 55,665 | 59,919 | 61,854 | 63,450 | 1,541 | 1,347 |
| 6. 2016 | XXX | XXX | XXX | XXX | 23,599 | 39,243 | 47,175 | 53,479 | 57,620 | 60,386 | 1,426 | 1,287 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 27,531 | 47,327 | 55,334 | 62,457 | 68,757 | 1,433 | 1,339 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 32,052 | 53,603 | 62,341 | 69,555 | 1,423 | 1,282 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 28,005 | 48,259 | 58,294 | 1,279 | 1,213 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 31,599 | 48,099 | 1,110 | 1,484 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 30,676 | 775 | 802 |

## 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 | 314 | 360 | 556 | 567 | 618 | 666 | 784 | 801 | 814 | 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 | 354 | 489 | 485 | 538 | 701 | 723 | 814 | 886 | 886 | 0 | 0 |
| 2. 2012 | 0 | 0 | 0 | 0 | 11 | 11 | 11 | 11 | 11 | 80 | 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 | 1,733 | 2,713 | 3,320 | 3,694 | 4,225 | 4,376 | 4,475 | 4,509 | 4,594 | XXX | XXX |
| 2. 2012 | 4,180 | 10,034 | 10,716 | 11,224 | 11,418 | 11,475 | 11,500 | 11,491 | 11,499 | 11,504 | XXX | XXX |
| 3. 2013 | XXX | 3,494 | 5,400 | 6,044 | 6,596 | 6,907 | 6,964 | 6,991 | 7,006 | 7,013 | XXX | XXX |
| 4. 2014 | XXX | XXX | 3,333 | 5,646 | 6,929 | 7,606 | 8,090 | 8,184 | 8,177 | 8,200 | XXX | XXX |
| 5. 2015 | XXX | XXX | XXX | 3,429 | 5,379 | 6,287 | 6,592 | 7,168 | 7,233 | 7,407 | XXX | XXX |
| 6. 2016 | XXX | XXX | XXX | XXX | 3,236 | 5,176 | 5,799 | 6,237 | 6,338 | 6,408 | XXX | XXX |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 4,329 | 6,858 | 7,773 | 8,276 | 8,534 | XXX | XXX |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 4,249 | 6,463 | 7,246 | 7,679 | XXX | XXX |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,905 | 6,345 | 6,819 | XXX | XXX |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,131 | 7,184 | XXX | XXX |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,975 | XXX | XXX |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 30,876 | 56,919 | 76,846 | 113,202 | 128,229 | 143,928 | 155,779 | 165,178 | 175,431 | 0 | 0 |
| 2. 2012 | 1,370 | 6,560 | 12,673 | 20,070 | 23,894 | 28,368 | 30,753 | 32,873 | 33,592 | 33,731 | 300 | 540 |
| 3. 2013 | XXX | 1,702 | 7,507 | 15,648 | 20,985 | 26,458 | 30,436 | 33,512 | 34,277 | 34,891 | 299 | 525 |
| 4. 2014 | XXX | XXX | 1,680 | 6,680 | 13,379 | 21,426 | 26,601 | 31,538 | 33,684 | 34,767 | 259 | 563 |
| 5. 2015 | XXX | XXX | XXX | 1,793 | 6,152 | 14,964 | 24,706 | 32,574 | 36,395 | 38,468 | 268 | 527 |
| 6. 2016 | XXX | XXX | XXX | XXX | 1,645 | 8,915 | 19,051 | 28,752 | 33,714 | 38,126 | 248 | 500 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 1,866 | 8,324 | 17,292 | 24,584 | 32,091 | 225 | 447 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 1,781 | 8,907 | 19,836 | 31,301 | 220 | 451 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,130 | 10,438 | 21,196 | 203 | 386 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,351 | 9,874 | 136 | 210 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,536 | 75 | 163 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 14,229 | 25,394 | 37,587 | 43,629 | 47,087 | 49,417 | 51,700 | 52,457 | 53,008 | 0 | 0 |
| 2. 2012 | 797 | 2,839 | 4,902 | 7,691 | 9,094 | 10,325 | 10,682 | 11,376 | 11,641 | 13,072 | 69 | 11 |
| 3. 2013 | XXX | 574 | 3,258 | 5,270 | 8,792 | 10,718 | 11,992 | 12,658 | 13,112 | 13,991 | 66 | 11 |
| 4. 2014 | XXX | XXX | 591 | 2,779 | 5,072 | 7,802 | 9,930 | 11,550 | 11,993 | 12,136 | 65 | 8 |
| 5. 2015 | XXX | XXX | XXX | 801 | 2,775 | 5,318 | 7,889 | 8,711 | 9,105 | 10,450 | 58 | 10 |
| 6. 2016 | XXX | XXX | XXX | XXX | 406 | 2,717 | 4,699 | 7,414 | 9,824 | 12,465 | 62 | 12 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 520 | 2,297 | 4,685 | 7,333 | 9,586 | 57 | 17 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 723 | 3,133 | 5,942 | 9,268 | 58 | 16 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 926 | 3,418 | 6,963 | 56 | 16 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,290 | 4,614 | 39 | 10 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,631 | 12 | 5 |

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

| Years in Which Losses Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND 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 | 18,049 | 20,811 | XXX | XXX |
| 2. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 27,631 | 39,910 | XXX | XXX |
| 3. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 30,600 | XXX | XXX |

## SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 000 | 2,862 | 2,540 | 0 | 0 |
| 2. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 56,099 | 58,470 | 27,850 | 2,619 |
| 3. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 73,482 | 27,189 | 2,139 |

## SCHEDULE P - PART 3K - FIDELITY/SURETY

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 000 | 921 | 1,353 | XXX | XXX |
| 2. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 179 | 437 | XXX | XXX |
| 3. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 165 | 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 | 89 | 188 | 359 | 372 | 383 | 372 | 385 | 386 | 388 | XXX | XXX |
| 2. 2012 | 33 | 33 | 46 | 58 | 62 | 71 | 74 | 78 | 78 | 78 | XXX | XXX |
| 3. 2013 | XXX | 0 | 12 | 15 | 58 | 58 | 58 | 59 | 59 | 59 | XXX | XXX |
| 4. 2014 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5. 2015 | XXX | XXX | XXX | 0 | 0 | 18 | 22 | 22 | 22 | 22 | XXX | XXX |
| 6. 2016 | XXX | XXX | XXX | XXX | 8 | 12 | 22 | 35 | 35 | 35 | 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 | 122 | 122 | 122 | XXX | XXX |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 26 | 26 | 26 | 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 | 113 | 327 | 409 | 410 | 415 | 426 | 443 | 605 | 600 | XXX | XXX |
| 2. 2012 | 146 | 339 | 508 | 543 | 543 | 543 | 543 | 543 | 543 | 544 | XXX | XXX |
| 3. 2013 | XXX | 107 | 319 | 450 | 473 | 515 | 560 | 560 | 560 | 560 | XXX | XXX |
| 4. 2014 | XXX | XXX | 137 | 296 | 460 | 491 | 487 | 514 | 507 | 507 | XXX | XXX |
| 5. 2015 | XXX | XXX | XXX | 223 | 366 | 448 | 451 | 461 | 461 | 461 | XXX | XXX |
| 6. 2016 | XXX | XXX | XXX | XXX | 147 | 290 | 370 | 459 | 570 | 784 | XXX | XXX |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 138 | 259 | 422 | 489 | 493 | XXX | XXX |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 19 | 100 | 133 | 145 | XXX | XXX |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 516 | 1,000 | 1,284 | XXX | XXX |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 296 | 647 | XXX | XXX |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 342 | XXX | XXX |

## SCHEDULE P - PART 3O - REINSURANCE
## NONPROPORTIONAL ASSUMED LIABILITY

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 3,367 | 8,017 | 10,804 | 12,899 | 15,912 | 17,561 | 19,079 | 20,222 | 21,326 | 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) | 436 | 436 | 436 | 436 | XXX | XXX |
| 5. 2015 | XXX | XXX | XXX | 0 | 2 | 1,107 | 1,274 | 1,568 | 1,578 | 1,578 | XXX | XXX |
| 6. 2016 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 163 | 335 | 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 | 1,103 | 1,103 | XXX | XXX |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 662 | 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 | 125 | 414 | 456 | 460 | 421 | 422 | 422 | 434 | 434 | 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 | 9,545 | 17,881 | 26,417 | 32,668 | 38,452 | 42,740 | 50,128 | 53,344 | 57,010 | 0 | 0 |
| 2. 2012 | 133 | 558 | 1,412 | 2,655 | 3,459 | 3,914 | 4,273 | 4,572 | 4,754 | 4,828 | 28 | 76 |
| 3. 2013 | XXX | 62 | 532 | 1,191 | 2,277 | 2,925 | 3,667 | 3,851 | 4,044 | 4,134 | 6 | 31 |
| 4. 2014 | XXX | XXX | 47 | 658 | 1,338 | 2,235 | 2,787 | 2,638 | 2,858 | 3,028 | 7 | 26 |
| 5. 2015 | XXX | XXX | XXX | 75 | 362 | 786 | 1,390 | 1,615 | 1,770 | 1,829 | 1 | 27 |
| 6. 2016 | XXX | XXX | XXX | XXX | 99 | 334 | 618 | 1,181 | 1,326 | 1,505 | 9 | 20 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 47 | 281 | 531 | 1,185 | 1,586 | 3 | 21 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 63 | 339 | 683 | 1,127 | 4 | 19 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 85 | 460 | 800 | 7 | 15 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 71 | 225 | 6 | 6 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 74 | 3 | 5 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 000 | 260 | 662 | 822 | 1,541 | 1,544 | 1,564 | 1,564 | 1,565 | 1,563 | 0 | 0 |
| 2. 2012 | 5 | 35 | 61 | 99 | 108 | 108 | 108 | 108 | 108 | 108 | 0 | 0 |
| 3. 2013 | XXX | 3 | 104 | 185 | 236 | 244 | 253 | 277 | 283 | 283 | 0 | 0 |
| 4. 2014 | XXX | XXX | 0 | 30 | 60 | 81 | 120 | 276 | 280 | 281 | 0 | 0 |
| 5. 2015 | XXX | XXX | XXX | 5 | 77 | 126 | 154 | 285 | 409 | 415 | 0 | 0 |
| 6. 2016 | XXX | XXX | XXX | XXX | 8 | 62 | 105 | 132 | 145 | 155 | 0 | 0 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 2 | 32 | 81 | 93 | 105 | 0 | 0 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 3 | 64 | 109 | 131 | 0 | 0 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 49 | 80 | 96 | 0 | 0 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4 | 14 | 0 | 0 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 22 | 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 | 7,565 | 1,943 | 967 | 426 | 107 | 88 | 124 | 45 | 22 | 42 |
| 2. 2012 | 18,258 | 2,854 | 1,074 | 188 | 58 | 69 | 123 | 53 | 40 | 30 |
| 3. 2013 | XXX | 13,895 | 2,390 | 365 | 217 | 149 | 125 | 51 | 16 | 21 |
| 4. 2014 | XXX | XXX | 13,165 | 1,581 | 480 | 329 | 349 | 69 | 56 | 55 |
| 5. 2015 | XXX | XXX | XXX | 11,264 | 1,415 | 854 | 442 | 65 | 104 | 33 |
| 6. 2016 | XXX | XXX | XXX | XXX | 14,046 | 3,233 | 1,295 | 382 | 244 | 82 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 21,408 | 4,762 | 2,328 | 1,274 | 649 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 25,590 | 5,138 | 1,439 | 1,047 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 20,424 | 2,953 | 639 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 33,280 | 8,014 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 35,460 |

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

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 12,765 | 6,022 | 2,525 | 1,611 | 1,215 | 1,229 | 1,181 | 1,328 | 1,351 | 1,986 |
| 2. 2012 | 20,357 | 8,296 | 4,239 | 1,700 | 626 | 275 | 171 | 28 | 14 | 5 |
| 3. 2013 | XXX | 19,609 | 9,977 | 3,805 | 1,557 | 691 | 329 | 81 | 18 | 5 |
| 4. 2014 | XXX | XXX | 20,250 | 8,537 | 3,299 | 1,396 | 564 | 204 | 79 | 18 |
| 5. 2015 | XXX | XXX | XXX | 20,534 | 9,814 | 4,346 | 1,449 | 486 | 162 | 65 |
| 6. 2016 | XXX | XXX | XXX | XXX | 28,843 | 12,201 | 5,445 | 1,913 | 597 | 227 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 36,812 | 14,973 | 6,051 | 2,507 | 1,067 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 36,058 | 15,080 | 6,789 | 2,628 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 37,319 | 16,079 | 6,729 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 33,981 | 15,544 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 43,191 |

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

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 27,095 | 16,439 | 11,654 | 9,405 | 4,039 | 3,632 | 3,132 | 1,856 | 1,229 | 1,047 |
| 2. 2012 | 19,501 | 10,937 | 4,935 | 2,194 | 1,161 | 579 | 535 | 453 | 467 | 322 |
| 3. 2013 | XXX | 20,074 | 10,742 | 4,999 | 1,978 | 777 | 677 | 632 | 606 | 459 |
| 4. 2014 | XXX | XXX | 20,165 | 10,915 | 5,162 | 1,992 | 971 | 685 | 697 | 456 |
| 5. 2015 | XXX | XXX | XXX | 19,488 | 9,009 | 3,169 | 1,366 | 1,523 | 1,156 | 350 |
| 6. 2016 | XXX | XXX | XXX | XXX | 21,093 | 10,915 | 5,750 | 3,530 | 2,203 | 1,263 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 25,077 | 16,052 | 7,893 | 4,796 | 2,351 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 31,409 | 16,357 | 10,925 | 5,713 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 34,557 | 24,007 | 14,146 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 42,731 | 27,883 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 39,675 |

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

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 245,911 | 212,029 | 186,888 | 168,681 | 152,966 | 138,301 | 126,370 | 122,952 | 120,887 | 118,160 |
| 2. 2012 | 66,938 | 43,870 | 33,776 | 27,868 | 23,371 | 21,274 | 18,293 | 16,520 | 15,366 | 15,468 |
| 3. 2013 | XXX | 68,797 | 46,320 | 36,114 | 29,465 | 25,097 | 21,309 | 18,467 | 16,479 | 15,429 |
| 4. 2014 | XXX | XXX | 71,419 | 46,806 | 38,826 | 31,383 | 26,067 | 22,101 | 19,606 | 17,577 |
| 5. 2015 | XXX | XXX | XXX | 76,228 | 53,165 | 41,768 | 34,662 | 28,577 | 22,822 | 20,598 |
| 6. 2016 | XXX | XXX | XXX | XXX | 76,443 | 51,589 | 39,483 | 31,920 | 25,829 | 20,541 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 80,167 | 53,622 | 41,509 | 32,923 | 28,676 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 79,421 | 52,826 | 41,357 | 33,177 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 73,820 | 46,713 | 38,005 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 77,116 | 56,308 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 65,112 |

## SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 48,301 | 35,539 | 28,288 | 24,636 | 21,756 | 21,297 | 17,334 | 11,587 | 11,122 | 9,849 |
| 2. 2012 | 23,658 | 13,664 | 9,241 | 5,474 | 3,811 | 2,520 | 1,832 | 1,471 | 1,332 | 903 |
| 3. 2013 | XXX | 23,195 | 14,262 | 8,581 | 5,352 | 2,998 | 2,228 | 1,679 | 1,371 | 1,131 |
| 4. 2014 | XXX | XXX | 26,091 | 14,482 | 8,464 | 4,332 | 3,145 | 2,189 | 1,815 | 1,475 |
| 5. 2015 | XXX | XXX | XXX | 22,385 | 15,447 | 8,372 | 4,821 | 3,996 | 2,827 | 2,011 |
| 6. 2016 | XXX | XXX | XXX | XXX | 28,607 | 15,707 | 8,956 | 5,401 | 4,159 | 2,739 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 25,900 | 15,476 | 11,517 | 5,742 | 4,554 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 26,006 | 18,155 | 10,760 | 7,114 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 30,911 | 20,373 | 13,437 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 37,163 | 24,898 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 38,788 |

## 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 | 630 | 338 | 328 | 328 | 378 | 235 | 318 | 268 | 67 | 75 |
| 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 | 1,428 | 1,331 | 1,246 | 1,328 | 997 | 606 | 712 | 590 | 289 | 642 |
| 2. 2012 | 0 | 1 | 1 | 3 | 3 | 3 | 2 | 2 | 26 | 77 |
| 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 | 2,860 | 3,243 | 2,467 | 2,368 | 2,243 | 2,557 | 2,116 | 1,923 | 1,278 | 1,405 |
| 2. 2012 | 2,664 | 1,326 | 837 | 453 | 621 | 342 | 25 | 10 | 5 | 6 |
| 3. 2013 | XXX | 2,444 | 697 | 306 | 182 | 143 | 113 | 48 | 23 | 21 |
| 4. 2014 | XXX | XXX | 2,462 | 560 | 287 | 167 | 117 | 27 | 214 | 115 |
| 5. 2015 | XXX | XXX | XXX | 2,065 | 401 | 376 | 59 | 157 | 150 | 118 |
| 6. 2016 | XXX | XXX | XXX | XXX | 2,421 | 750 | 300 | 55 | 190 | 55 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 2,106 | 694 | 377 | 134 | 116 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 1,585 | 1,035 | 441 | 258 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,048 | 986 | 644 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,872 | 1,285 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,456 |

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

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 180,847 | 150,862 | 124,839 | 112,845 | 84,658 | 73,669 | 71,866 | 72,309 | 75,375 | 75,450 |
| 2. 2012 | 34,164 | 25,573 | 15,333 | 7,836 | 6,322 | 3,507 | 3,187 | 2,754 | 2,883 | 2,287 |
| 3. 2013 | XXX | 31,219 | 23,447 | 14,073 | 9,640 | 6,213 | 3,682 | 3,792 | 3,370 | 2,718 |
| 4. 2014 | XXX | XXX | 33,418 | 24,457 | 16,727 | 9,741 | 6,530 | 6,035 | 4,822 | 3,815 |
| 5. 2015 | XXX | XXX | XXX | 33,927 | 22,505 | 13,356 | 7,656 | 5,534 | 5,192 | 4,278 |
| 6. 2016 | XXX | XXX | XXX | XXX | 37,465 | 25,650 | 16,638 | 12,907 | 9,882 | 7,003 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 39,436 | 28,373 | 19,820 | 14,719 | 9,148 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 45,285 | 34,502 | 23,723 | 15,358 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 52,104 | 38,891 | 27,042 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 53,637 | 39,325 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 54,831 |

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

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 55,875 | 45,368 | 34,216 | 21,601 | 13,609 | 10,729 | 8,612 | 4,224 | 4,098 | 5,140 |
| 2. 2012 | 13,577 | 12,070 | 8,885 | 7,390 | 5,824 | 5,438 | 4,362 | 2,679 | 289 | 626 |
| 3. 2013 | XXX | 11,972 | 9,968 | 8,574 | 8,131 | 8,987 | 4,850 | 2,183 | 257 | (140) |
| 4. 2014 | XXX | XXX | 12,954 | 11,098 | 8,026 | 4,391 | 2,482 | 1,218 | 807 | 627 |
| 5. 2015 | XXX | XXX | XXX | 11,723 | 8,865 | 6,010 | 3,776 | 1,541 | 1,444 | 878 |
| 6. 2016 | XXX | XXX | XXX | XXX | 11,380 | 8,892 | 6,245 | 3,833 | 2,410 | 1,423 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 12,120 | 9,614 | 7,072 | 2,959 | 2,841 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 12,444 | 8,555 | 5,765 | 4,061 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 12,865 | 11,266 | 8,338 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 16,971 | 13,238 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 16,158 |

## 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 | 6,134 | 1,628 | 686 |
| 2. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 5,402 | 708 |
| 3. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,373 |

## SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 11,574 | 1,112 | 266 |
| 2. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,789 | 513 |
| 3. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,290 |

## SCHEDULE P - PART 4K - FIDELITY/SURETY

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,692 | 1,106 | 1,690 |
| 2. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 893 | 327 |
| 3. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 963 |

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

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 178 | 46 | 10 |
| 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 | 384 | 91 | 68 | 102 | 102 | 87 | 101 | 89 | 28 | 17 |
| 2. 2012 | 115 | 5 | 30 | 30 | 30 | (4) | (6) | 1 | 0 | 0 |
| 3. 2013 | XXX | 144 | 24 | 24 | 24 | 1 | 1 | 0 | 0 | 0 |
| 4. 2014 | XXX | XXX | 29 | 29 | 29 | 2 | 2 | 1 | 0 | 0 |
| 5. 2015 | XXX | XXX | XXX | 38 | 38 | 7 | 7 | 2 | 0 | 0 |
| 6. 2016 | XXX | XXX | XXX | XXX | 38 | 22 | 22 | 47 | 0 | 0 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 67 | 46 | 16 | 0 | 0 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 173 | 76 | 0 | 0 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 50 | 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 | 645 | 662 | 400 | 503 | 499 | 513 | 446 | 430 | 606 | 218 |
| 2. 2012 | (4) | 8 | (135) | 50 | 50 | 51 | 51 | 5 | 4 | 3 |
| 3. 2013 | XXX | 74 | (102) | 4 | 42 | 52 | 46 | 46 | 0 | 0 |
| 4. 2014 | XXX | XXX | (102) | (43) | 39 | 62 | 66 | 24 | 20 | 14 |
| 5. 2015 | XXX | XXX | XXX | 280 | 131 | 59 | 59 | 96 | 1 | 1 |
| 6. 2016 | XXX | XXX | XXX | XXX | 131 | 59 | 31 | 58 | (104) | 9 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 113 | 5 | 20 | 4 | 20 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 85 | 54 | 106 | 87 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | (225) | (288) | (222) |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 430 | 62 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 209 |

## SCHEDULE P - PART 4O - REINSURANCE
## NONPROPORTIONAL ASSUMED LIABILITY

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 15,343 | 13,876 | 8,432 | 7,007 | 6,810 | 5,822 | 4,933 | 4,611 | 3,787 | 4,812 |
| 2. 2012 | 521 | 447 | 465 | 467 | 511 | 453 | 449 | 496 | 518 | (2) |
| 3. 2013 | XXX | 519 | 497 | 492 | 490 | 492 | 486 | 489 | 502 | 250 |
| 4. 2014 | XXX | XXX | 555 | 564 | 352 | 339 | 21 | 16 | 9 | (3) |
| 5. 2015 | XXX | XXX | XXX | 483 | 154 | 66 | 76 | 36 | 59 | 55 |
| 6. 2016 | XXX | XXX | XXX | XXX | 455 | 455 | 188 | 12 | 12 | 162 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 474 | 387 | 387 | 387 | 387 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 433 | 433 | 433 | 433 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 50 | 52 | 52 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 154 | 711 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 339 |

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

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 226 | 200 | 171 | 267 | 255 | 360 | 261 | 184 | 165 | 45 |
| 2. 2012 | 64 | 64 | 64 | 64 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2013 | XXX | 62 | 62 | 62 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2014 | XXX | XXX | 58 | 58 | 58 | 47 | 21 | 21 | 21 | 0 |
| 5. 2015 | XXX | XXX | XXX | 43 | 43 | 21 | 0 | 0 | 0 | 0 |
| 6. 2016 | XXX | XXX | XXX | XXX | 36 | 36 | 9 | 9 | 9 | 9 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 31 | 9 | 9 | 9 | 9 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 29 | 29 | 29 | 29 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 29 | 29 | 29 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 27 | 27 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 27 |

## 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 | 65,268 | 60,082 | 39,010 | 32,147 | 28,112 | 25,973 | 26,414 | 24,430 | 24,275 | 24,476 |
| 2. 2012 | 2,550 | 2,027 | 1,054 | 2,055 | 1,495 | 1,026 | 843 | 622 | 390 | 275 |
| 3. 2013 | XXX | 2,957 | 2,461 | 2,300 | 1,432 | 841 | 547 | 656 | 567 | 460 |
| 4. 2014 | XXX | XXX | 3,027 | 2,426 | 2,278 | 1,249 | 1,173 | 980 | 743 | 586 |
| 5. 2015 | XXX | XXX | XXX | 3,762 | 2,976 | 2,441 | 1,912 | 1,719 | 1,142 | 602 |
| 6. 2016 | XXX | XXX | XXX | XXX | 2,969 | 3,227 | 2,408 | 2,503 | 2,150 | 1,200 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 3,773 | 3,154 | 3,328 | 2,950 | 2,227 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 3,376 | 2,764 | 2,310 | 2,369 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,596 | 2,914 | 3,342 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,620 | 5,091 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 6,962 |

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

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | 979 | 776 | 742 | 643 | 686 | 857 | 827 | 288 | 344 | 364 |
| 2. 2012 | 318 | 301 | 310 | 278 | 242 | 213 | 216 | 30 | 31 | 5 |
| 3. 2013 | XXX | 319 | 284 | 174 | 149 | 134 | 133 | 14 | 13 | 9 |
| 4. 2014 | XXX | XXX | 352 | 310 | 400 | 260 | 49 | 7 | 0 | 12 |
| 5. 2015 | XXX | XXX | XXX | 447 | 190 | 184 | (93) | 0 | 26 | 18 |
| 6. 2016 | XXX | XXX | XXX | XXX | 322 | 365 | 384 | 152 | 123 | 34 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 511 | 481 | 289 | 215 | 156 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 480 | 401 | 316 | 158 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 424 | 396 | 243 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 582 | 557 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 465 |

## 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 | 1,728 | 167 | 60 | 37 | 13 | 8 | 3 | 4 | 3 | 1 |
| 2. 2012 | 9,476 | 10,868 | 10,980 | 11,022 | 11,035 | 11,040 | 11,042 | 11,043 | 11,046 | 11,046 |
| 3. 2013 | XXX | 5,451 | 6,225 | 6,300 | 6,324 | 6,336 | 6,340 | 6,342 | 6,351 | 6,353 |
| 4. 2014 | XXX | XXX | 5,548 | 6,341 | 6,412 | 6,438 | 6,449 | 6,453 | 6,462 | 6,463 |
| 5. 2015 | XXX | XXX | XXX | 5,148 | 6,020 | 6,087 | 6,113 | 6,124 | 6,143 | 6,144 |
| 6. 2016 | XXX | XXX | XXX | XXX | 5,166 | 6,037 | 6,109 | 6,133 | 6,167 | 6,171 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 6,139 | 7,091 | 7,161 | 7,221 | 7,246 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 6,716 | 7,850 | 7,977 | 8,015 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 6,360 | 7,591 | 7,701 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 7,657 | 9,187 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 7,870 |

## 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 | 221 | 113 | 69 | 41 | 23 | 15 | 11 | 6 | 5 | 4 |
| 2. 2012 | 584 | 112 | 53 | 25 | 12 | 5 | 4 | 2 | 1 | 1 |
| 3. 2013 | XXX | 384 | 88 | 40 | 22 | 12 | 8 | 5 | 2 | 1 |
| 4. 2014 | XXX | XXX | 405 | 89 | 41 | 17 | 9 | 4 | 2 | 1 |
| 5. 2015 | XXX | XXX | XXX | 400 | 89 | 42 | 19 | 8 | 4 | 2 |
| 6. 2016 | XXX | XXX | XXX | XXX | 420 | 84 | 37 | 15 | 6 | 4 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 443 | 139 | 95 | 77 | 55 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 473 | 139 | 79 | 44 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 482 | 128 | 61 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 578 | 143 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 679 |

## 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 | 2,072 | 287 | 130 | 79 | 42 | 24 | 15 | 10 | 9 | 6 |
| 2. 2012 | 10,574 | 11,594 | 11,654 | 11,669 | 11,675 | 11,673 | 11,674 | 11,673 | 11,675 | 11,675 |
| 3. 2013 | XXX | 6,179 | 6,730 | 6,763 | 6,770 | 6,773 | 6,773 | 6,772 | 6,778 | 6,779 |
| 4. 2014 | XXX | XXX | 6,274 | 6,829 | 6,855 | 6,858 | 6,861 | 6,860 | 6,867 | 6,867 |
| 5. 2015 | XXX | XXX | XXX | 5,880 | 6,517 | 6,541 | 6,545 | 6,546 | 6,560 | 6,559 |
| 6. 2016 | XXX | XXX | XXX | XXX | 5,891 | 6,500 | 6,528 | 6,531 | 6,556 | 6,558 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 6,905 | 7,626 | 7,655 | 7,697 | 7,701 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 7,523 | 8,402 | 8,472 | 8,477 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 7,165 | 8,126 | 8,176 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 8,628 | 9,834 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 9,121 |

# 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 | 3,995 | 1,079 | 413 | 201 | 100 | 54 | 49 | 28 | 11 | 7 |
| 2. 2012 | 5,847 | 8,363 | 8,824 | 9,035 | 9,136 | 9,176 | 9,203 | 9,215 | 9,218 | 9,220 |
| 3. 2013 | XXX | 5,085 | 7,119 | 7,530 | 7,739 | 7,831 | 7,866 | 7,888 | 7,897 | 7,901 |
| 4. 2014 | XXX | XXX | 4,379 | 6,381 | 6,785 | 6,972 | 7,060 | 7,091 | 7,106 | 7,114 |
| 5. 2015 | XXX | XXX | XXX | 4,761 | 7,027 | 7,503 | 7,707 | 7,806 | 7,835 | 7,854 |
| 6. 2016 | XXX | XXX | XXX | XXX | 5,233 | 8,151 | 8,735 | 8,977 | 9,081 | 9,114 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 5,824 | 8,931 | 9,561 | 9,816 | 9,923 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 5,762 | 8,686 | 9,306 | 9,553 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 5,389 | 8,267 | 8,852 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,815 | 5,717 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,059 |

## 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 | 2,067 | 978 | 556 | 356 | 231 | 161 | 105 | 71 | 56 | 49 |
| 2. 2012 | 2,941 | 854 | 418 | 216 | 108 | 64 | 33 | 19 | 11 | 7 |
| 3. 2013 | XXX | 2,442 | 787 | 400 | 186 | 92 | 51 | 28 | 17 | 11 |
| 4. 2014 | XXX | XXX | 2,297 | 755 | 357 | 167 | 74 | 40 | 24 | 14 |
| 5. 2015 | XXX | XXX | XXX | 2,522 | 854 | 388 | 187 | 84 | 54 | 33 |
| 6. 2016 | XXX | XXX | XXX | XXX | 3,294 | 1,030 | 462 | 224 | 118 | 85 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 3,522 | 1,119 | 519 | 266 | 157 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 3,297 | 1,117 | 524 | 279 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,297 | 1,094 | 553 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,316 | 857 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,404 |

## 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 | 6,799 | 2,170 | 1,013 | 581 | 344 | 223 | 159 | 106 | 68 | 57 |
| 2. 2012 | 10,127 | 10,997 | 11,055 | 11,077 | 11,079 | 11,077 | 11,076 | 11,075 | 11,071 | 11,069 |
| 3. 2013 | XXX | 8,647 | 9,395 | 9,452 | 9,461 | 9,464 | 9,460 | 9,461 | 9,460 | 9,458 |
| 4. 2014 | XXX | XXX | 7,644 | 8,461 | 8,498 | 8,505 | 8,505 | 8,504 | 8,503 | 8,502 |
| 5. 2015 | XXX | XXX | XXX | 7,881 | 8,840 | 8,886 | 8,899 | 8,903 | 8,903 | 8,902 |
| 6. 2016 | XXX | XXX | XXX | XXX | 9,269 | 10,466 | 10,520 | 10,539 | 10,544 | 10,547 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 10,330 | 11,625 | 11,691 | 11,708 | 11,715 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 10,020 | 11,288 | 11,363 | 11,380 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 9,667 | 10,916 | 10,992 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 6,840 | 7,664 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 8,412 |

# 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 | 1,105 | 301 | 137 | 98 | 21 | 3 | 23 | 7 | 6 | 0 |
| 2. 2012 | 1,691 | 2,371 | 2,510 | 2,579 | 2,613 | 2,627 | 2,631 | 2,632 | 2,632 | 2,632 |
| 3. 2013 | XXX | 1,565 | 2,167 | 2,301 | 2,372 | 2,407 | 2,423 | 2,429 | 2,429 | 2,429 |
| 4. 2014 | XXX | XXX | 1,391 | 1,970 | 2,099 | 2,165 | 2,201 | 2,214 | 2,216 | 2,217 |
| 5. 2015 | XXX | XXX | XXX | 1,361 | 1,937 | 2,082 | 2,146 | 2,184 | 2,200 | 2,201 |
| 6. 2016 | XXX | XXX | XXX | XXX | 1,311 | 1,997 | 2,150 | 2,224 | 2,257 | 2,270 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 1,325 | 1,964 | 2,106 | 2,182 | 2,217 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 1,395 | 2,031 | 2,182 | 2,260 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,341 | 2,002 | 2,154 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 909 | 1,312 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 832 |

## 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 | 707 | 343 | 150 | 68 | 34 | 21 | 20 | 20 | 20 | 20 |
| 2. 2012 | 1,075 | 341 | 172 | 84 | 33 | 11 | 2 | 0 | 0 | 0 |
| 3. 2013 | XXX | 1,029 | 344 | 167 | 82 | 31 | 9 | 3 | 0 | 0 |
| 4. 2014 | XXX | XXX | 974 | 331 | 170 | 86 | 26 | 11 | 3 | 1 |
| 5. 2015 | XXX | XXX | XXX | 1,017 | 345 | 166 | 81 | 34 | 15 | 5 |
| 6. 2016 | XXX | XXX | XXX | XXX | 1,232 | 439 | 238 | 94 | 48 | 24 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 1,168 | 444 | 205 | 110 | 59 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 1,194 | 460 | 284 | 121 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,033 | 399 | 227 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 738 | 280 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 905 |

## 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 | 2,823 | 785 | 400 | 190 | 64 | 25 | 54 | 29 | 26 | 21 |
| 2. 2012 | 4,208 | 4,563 | 4,575 | 4,569 | 4,560 | 4,555 | 4,551 | 4,550 | 4,550 | 4,550 |
| 3. 2013 | XXX | 3,928 | 4,249 | 4,247 | 4,248 | 4,237 | 4,234 | 4,234 | 4,231 | 4,231 |
| 4. 2014 | XXX | XXX | 3,676 | 3,995 | 3,994 | 3,990 | 3,972 | 3,972 | 3,966 | 3,965 |
| 5. 2015 | XXX | XXX | XXX | 3,729 | 4,048 | 4,059 | 4,058 | 4,056 | 4,055 | 4,046 |
| 6. 2016 | XXX | XXX | XXX | XXX | 3,950 | 4,354 | 4,367 | 4,354 | 4,347 | 4,338 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 3,980 | 4,343 | 4,344 | 4,358 | 4,351 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 4,137 | 4,499 | 4,536 | 4,523 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,642 | 4,461 | 4,481 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,701 | 2,926 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,774 |

# 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 | 2,798 | 733 | 544 | 371 | 325 | 185 | 202 | 1,585 | 218 | 53 |
| 2. 2012 | 3,111 | 5,059 | 5,346 | 5,475 | 5,571 | 5,727 | 5,795 | 5,809 | 5,827 | 5,830 |
| 3. 2013 | XXX | 3,027 | 5,009 | 5,306 | 5,444 | 5,529 | 5,698 | 5,783 | 5,809 | 5,812 |
| 4. 2014 | XXX | XXX | 3,097 | 4,896 | 5,187 | 5,300 | 5,383 | 5,612 | 5,712 | 5,720 |
| 5. 2015 | XXX | XXX | XXX | 3,083 | 4,873 | 5,153 | 5,280 | 5,356 | 5,620 | 5,717 |
| 6. 2016 | XXX | XXX | XXX | XXX | 3,117 | 4,854 | 5,113 | 5,226 | 5,291 | 5,589 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 2,975 | 4,669 | 4,931 | 5,032 | 5,100 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 2,908 | 4,676 | 4,927 | 5,035 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,929 | 4,560 | 4,804 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,057 | 3,259 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,149 |

## 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 | 2,338 | 1,749 | 1,396 | 1,141 | 954 | 831 | 696 | 620 | 545 | 483 |
| 2. 2012 | 1,952 | 606 | 325 | 210 | 126 | 90 | 65 | 45 | 38 | 31 |
| 3. 2013 | XXX | 2,004 | 601 | 333 | 197 | 119 | 85 | 60 | 38 | 34 |
| 4. 2014 | XXX | XXX | 1,817 | 575 | 302 | 179 | 111 | 79 | 61 | 42 |
| 5. 2015 | XXX | XXX | XXX | 1,807 | 550 | 292 | 170 | 108 | 81 | 64 |
| 6. 2016 | XXX | XXX | XXX | XXX | 1,745 | 520 | 274 | 164 | 110 | 82 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 1,707 | 499 | 265 | 167 | 120 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 1,809 | 507 | 273 | 169 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,712 | 520 | 280 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,319 | 415 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,374 |

## 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 | 5,270 | 2,845 | 2,174 | 1,534 | 1,385 | 948 | 959 | 2,206 | 767 | 615 |
| 2. 2012 | 5,524 | 6,237 | 6,273 | 6,290 | 6,302 | 6,423 | 6,468 | 6,462 | 6,473 | 6,472 |
| 3. 2013 | XXX | 5,499 | 6,220 | 6,256 | 6,264 | 6,272 | 6,409 | 6,469 | 6,473 | 6,472 |
| 4. 2014 | XXX | XXX | 5,410 | 6,068 | 6,095 | 6,088 | 6,105 | 6,304 | 6,386 | 6,375 |
| 5. 2015 | XXX | XXX | XXX | 5,406 | 6,035 | 6,064 | 6,073 | 6,088 | 6,326 | 6,406 |
| 6. 2016 | XXX | XXX | XXX | XXX | 5,375 | 5,975 | 5,991 | 5,994 | 6,005 | 6,275 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 5,206 | 5,773 | 5,803 | 5,806 | 5,827 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 5,259 | 5,819 | 5,838 | 5,842 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 5,175 | 5,703 | 5,708 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,109 | 4,510 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,977 |

# 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 | 973 | 367 | 213 | 173 | 200 | 105 | 102 | 68 | 39 | 26 |
| 2. 2012 | 1,626 | 2,195 | 2,303 | 2,377 | 2,416 | 2,439 | 2,448 | 2,450 | 2,451 | 2,452 |
| 3. 2013 | XXX | 1,186 | 1,607 | 1,710 | 1,772 | 1,809 | 1,832 | 1,837 | 1,840 | 1,845 |
| 4. 2014 | XXX | XXX | 1,087 | 1,482 | 1,580 | 1,647 | 1,687 | 1,707 | 1,713 | 1,716 |
| 5. 2015 | XXX | XXX | XXX | 940 | 1,323 | 1,418 | 1,479 | 1,513 | 1,529 | 1,541 |
| 6. 2016 | XXX | XXX | XXX | XXX | 869 | 1,241 | 1,325 | 1,379 | 1,411 | 1,426 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 894 | 1,258 | 1,343 | 1,395 | 1,433 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 907 | 1,272 | 1,364 | 1,423 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 858 | 1,192 | 1,279 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 817 | 1,110 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 775 |

## 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 | 7,126 | 6,462 | 6,031 | 5,616 | 4,965 | 4,209 | 3,984 | 2,910 | 2,371 | 2,292 |
| 2. 2012 | 577 | 226 | 152 | 92 | 48 | 22 | 12 | 5 | 3 | 4 |
| 3. 2013 | XXX | 462 | 222 | 147 | 98 | 54 | 33 | 22 | 20 | 8 |
| 4. 2014 | XXX | XXX | 467 | 218 | 153 | 94 | 42 | 24 | 10 | 4 |
| 5. 2015 | XXX | XXX | XXX | 426 | 209 | 144 | 94 | 51 | 34 | 18 |
| 6. 2016 | XXX | XXX | XXX | XXX | 403 | 185 | 129 | 86 | 53 | 35 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 414 | 196 | 152 | 101 | 66 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 427 | 218 | 164 | 226 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 557 | 221 | 172 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 341 | 171 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 349 |

## 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 | 9,171 | 7,690 | 6,903 | 6,441 | 5,985 | 5,130 | 4,356 | 4,114 | 3,026 | 2,578 |
| 2. 2012 | 3,652 | 4,148 | 4,212 | 4,239 | 4,240 | 4,242 | 4,243 | 4,239 | 4,238 | 4,240 |
| 3. 2013 | XXX | 2,880 | 3,276 | 3,338 | 3,364 | 3,361 | 3,365 | 3,361 | 3,363 | 3,361 |
| 4. 2014 | XXX | XXX | 2,722 | 3,085 | 3,146 | 3,167 | 3,159 | 3,163 | 3,157 | 3,155 |
| 5. 2015 | XXX | XXX | XXX | 2,456 | 2,829 | 2,888 | 2,913 | 2,908 | 2,909 | 2,906 |
| 6. 2016 | XXX | XXX | XXX | XXX | 2,304 | 2,673 | 2,731 | 2,750 | 2,750 | 2,748 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 2,397 | 2,757 | 2,823 | 2,832 | 2,838 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 2,385 | 2,769 | 2,798 | 2,931 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,909 | 2,595 | 2,664 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,455 | 2,765 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,926 |

# 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 | 24 | 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 | 24 | 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 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. 2012 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. 2013 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2014 | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. 2015 | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2016 | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 | 0 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |

## 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 | (2) | (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 | 714 | 481 | 346 | 298 | 212 | 260 | 569 | 262 | 162 | 219 |
| 2. 2012 | 142 | 227 | 253 | 278 | 288 | 293 | 299 | 299 | 299 | 300 |
| 3. 2013 | XXX | 136 | 216 | 251 | 268 | 283 | 298 | 299 | 299 | 299 |
| 4. 2014 | XXX | XXX | 117 | 186 | 212 | 238 | 253 | 257 | 258 | 259 |
| 5. 2015 | XXX | XXX | XXX | 119 | 191 | 223 | 245 | 259 | 265 | 268 |
| 6. 2016 | XXX | XXX | XXX | XXX | 107 | 172 | 201 | 227 | 242 | 248 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 98 | 157 | 185 | 208 | 225 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 100 | 165 | 195 | 220 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 106 | 175 | 203 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 79 | 136 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 75 |

## 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 | 34,123 | 32,871 | 31,239 | 30,430 | 28,802 | 26,381 | 27,817 | 27,265 | 27,058 | 19,897 |
| 2. 2012 | 130 | 97 | 80 | 58 | 33 | 25 | 13 | 9 | 10 | 3 |
| 3. 2013 | XXX | 140 | 99 | 86 | 67 | 45 | 24 | 16 | 13 | 3 |
| 4. 2014 | XXX | XXX | 131 | 98 | 80 | 49 | 34 | 19 | 14 | 5 |
| 5. 2015 | XXX | XXX | XXX | 137 | 97 | 82 | 58 | 36 | 28 | 14 |
| 6. 2016 | XXX | XXX | XXX | XXX | 137 | 94 | 76 | 59 | 37 | 26 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 129 | 105 | 82 | 67 | 50 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 130 | 101 | 86 | 72 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 133 | 112 | 96 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 108 | 92 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 119 |

## 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 | 37,163 | 36,075 | 34,507 | 33,702 | 32,793 | 31,372 | 31,485 | 29,230 | 28,115 | 28,028 |
| 2. 2012 | 644 | 797 | 832 | 852 | 846 | 846 | 844 | 842 | 844 | 843 |
| 3. 2013 | XXX | 632 | 773 | 822 | 834 | 833 | 834 | 831 | 829 | 827 |
| 4. 2014 | XXX | XXX | 662 | 792 | 823 | 831 | 839 | 832 | 830 | 827 |
| 5. 2015 | XXX | XXX | XXX | 637 | 763 | 807 | 819 | 817 | 818 | 809 |
| 6. 2016 | XXX | XXX | XXX | XXX | 587 | 716 | 757 | 778 | 776 | 774 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 528 | 664 | 692 | 716 | 722 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 551 | 678 | 720 | 743 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 506 | 647 | 685 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 334 | 438 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 357 |

# 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 | 75 | 41 | 24 | 16 | 7 | 4 | 1 | 0 | 0 | 0 |
| 2. 2012 | 12 | 37 | 53 | 61 | 65 | 67 | 68 | 69 | 69 | 69 |
| 3. 2013 | XXX | 11 | 37 | 52 | 60 | 63 | 64 | 65 | 66 | 66 |
| 4. 2014 | XXX | XXX | 10 | 38 | 52 | 58 | 61 | 63 | 64 | 65 |
| 5. 2015 | XXX | XXX | XXX | 10 | 34 | 46 | 53 | 56 | 57 | 58 |
| 6. 2016 | XXX | XXX | XXX | XXX | 12 | 37 | 50 | 57 | 61 | 62 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 12 | 36 | 48 | 54 | 57 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 12 | 38 | 51 | 58 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 13 | 40 | 56 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 12 | 39 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 12 |

## 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 | 120 | 78 | 43 | 22 | 14 | 5 | 2 | 0 | 6 | 14 |
| 2. 2012 | 40 | 32 | 20 | 12 | 8 | 3 | 2 | 2 | 1 | 1 |
| 3. 2013 | XXX | 39 | 28 | 18 | 9 | 6 | 3 | 2 | 2 | 1 |
| 4. 2014 | XXX | XXX | 40 | 27 | 15 | 10 | 5 | 3 | 2 | 1 |
| 5. 2015 | XXX | XXX | XXX | 39 | 25 | 14 | 7 | 5 | 3 | 1 |
| 6. 2016 | XXX | XXX | XXX | XXX | 37 | 27 | 17 | 10 | 6 | 2 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 37 | 25 | 13 | 9 | 6 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 42 | 27 | 17 | 10 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 44 | 33 | 21 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 44 | 29 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 45 |

## 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 | 210 | 121 | 67 | 41 | 21 | 9 | 3 | 0 | 6 | 14 |
| 2. 2012 | 56 | 78 | 84 | 84 | 84 | 81 | 81 | 82 | 81 | 81 |
| 3. 2013 | XXX | 54 | 73 | 80 | 80 | 80 | 78 | 78 | 79 | 78 |
| 4. 2014 | XXX | XXX | 53 | 72 | 75 | 76 | 74 | 74 | 74 | 74 |
| 5. 2015 | XXX | XXX | XXX | 51 | 67 | 70 | 70 | 71 | 70 | 69 |
| 6. 2016 | XXX | XXX | XXX | XXX | 52 | 74 | 79 | 79 | 79 | 76 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 54 | 74 | 76 | 80 | 80 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 60 | 79 | 85 | 84 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 63 | 87 | 93 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 61 | 78 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 62 |

# 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 | 426 | 210 | 194 | 206 | 319 | 121 | 413 | 296 | 124 | 117 |
| 2. 2012 | 15 | 22 | 22 | 23 | 24 | 24 | 26 | 27 | 27 | 28 |
| 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 | 0 | 1 | 1 | 1 | 1 | 1 | 1 |
| 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 | 2 | 4 | 4 | 4 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4 | 7 | 7 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 5 | 6 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3 |

## 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 | 34,768 | 35,184 | 33,821 | 31,144 | 27,384 | 25,579 | 20,425 | 18,274 | 17,389 | 13,545 |
| 2. 2012 | 13 | 33 | 30 | 18 | 8 | 6 | 4 | 2 | 1 | 0 |
| 3. 2013 | XXX | 5 | 4 | 4 | 4 | 1 | 1 | 1 | 2 | 0 |
| 4. 2014 | XXX | XXX | 9 | 3 | 3 | 2 | 2 | 0 | 0 | 0 |
| 5. 2015 | XXX | XXX | XXX | 4 | 2 | 2 | 1 | 0 | 0 | 0 |
| 6. 2016 | XXX | XXX | XXX | XXX | 2 | 2 | 4 | 2 | 2 | 1 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 2 | 1 | 6 | 6 | 7 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 4 | 1 | 1 | 1 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3 | 1 | 1 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4 | 6 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4 |

## 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 | 38,769 | 36,528 | 36,618 | 34,159 | 32,959 | 28,314 | 26,894 | 20,827 | 18,977 | 18,114 |
| 2. 2012 | 63 | 101 | 104 | 108 | 107 | 107 | 107 | 106 | 104 | 104 |
| 3. 2013 | XXX | 24 | 32 | 36 | 39 | 38 | 38 | 38 | 39 | 37 |
| 4. 2014 | XXX | XXX | 30 | 33 | 34 | 34 | 35 | 33 | 33 | 33 |
| 5. 2015 | XXX | XXX | XXX | 23 | 28 | 29 | 29 | 28 | 28 | 28 |
| 6. 2016 | XXX | XXX | XXX | XXX | 20 | 27 | 31 | 31 | 31 | 30 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 20 | 24 | 30 | 30 | 31 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 20 | 22 | 23 | 24 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 18 | 22 | 23 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 15 | 18 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 12 |

# 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 | 0 | 0 | 0 | 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 | 312 | 1 | 0 | 1 | 0 | 1 | 0 | 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 | 4,219 | 292 | 4 | (19) | 5 | 6,160 | 51 | 63 | 23 | 0 | 0 |
| 2. 2012 | 65,274 | 66,228 | 66,445 | 66,443 | 66,490 | 66,490 | 66,463 | 66,468 | 66,472 | 66,473 | 1 |
| 3. 2013 | XXX | 66,810 | 68,291 | 68,638 | 68,424 | 68,522 | 68,500 | 68,514 | 68,527 | 68,527 | 0 |
| 4. 2014 | XXX | XXX | 66,408 | 67,445 | 67,792 | 67,694 | 67,668 | 67,686 | 67,702 | 67,710 | 8 |
| 5. 2015 | XXX | XXX | XXX | 68,190 | 69,265 | 69,422 | 69,381 | 69,326 | 69,342 | 69,353 | 11 |
| 6. 2016 | XXX | XXX | XXX | XXX | 72,072 | 72,894 | 73,176 | 73,098 | 73,121 | 73,146 | 26 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 69,913 | 71,501 | 72,126 | 72,137 | 72,157 | 20 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 83,470 | 85,037 | 85,495 | 85,464 | (31) |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 91,453 | 93,130 | 93,464 | 334 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 96,107 | 97,670 | 1,563 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 100,520 | 100,520 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 102,452 |
| 13. Earned Premiums (Sch P-Pt. 1) | 69,493 | 68,056 | 68,111 | 69,554 | 73,331 | 77,050 | 85,275 | 93,612 | 98,348 | 102,452 | 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 | (59) | 0 | (147) | (8) | 6 | 0 | (5) | 8 | 1 | 0 | 0 |
| 2. 2012 | 2,710 | 2,720 | 2,690 | 2,691 | 2,689 | 2,689 | 2,689 | 2,690 | 2,690 | 2,690 | 0 |
| 3. 2013 | XXX | 2,928 | 2,553 | 2,546 | 2,539 | 2,538 | 2,537 | 2,538 | 2,538 | 2,538 | 0 |
| 4. 2014 | XXX | XXX | 3,749 | 3,806 | 3,806 | 3,803 | 3,801 | 3,798 | 3,796 | 3,796 | 0 |
| 5. 2015 | XXX | XXX | XXX | 3,535 | 3,685 | 3,695 | 3,697 | 3,691 | 3,684 | 3,684 | 1 |
| 6. 2016 | XXX | XXX | XXX | XXX | 4,025 | 4,111 | 4,121 | 4,121 | 4,100 | 4,101 | 1 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 3,328 | 3,433 | 3,432 | 3,434 | 3,434 | 0 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 2,651 | 2,820 | 2,741 | 2,742 | 1 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,025 | 3,135 | 3,078 | (57) |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,797 | 3,782 | (15) |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,017 | 4,017 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,948 |
| 13. Earned Premiums (Sch P-Pt. 1) | 2,651 | 2,937 | 3,197 | 3,578 | 4,171 | 3,420 | 2,761 | 3,193 | 3,800 | 3,948 | 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 | 5,074 | 1,365 | 1,011 | 695 | 106 | 202 | 358 | 1,005 | 192 | (47) | (47) |
| 2. 2012 | 154,689 | 161,610 | 162,268 | 162,465 | 162,625 | 162,718 | 162,707 | 162,828 | 162,814 | 162,806 | (9) |
| 3. 2013 | XXX | 172,034 | 181,854 | 181,415 | 181,318 | 181,525 | 181,464 | 181,312 | 181,293 | 181,306 | 13 |
| 4. 2014 | XXX | XXX | 179,694 | 186,646 | 187,397 | 187,688 | 187,500 | 187,593 | 187,524 | 187,486 | (38) |
| 5. 2015 | XXX | XXX | XXX | 192,459 | 198,276 | 198,415 | 198,068 | 197,596 | 197,774 | 197,726 | (47) |
| 6. 2016 | XXX | XXX | XXX | XXX | 196,508 | 199,913 | 200,778 | 200,479 | 200,031 | 200,244 | 213 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 194,003 | 196,883 | 198,143 | 197,538 | 197,068 | (470) |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 191,714 | 195,854 | 197,196 | 196,558 | (638) |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 185,362 | 187,795 | 188,909 | 1,114 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 167,464 | 171,719 | 4,255 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 157,758 | 157,758 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 162,103 |
| 13. Earned Premiums (Sch P-Pt. 1) | 159,764 | 180,321 | 191,184 | 199,863 | 203,246 | 198,339 | 195,211 | 191,058 | 170,455 | 162,103 | 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 | 1,145 | 102 | (102) | (37) | (3) | 127 | 26 | 49 | (107) | 10 | 10 |
| 2. 2012 | 15,007 | 16,951 | 17,079 | 17,106 | 17,100 | 17,096 | 17,096 | 17,096 | 17,096 | 17,095 | 0 |
| 3. 2013 | XXX | 19,517 | 21,539 | 21,706 | 21,688 | 21,683 | 21,673 | 21,673 | 21,669 | 21,671 | 2 |
| 4. 2014 | XXX | XXX | 23,344 | 24,776 | 24,954 | 24,977 | 24,954 | 24,937 | 24,929 | 24,928 | (1) |
| 5. 2015 | XXX | XXX | XXX | 25,906 | 27,473 | 27,597 | 27,549 | 27,541 | 27,524 | 27,539 | 14 |
| 6. 2016 | XXX | XXX | XXX | XXX | 24,641 | 25,573 | 25,697 | 25,700 | 25,703 | 25,739 | 36 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 20,398 | 21,397 | 21,608 | 21,682 | 21,719 | 36 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 20,124 | 21,224 | 21,821 | 21,927 | 106 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 18,807 | 20,701 | 20,926 | 225 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 17,109 | 18,147 | 1,038 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 16,150 | 16,150 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 17,615 |
| 13. Earned Premiums (Sch P-Pt. 1) | 16,153 | 21,563 | 25,391 | 27,494 | 26,359 | 21,594 | 21,193 | 20,143 | 19,544 | 17,615 | 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 | 2,252 | 340 | 26 | (1) | 10 | 7 | (3) | 7 | 0 | 0 | 0 |
| 2. 2012 | 139,316 | 140,815 | 141,227 | 141,219 | 141,013 | 141,016 | 141,018 | 141,018 | 141,019 | 141,019 | 0 |
| 3. 2013 | XXX | 139,216 | 140,560 | 141,016 | 141,037 | 141,041 | 141,037 | 141,036 | 141,036 | 141,036 | 0 |
| 4. 2014 | XXX | XXX | 138,306 | 139,766 | 140,183 | 140,192 | 140,191 | 140,191 | 140,191 | 140,191 | 0 |
| 5. 2015 | XXX | XXX | XXX | 140,262 | 141,148 | 141,443 | 141,460 | 141,456 | 141,455 | 141,456 | 1 |
| 6. 2016 | XXX | XXX | XXX | XXX | 141,294 | 141,885 | 142,252 | 142,247 | 142,264 | 142,265 | 0 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 142,837 | 144,354 | 144,757 | 144,749 | 144,752 | 3 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 147,748 | 149,729 | 150,312 | 150,323 | 11 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 155,793 | 155,908 | 157,134 | 1,227 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 162,611 | 162,663 | 52 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 168,946 | 168,946 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 170,240 |
| 13. Earned Premiums (Sch P-Pt. 1) | 141,568 | 141,055 | 140,087 | 142,169 | 142,421 | 143,745 | 149,643 | 158,174 | 163,318 | 170,240 | 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 | (108) | (43) | 4 | (1) | 0 | (1) | 0 | 0 | 0 | 0 | 0 |
| 2. 2012 | 9,636 | 9,701 | 9,711 | 9,712 | 9,712 | 9,712 | 9,712 | 9,712 | 9,712 | 9,712 | 0 |
| 3. 2013 | XXX | 9,549 | 9,703 | 9,704 | 9,703 | 9,688 | 9,688 | 9,688 | 9,688 | 9,688 | 0 |
| 4. 2014 | XXX | XXX | 9,283 | 9,320 | 9,324 | 9,324 | 9,324 | 9,324 | 9,324 | 9,324 | 0 |
| 5. 2015 | XXX | XXX | XXX | 8,846 | 8,857 | 8,857 | 8,852 | 8,852 | 8,850 | 8,850 | 0 |
| 6. 2016 | XXX | XXX | XXX | XXX | 8,564 | 8,598 | 8,599 | 8,599 | 8,599 | 8,599 | 0 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 8,387 | 8,430 | 8,430 | 8,426 | 8,426 | 0 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 8,645 | 8,754 | 8,753 | 8,753 | 0 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 11,907 | 12,086 | 12,089 | 3 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 12,811 | 12,930 | 120 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 14,744 | 14,744 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 14,866 |
| 13. Earned Premiums (Sch P-Pt. 1) | 9,528 | 9,570 | 9,450 | 8,884 | 8,579 | 8,405 | 8,683 | 12,017 | 12,983 | 14,866 | 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 | 1,314 | 414 | (66) | 77 | (32) | 3,106 | (211) | (57) | (139) | 59 | 59 |
| 2. 2012 | 78,630 | 79,571 | 79,870 | 79,847 | 79,844 | 79,827 | 79,819 | 79,848 | 79,847 | 79,848 | 1 |
| 3. 2013 | XXX | 79,886 | 80,869 | 81,223 | 81,292 | 81,254 | 81,265 | 81,258 | 81,256 | 81,252 | (4) |
| 4. 2014 | XXX | XXX | 81,031 | 81,748 | 82,248 | 82,288 | 82,276 | 82,277 | 82,283 | 82,271 | (12) |
| 5. 2015 | XXX | XXX | XXX | 83,099 | 83,988 | 84,481 | 84,478 | 84,495 | 84,517 | 84,509 | (9) |
| 6. 2016 | XXX | XXX | XXX | XXX | 84,787 | 85,454 | 85,908 | 85,907 | 85,915 | 85,896 | (20) |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 84,612 | 85,351 | 85,799 | 85,764 | 85,748 | (16) |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 93,388 | 94,483 | 94,974 | 95,029 | 56 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 101,736 | 101,922 | 102,706 | 784 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 108,424 | 108,524 | 100 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 116,642 | 116,642 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 117,582 |
| 13. Earned Premiums (Sch P-Pt. 1) | 79,944 | 81,241 | 82,247 | 84,225 | 86,207 | 88,864 | 94,360 | 103,260 | 108,960 | 117,582 | 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 | 462 | 115 | (12) | 38 | (27) | (37) | (423) | (147) | (198) | (4) | (4) |
| 2. 2012 | 6,457 | 6,734 | 6,739 | 6,739 | 6,700 | 6,707 | 6,707 | 6,707 | 6,707 | 6,707 | 0 |
| 3. 2013 | XXX | 6,465 | 6,763 | 6,769 | 6,762 | 6,714 | 6,714 | 6,714 | 6,714 | 6,714 | 0 |
| 4. 2014 | XXX | XXX | 5,919 | 6,007 | 5,991 | 5,941 | 5,936 | 5,924 | 5,933 | 5,942 | 9 |
| 5. 2015 | XXX | XXX | XXX | 5,479 | 5,506 | 5,507 | 5,527 | 5,466 | 5,466 | 5,466 | 0 |
| 6. 2016 | XXX | XXX | XXX | XXX | 3,750 | 3,789 | 3,814 | 3,856 | 3,868 | 3,868 | 0 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 3,541 | 3,646 | 3,675 | 3,772 | 3,778 | 6 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 3,458 | 3,558 | 3,500 | 3,503 | 3 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,673 | 4,948 | 4,941 | (7) |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 6,427 | 6,718 | 290 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 6,674 | 6,674 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 6,971 |
| 13. Earned Premiums (Sch P-Pt. 1) | 6,919 | 6,857 | 6,209 | 5,611 | 3,688 | 3,453 | 3,180 | 4,624 | 6,564 | 6,971 | 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 | (14) | (9) | (7) | 7 | 1 | 20 | 0 | (2) | 2 | 2 | 2 |
| 2. 2012 | 27,721 | 27,729 | 27,729 | 27,727 | 27,735 | 27,735 | 27,735 | 27,735 | 27,735 | 27,735 | 0 |
| 3. 2013 | XXX | 27,466 | 27,475 | 27,472 | 27,480 | 27,499 | 27,499 | 27,499 | 27,499 | 27,499 | 0 |
| 4. 2014 | XXX | XXX | 26,591 | 26,562 | 26,546 | 26,546 | 26,546 | 26,546 | 26,546 | 26,546 | 0 |
| 5. 2015 | XXX | XXX | XXX | 25,591 | 25,558 | 25,562 | 25,565 | 25,565 | 25,565 | 25,565 | 0 |
| 6. 2016 | XXX | XXX | XXX | XXX | 25,017 | 25,009 | 25,009 | 25,009 | 25,009 | 25,009 | 0 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 24,826 | 24,828 | 24,826 | 24,826 | 24,826 | 0 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 25,248 | 25,248 | 25,248 | 25,248 | 0 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 26,767 | 26,775 | 26,774 | (1) |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 30,226 | 30,234 | 8 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 36,239 | 36,239 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 36,249 |
| 13. Earned Premiums (Sch P-Pt. 1) | 27,707 | 27,465 | 26,593 | 25,562 | 24,986 | 24,862 | 25,253 | 26,762 | 30,237 | 36,249 | 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 | 1,533 | 43 | 2 | (1) | (1) | 13 | 8 | 0 | 0 | 0 | 0 |
| 2. 2012 | 1,575 | 3,060 | 3,085 | 3,096 | 3,098 | 3,098 | 3,098 | 3,098 | 3,098 | 3,098 | 0 |
| 3. 2013 | XXX | 1,083 | 1,087 | 1,087 | 1,087 | 1,087 | 1,087 | 1,087 | 1,087 | 1,087 | 0 |
| 4. 2014 | XXX | XXX | 182 | 181 | 182 | 182 | 182 | 182 | 182 | 182 | 0 |
| 5. 2015 | XXX | XXX | XXX | 336 | 352 | 352 | 352 | 352 | 352 | 352 | 0 |
| 6. 2016 | XXX | XXX | XXX | XXX | 546 | 549 | 549 | 549 | 549 | 549 | 0 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 629 | 629 | 629 | 629 | 629 | 0 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 639 | 639 | 639 | 639 | 0 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 824 | 824 | 824 | 0 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,387 | 1,389 | 2 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,381 | 3,381 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,383 |
| 13. Earned Premiums (Sch P-Pt. 1) | 3,109 | 2,611 | 214 | 345 | 564 | 645 | 648 | 824 | 1,387 | 3,383 | 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 | 162 | 212 | 212 | 212 | 212 | 212 | 212 | 212 | 212 | 212 | 0 |
| 3. 2013 | XXX | 133 | 136 | 136 | 136 | 136 | 136 | 136 | 136 | 136 | 0 |
| 4. 2014 | XXX | XXX | 83 | 84 | 84 | 84 | 84 | 84 | 84 | 84 | 0 |
| 5. 2015 | XXX | XXX | XXX | 100 | 101 | 101 | 101 | 101 | 101 | 101 | 0 |
| 6. 2016 | XXX | XXX | XXX | XXX | 109 | 109 | 109 | 109 | 109 | 109 | 0 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 149 | 149 | 149 | 149 | 149 | 0 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 247 | 247 | 247 | 247 | 0 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 118 | 118 | 118 | 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) | 166 | 182 | 87 | 101 | 109 | 150 | 247 | 118 | 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 | | | | | | |
| 9. 2019 | 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 | 17 | (1) | 2 | (11) | (6) | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. 2012 | 1,272 | 1,282 | 1,283 | 1,283 | 1,283 | 1,283 | 1,283 | 1,283 | 1,283 | 1,283 | 0 |
| 3. 2013 | XXX | 1,785 | 1,797 | 1,796 | 1,796 | 1,796 | 1,796 | 1,796 | 1,796 | 1,796 | 0 |
| 4. 2014 | XXX | XXX | 1,863 | 1,871 | 1,871 | 1,871 | 1,871 | 1,871 | 1,871 | 1,871 | 0 |
| 5. 2015 | XXX | XXX | XXX | 1,701 | 1,707 | 1,711 | 1,711 | 1,711 | 1,711 | 1,711 | 0 |
| 6. 2016 | XXX | XXX | XXX | XXX | 1,572 | 1,544 | 1,544 | 1,544 | 1,544 | 1,544 | 0 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 1,269 | 1,275 | 1,275 | 1,275 | 1,275 | 0 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 1,284 | 1,286 | 1,286 | 1,286 | 0 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,782 | 1,844 | 1,850 | 6 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,947 | 3,074 | 127 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,273 | 3,273 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,405 |
| 13. Earned Premiums (Sch P-Pt. 1) | 1,290 | 1,795 | 1,877 | 1,698 | 1,571 | 1,244 | 1,289 | 1,783 | 3,010 | 3,405 | 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 | 10 | 0 | (13) | 0 | 0 | 2 | 0 | 0 | 0 | 0 | 0 |
| 2. 2012 | 61 | 61 | 61 | 61 | 61 | 61 | 61 | 61 | 61 | 61 | 0 |
| 3. 2013 | XXX | 55 | 55 | 55 | 55 | 55 | 55 | 55 | 55 | 55 | 0 |
| 4. 2014 | XXX | XXX | 36 | 36 | 36 | 36 | 36 | 36 | 36 | 36 | 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) | 72 | 55 | 23 | 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 | 454 | (32) | (24) | (8) | (170) | 0 | (35) | 0 | (93) | 0 | 0 |
| 2. 2012 | 748 | 756 | 756 | 756 | 756 | 756 | 756 | 756 | 756 | 756 | 0 |
| 3. 2013 | XXX | 885 | 892 | 892 | 892 | 892 | 892 | 892 | 892 | 892 | 0 |
| 4. 2014 | XXX | XXX | 891 | 896 | 896 | 896 | 896 | 896 | 896 | 896 | 0 |
| 5. 2015 | XXX | XXX | XXX | 755 | 759 | 759 | 759 | 759 | 759 | 759 | 0 |
| 6. 2016 | XXX | XXX | XXX | XXX | 725 | 728 | 728 | 728 | 728 | 728 | 0 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 726 | 727 | 727 | 727 | 727 | 0 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 669 | 668 | 668 | 668 | 0 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 598 | 598 | 598 | 0 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 635 | 667 | 32 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 575 | 575 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 607 |
| 13. Earned Premiums (Sch P-Pt. 1) | 1,202 | 862 | 873 | 752 | 559 | 730 | 635 | 597 | 541 | 607 | 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 | 40 | 1 | 7 | 5 | 7 | 11 | 8 | 9 | 5 | 10 | 10 |
| 2. 2012 | 135 | 135 | 135 | 135 | 135 | 135 | 135 | 135 | 135 | 135 | 0 |
| 3. 2013 | XXX | 132 | 132 | 132 | 132 | 132 | 132 | 132 | 132 | 132 | 0 |
| 4. 2014 | XXX | XXX | 95 | 95 | 95 | 95 | 95 | 95 | 95 | 95 | 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 | 7 | 7 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 17 |
| 13. Earned Premiums (Sch P-Pt. 1) | 175 | 133 | 102 | 5 | 7 | 9 | 8 | 9 | 6 | 17 | 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 | 252 | (470) | 33 | 43 | 44 | 680 | 63 | 70 | 0 | 29 | 29 |
| 2. 2012 | 5,615 | 5,675 | 5,726 | 5,735 | 5,742 | 5,741 | 5,737 | 5,738 | 5,738 | 5,738 | 0 |
| 3. 2013 | XXX | 5,976 | 6,123 | 6,181 | 6,190 | 6,186 | 6,185 | 6,186 | 6,187 | 6,188 | 1 |
| 4. 2014 | XXX | XXX | 6,113 | 6,248 | 6,296 | 6,304 | 6,295 | 6,301 | 6,303 | 6,309 | 6 |
| 5. 2015 | XXX | XXX | XXX | 6,027 | 6,150 | 6,212 | 6,213 | 6,213 | 6,220 | 6,219 | (1) |
| 6. 2016 | XXX | XXX | XXX | XXX | 5,505 | 5,613 | 5,660 | 5,665 | 5,651 | 5,654 | 3 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 5,067 | 5,185 | 5,241 | 5,239 | 5,251 | 12 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 5,996 | 6,193 | 6,278 | 6,311 | 34 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 6,141 | 6,169 | 6,300 | 131 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 5,736 | 5,749 | 13 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 5,536 | 5,536 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 5,765 |
| 13. Earned Premiums (Sch P-Pt. 1) | 5,867 | 5,568 | 6,344 | 6,270 | 5,736 | 5,920 | 6,211 | 6,477 | 5,843 | 5,765 | 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 | (34) | 0 | (8) | (11) | (17) | (2) | 0 | 0 | 0 | 0 | 0 |
| 2. 2012 | 77 | 73 | 72 | 72 | 72 | 72 | 72 | 72 | 72 | 72 | 0 |
| 3. 2013 | XXX | 57 | 56 | 56 | 56 | 56 | 56 | 56 | 56 | 56 | 0 |
| 4. 2014 | XXX | XXX | 55 | 57 | 55 | 55 | 55 | 55 | 55 | 55 | 0 |
| 5. 2015 | XXX | XXX | XXX | 51 | 51 | 51 | 51 | 51 | 51 | 51 | 0 |
| 6. 2016 | XXX | XXX | XXX | XXX | 67 | 63 | 63 | 63 | 63 | 63 | 0 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 19 | 13 | 13 | 13 | 13 | 0 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 19 | 8 | 8 | 8 | 0 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 30 | 10 | 9 | (1) |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 36 | 17 | (19) |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 37 | 37 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 17 |
| 13. Earned Premiums (Sch P-Pt. 1) | 42 | 53 | 45 | 42 | 49 | 14 | 13 | 20 | 16 | 17 | XXX |

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

## SECTION 1B

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED) | | | | | | | | | | 11 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Current Year Premiums Earned |
| | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | |
| 1. Prior | (26) | (3) | 0 | 0 | 0 | (3) | (1) | 0 | (1) | 0 | 0 |
| 2. 2012 | 1,107 | 1,094 | 1,088 | 1,088 | 1,098 | 1,098 | 1,098 | 1,098 | 1,098 | 1,098 | 0 |
| 3. 2013 | XXX | 1,174 | 1,146 | 1,149 | 1,157 | 1,157 | 1,157 | 1,157 | 1,157 | 1,157 | 0 |
| 4. 2014 | XXX | XXX | 1,186 | 1,172 | 1,170 | 1,169 | 1,169 | 1,169 | 1,169 | 1,169 | 0 |
| 5. 2015 | XXX | XXX | XXX | 1,199 | 1,205 | 1,202 | 1,202 | 1,202 | 1,202 | 1,202 | 0 |
| 6. 2016 | XXX | XXX | XXX | XXX | 1,181 | 1,195 | 1,192 | 1,192 | 1,192 | 1,192 | 0 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 1,176 | 1,180 | 1,182 | 1,182 | 1,182 | 0 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 1,129 | 1,135 | 1,135 | 1,135 | 0 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,109 | 1,110 | 1,109 | (1) |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,195 | 1,206 | 11 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,294 | 1,294 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,304 |
| 13. Earned Premiums (Sch P-Pt. 1) | 1,082 | 1,157 | 1,152 | 1,187 | 1,204 | 1,182 | 1,130 | 1,116 | 1,196 | 1,304 | 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 | 56 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. 2012 | 123 | 125 | 123 | 123 | 123 | 123 | 123 | 123 | 123 | 123 | 0 |
| 3. 2013 | XXX | 111 | 109 | 109 | 109 | 109 | 109 | 109 | 109 | 109 | 0 |
| 4. 2014 | XXX | XXX | 65 | 65 | 65 | 65 | 65 | 65 | 65 | 65 | 0 |
| 5. 2015 | XXX | XXX | XXX | 71 | 71 | 71 | 71 | 71 | 71 | 71 | 0 |
| 6. 2016 | XXX | XXX | XXX | XXX | 61 | 61 | 61 | 61 | 61 | 61 | 0 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 41 | 41 | 41 | 41 | 41 | 0 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 34 | 34 | 34 | 34 | 0 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 25 | 25 | 25 | 0 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 9 | 9 | 1 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 9 | 9 |
| 12. Totals | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 10 |
| 13. Earned Premiums (Sch P-Pt. 1) | 179 | 113 | 60 | 71 | 61 | 41 | 34 | 25 | 9 | 10 | XXX |

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

## SECTION 1

| Schedule P - Part 1 | 1<br>Total Net Losses and Expenses Unpaid | 2<br>Net Losses and Expenses Unpaid on Loss Sensitive Contracts | 3<br>Loss Sensitive as Percentage of Total | 4<br>Total Net Premiums Written | 5<br>Net Premiums Written on Loss Sensitive Contracts | 6<br>Loss Sensitive as Percentage of Total |
|---|---|---|---|---|---|---|
| 1. Homeowners/Farmowners | 84,584 | 0 | 0.0 | 247,360 | 0 | 0.0 |
| 2. Private Passenger Auto Liability/ Medical | 142,039 | 0 | 0.0 | 152,454 | 0 | 0.0 |
| 3. Commercial Auto/Truck Liability/ Medical | 168,093 | 1,735 | 1.0 | 100,349 | 871 | 0.9 |
| 4. Workers' Compensation | 744,492 | 56,485 | 7.6 | 142,191 | 6,840 | 4.8 |
| 5. Commercial Multiple Peril | 204,830 | 0 | 0.0 | 159,959 | 0 | 0.0 |
| 6. Medical Professional Liability - Occurrence | 178 | 0 | 0.0 | 0 | 0 | 0.0 |
| 7. Medical Professional Liability - Claims - Made | 1,277 | 0 | 0.0 | 0 | 0 | 0.0 |
| 8. Special Liability | 16,370 | 0 | 0.0 | 24,985 | 0 | 0.0 |
| 9. Other Liability - Occurrence | 347,080 | 1,492 | 0.4 | 116,179 | 312 | 0.3 |
| 10. Other Liability - Claims-Made | 81,489 | 0 | 0.0 | 35,598 | 0 | 0.0 |
| 11. Special Property | 33,529 | 0 | 0.0 | 99,038 | 0 | 0.0 |
| 12. Auto Physical Damage | 12,922 | 41 | 0.3 | 131,750 | 38 | 0.0 |
| 13. Fidelity/Surety | 5,113 | 0 | 0.0 | 2,486 | 0 | 0.0 |
| 14. Other | 13 | 0 | 0.0 | 0 | 0 | 0.0 |
| 15. International | 41 | 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 | 65,794 | 543 | 0.8 | 5,880 | 153 | 2.6 |
| 20. Products Liability - Claims-Made | 2,325 | 0 | 0.0 | 1,330 | 0 | 0.0 |
| 21. Financial Guaranty/Mortgage Guaranty | 0 | 0 | 0.0 | 0 | 0 | 0.0 |
| 22. Warranty | 0 | 0 | 0.0 | 0 | 0 | 0.0 |
| 23. Totals | 1,910,169 | 60,294 | 3.2 | 1,219,560 | 8,214 | 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<br>2012 | 2<br>2013 | 3<br>2014 | 4<br>2015 | 5<br>2016 | 6<br>2017 | 7<br>2018 | 8<br>2019 | 9<br>2020 | 10<br>2021 |
| 1. Prior | 823,094 | 822,572 | 822,408 | 822,096 | 822,780 | 818,280 | 819,275 | 820,583 | 822,223 | 825,318 |
| 2. 2012 | 3,576 | 9,142 | 9,148 | 9,040 | 8,934 | 8,811 | 8,464 | 8,471 | 8,381 | 8,313 |
| 3. 2013 | XXX | 4,616 | 10,497 | 9,863 | 9,929 | 9,743 | 9,145 | 8,920 | 8,603 | 8,437 |
| 4. 2014 | XXX | XXX | 3,867 | 9,644 | 9,572 | 9,691 | 9,619 | 9,347 | 8,476 | 8,151 |
| 5. 2015 | XXX | XXX | XXX | 5,452 | 12,393 | 11,441 | 10,993 | 10,788 | 9,681 | 9,306 |
| 6. 2016 | XXX | XXX | XXX | XXX | 4,502 | 10,926 | 10,470 | 9,667 | 8,658 | 7,967 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 4,776 | 10,500 | 10,301 | 9,305 | 8,804 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 5,031 | 11,224 | 10,340 | 9,914 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 5,025 | 11,212 | 10,754 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 5,620 | 9,946 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,757 |

## 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<br>2012 | 2<br>2013 | 3<br>2014 | 4<br>2015 | 5<br>2016 | 6<br>2017 | 7<br>2018 | 8<br>2019 | 9<br>2020 | 10<br>2021 |
| 1. Prior | 41,893 | 32,531 | 29,290 | 27,681 | 25,184 | 19,863 | 18,466 | 17,099 | 16,252 | 17,600 |
| 2. 2012 | 2,051 | 4,594 | 3,255 | 2,581 | 2,237 | 1,986 | 1,532 | 1,365 | 1,217 | 1,096 |
| 3. 2013 | XXX | 2,803 | 5,404 | 3,792 | 3,293 | 2,852 | 2,099 | 1,869 | 1,500 | 1,261 |
| 4. 2014 | XXX | XXX | 2,357 | 5,168 | 4,032 | 3,613 | 3,180 | 2,793 | 1,797 | 1,533 |
| 5. 2015 | XXX | XXX | XXX | 3,594 | 6,491 | 4,659 | 3,936 | 3,295 | 2,068 | 1,379 |
| 6. 2016 | XXX | XXX | XXX | XXX | 2,511 | 5,957 | 4,657 | 3,705 | 2,522 | 1,662 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 3,288 | 6,286 | 5,175 | 3,796 | 2,895 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 3,371 | 6,629 | 4,839 | 3,932 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,368 | 6,720 | 5,262 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,363 | 6,490 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,347 |

# 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 | 1,080,425 | 1,080,575 | 1,080,919 | 1,081,367 | 1,081,534 | 1,081,963 | 1,082,223 | 1,082,624 | 1,082,837 | 1,082,092 |
| 2. 2012 | 4,657 | 9,498 | 9,407 | 9,301 | 9,270 | 9,142 | 9,196 | 9,187 | 9,197 | 9,189 |
| 3. 2013 | XXX | 5,351 | 10,389 | 10,337 | 10,063 | 10,157 | 10,106 | 10,048 | 10,001 | 9,988 |
| 4. 2014 | XXX | XXX | 5,651 | 10,743 | 10,371 | 10,008 | 10,023 | 9,965 | 9,970 | 9,956 |
| 5. 2015 | XXX | XXX | XXX | 5,468 | 10,498 | 10,458 | 10,158 | 9,539 | 9,600 | 9,594 |
| 6. 2016 | XXX | XXX | XXX | XXX | 5,656 | 10,927 | 10,743 | 10,389 | 9,862 | 9,818 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 5,169 | 9,890 | 10,017 | 9,402 | 8,878 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 5,172 | 9,886 | 10,014 | 9,485 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,880 | 9,533 | 9,643 |
| 10. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,628 | 8,840 |
| 11. 2021 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 4,643 |

## 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 | 2,863 | 2,749 | 1,972 | 1,308 | 904 | 843 | 652 | 679 | 558 | 378 |
| 2. 2012 | 0 | (21) | 843 | 456 | 310 | 112 | 135 | 110 | 92 | (39) |
| 3. 2013 | XXX | 0 | (73) | 841 | 392 | 205 | 228 | 136 | 121 | 93 |
| 4. 2014 | XXX | XXX | 0 | (112) | 405 | 403 | 266 | 117 | 109 | 88 |
| 5. 2015 | XXX | XXX | XXX | 0 | (91) | 1,421 | 866 | 179 | 110 | 112 |
| 6. 2016 | XXX | XXX | XXX | XXX | 0 | 33 | 1,355 | 842 | 144 | 69 |
| 7. 2017 | XXX | XXX | XXX | XXX | XXX | 0 | (155) | 1,302 | 723 | 80 |
| 8. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 884 | 549 |
| 9. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 1,269 |
| 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<br>Total Net Losses and Expenses Unpaid | 2<br>Net Losses and Expenses Unpaid on Loss Sensitive Contracts | 3<br>Loss Sensitive as Percentage of Total | 4<br>Total Net Premiums Written | 5<br>Net Premiums Written on Loss Sensitive Contracts | 6<br>Loss Sensitive as Percentage of Total |
|---|---|---|---|---|---|---|
| 1. Homeowners/Farmowners | 84,584 | 0 | 0.0 | 247,360 | 0 | 0.0 |
| 2. Private Passenger Auto Liability/Medical | 142,039 | 0 | 0.0 | 152,454 | 0 | 0.0 |
| 3. Commercial Auto/Truck Liability/Medical | 168,093 | 0 | 0.0 | 100,349 | 0 | 0.0 |
| 4. Workers' Compensation | 744,492 | 0 | 0.0 | 142,191 | 0 | 0.0 |
| 5. Commercial Multiple Peril | 204,830 | 0 | 0.0 | 159,959 | 0 | 0.0 |
| 6. Medical Professional Liability - Occurrence | 178 | 0 | 0.0 | 0 | 0 | 0.0 |
| 7. Medical Professional Liability - Claims - Made | 1,277 | 0 | 0.0 | 0 | 0 | 0.0 |
| 8. Special Liability | 16,370 | 0 | 0.0 | 24,985 | 0 | 0.0 |
| 9. Other Liability - Occurrence | 347,080 | 0 | 0.0 | 116,179 | 0 | 0.0 |
| 10. Other Liability - Claims-Made | 81,489 | 0 | 0.0 | 35,598 | 0 | 0.0 |
| 11. Special Property | 33,529 | 0 | 0.0 | 99,038 | 0 | 0.0 |
| 12. Auto Physical Damage | 12,922 | 0 | 0.0 | 131,750 | 0 | 0.0 |
| 13. Fidelity/Surety | 5,113 | 0 | 0.0 | 2,486 | 0 | 0.0 |
| 14. Other | 13 | 0 | 0.0 | 0 | 0 | 0.0 |
| 15. International | 41 | 0 | 0.0 | 0 | 0 | 0.0 |
| 16. Reinsurance - Nonproportional Assumed Property | 1,760 | 0 | 0.0 | 3,665 | 0 | 0.0 |
| 17. Reinsurance - Nonproportional Assumed Liability | 14,706 | 0 | 0.0 | 756 | 0 | 0.0 |
| 18. Reinsurance - Nonproportional Assumed Financial Lines | 228 | 0 | 0.0 | 58 | 0 | 0.0 |
| 19. Products Liability - Occurrence | 65,794 | 0 | 0.0 | 5,880 | 0 | 0.0 |
| 20. Products Liability - Claims-Made | 2,325 | 0 | 0.0 | 1,330 | 0 | 0.0 |
| 21. Financial Guaranty/Mortgage Guaranty | 0 | 0 | 0.0 | 0 | 0 | 0.0 |
| 22. Warranty | 0 | 0 | 0.0 | 0 | 0 | 0.0 |
| 23. Totals | 1,926,863 | 0 | 0.0 | 1,224,038 | 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<br>2012 | 2<br>2013 | 3<br>2014 | 4<br>2015 | 5<br>2016 | 6<br>2017 | 7<br>2018 | 8<br>2019 | 9<br>2020 | 10<br>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<br>2012 | 2<br>2013 | 3<br>2014 | 4<br>2015 | 5<br>2016 | 6<br>2017 | 7<br>2018 | 8<br>2019 | 9<br>2020 | 10<br>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<br>Section 1: Occurrence | 2<br>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 ..... 149

5.2 Surety ..... 6,187

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 | 18,699 | 16,931 | 0 | 822,631 | (766,402) | 20,266,475 | 0 | 0 |
| 2. Alaska AK | L | (821) | (821) | 0 | 87 | (41,233) | 1,141,235 | 0 | 0 |
| 3. Arizona AZ | L | 31,804 | 31,652 | 0 | 365,006 | (107,458) | 7,157,856 | 20 | 0 |
| 4. Arkansas AR | L | 400 | 866 | 0 | 827,405 | (106,392) | 13,537,266 | 0 | 0 |
| 5. California CA | L | 3,519 | 226,403 | 0 | 4,450,446 | (2,539,984) | 99,597,559 | 0 | 0 |
| 6. Colorado CO | L | 10,053 | 12,809 | 0 | 1,575,382 | 1,681,037 | 4,357,974 | 0 | 0 |
| 7. Connecticut CT | L | 7,225 | 8,062 | 0 | 514,291 | 357,391 | 6,366,952 | 0 | 0 |
| 8. Delaware DE | L | 0 | 100 | 0 | 282,813 | 248,527 | 1,879,717 | 0 | 0 |
| 9. District of Columbia DC | L | 24,450 | 25,714 | 0 | 1,582 | (30,547) | 325,856 | 0 | 0 |
| 10. Florida FL | L | 2,170 | 2,602 | 0 | 2,054,504 | (739,222) | 27,967,613 | 0 | 0 |
| 11. Georgia GA | L | 6,925 | 6,900 | 0 | 500,690 | 567,086 | 11,286,417 | 0 | 0 |
| 12. Hawaii HI | L | 1,475 | 1,192 | 0 | 451 | (139,637) | 556,301 | 0 | 0 |
| 13. Idaho ID | L | 0 | 87 | 0 | 18,905 | (89,960) | 1,733,129 | 0 | 0 |
| 14. Illinois IL | L | 22,102 | 19,618 | 0 | 181,955 | (309,381) | 16,622,141 | 4 | 0 |
| 15. Indiana IN | L | 1,687 | 2,033 | 0 | 2,188,760 | 2,032,608 | 8,050,612 | 0 | 0 |
| 16. Iowa IA | L | 100 | 100 | 0 | 66,865 | (233,548) | 7,848,428 | 0 | 0 |
| 17. Kansas KS | L | 3,120 | 3,207 | 0 | 1,176,953 | 812,802 | 3,468,098 | 0 | 0 |
| 18. Kentucky KY | L | 8,190 | 7,474 | 0 | 277,776 | (325,903) | 13,288,683 | 0 | 0 |
| 19. Louisiana LA | L | 250 | 250 | 0 | 930,928 | (183,249) | 9,394,026 | 0 | 0 |
| 20. Maine ME | L | 200 | 200 | 0 | 225,722 | 58,724 | 3,503,352 | 0 | 0 |
| 21. Maryland MD | L | 22,203 | 22,335 | 0 | 455,160 | 107,175 | 4,624,087 | 0 | 0 |
| 22. Massachusetts MA | L | (440) | 197 | 0 | 402,649 | (38,107) | 14,032,170 | 0 | 0 |
| 23. Michigan MI | L | 708 | 708 | 0 | 1,513,978 | (3,298,891) | 63,917,559 | 0 | 0 |
| 24. Minnesota MN | L | 560 | 560 | 0 | 332,840 | (609,168) | 5,579,953 | 0 | 0 |
| 25. Mississippi MS | L | 500 | 374 | 0 | 2,450,877 | 8,616,700 | 30,711,379 | 0 | 0 |
| 26. Missouri MO | L | 930 | 872 | 0 | 4,028,929 | 3,619,169 | 14,287,257 | 0 | 0 |
| 27. Montana MT | L | 1,600 | 1,195 | 0 | 217,333 | 128,270 | 2,914,806 | 0 | 0 |
| 28. Nebraska NE | L | (5,085) | (4,808) | 0 | 53,275 | (405,437) | 2,826,426 | 0 | 0 |
| 29. Nevada NV | L | 3,580 | 4,837 | 0 | 17,354 | (65) | 2,796,462 | 0 | 0 |
| 30. New Hampshire NH | L | 100 | 176 | 0 | 194,299 | 342,897 | 1,234,161 | 0 | 0 |
| 31. New Jersey NJ | L | 1,461 | 1,460 | 0 | 1,558,150 | (135,738) | 40,582,274 | 0 | 0 |
| 32. New Mexico NM | L | 4,718 | 4,038 | 0 | 440,604 | (663,745) | 9,728,133 | 0 | 0 |
| 33. New York NY | L | 52,956 | 55,922 | 0 | 1,155,614 | 429,525 | 22,091,815 | 0 | 0 |
| 34. North Carolina NC | L | 11,528 | 11,852 | 0 | 2,143,781 | 1,882,722 | 9,038,604 | 0 | 0 |
| 35. North Dakota ND | L | 7,600 | 8,399 | 0 | 127,155 | 126,188 | 347,450 | 0 | 0 |
| 36. Ohio OH | L | 14,171 | 13,345 | 0 | 1,573,278 | 70,515 | 9,854,663 | 0 | 0 |
| 37. Oklahoma OK | L | 702 | 702 | 0 | 443,245 | (604,257) | 12,848,190 | 0 | 0 |
| 38. Oregon OR | L | (94,151) | (94,151) | 0 | 17,159 | (494,098) | 5,073,642 | 0 | 0 |
| 39. Pennsylvania PA | L | 17,202 | 17,241 | 0 | 874,043 | (891,903) | 34,009,979 | 5 | 0 |
| 40. Rhode Island RI | L | 0 | 83 | 0 | 775,882 | (46,749) | 1,796,255 | 0 | 0 |
| 41. South Carolina SC | L | 3,565 | 3,565 | 0 | 11,400,429 | 11,381,134 | 13,170,400 | 0 | 0 |
| 42. South Dakota SD | L | 0 | 0 | 0 | 64,653 | 351,162 | 1,337,998 | 0 | 0 |
| 43. Tennessee TN | L | 5,566 | 5,967 | 0 | 560,459 | (1,579,264) | 15,252,028 | 0 | 0 |
| 44. Texas TX | L | 2,904 | 3,194 | 0 | 849,648 | (3,685,825) | 26,291,140 | 2 | 0 |
| 45. Utah UT | L | 2,424 | 2,365 | 0 | 9,506 | 551,926 | 3,296,681 | 0 | 0 |
| 46. Vermont VT | L | 0 | 0 | 0 | 46,097 | 9,493 | 2,348,801 | 0 | 0 |
| 47. Virginia VA | L | 20,958 | 19,834 | 0 | 691,140 | (1,405,074) | 14,183,003 | 2 | 0 |
| 48. Washington WA | L | 200 | 200 | 0 | 1,788,681 | 1,524,036 | 2,583,700 | 0 | 0 |
| 49. West Virginia WV | L | 17,805 | 18,939 | 0 | 532,892 | 656,318 | 2,629,584 | 0 | 0 |
| 50. Wisconsin WI | L | 15,696 | 15,849 | 0 | 1,218,367 | 158,652 | 15,025,858 | 4 | 0 |
| 51. Wyoming WY | L | 5,804 | 6,380 | 0 | 0 | 58,084 | 515,732 | 0 | 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 | L | 0 | 0 | 0 | (30,312) | (25,971) | 16,006 | 0 | 0 |
| 55. U.S. Virgin Islands VI | L | 0 | 0 | 0 | 0 | (1,740) | 604 | 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 | (3,576) | 8,493 | 0 | 0 |
| 59. Totals | XXX | 257,314 | 487,010 | 0 | 52,370,316 | 16,269,618 | 643,304,982 | 36 | 0 |
| DETAILS OF WRITE-INS | | | | | | | | | |
| 58001. ZZZ Other Alien | XXX | 0 | 0 | 0 | 0 | (3,576) | 8,493 | 0 | 0 |
| 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 | (3,576) | 8,493 | 0 | 0 |

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG ..... 53
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 ..... 4

(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<br>Life (Group and Individual) | 2<br>Annuities (Group and Individual) | 3<br>Disability Income (Group and Individual) | 4<br>Long-Term Care (Group and Individual) | 5<br>Deposit-Type Contracts | 6<br>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<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | UDP | 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 | RE | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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 | DS | 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<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | NIA | 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 | NIA | Travelers Property Casualty Corp. | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 19070 | 06-6033509 | 0 | 0 | | The Standard Fire Insurance Company | CT | IA | Travelers Insurance Group Holdings Inc. | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-6033509 | 0 | 0 | | Standard Fire Properties, LLC | DE | NIA | The Standard Fire Insurance Company | 0/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 94-3097171 | 0 | 0 | | Bayhill Restaurant II Associates | CA | NIA | Standard Fire Properties, LLC | 0 | 50.000 | The Travelers Companies, Inc. | NO | 105 |
| 3548 | The Travelers Companies, Inc. | | 06-6033509 | 0 | 0 | | Standard Fire UK Investments, LLC | DE | NIA | The Standard Fire Insurance Company | 0/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 19062 | 06-0848755 | 0 | 0 | | The Automobile Insurance Company of Hartford, Connecticut | CT | IA | The Standard Fire Insurance Company | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-0848755 | 0 | 0 | | Auto Hartford Investments, LLC | DE | NIA | The Automobile Insurance Company of Hartford, Connecticut | 0/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 36145 | 06-1286264 | 0 | 0 | | Travelers Personal Security Insurance Company | CT | IA | The Standard Fire Insurance Company | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 36161 | 06-1286274 | 0 | 0 | | Travelers Property Casualty Insurance Company | CT | IA | The Standard Fire Insurance Company | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 38130 | 36-3703200 | 0 | 0 | | Travelers Personal Insurance Company | CT | IA | The Standard Fire Insurance Company | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 27-4469564 | 0 | 0 | | Travelers Texas MGA, Inc. | TX | NIA | The Standard Fire Insurance Company | 0/B/M | 100.000 | The Travelers Companies, Inc. | YES | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-6033509 | 0 | 0 | | Oregon Evergreen Investor I, LLC | DE | NIA | The Standard Fire Insurance Company | 0/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | AA-3194119 | 0 | 0 | | Travelers (Bermuda) Limited | BMU | IA | Travelers Insurance Group Holdings, Inc. | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 20-4312440 | 0 | 0 | | Travelers Lloyds Management Company | TX | NIA | Travelers Insurance Group Holdings, Inc. | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | | 06-1534005 | 0 | 0 | | TPC Investments Inc. | CT | NIA | Travelers Insurance Group Holdings, Inc. | 0/B/M | 100.000 | The Travelers Companies, Inc. | NO | 0 |
| 3548 | The Travelers Companies, Inc. | 19038 | 06-6033504 | 0 | 0 | | Travelers Casualty and Surety Company | CT | 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<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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<br>Insurers in Holding Company | 2<br>Owners with Greater Than 10% Ownership | 3<br>Ownership Percentage Column 2 of Column 1 | 4<br>Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No) | 5<br>Ultimate Controlling Party | 6<br>U.S. Insurance Groups or Entities Controlled by Column 5 | 7<br>Ownership Percentage (Column 5 of Column 6) | 8<br>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? | YES |
| 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? | YES |
| 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.
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.
22. The data for this supplement is not required to be filed.
23. The data for this supplement is not required to be filed.
24. The data for this supplement is not required to be filed.
25. The data for this supplement is not required to be filed.
26. The data for this supplement is not required to be filed.
27. The data for this supplement is not required to be filed.
28. The data for this supplement is not required to be filed.
29. The data for this supplement is not required to be filed.
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]




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]




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



# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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]




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<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) | 4<br>Net Admitted<br>Assets |
| 2504. | Other assets | 119,193 | 0 | 119,193 | 117,017 |
| 2505. | Assumed reinsurance receivable and payable | (24,367) | 0 | (24,367) | (44,998) |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 94,826 | 0 | 94,826 | 72,018 |

# SUMMARY INVESTMENT SCHEDULE

| | Investment Categories | Gross Investment Holdings 1 Amount | Gross Investment Holdings 2 Percentage of Column 1 Line 13 | Admitted Assets as Reported in the Annual Statement 3 Amount | Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount | Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount | Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13 |
|---|---|---|---|---|---|---|---|
| 1. | Long-Term Bonds (Schedule D, Part 1): | | | | | | |
| | 1.01 U.S. governments | 218,380,089 | 7.015 | 218,380,089 | 21,328,911 | 239,709,000 | 7.700 |
| | 1.02 All other governments | 999,490 | 0.032 | 999,490 | 0 | 999,490 | 0.032 |
| | 1.03 U.S. states, territories and possessions, etc. guaranteed | 54,422,821 | 1.748 | 54,422,821 | 0 | 54,422,821 | 1.748 |
| | 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed | 1,015,640,879 | 32.624 | 1,015,640,879 | 0 | 1,015,640,879 | 32.625 |
| | 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed | 764,333,085 | 24.552 | 764,333,085 | 0 | 764,333,085 | 24.552 |
| | 1.06 Industrial and miscellaneous | 1,012,692,955 | 32.529 | 1,012,692,955 | 0 | 1,012,692,955 | 32.530 |
| | 1.07 Hybrid securities | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 1.08 Parent, subsidiaries and affiliates | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 1.09 SVO identified funds | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 1.10 Unaffiliated Bank loans | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 1.11 Total long-term bonds | 3,066,469,319 | 98.500 | 3,066,469,319 | 21,328,911 | 3,087,798,230 | 99.188 |
| 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 | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 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 | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 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) | (960,480) | (0.031) | (960,480) | 0 | (960,480) | (0.031) |
| | 6.02 Cash equivalents (Schedule E, Part 2) | 26,232,136 | 0.843 | 26,232,136 | 0 | 26,232,136 | 0.843 |
| | 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 | 25,271,657 | 0.812 | 25,271,657 | 0 | 25,271,657 | 0.812 |
| 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) | 93,942 | 0.003 | 1 | 0 | 1 | 0.000 |
| 10. | Receivables for securities | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 11. | Securities Lending (Schedule DL, Part 1) | 21,328,911 | 0.685 | 21,328,911 | XXX | XXX | XXX |
| 12. | Other invested assets (Page 2, Line 11) | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 13. | Total invested assets | 3,113,163,828 | 100.000 | 3,113,069,888 | 21,328,911 | 3,113,069,888 | 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 | | 94,864 |
| 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) | 0 | 0 |
| 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 | (922) | |
| | 5.2 Totals, Part 3, Column 9 | 0 | (922) |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | 0 |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 0 |
| 8. | Deduct amortization of premium and depreciation | | 0 |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Totals, Part 1, Column 17 | 0 | |
| | 9.2 Totals, Part 3, Column 14 | 0 | 0 |
| 10. | Deduct current year's other than temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | 0 | |
| | 10.2 Totals, Part 3, Column 11 | 0 | 0 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 93,942 |
| 12. | Deduct total nonadmitted amounts | | 93,941 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 1 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 2,761,144,106 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 662,156,662 |
| 3. | Accrual of discount | | 2,196,468 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1. Part 1, Column 12 | 9,110 | |
| | 4.2. Part 2, Section 1, Column 15 | 0 | |
| | 4.3. Part 2, Section 2, Column 13 | 0 | |
| | 4.4. Part 4, Column 11 | 9,636 | 18,746 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | (335,468) |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 347,178,727 |
| 7. | Deduct amortization of premium | | 13,929,461 |
| 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 | | 2,396,991 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | | 3,066,469,318 |
| 12. | Deduct total nonadmitted amounts | | 0 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 3,066,469,318 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|---|
| BONDS | 1. | United States | 218,380,089 | 217,772,239 | 218,793,838 | 216,512,190 |
| Governments | 2. | Canada | 999,490 | 1,011,770 | 993,400 | 1,000,000 |
| (Including all obligations guaranteed by governments) | 3. | Other Countries | 0 | 0 | 0 | 0 |
| | 4. | Totals | 219,379,579 | 218,784,009 | 219,787,238 | 217,512,190 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. | Totals | 54,422,821 | 57,448,062 | 57,466,555 | 52,590,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. | Totals | 1,015,640,879 | 1,063,572,614 | 1,046,048,337 | 988,565,000 |
| 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 | 764,333,085 | 805,802,014 | 792,431,766 | 737,563,477 |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated) | 8. | United States | 902,064,535 | 940,547,842 | 903,036,350 | 905,862,459 |
| | 9. | Canada | 17,682,375 | 17,655,570 | 17,722,584 | 17,372,000 |
| | 10. | Other Countries | 92,946,045 | 96,323,239 | 92,865,964 | 92,833,000 |
| | 11. | Totals | 1,012,692,955 | 1,054,526,651 | 1,013,624,899 | 1,016,067,459 |
| Parent, Subsidiaries and Affiliates | 12. | Totals | 0 | 0 | 0 | 0 |
| | 13. | Total Bonds | 3,066,469,319 | 3,200,133,350 | 3,129,358,795 | 3,012,298,125 |
| 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 | 0 | 0 | 0 | |
| | 25. | Total Common Stocks | 0 | 0 | 0 | |
| | 26. | Total Stocks | 0 | 0 | 0 | |
| | 27. | Total Bonds and Stocks | 3,066,469,319 | 3,200,133,350 | 3,129,358,795 | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1 | 3,341,960 | 9,356,293 | 202,232,690 | 3,113,448 | 335,699 | XXX | 218,380,089 | 7.1 | 52,446,978 | 1.7 | 218,380,089 | 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 | 3,341,960 | 9,356,293 | 202,232,690 | 3,113,448 | 335,699 | XXX | 218,380,089 | 7.1 | 52,446,978 | 1.7 | 218,380,089 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 NAIC 1 | 999,490 | 0 | 0 | 0 | 0 | XXX | 999,490 | 0.0 | 998,772 | 0.0 | 999,490 | 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 | 999,490 | 0 | 0 | 0 | 0 | XXX | 999,490 | 0.0 | 998,772 | 0.0 | 999,490 | 0 |
| 3. U.S. States, Territories and Possessions etc., Guaranteed | | | | | | | | | | | | |
| 3.1 NAIC 1 | 3,274,515 | 1,394,672 | 22,544,962 | 27,208,672 | 0 | XXX | 54,422,821 | 1.8 | 62,003,951 | 2.1 | 54,422,821 | 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 | 3,274,515 | 1,394,672 | 22,544,962 | 27,208,672 | 0 | XXX | 54,422,821 | 1.8 | 62,003,951 | 2.1 | 54,422,821 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1 | 45,573,555 | 106,191,190 | 243,940,868 | 597,871,621 | 21,306,956 | XXX | 1,014,884,191 | 33.1 | 922,503,517 | 30.8 | 1,014,884,191 | 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 | 756,688 | 0 | 0 | XXX | 756,688 | 0.0 | 0 | 0.0 | 756,688 | 0 |
| 4.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.7 Totals | 45,573,555 | 106,191,190 | 244,697,556 | 597,871,621 | 21,306,956 | XXX | 1,015,640,879 | 33.1 | 922,503,517 | 30.8 | 1,015,640,879 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1 | 77,352,991 | 132,003,028 | 209,540,522 | 323,005,000 | 22,431,545 | XXX | 764,333,085 | 24.9 | 831,001,763 | 27.7 | 764,333,085 | 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 | 0 | 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 | 77,352,991 | 132,003,028 | 209,540,522 | 323,005,000 | 22,431,545 | XXX | 764,333,085 | 24.9 | 831,001,763 | 27.7 | 764,333,085 | 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial & Miscellaneous (Unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 36,825,599 | 256,333,134 | 308,820,056 | 33,142,025 | 9,538,079 | XXX | 644,658,892 | 21.0 | 801,261,317 | 26.7 | 561,403,923 | 83,254,969 |
| 6.2 NAIC 2 | 14,712,598 | 114,927,305 | 226,407,201 | 9,962,820 | 0 | XXX | 366,009,924 | 11.9 | 323,304,536 | 10.8 | 303,000,865 | 63,009,059 |
| 6.3 NAIC 3 | 0 | 2,024,139 | 0 | 0 | 0 | XXX | 2,024,139 | 0.1 | 5,028,570 | 0.2 | 2,024,139 | 0 |
| 6.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 96,017 | 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 | 51,538,196 | 373,284,578 | 535,227,257 | 43,104,844 | 9,538,079 | XXX | 1,012,692,955 | 33.0 | 1,129,690,440 | 37.7 | 866,428,926 | 146,264,029 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.1 NAIC 1 | (d) 167,368,109 | 505,278,317 | 987,079,098 | 984,340,766 | 53,612,278 | 0 | 2,697,678,568 | 88.0 | XXX | XXX | 2,614,423,598 | 83,254,969 |
| 11.2 NAIC 2 | (d) 14,712,598 | 114,927,305 | 226,407,201 | 9,962,820 | 0 | 0 | 366,009,924 | 11.9 | XXX | XXX | 303,000,865 | 63,009,059 |
| 11.3 NAIC 3 | (d) 0 | 2,024,139 | 0 | 0 | 0 | 0 | 2,024,139 | 0.1 | XXX | XXX | 2,024,139 | 0 |
| 11.4 NAIC 4 | (d) 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.5 NAIC 5 | (d) 0 | 0 | 756,688 | 0 | 0 | 0 | (c) 756,688 | 0.0 | XXX | XXX | 756,688 | 0 |
| 11.6 NAIC 6 | (d) 0 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.7 Totals | 182,080,707 | 622,229,761 | 1,214,242,987 | 994,303,586 | 53,612,278 | 0 | (b) 3,066,469,319 | 100.0 | XXX | XXX | 2,920,205,290 | 146,264,029 |
| 11.8 Line 11.7 as a % of Col. 7 | 5.9 | 20.3 | 39.6 | 32.4 | 1.7 | 0.0 | 100.0 | XXX | XXX | XXX | 95.2 | 4.8 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.1 NAIC 1 | 443,340,568 | 563,054,577 | 660,191,411 | 950,631,271 | 52,998,472 | 0 | XXX | XXX | 2,670,216,298 | 89.0 | 2,593,120,961 | 77,095,338 |
| 12.2 NAIC 2 | 27,285,268 | 134,347,078 | 154,675,783 | 6,996,407 | 0 | 0 | XXX | XXX | 323,304,536 | 10.8 | 271,209,041 | 52,095,496 |
| 12.3 NAIC 3 | 2,999,194 | 997,627 | 1,031,749 | 0 | 0 | 0 | XXX | XXX | 5,028,570 | 0.2 | 5,028,570 | 0 |
| 12.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 12.5 NAIC 5 | 66,565 | 29,453 | 0 | 0 | 0 | 0 | XXX | XXX | (c) 96,017 | 0.0 | 96,017 | 0 |
| 12.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | (c) 0 | 0.0 | 0 | 0 |
| 12.7 Totals | 473,691,595 | 698,428,734 | 815,898,943 | 957,627,678 | 52,998,472 | 0 | XXX | XXX | (b) 2,998,645,422 | 100.0 | 2,869,454,589 | 129,190,833 |
| 12.8 Line 12.7 as a % of Col. 9 | 15.8 | 23.3 | 27.2 | 31.9 | 1.8 | 0.0 | XXX | XXX | 100.0 | XXX | 95.7 | 4.3 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.1 NAIC 1 | 162,296,269 | 472,108,241 | 947,066,044 | 979,340,766 | 53,612,278 | 0 | 2,614,423,598 | 85.3 | 2,593,120,961 | 86.5 | 2,614,423,598 | XXX |
| 13.2 NAIC 2 | 11,383,339 | 98,923,221 | 189,712,632 | 2,981,674 | 0 | 0 | 303,000,865 | 9.9 | 271,209,041 | 9.0 | 303,000,865 | XXX |
| 13.3 NAIC 3 | 0 | 2,024,139 | 0 | 0 | 0 | 0 | 2,024,139 | 0.1 | 5,028,570 | 0.2 | 2,024,139 | XXX |
| 13.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.5 NAIC 5 | 0 | 0 | 756,688 | 0 | 0 | 0 | 756,688 | 0.0 | 96,017 | 0.0 | 756,688 | XXX |
| 13.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.7 Totals | 173,679,608 | 573,055,600 | 1,137,535,364 | 982,322,440 | 53,612,278 | 0 | 2,920,205,290 | 95.2 | 2,869,454,589 | 95.7 | 2,920,205,290 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 5.9 | 19.6 | 39.0 | 33.6 | 1.8 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 | 5.7 | 18.7 | 37.1 | 32.0 | 1.7 | 0.0 | 95.2 | XXX | XXX | XXX | 95.2 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.1 NAIC 1 | 5,071,840 | 33,170,076 | 40,013,053 | 5,000,000 | 0 | 0 | 83,254,969 | 2.7 | 77,095,338 | 2.6 | XXX | 83,254,969 |
| 14.2 NAIC 2 | 3,329,259 | 16,004,084 | 36,694,569 | 6,981,146 | 0 | 0 | 63,009,059 | 2.1 | 52,095,496 | 1.7 | XXX | 63,009,059 |
| 14.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 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 | 0 | 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 | 8,401,099 | 49,174,160 | 76,707,623 | 11,981,146 | 0 | 0 | 146,264,029 | 4.8 | 129,190,833 | 4.3 | XXX | 146,264,029 |
| 14.8 Line 14.7 as a % of Col. 7 | 5.7 | 33.6 | 52.4 | 8.2 | 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 | 0.3 | 1.6 | 2.5 | 0.4 | 0.0 | 0.0 | 4.8 | XXX | XXX | XXX | XXX | 4.8 |

(a) Includes $ 146,264,029 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 80,000 current year of bonds with Z designations and $ 52,320,000 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 $ 756,688 current year, $ 96,017 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.08 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.01 Issuer Obligations | 0 | 0 | 196,391,661 | 0 | 0 | XXX | 196,391,661 | 6.4 | 22,064,071 | 0.7 | 196,391,661 | 0 |
| 1.02 Residential Mortgage-Backed Securities | 2,463,049 | 6,335,900 | 2,996,157 | 771,261 | 28,633 | XXX | 12,595,000 | 0.4 | 19,751,603 | 0.7 | 12,595,000 | 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 | 878,911 | 3,020,393 | 2,844,872 | 2,342,187 | 307,065 | XXX | 9,393,429 | 0.3 | 10,631,304 | 0.4 | 9,393,429 | 0 |
| 1.05 Totals | 3,341,960 | 9,356,293 | 202,232,690 | 3,113,448 | 335,699 | XXX | 218,380,089 | 7.1 | 52,446,978 | 1.7 | 218,380,089 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.01 Issuer Obligations | 999,490 | 0 | 0 | 0 | 0 | XXX | 999,490 | 0.0 | 998,772 | 0.0 | 999,490 | 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 | 999,490 | 0 | 0 | 0 | 0 | XXX | 999,490 | 0.0 | 998,772 | 0.0 | 999,490 | 0 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 3.01 Issuer Obligations | 3,274,515 | 1,394,672 | 22,544,962 | 27,208,672 | 0 | XXX | 54,422,821 | 1.8 | 62,003,951 | 2.1 | 54,422,821 | 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 | 3,274,515 | 1,394,672 | 22,544,962 | 27,208,672 | 0 | XXX | 54,422,821 | 1.8 | 62,003,951 | 2.1 | 54,422,821 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.01 Issuer Obligations | 45,573,555 | 106,191,190 | 244,697,556 | 597,871,621 | 21,306,956 | XXX | 1,015,640,879 | 33.1 | 922,503,517 | 30.8 | 1,015,640,879 | 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 | 45,573,555 | 106,191,190 | 244,697,556 | 597,871,621 | 21,306,956 | XXX | 1,015,640,879 | 33.1 | 922,503,517 | 30.8 | 1,015,640,879 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.01 Issuer Obligations | 58,857,465 | 85,649,976 | 187,612,200 | 313,867,767 | 22,032,950 | XXX | 668,020,358 | 21.8 | 687,645,334 | 22.9 | 668,020,358 | 0 |
| 5.02 Residential Mortgage-Backed Securities | 18,495,526 | 46,353,052 | 21,928,321 | 9,137,233 | 398,594 | XXX | 96,312,727 | 3.1 | 143,356,429 | 4.8 | 96,312,727 | 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 | 77,352,991 | 132,003,028 | 209,540,522 | 323,005,000 | 22,431,545 | XXX | 764,333,085 | 24.9 | 831,001,763 | 27.7 | 764,333,085 | 0 |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.01 Issuer Obligations | 43,877,051 | 343,980,344 | 532,023,847 | 41,318,031 | 9,384,650 | XXX | 970,583,923 | 31.7 | 1,077,798,645 | 35.9 | 827,768,605 | 142,815,318 |
| 6.02 Residential Mortgage-Backed Securities | 6,575,159 | 9,021,266 | 3,203,410 | 1,786,814 | 153,429 | XXX | 20,740,077 | 0.7 | 27,926,289 | 0.9 | 17,291,366 | 3,448,711 |
| 6.03 Commercial Mortgage-Backed Securities | 1,085,987 | 20,282,968 | 0 | 0 | 0 | XXX | 21,368,954 | 0.7 | 23,493,582 | 0.8 | 21,368,954 | 0 |
| 6.04 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 471,925 | 0.0 | 0 | 0 |
| 6.05 Totals | 51,538,196 | 373,284,578 | 535,227,257 | 43,104,844 | 9,538,079 | XXX | 1,012,692,955 | 33.0 | 1,129,690,440 | 37.7 | 866,428,926 | 146,264,029 |
| 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.08 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.01 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.01 Unaffiliated Bank Loans - Issued | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.02 Unaffiliated Bank Loans - Acquired | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.03 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.01 Issuer Obligations | 152,582,075 | 537,216,183 | 1,183,270,226 | 980,266,091 | 52,724,556 | XXX | 2,906,059,131 | 94.8 | XXX | XXX | 2,763,243,814 | 142,815,318 |
| 11.02 Residential Mortgage-Backed Securities | 27,533,735 | 61,710,217 | 28,127,889 | 11,695,307 | 580,656 | XXX | 129,647,804 | 4.2 | XXX | XXX | 126,199,093 | 3,448,711 |
| 11.03 Commercial Mortgage-Backed Securities | 1,085,987 | 20,282,968 | 0 | 0 | 0 | XXX | 21,368,954 | 0.7 | XXX | XXX | 21,368,954 | 0 |
| 11.04 Other Loan-Backed and Structured Securities | 878,911 | 3,020,393 | 2,844,872 | 2,342,187 | 307,065 | XXX | 9,393,429 | 0.3 | XXX | XXX | 9,393,429 | 0 |
| 11.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.07 Unaffiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.08 Totals | 182,080,707 | 622,229,761 | 1,214,242,987 | 994,303,586 | 53,612,278 | 0 | 3,066,469,319 | 100.0 | XXX | XXX | 2,920,205,290 | 146,264,029 |
| 11.09 Line 11.08 as a % of Col. 7 | 5.9 | 20.3 | 39.6 | 32.4 | 1.7 | 0.0 | 100.0 | XXX | XXX | XXX | 95.2 | 4.8 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 414,633,568 | 579,827,992 | 778,555,439 | 947,653,590 | 52,343,701 | XXX | XXX | XXX | 2,773,014,290 | 92.5 | 2,661,233,799 | 111,780,491 |
| 12.02 Residential Mortgage-Backed Securities | 55,379,657 | 99,227,988 | 28,981,223 | 7,233,175 | 212,279 | XXX | XXX | XXX | 191,034,321 | 6.4 | 173,623,979 | 17,410,342 |
| 12.03 Commercial Mortgage-Backed Securities | 2,496,571 | 15,780,519 | 5,216,491 | 0 | 0 | XXX | XXX | XXX | 23,493,582 | 0.8 | 23,493,582 | 0 |
| 12.04 Other Loan-Backed and Structured Securities | 1,181,798 | 3,592,235 | 3,145,790 | 2,740,914 | 442,492 | XXX | XXX | XXX | 11,103,229 | 0.4 | 11,103,229 | 0 |
| 12.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 12.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 12.07 Unaffiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 12.08 Totals | 473,691,595 | 698,428,734 | 815,898,943 | 957,627,678 | 52,998,472 | 0 | XXX | XXX | 2,998,645,422 | 100.0 | 2,869,454,589 | 129,190,833 |
| 12.09 Line 12.08 as a % of Col. 9 | 15.8 | 23.3 | 27.2 | 31.9 | 1.8 | 0.0 | XXX | XXX | 100.0 | XXX | 95.7 | 4.3 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 146,753,683 | 488,918,027 | 1,106,562,603 | 968,284,945 | 52,724,556 | XXX | 2,763,243,814 | 90.1 | 2,661,233,799 | 88.7 | 2,763,243,814 | XXX |
| 13.02 Residential Mortgage-Backed Securities | 24,961,027 | 60,834,213 | 28,127,889 | 11,695,307 | 580,656 | XXX | 126,199,093 | 4.1 | 173,623,979 | 5.8 | 126,199,093 | XXX |
| 13.03 Commercial Mortgage-Backed Securities | 1,085,987 | 20,282,968 | 0 | 0 | 0 | XXX | 21,368,954 | 0.7 | 23,493,582 | 0.8 | 21,368,954 | XXX |
| 13.04 Other Loan-Backed and Structured Securities | 878,911 | 3,020,393 | 2,844,872 | 2,342,187 | 307,065 | XXX | 9,393,429 | 0.3 | 11,103,229 | 0.4 | 9,393,429 | XXX |
| 13.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.07 Unaffiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.08 Totals | 173,679,608 | 573,055,600 | 1,137,535,364 | 982,322,440 | 53,612,278 | 0 | 2,920,205,290 | 95.2 | 2,869,454,589 | 95.7 | 2,920,205,290 | XXX |
| 13.09 Line 13.08 as a % of Col. 7 | 5.9 | 19.6 | 39.0 | 33.6 | 1.8 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11 | 5.7 | 18.7 | 37.1 | 32.0 | 1.7 | 0.0 | 95.2 | XXX | XXX | XXX | 95.2 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.01 Issuer Obligations | 5,828,392 | 48,298,156 | 76,707,623 | 11,981,146 | 0 | XXX | 142,815,318 | 4.7 | 111,780,491 | 3.7 | XXX | 142,815,318 |
| 14.02 Residential Mortgage-Backed Securities | 2,572,707 | 876,004 | 0 | 0 | 0 | XXX | 3,448,711 | 0.1 | 17,410,342 | 0.6 | XXX | 3,448,711 |
| 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 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.07 Unaffiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.08 Totals | 8,401,099 | 49,174,160 | 76,707,623 | 11,981,146 | 0 | 0 | 146,264,029 | 4.8 | 129,190,833 | 4.3 | XXX | 146,264,029 |
| 14.09 Line 14.08 as a % of Col. 7 | 5.7 | 33.6 | 52.4 | 8.2 | 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 | 0.3 | 1.6 | 2.5 | 0.4 | 0.0 | 0.0 | 4.8 | XXX | XXX | XXX | XXX | 4.8 |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 237,501,315 | 237,501,315 | 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 | 237,501,315 | 237,501,315 | 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<br>Total | 2<br>Bonds | 3<br>Money Market Mutual funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 0 | 0 | 0 | 0 |
| 2. Cost of cash equivalents acquired | 1,171,519,321 | 1,171,519,321 | 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 | 1,145,287,185 | 1,145,287,185 | 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) | 26,232,136 | 26,232,136 | 0 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | 0 | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 26,232,136 | 26,232,136 | 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 | | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | | 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 - Real Estate - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Wal-Mart Percentage Rents | | Various | | Fidelity Retail Associates | | 07/31/1991 | | 1 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100.000 |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | | | 1 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| Joint Venture Interests - Real Estate - Affiliated | | | | | | | | | | | | | | | | | | | |
| | Laurel Village | | Minneapolis | MN | Laurel Village | | 02/28/1994 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 809,581 | 0 | 50.000 |
| 2299999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 809,581 | 0 | XXX |
| Joint Venture Interests - Other - Affiliated | | | | | | | | | | | | | | | | | | | |
| | BMR Sports | | San Diego | CA | BMR Sports Properties, Inc | | 04/30/1992 | | 173,598 | 93,941 | 93,941 | (922) | 0 | 0 | 0 | 0 | 0 | 0 | 100.000 |
| 2699999. Joint Venture Interests - Other - Affiliated | | | | | | | | | 173,598 | 93,941 | 93,941 | (922) | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 4899999. Total - Unaffiliated | | | | | | | | | 1 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 4999999. Total - Affiliated | | | | | | | | | 173,598 | 93,941 | 93,941 | (922) | 0 | 0 | 0 | 0 | 809,581 | 0 | XXX |
| | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | | | |
| 5099999 - Totals | | | | | | | | | 173,599 | 93,942 | 93,942 | (922) | 0 | 0 | 0 | 0 | 809,581 | 0 | 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 - Other Long-Term Invested Assets Acquired and Additions Made

**N O N E**

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

**N O N E**

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| Bonds - U.S. Governments - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 91282C-BL-4 | U S TREASURY BONDS | | | | 1.A | 9,113,729 | 97.0740 | 9,222,030 | 9,500,000 | 9,137,927 | 0 | 24,197 | 0 | 0 | 1.125 | 1.575 | FA | 40,078 | 53,438 | 05/04/2021 | 02/15/2031 |
| 912828-4V-9 | U S TREASURY BONDS | | | | 1.A | 6,963,540 | 109.2340 | 6,554,040 | 6,000,000 | 6,837,510 | 0 | (123,021) | 0 | 0 | 2.875 | 0.714 | FA | 64,688 | 172,500 | 12/21/2020 | 08/15/2028 |
| 912828-4V-9 | U S TREASURY BONDS | SD | | | 1.A | 4,642,360 | 109.2340 | 4,369,360 | 4,000,000 | 4,558,340 | 0 | (82,014) | 0 | 0 | 2.875 | 0.714 | FA | 43,125 | 115,000 | 12/21/2020 | 08/15/2028 |
| 91282C-AY-7 | U S TREASURY NOTES | | | | 1.A | 9,635,196 | 95.8000 | 9,580,000 | 10,000,000 | 9,677,652 | 0 | 42,456 | 0 | 0 | 0.625 | 1.191 | MN | 5,323 | 62,500 | 03/09/2021 | 11/30/2027 |
| 91282C-BJ-9 | U S TREASURY NOTES | | | | 1.A | 19,458,674 | 96.3200 | 19,264,000 | 20,000,000 | 19,521,916 | 0 | 63,243 | 0 | 0 | 0.750 | 1.158 | JJ | 62,364 | 75,000 | 02/25/2021 | 01/31/2028 |
| 91282C-BZ-3 | U S TREASURY NOTES | | | | 1.A | 24,955,178 | 99.1130 | 24,778,250 | 25,000,000 | 24,958,959 | 0 | 3,781 | 0 | 0 | 1.250 | 1.277 | AO | 52,659 | 156,250 | 05/21/2021 | 04/30/2028 |
| 91282C-BZ-3 | U S TREASURY NOTES | | | | 1.A | 24,876,077 | 99.1130 | 24,778,250 | 25,000,000 | 24,886,373 | 0 | 10,296 | 0 | 0 | 1.250 | 1.324 | AO | 52,659 | 156,250 | 05/19/2021 | 04/30/2028 |
| 91282C-CE-9 | U S TREASURY NOTES | | | | 1.A | 20,123,699 | 99.0350 | 19,881,276 | 20,075,000 | 20,120,654 | 0 | (3,045) | 0 | 0 | 1.250 | 1.213 | MN | 21,371 | 125,469 | 06/22/2021 | 05/31/2028 |
| 91282C-CE-9 | U S TREASURY NOTES | SD | | | 1.A | 4,936,947 | 99.0350 | 4,877,474 | 4,925,000 | 4,936,200 | 0 | (747) | 0 | 0 | 1.250 | 1.213 | MN | 5,243 | 30,781 | 06/22/2021 | 05/31/2028 |
| 91282C-CV-1 | U S TREASURY NOTES | | | | 1.A FE | 49,699,419 | 98.0850 | 49,042,500 | 50,000,000 | 49,709,450 | 0 | 10,031 | 0 | 0 | 1.125 | 1.215 | FA | 189,572 | 0 | 09/23/2021 | 08/31/2028 |
| 912828-4N-7 | U S TREASURY NOTES | | | | 1.A | 22,303,205 | 108.9720 | 21,794,400 | 20,000,000 | 22,046,679 | 0 | (256,526) | 0 | 0 | 2.875 | 1.202 | MN | 73,066 | 575,000 | 02/26/2021 | 05/15/2028 |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 196,708,024 | XXX | 194,141,580 | 194,500,000 | 196,391,661 | 0 | (311,348) | 0 | 0 | XXX | XXX | XXX | 610,147 | 1,522,188 | XXX | XXX |
| Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 36179T-CW-3 | GNMA II PASS THRU CERT POOL #MA4585 | | | 4 | 1.A | 2,461,217 | 104.5200 | 2,628,338 | 2,514,654 | 2,451,117 | 0 | (18,979) | 0 | 0 | 3.000 | 3.306 | MON | 6,287 | 75,440 | 08/31/2018 | 07/20/2047 |
| 36179T-LR-4 | GNMA II PASS THRU CERT POOL #MA4836 | | | 4 | 1.A | 3,074,179 | 104.4140 | 3,277,494 | 3,138,919 | 3,061,335 | 0 | (23,880) | 0 | 0 | 3.000 | 3.291 | MON | 7,847 | 94,168 | 08/31/2018 | 11/20/2047 |
| 36202F-4Q-6 | GNMA II PASS THRU CERT POOL #00005331 | | | 4 | 1.A | 1,236,628 | 107.1430 | 1,266,587 | 1,182,139 | 1,227,528 | 0 | 8,316 | 0 | 0 | 3.500 | 2.658 | MON | 3,448 | 41,375 | 02/03/2012 | 03/20/2042 |
| 36202D-HK-0 | GNMA II PASS THRU CERT POOL #2934 | | | 4 | 1.A | 16,056 | 114.0570 | 18,946 | 16,611 | 15,836 | 0 | (49) | 0 | 0 | 7.500 | 8.110 | MON | 104 | 1,246 | 05/19/2000 | 06/20/2030 |
| 36202D-HK-0 | GNMA II PASS THRU CERT POOL #2934 | | | 4 | 1.A | 31,142 | 114.0570 | 36,701 | 32,178 | 30,734 | 0 | (90) | 0 | 0 | 7.500 | 8.136 | MON | 201 | 2,413 | 05/17/2000 | 06/20/2030 |
| 36202D-KX-8 | GNMA II PASS THRU CERT POOL #3010 | | | 4 | 1.A | 1,814 | 113.1170 | 2,038 | 1,802 | 1,824 | 0 | 2 | 0 | 0 | 7.000 | 6.899 | MON | 11 | 126 | 01/03/2001 | 12/20/2030 |
| 36202D-KX-8 | GNMA II PASS THRU CERT POOL #3010 | | | 4 | 1.A | 15,730 | 113.1170 | 17,672 | 15,623 | 15,813 | 0 | 15 | 0 | 0 | 7.000 | 6.899 | MON | 91 | 1,094 | 01/03/2001 | 12/20/2030 |
| 36202D-SA-0 | GNMA II PASS THRU CERT POOL #3213 | | | 4 | 1.A | 37,054 | 110.3480 | 40,966 | 37,124 | 37,057 | 0 | 1 | 0 | 0 | 5.500 | 5.529 | MON | 170 | 2,042 | 09/05/2002 | 03/20/2032 |
| 36202D-T5-0 | GNMA II PASS THRU CERT POOL #3272 | | | 4 | 1.A | 89,246 | 112.3160 | 100,427 | 89,414 | 89,248 | 0 | 4 | 0 | 0 | 5.500 | 5.531 | MON | 410 | 4,918 | 09/05/2002 | 08/20/2032 |
| 36202D-UH-2 | GNMA II PASS THRU CERT POOL #3284 | | | 4 | 1.A | 40,435 | 112.2270 | 45,465 | 40,511 | 40,435 | 0 | 1 | 0 | 0 | 5.500 | 5.532 | MON | 186 | 2,228 | 09/05/2002 | 09/20/2032 |
| 36202D-UU-3 | GNMA II PASS THRU CERT POOL #3295 | | | 4 | 1.A | 52,420 | 112.3140 | 58,985 | 52,518 | 52,419 | 0 | 2 | 0 | 0 | 5.500 | 5.543 | MON | 241 | 2,889 | 09/05/2002 | 10/20/2032 |
| 36202E-F2-0 | GNMA II PASS THRU CERT POOL #3785 | | | 4 | 1.A | 1,444,927 | 111.4870 | 1,644,832 | 1,475,356 | 1,451,289 | 0 | (2,207) | 0 | 0 | 5.000 | 5.333 | MON | 6,147 | 73,768 | 10/20/2005 | 11/20/2035 |
| 36202E-UR-8 | GNMA II PASS THRU CERT POOL #4192 | | | 4 | 1.A | 251,230 | 110.2450 | 306,150 | 277,698 | 255,633 | 0 | (2,048) | 0 | 0 | 4.500 | 5.995 | MON | 1,041 | 12,496 | 07/18/2008 | 07/20/2038 |
| 36208H-NC-6 | GNMA PASS THRU CERT POOL #451387 | | | 4 | 1.A | 18,361 | 108.6610 | 19,977 | 18,384 | 18,366 | 0 | 0 | 0 | 0 | 7.500 | 7.585 | MON | 115 | 1,379 | 08/29/2000 | 08/15/2027 |
| 36211Q-7F-2 | GNMA PASS THRU CERT POOL #520294 | | | 4 | 1.A | 218,109 | 113.0330 | 246,579 | 218,147 | 217,922 | 0 | 10 | 0 | 0 | 5.000 | 5.020 | MON | 909 | 10,907 | 11/12/2004 | 12/15/2034 |
| 36213Y-P3-0 | GNMA PASS THRU CERT POOL #568442 | | | 4 | 1.A | 91,283 | 110.6120 | 103,768 | 93,811 | 91,621 | 0 | (146) | 0 | 0 | 6.000 | 6.489 | MON | 469 | 5,629 | 03/27/2002 | 01/15/2032 |
| 36200K-T4-9 | GNMA PASS THRU CERT POOL #603671 | | | 4 | 1.A | 183,749 | 115.2960 | 213,861 | 185,488 | 184,141 | 0 | (37) | 0 | 0 | 5.000 | 5.206 | MON | 773 | 9,274 | 03/18/2005 | 05/15/2033 |
| 36200M-UD-3 | GNMA PASS THRU CERT POOL #604580 | | | 4 | 1.A | 126,534 | 115.3840 | 147,383 | 127,732 | 126,727 | 0 | (25) | 0 | 0 | 5.000 | 5.204 | MON | 532 | 6,387 | 03/18/2005 | 08/15/2033 |
| 36200M-VP-5 | GNMA PASS THRU CERT POOL #604622 | | | 4 | 1.A | 71,873 | 115.2450 | 83,615 | 72,554 | 71,943 | 0 | (14) | 0 | 0 | 5.000 | 5.203 | MON | 302 | 3,628 | 03/18/2005 | 09/15/2033 |
| 36241K-BV-9 | GNMA PASS THRU CERT POOL #781852 | | | 4 | 1.A | 37,953 | 100.9790 | 36,022 | 35,672 | 35,949 | 0 | (234) | 0 | 0 | 7.000 | 4.682 | MON | 208 | 2,497 | 12/27/2004 | 08/15/2024 |
| 36241K-BW-7 | GNMA PASS THRU CERT POOL #781853 | | | 4 | 1.A | 543,703 | 111.2390 | 568,798 | 511,326 | 530,266 | 0 | (1,422) | 0 | 0 | 7.000 | 4.703 | MON | 2,983 | 35,793 | 12/27/2004 | 09/15/2028 |
| 36241K-BX-5 | GNMA PASS THRU CERT POOL #781854 | | | 4 | 1.A | 2,615,879 | 115.8460 | 2,851,019 | 2,461,026 | 2,587,796 | 0 | 1,225 | 0 | 0 | 7.000 | 4.717 | MON | 14,356 | 172,272 | 12/27/2004 | 08/15/2032 |
| 0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | 12,659,524 | XXX | 13,715,622 | 12,598,687 | 12,595,000 | 0 | (39,555) | 0 | 0 | XXX | XXX | XXX | 46,831 | 561,967 | XXX | XXX |
| Bonds - U.S. Governments - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | | | |
| 83162C-VX-8 | SBAP 2013-20K 1 | | | 4 | 1.A | 3,467,971 | 105.8700 | 3,660,959 | 3,457,976 | 3,445,683 | 0 | (589) | 0 | 0 | 3.380 | 3.336 | MN | 19,480 | 121,417 | 12/20/2013 | 11/01/2033 |
| 83162C-C3-5 | SBAP 2019-25F 1 | | | 4 | 1.A | 5,958,319 | 105.0130 | 6,254,078 | 5,955,527 | 5,947,746 | 0 | (4,298) | 0 | 0 | 2.770 | 2.764 | JD | 13,747 | 170,712 | 06/11/2019 | 06/01/2044 |
| 0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities | | | | | | 9,426,290 | XXX | 9,915,037 | 9,413,503 | 9,393,429 | 0 | (4,887) | 0 | 0 | XXX | XXX | XXX | 33,227 | 292,130 | XXX | XXX |
| 0599999. Total - U.S. Government Bonds | | | | | | 218,793,838 | XXX | 217,772,238 | 216,512,190 | 218,380,089 | 0 | (355,791) | 0 | 0 | XXX | XXX | XXX | 690,205 | 2,376,284 | XXX | XXX |
| Bonds - All Other Governments - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 563469-TX-3 | MANITOBA (PROVINCE OF) | | A | | 1.E FE | 993,400 | 101.1770 | 1,011,770 | 1,000,000 | 999,490 | 0 | 717 | 0 | 0 | 2.100 | 2.174 | MS | 6,708 | 21,000 | 09/18/2012 | 09/06/2022 |
| 0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations | | | | | | 993,400 | XXX | 1,011,770 | 1,000,000 | 999,490 | 0 | 717 | 0 | 0 | XXX | XXX | XXX | 6,708 | 21,000 | XXX | XXX |
| 1099999. Total - All Other Government Bonds | | | | | | 993,400 | XXX | 1,011,770 | 1,000,000 | 999,490 | 0 | 717 | 0 | 0 | XXX | XXX | XXX | 6,708 | 21,000 | XXX | XXX |
| Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 246380-3V-9 | DELAWARE GENERAL OBLIGATION REF S2009C | | | | 1.A FE | 3,872,447 | 103.6140 | 3,346,732 | 3,230,000 | 3,274,515 | 0 | (57,970) | 0 | 0 | 5.000 | 3.120 | AO | 40,375 | 161,500 | 10/08/2009 | 10/01/2022 |

# 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 |
| 604129-D2-9 | MINNESOTA GENERAL OBLIGATION S2012B | | | 2 | 1.A FE | 3,918,440 | 101.3350 | 4,053,400 | 4,000,000 | 3,955,116 | 0 | 4,482 | 0 | 0 | 3.000 | 3.150 | FA | 50,000 | 120,000 | 09/19/2012 | 08/01/2030 |
| 604129-3A-2 | MINNESOTA GENERAL OBLIGATION S2014B | | | 2 | 1.A FE | 4,492,092 | 107.0130 | 4,708,572 | 4,400,000 | 4,426,743 | 0 | (9,800) | 0 | 0 | 3.500 | 3.252 | FA | 64,167 | 154,000 | 08/12/2014 | 08/01/2031 |
| 604129-3A-2 | MINNESOTA GENERAL OBLIGATION S2014B | SD | | 2 | 1.A FE | 10,209,300 | 107.0130 | 10,701,300 | 10,000,000 | 10,060,779 | 0 | (22,272) | 0 | 0 | 3.500 | 3.252 | FA | 145,833 | 350,000 | 08/12/2014 | 08/01/2031 |
| 658256-2W-1 | NORTH CAROLINA GENERAL OBLIGATION S2016 | | | 2 | 1.A FE | 10,361,600 | 107.1410 | 10,714,100 | 10,000,000 | 10,174,129 | 0 | (36,791) | 0 | 0 | 3.000 | 2.580 | JD | 25,000 | 300,000 | 07/27/2016 | 06/01/2035 |
| 68608U-3T-1 | OREGON GENERAL OBLIGATION REF S2015B | | | 2 | 1.B FE | 7,782,258 | 115.2650 | 7,284,748 | 6,320,000 | 6,864,989 | 0 | (143,763) | 0 | 0 | 5.000 | 2.470 | FA | 131,667 | 316,000 | 02/03/2015 | 08/01/2033 |
| 68609B-JW-8 | OREGON GENERAL OBLIGATION S2015J | | | 2 | 1.B FE | 1,556,292 | 116.1130 | 1,503,663 | 1,295,000 | 1,394,672 | 0 | (26,138) | 0 | 0 | 5.000 | 2.730 | FA | 26,979 | 64,750 | 04/14/2015 | 08/01/2031 |
| 68609B-QE-0 | OREGON GENERAL OBLIGATION S2016A | | | 2 | 1.B FE | 1,070,206 | 109.2340 | 1,108,725 | 1,015,000 | 1,041,383 | 0 | (5,313) | 0 | 0 | 3.500 | 2.890 | FA | 14,802 | 35,525 | 02/23/2016 | 08/01/2032 |
| 68609B-RD-1 | OREGON GENERAL OBLIGATION S2016C | | | 2 | 1.B FE | 1,717,159 | 118.5830 | 1,677,949 | 1,415,000 | 1,558,881 | 0 | (29,174) | 0 | 0 | 5.000 | 2.630 | FA | 29,479 | 70,750 | 03/15/2016 | 08/01/2034 |
| 83710R-HX-8 | SOUTH CAROLINA GENERAL OBLIGATION S2014B | | | 2 | 1.A FE | 2,035,210 | 105.0970 | 2,117,705 | 2,015,000 | 2,020,151 | 0 | (2,203) | 0 | 0 | 3.250 | 3.130 | AO | 16,372 | 65,488 | 05/20/2014 | 04/01/2030 |
| 83710R-HY-6 | SOUTH CAROLINA GENERAL OBLIGATION S2014B | | | 2 | 1.A FE | 2,088,632 | 104.9500 | 2,182,960 | 2,080,000 | 2,082,173 | 0 | (946) | 0 | 0 | 3.250 | 3.200 | AO | 16,900 | 67,600 | 05/20/2014 | 04/01/2031 |
| 880541-XC-6 | TENNESSEE GENERAL OBLIGATION S2016A | | | 2 | 1.A FE | 1,977,988 | 119.2980 | 1,867,014 | 1,565,000 | 1,765,956 | 0 | (41,410) | 0 | 0 | 5.000 | 2.050 | FA | 32,604 | 78,250 | 07/26/2016 | 08/01/2036 |
| 93974D-C9-7 | WASHINGTON GEN OBLIG S2016C | | | 2 | 1.B FE | 6,384,930 | 117.6250 | 6,181,194 | 5,255,000 | 5,803,334 | 0 | (116,072) | 0 | 0 | 5.000 | 2.490 | JD | 21,896 | 262,750 | 09/15/2016 | 06/01/2038 |
| 1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | 57,466,555 | XXX | 57,448,062 | 52,590,000 | 54,422,821 | 0 | (487,369) | 0 | 0 | XXX | XXX | XXX | 616,074 | 2,046,613 | XXX | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 57,466,555 | XXX | 57,448,062 | 52,590,000 | 54,422,821 | 0 | (487,369) | 0 | 0 | XXX | XXX | XXX | 616,074 | 2,046,613 | XXX | XXX |
| Bonds - U.S. Political Subdivisions - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 013595-TA-1 | ALBUQUERQUE SCH DIST #012 GO S2014A | | | 2 | 1.D FE | 2,154,900 | 105.4300 | 2,108,600 | 2,000,000 | 2,030,350 | 0 | (18,467) | 0 | 0 | 4.000 | 3.010 | FA | 33,333 | 80,000 | 06/25/2014 | 08/01/2027 |
| 013595-TB-9 | ALBUQUERQUE SCH DIST #012 GO S2014A | | | 2 | 1.D FE | 3,745,455 | 105.3970 | 3,688,895 | 3,500,000 | 3,548,232 | 0 | (29,319) | 0 | 0 | 4.000 | 3.100 | FA | 58,333 | 140,000 | 06/25/2014 | 08/01/2028 |
| 013595-TC-7 | ALBUQUERQUE SCH DIST #012 GO S2014A | | | 2 | 1.D FE | 3,696,253 | 105.3650 | 3,661,434 | 3,475,000 | 3,518,586 | 0 | (26,473) | 0 | 0 | 4.000 | 3.180 | FA | 57,917 | 139,000 | 06/25/2014 | 08/01/2029 |
| 021087-TV-3 | ALPINE SCH DIST GO S2013 | | | 2 | 1.A FE | 5,762,013 | 104.5510 | 5,698,030 | 5,450,000 | 5,495,156 | 0 | (36,304) | 0 | 0 | 4.000 | 3.290 | MS | 64,189 | 218,000 | 09/19/2013 | 03/15/2025 |
| 021087-TW-1 | ALPINE SCH DIST GO S2013 | | | 2 | 1.A FE | 5,915,450 | 104.5510 | 5,933,269 | 5,675,000 | 5,709,977 | 0 | (28,122) | 0 | 0 | 4.000 | 3.470 | MS | 66,839 | 227,000 | 09/19/2013 | 03/15/2026 |
| 033753-QF-4 | ANDERSON CO SCH DIST #5 GO REF S2016 | | | 2 | 1.C FE | 5,986,705 | 109.9590 | 6,311,647 | 5,740,000 | 5,851,461 | 0 | (24,792) | 0 | 0 | 3.500 | 3.000 | MS | 66,967 | 200,900 | 02/03/2016 | 03/01/2034 |
| 041826-5F-1 | ARLINGTON ISD GEN OBLIG REF S2020 (PSF) | | | 2 | 1.A FE | 5,197,815 | 118.5380 | 5,334,210 | 4,500,000 | 5,065,948 | 0 | (72,974) | 0 | 0 | 4.000 | 2.090 | FA | 68,000 | 180,000 | 02/07/2020 | 02/15/2041 |
| 052430-MA-0 | AUSTIN ISD GENERAL OBLIG REF S16A (PSF) | | | 2 | 1.A FE | 1,125,390 | 113.4790 | 1,134,790 | 1,000,000 | 1,061,885 | 0 | (12,573) | 0 | 0 | 4.000 | 2.560 | FA | 16,667 | 40,000 | 08/04/2016 | 08/01/2036 |
| 05914F-YU-8 | BALTIMORE CO GENERAL OBLIGATION S2016 | | | 2 | 1.A FE | 3,486,989 | 117.2210 | 3,399,409 | 2,900,000 | 3,160,871 | 0 | (59,725) | 0 | 0 | 5.000 | 2.660 | FA | 60,417 | 145,000 | 02/23/2016 | 02/01/2037 |
| 069383-4Y-0 | BARTLETT GENERAL OBLIGATION REF S2017 | | | 2 | 1.B FE | 3,079,904 | 116.8800 | 3,255,108 | 2,785,000 | 2,963,422 | 0 | (28,713) | 0 | 0 | 4.000 | 2.770 | MS | 37,133 | 111,400 | 09/19/2017 | 09/01/2034 |
| 074347-F8-3 | BEAUFORT CO GENERAL OBLIGATION REF S16A | | | | 1.B FE | 2,205,403 | 111.2700 | 2,269,908 | 2,040,000 | 2,123,313 | 0 | (15,091) | 0 | 0 | 3.000 | 2.160 | MS | 20,400 | 61,200 | 03/22/2016 | 03/01/2027 |
| 074347-F8-3 | BEAUFORT CO GENERAL OBLIGATION REF S16A | SD | | | 1.B FE | 216,216 | 111.2700 | 222,540 | 200,000 | 208,168 | 0 | (1,479) | 0 | 0 | 3.000 | 2.160 | MS | 2,000 | 6,000 | 03/22/2016 | 03/01/2027 |
| 073900-F3-1 | BEAUFORT CO SCHOOL DIST GO REF S2015 | | | 2 | 1.C FE | 4,461,574 | 108.5470 | 4,629,530 | 4,265,000 | 4,334,009 | 0 | (20,528) | 0 | 0 | 3.500 | 2.960 | MS | 49,758 | 149,275 | 03/17/2015 | 03/01/2029 |
| 073900-B9-2 | BEAUFORT CO SCHOOL DIST GO S2014B | | | 2 | 1.C FE | 1,670,976 | 107.5480 | 1,699,258 | 1,580,000 | 1,602,556 | 0 | (9,907) | 0 | 0 | 4.000 | 3.310 | MS | 21,067 | 63,200 | 04/08/2014 | 03/01/2030 |
| 076077-RG-3 | BEDFORD CO GENERAL OBLIGATION REF S2021 | | | 2 | 1.D FE | 3,338,794 | 98.1190 | 3,306,610 | 3,370,000 | 3,339,571 | 0 | 777 | 0 | 0 | 1.625 | 1.720 | JD | 4,564 | 10,800 | 08/18/2021 | 06/01/2032 |
| 082744-DD-2 | BENTON & LINN CNTYS SD#509J GO S2018B | | | 2 | 1.B FE | 14,409,423 | 124.1670 | 15,222,874 | 12,260,000 | 13,735,008 | 0 | (204,662) | 0 | 0 | 5.000 | 2.940 | JD | 27,244 | 613,000 | 07/19/2018 | 06/15/2036 |
| 083774-KC-2 | BERGEN CO IMPT AUTH CNTY GTD GO REF S16 | | | 2 | 1.A FE | 1,309,391 | 109.5390 | 1,363,761 | 1,245,000 | 1,275,983 | 0 | (6,180) | 0 | 0 | 3.500 | 2.920 | FA | 16,462 | 43,575 | 02/24/2016 | 08/15/2032 |
| 091212-CP-3 | BIRMINGHAM PUBLIC SCHOOLS GO REF S2013 | | | 2 | 1.C FE | 3,785,978 | 104.7190 | 3,633,749 | 3,470,000 | 3,517,183 | 0 | (34,279) | 0 | 0 | 4.000 | 2.950 | MN | 23,133 | 138,800 | 02/26/2013 | 05/01/2031 |
| 091212-CQ-1 | BIRMINGHAM PUBLIC SCHOOLS GO REF S2013 | | | 2 | 1.C FE | 2,876,226 | 104.6680 | 2,768,469 | 2,645,000 | 2,679,578 | 0 | (25,113) | 0 | 0 | 4.000 | 2.990 | MN | 17,633 | 105,800 | 02/26/2013 | 05/01/2032 |
| 097437-QK-6 | BOISE CITY ISD GO REF S2012B | SD | | | 1.C FE | 320,570 | 107.4900 | 268,725 | 250,000 | 261,308 | 0 | (6,956) | 0 | 0 | 5.000 | 2.080 | FA | 5,208 | 12,500 | 09/06/2012 | 08/01/2023 |
| 117583-B9-4 | BRYAN ISD GENERAL OBLIG S2016 (PSF) | | | 2 | 1.A FE | 1,838,183 | 108.7760 | 1,898,141 | 1,745,000 | 1,788,097 | 0 | (9,725) | 0 | 0 | 3.500 | 2.860 | FA | 23,073 | 61,075 | 06/07/2016 | 02/15/2035 |
| 118601-JF-1 | BUCKS CO CMNTY CLG AUTH CNTY GTD S2014 | | | 2 | 1.A FE | 1,867,815 | 106.9880 | 1,952,531 | 1,825,000 | 1,839,214 | 0 | (4,499) | 0 | 0 | 3.750 | 3.470 | JD | 3,042 | 68,438 | 11/25/2014 | 06/15/2034 |
| 132285-3P-0 | CAMBRIDGE GEN OBLIG LTD S2016 | | | 2 | 1.A FE | 565,065 | 108.9530 | 599,242 | 550,000 | 556,775 | 0 | (1,527) | 0 | 0 | 3.250 | 2.930 | FA | 6,753 | 17,875 | 03/01/2016 | 02/15/2035 |
| 145232-GR-9 | CARROLL ISD GENERAL OBLIGATION REF S19A | | | 2 | 1.A FE | 2,301,105 | 106.3620 | 2,451,644 | 2,305,000 | 2,301,650 | 0 | 253 | 0 | 0 | 2.625 | 2.640 | FA | 22,858 | 60,506 | 11/13/2019 | 02/15/2033 |
| 145610-PY-1 | CARROLLTON GEN OBLIG LTD REF S2018 | | | 2 | 1.A FE | 1,673,935 | 112.4320 | 1,888,858 | 1,680,000 | 1,675,121 | 0 | 337 | 0 | 0 | 3.250 | 3.280 | FA | 20,627 | 54,600 | 04/25/2018 | 08/15/2033 |
| 147051-VT-0 | CARY GENERAL OBLIGATION S2017A | | | 2 | 1.A FE | 1,536,569 | 106.2950 | 1,658,202 | 1,560,000 | 1,541,483 | 0 | 1,214 | 0 | 0 | 2.875 | 2.990 | JD | 3,738 | 44,850 | 09/26/2017 | 06/01/2034 |
| 147051-XA-9 | CARY GENERAL OBLIGATION S2019A | | | 2 | 1.A FE | 834,590 | 106.7560 | 902,088 | 845,000 | 835,872 | 0 | 544 | 0 | 0 | 2.625 | 2.720 | MS | 7,394 | 22,181 | 07/16/2019 | 09/01/2035 |
| 150528-XH-5 | CEDAR RAPIDS GENERAL OBLIGATION REF S17A | | | 2 | 1.B FE | 943,236 | 107.7090 | 1,023,236 | 950,000 | 944,377 | 0 | 269 | 0 | 0 | 3.500 | 3.550 | JD | 2,771 | 33,250 | 05/10/2017 | 06/01/2037 |
| 150528-YD-3 | CEDAR RAPIDS GENERAL OBLIGATION REF S18A | | | 2 | 1.B FE | 1,115,457 | 107.7620 | 1,217,711 | 1,130,000 | 1,117,847 | 0 | 706 | 0 | 0 | 3.250 | 3.350 | JD | 3,060 | 36,725 | 05/09/2018 | 06/01/2035 |
| 156792-KC-6 | CERRITOS CCD GEN OBLIG S2019C | | | 2 | 1.C FE | 6,529,365 | 108.4850 | 7,116,616 | 6,560,000 | 6,532,090 | 0 | 1,100 | 0 | 0 | 3.000 | 3.030 | FA | 82,000 | 196,800 | 06/12/2019 | 08/01/2040 |
| 15722T-JK-8 | CHABOT-LAS POSITAS CCD S2021B | | | 2 | 1.C FE | 10,370,309 | 96.8860 | 10,163,341 | 10,490,000 | 10,372,195 | 0 | 1,886 | 0 | 0 | 2.000 | 2.070 | FA | 82,172 | 0 | 07/22/2021 | 08/01/2041 |
| 159808-QZ-0 | CHARLES CO GENERAL OBLIGATION S2021 | | | 2 | 1.A FE | 3,810,686 | 100.1090 | 3,839,180 | 3,835,000 | 3,810,850 | 0 | 164 | 0 | 0 | 1.625 | 1.680 | AO | 5,193 | 0 | 11/16/2021 | 10/01/2034 |
| 159808-RE-6 | CHARLES CO GENERAL OBLIGATION S2021 | | | 2 | 1.A FE | 1,079,407 | 99.7010 | 1,091,726 | 1,095,000 | 1,079,469 | 0 | 62 | 0 | 0 | 1.875 | 1.970 | AO | 1,711 | 0 | 11/16/2021 | 10/01/2039 |
| 165573-P8-3 | CHESTER CO GENERAL OBLIGATION REF S2018 | | | 2 | 1.A FE | 578,405 | 122.3200 | 611,600 | 500,000 | 550,140 | 0 | (8,199) | 0 | 0 | 5.000 | 3.020 | JJ | 11,528 | 25,000 | 04/27/2018 | 07/15/2035 |
| 165573-E8-5 | CHESTER CO GENERAL OBLIGATION S2016 | | | 2 | 1.A FE | 1,232,040 | 118.0870 | 1,180,870 | 1,000,000 | 1,109,352 | 0 | (22,519) | 0 | 0 | 5.000 | 2.440 | JJ | 23,056 | 50,000 | 02/25/2016 | 07/15/2033 |
| 166393-5U-8 | CHESTERFIELD CO GENERAL OBLIG REF S2016 | | | 2 | 1.A FE | 2,205,176 | 107.3940 | 2,249,904 | 2,095,000 | 2,144,548 | 0 | (11,636) | 0 | 0 | 3.125 | 2.500 | JJ | 32,734 | 65,469 | 06/14/2016 | 01/01/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 166394-AU-0 | CHESTERFIELD CO GENERAL OBLIG S2019A | | | 2 | 1.A FE | 3,482,523 | 107.5180 | 3,757,754 | 3,495,000 | 3,483,878 | 0 | 539 | 0 | 0 | 2.875 | 2.900 | JJ | 50,241 | 100,481 | 07/10/2019 | 01/01/2038 |
| 17741R-HA-9 | CITRUS CCD GENERAL OBLIGATION S2021A | | | 2 | 1.B FE | 1,060,000 | 100.3830 | 1,064,060 | 1,060,000 | 1,060,000 | 0 | 0 | 0 | 0 | 2.000 | 2.000 | FA | 2,238 | 0 | 11/10/2021 | 08/01/2036 |
| 17741R-HB-7 | CITRUS CCD GENERAL OBLIGATION S2021A | | | 2 | 1.B FE | 1,218,500 | 99.6620 | 1,225,843 | 1,230,000 | 1,218,573 | 0 | 73 | 0 | 0 | 2.000 | 2.070 | FA | 2,597 | 0 | 11/10/2021 | 08/01/2037 |
| 17741R-HC-5 | CITRUS CCD GENERAL OBLIGATION S2021A | | | 2 | 1.B FE | 1,309,057 | 100.3990 | 1,315,227 | 1,310,000 | 1,309,079 | 0 | 22 | 0 | 0 | 2.125 | 2.130 | FA | 2,938 | 0 | 11/10/2021 | 08/01/2038 |
| 181144-UF-1 | CLARK CO SD#37 VANCOUVER GO S2019 | | | 2 | 1.A FE | 3,063,960 | 109.3340 | 3,280,020 | 3,000,000 | 3,049,967 | 0 | (6,001) | 0 | 0 | 3.000 | 2.750 | JD | 7,500 | 90,000 | 07/24/2019 | 12/01/2036 |
| 184540-6Y-3 | CLEAR CREEK ISD GO REF S2015 (PSF) | | | 2 | 1.A FE | 5,959,050 | 113.4120 | 5,670,600 | 5,000,000 | 5,332,693 | 0 | (100,724) | 0 | 0 | 5.000 | 2.760 | FA | 94,444 | 250,000 | 04/08/2015 | 02/15/2031 |
| 184541-EC-0 | CLEAR CREEK ISD GO S2021 (PSF) | | | 2 | 1.A FE | 1,113,100 | 112.2350 | 1,122,350 | 1,000,000 | 1,104,957 | 0 | (8,143) | 0 | 0 | 3.000 | 1.750 | FA | 23,167 | 0 | 02/25/2021 | 02/15/2039 |
| 184541-ED-8 | CLEAR CREEK ISD GO S2021 (PSF) | | | 2 | 1.A FE | 2,218,520 | 111.9470 | 2,238,940 | 2,000,000 | 2,202,817 | 0 | (15,703) | 0 | 0 | 3.000 | 1.790 | FA | 46,333 | 0 | 02/25/2021 | 02/15/2040 |
| 184541-EE-6 | CLEAR CREEK ISD GO S2021 (PSF) | | | 2 | 1.A FE | 1,392,842 | 111.5890 | 1,406,021 | 1,260,000 | 1,383,321 | 0 | (9,521) | 0 | 0 | 3.000 | 1.830 | FA | 29,190 | 0 | 02/25/2021 | 02/15/2041 |
| 194475-RH-4 | COLLEGE STATION ISD GO S2014 (PSF) | | | 2 | 1.A FE | 2,857,028 | 107.1950 | 3,017,539 | 2,815,000 | 2,826,846 | 0 | (4,281) | 0 | 0 | 3.500 | 3.330 | FA | 37,221 | 98,525 | 01/21/2014 | 08/15/2027 |
| 194475-RJ-0 | COLLEGE STATION ISD GO S2014 (PSF) | | | 2 | 1.A FE | 2,986,242 | 108.1600 | 3,147,456 | 2,910,000 | 2,931,622 | 0 | (7,779) | 0 | 0 | 3.750 | 3.450 | FA | 41,225 | 109,125 | 01/21/2014 | 08/15/2028 |
| 194475-RK-7 | COLLEGE STATION ISD GO S2014 (PSF) | | | 2 | 1.A FE | 3,072,457 | 107.8400 | 3,256,768 | 3,020,000 | 3,034,905 | 0 | (5,364) | 0 | 0 | 3.750 | 3.550 | FA | 42,783 | 113,250 | 01/21/2014 | 08/15/2029 |
| 198037-BP-7 | COLUMBIA SCHOOL DISTRICT GO REF S16 | | | 2 | 1.B FE | 1,601,715 | 108.0420 | 1,620,630 | 1,500,000 | 1,546,354 | 0 | (10,381) | 0 | 0 | 3.500 | 2.710 | MS | 17,500 | 52,500 | 04/11/2016 | 03/01/2032 |
| 198036-8P-3 | COLUMBIA SCHOOL DISTRICT GO S2014 | | | 2 | 1.B FE | 4,911,275 | 104.9820 | 4,907,909 | 4,675,000 | 4,710,186 | 0 | (29,127) | 0 | 0 | 4.500 | 3.830 | MS | 70,125 | 210,375 | 02/10/2014 | 03/01/2034 |
| 198037-DR-1 | COLUMBIA SCHOOL DISTRICT GO S2018 | | | 2 | 1.B FE | 2,681,209 | 106.3790 | 2,898,828 | 2,725,000 | 2,688,322 | 0 | 1,986 | 0 | 0 | 3.250 | 3.370 | MS | 29,521 | 88,563 | 03/13/2018 | 03/01/2036 |
| 208418-WX-7 | CONROE ISD GENERAL OBLIG REF S14A (PSF) | | | 2 | 1.A FE | 5,605,934 | 106.5370 | 5,625,154 | 5,280,000 | 5,362,876 | 0 | (37,346) | 0 | 0 | 3.750 | 2.980 | FA | 74,800 | 198,000 | 10/06/2014 | 02/15/2029 |
| 217490-CR-0 | COPPELL ISD GO TAXABLE REF S2020A | | | | 1.A FE | 830,000 | 97.4310 | 808,677 | 830,000 | 830,000 | 0 | 0 | 0 | 0 | 0.847 | 0.847 | FA | 2,656 | 5,722 | 09/23/2020 | 08/15/2026 |
| 217490-CS-8 | COPPELL ISD GO TAXABLE REF S2020A | | | | 1.A FE | 835,000 | 97.1620 | 811,303 | 835,000 | 835,000 | 0 | 0 | 0 | 0 | 1.047 | 1.047 | FA | 3,303 | 7,115 | 09/23/2020 | 08/15/2027 |
| 217490-CT-6 | COPPELL ISD GO TAXABLE REF S2020A | | | | 1.A FE | 845,000 | 96.7210 | 817,292 | 845,000 | 845,000 | 0 | 0 | 0 | 0 | 1.163 | 1.163 | FA | 3,713 | 7,998 | 09/23/2020 | 08/15/2028 |
| 217490-CU-3 | COPPELL ISD GO TAXABLE REF S2020A | | | | 1.A FE | 355,000 | 96.6230 | 343,012 | 355,000 | 355,000 | 0 | 0 | 0 | 0 | 1.313 | 1.313 | FA | 1,761 | 3,794 | 09/23/2020 | 08/15/2029 |
| 217490-CV-1 | COPPELL ISD GO TAXABLE REF S2020A | | | | 1.A FE | 365,000 | 96.4100 | 351,897 | 365,000 | 365,000 | 0 | 0 | 0 | 0 | 1.413 | 1.413 | FA | 1,948 | 4,198 | 09/23/2020 | 08/15/2030 |
| 217490-CW-9 | COPPELL ISD GO TAXABLE REF S2020A | | | 2 | 1.A FE | 380,000 | 96.1120 | 365,226 | 380,000 | 380,000 | 0 | 0 | 0 | 0 | 1.513 | 1.513 | FA | 2,172 | 4,679 | 09/23/2020 | 08/15/2031 |
| 231237-K4-9 | CUPERTINO USD GO REF S2016 | | | 2 | 1.B FE | 1,751,955 | 108.9010 | 1,840,427 | 1,690,000 | 1,719,555 | 0 | (5,962) | 0 | 0 | 3.250 | 2.840 | FA | 22,885 | 54,925 | 02/02/2016 | 08/01/2033 |
| 232769-JS-9 | CYPRESS-FAIRBANKS ISD GO S2021A | | | 2 | 1.A FE | 7,303,330 | 100.0570 | 7,419,227 | 7,415,000 | 7,304,191 | 0 | 861 | 0 | 0 | 2.250 | 2.340 | FA | 33,368 | 0 | 09/22/2021 | 02/15/2043 |
| 239019-S5-2 | DAVIS CO SCH DIST GO S2016 | | | 2 | 1.A FE | 4,364,561 | 107.2930 | 4,586,776 | 4,275,000 | 4,314,145 | 0 | (9,301) | 0 | 0 | 3.250 | 3.000 | JD | 11,578 | 138,938 | 02/18/2016 | 06/01/2033 |
| 245145-FN-2 | DEL MAR UNION SCH DIST GO S2019 | | | 2 | 1.A FE | 3,058,432 | 103.6810 | 3,229,663 | 3,115,000 | 3,063,067 | 0 | 2,117 | 0 | 0 | 2.625 | 2.740 | FA | 34,070 | 81,769 | 10/02/2019 | 08/01/2040 |
| 248775-2Y-3 | DENTON CO GO LTD REF S2016 | | | 2 | 1.A FE | 3,484,728 | 111.7980 | 3,488,098 | 3,120,000 | 3,269,977 | 0 | (39,988) | 0 | 0 | 4.000 | 2.570 | JJ | 57,547 | 124,800 | 03/30/2016 | 07/15/2029 |
| 248775-7G-7 | DENTON CO GO LTD REF S2019A | | | 2 | 1.A FE | 1,281,849 | 104.6540 | 1,365,735 | 1,305,000 | 1,283,617 | 0 | 807 | 0 | 0 | 2.750 | 2.860 | JJ | 16,548 | 35,888 | 10/03/2019 | 07/15/2041 |
| 249174-HL-0 | DENVER CITY & CO SD #1 GO REF S05A(FGIC) | | | | 1.B FE | 4,859,800 | 104.8970 | 4,195,880 | 4,000,000 | 4,075,057 | 0 | (79,413) | 0 | 0 | 5.500 | 3.400 | JD | 18,333 | 220,000 | 03/17/2010 | 12/01/2022 |
| 250325-UN-5 | DESCHUTES CO ADMIN SD#1 TAXABLE REF S21 | | | | 1.B FE | 8,920,000 | 100.3670 | 8,952,736 | 8,920,000 | 8,920,000 | 0 | 0 | 0 | 0 | 1.720 | 1.720 | JD | 10,228 | 0 | 11/18/2021 | 06/15/2028 |
| 258165-UB-3 | DORCHESTER CO SCH DIST #2 GO S14A | | | 2 | 1.C FE | 10,307,339 | 107.8850 | 10,885,597 | 10,090,000 | 10,143,698 | 0 | (23,548) | 0 | 0 | 4.000 | 3.740 | MS | 134,533 | 403,600 | 02/04/2014 | 03/01/2033 |
| 258885-P7-1 | DOUGLAS CO SD #RE-1 GO S2019 | | | 2 | 1.B FE | 11,472,161 | 125.3660 | 12,317,210 | 9,825,000 | 11,037,081 | 0 | (154,419) | 0 | 0 | 5.000 | 3.020 | JD | 21,833 | 491,250 | 01/30/2019 | 12/15/2037 |
| 259327-J2-1 | DOUGLAS CO SD #17 GO REF S2013 | | | | 1.C FE | 1,471,607 | 101.7330 | 1,388,655 | 1,365,000 | 1,371,102 | 0 | (13,181) | 0 | 0 | 4.000 | 3.000 | JD | 2,427 | 54,600 | 06/24/2013 | 06/15/2022 |
| 266705-P3-0 | DURHAM CO GENERAL OBLIGATION REF S2016 | | | 2 | 1.A FE | 1,037,720 | 108.8220 | 1,088,220 | 1,000,000 | 1,019,088 | 0 | (3,737) | 0 | 0 | 3.000 | 2.570 | AO | 7,500 | 30,000 | 08/17/2016 | 10/01/2036 |
| 276119-WC-4 | EASTCHESTER UNION FREE SCH DIST GO S2018 | | | 2 | 1.C FE | 1,632,629 | 106.2780 | 1,737,645 | 1,635,000 | 1,632,886 | 0 | 89 | 0 | 0 | 3.500 | 3.510 | MS | 16,850 | 57,225 | 09/06/2018 | 09/15/2038 |
| 283461-K5-9 | EL PASO CO SD #020 GO S2020 | | | 2 | 1.B FE | 3,204,814 | 119.6110 | 3,277,341 | 2,740,000 | 3,121,721 | 0 | (43,670) | 0 | 0 | 4.000 | 2.090 | JD | 4,871 | 109,600 | 01/17/2020 | 12/15/2037 |
| 30382A-LH-3 | FAIRFAX CNTY GENERAL OBLIGATION S2021A | | | 2 | 1.A FE | 556,999 | 100.9710 | 540,195 | 535,000 | 555,198 | 0 | (1,801) | 0 | 0 | 2.000 | 1.560 | AO | 2,675 | 6,896 | 01/26/2021 | 10/01/2039 |
| 30382A-LH-3 | FAIRFAX CNTY GENERAL OBLIGATION S2021A | SD | | 2 | 1.A FE | 12,753,720 | 100.9710 | 12,368,948 | 12,250,000 | 12,712,479 | 0 | (41,241) | 0 | 0 | 2.000 | 1.560 | AO | 61,250 | 157,889 | 01/26/2021 | 10/01/2039 |
| 30382A-KE-1 | FAIRFAX CNTY TAXABLE REF S2020B | | | | 1.A FE | 8,100,000 | 97.1820 | 7,871,742 | 8,100,000 | 8,100,000 | 0 | 0 | 0 | 0 | 0.945 | 0.945 | AO | 19,136 | 79,734 | 08/26/2020 | 10/01/2027 |
| 304243-Z4-3 | FAIRFIELD GENERAL OBLIGATION REF S2016 | | | 2 | 1.A FE | 1,526,043 | 105.4030 | 1,559,964 | 1,480,000 | 1,495,171 | 0 | (5,714) | 0 | 0 | 3.000 | 2.580 | JJ | 20,473 | 44,400 | 03/23/2016 | 07/15/2029 |
| 304243-Z5-0 | FAIRFIELD GENERAL OBLIGATION REF S2016 | | | 2 | 1.A FE | 1,522,929 | 105.1730 | 1,567,078 | 1,490,000 | 1,500,887 | 0 | (4,093) | 0 | 0 | 3.000 | 2.700 | JJ | 20,612 | 44,700 | 03/23/2016 | 07/15/2030 |
| 304243-6Q-6 | FAIRFIELD GENERAL OBLIGATION S2020B | | | 2 | 1.A FE | 1,151,292 | 100.8250 | 1,164,529 | 1,155,000 | 1,151,526 | 0 | 150 | 0 | 0 | 2.250 | 2.270 | JJ | 12,994 | 25,338 | 06/30/2020 | 07/01/2040 |
| 345102-PN-1 | FOOTHILL-DE ANZA CCD GO TXBL REF S21B | | | 1 | 1.A FE | 1,825,000 | 101.7870 | 1,857,613 | 1,825,000 | 1,825,000 | 0 | 0 | 0 | 0 | 2.308 | 2.308 | FA | 17,550 | 11,700 | 04/08/2021 | 08/01/2034 |
| 345102-PP-6 | FOOTHILL-DE ANZA CCD GO TXBL REF S21B | | | 1 | 1.A FE | 3,775,000 | 101.9060 | 3,846,952 | 3,775,000 | 3,775,000 | 0 | 0 | 0 | 0 | 2.408 | 2.408 | FA | 37,876 | 25,251 | 04/08/2021 | 08/01/2035 |
| 345102-PQ-4 | FOOTHILL-DE ANZA CCD GO TXBL REF S21B | | | 1 | 1.A FE | 1,605,000 | 101.8160 | 1,634,147 | 1,605,000 | 1,605,000 | 0 | 0 | 0 | 0 | 2.508 | 2.508 | FA | 16,772 | 11,182 | 04/08/2021 | 08/01/2036 |
| 346766-QM-3 | FORT BEND CO SUB LIEN TOLL RD REF S2012 | | | 2 | 1.B FE | 2,922,475 | 100.7650 | 2,519,125 | 2,500,000 | 2,508,211 | 0 | (49,460) | 0 | 0 | 5.000 | 2.970 | MS | 41,667 | 125,000 | 06/04/2012 | 03/01/2029 |
| 346766-QP-6 | FORT BEND CO SUB LIEN TOLL RD REF S2012 | | | 2 | 1.B FE | 2,892,975 | 100.7650 | 2,519,125 | 2,500,000 | 2,507,662 | 0 | (46,248) | 0 | 0 | 5.000 | 3.100 | MS | 41,667 | 125,000 | 06/04/2012 | 03/01/2031 |
| 346766-QQ-4 | FORT BEND CO SUB LIEN TOLL RD REF S2012 | | | 2 | 1.B FE | 2,879,475 | 100.7650 | 2,519,125 | 2,500,000 | 2,507,408 | 0 | (44,768) | 0 | 0 | 5.000 | 3.160 | MS | 41,667 | 125,000 | 06/04/2012 | 03/01/2032 |
| 346766-QR-2 | FORT BEND CO SUB LIEN TOLL RD REF S2012 | | | 2 | 1.B FE | 2,906,550 | 100.7650 | 2,519,125 | 2,500,000 | 2,507,915 | 0 | (47,729) | 0 | 0 | 5.000 | 3.040 | MS | 41,667 | 125,000 | 06/04/2012 | 03/01/2030 |
| 346843-RK-3 | FORT BEND ISD GO REF S2020 (PSF) | | | 2 | 1.A FE | 1,061,230 | 112.2100 | 1,122,100 | 1,000,000 | 1,051,532 | 0 | (6,131) | 0 | 0 | 3.000 | 2.260 | FA | 11,333 | 36,500 | 04/28/2020 | 08/15/2032 |
| 346843-RL-1 | FORT BEND ISD GO REF S2020 (PSF) | | | 2 | 1.A FE | 1,052,710 | 112.0280 | 1,120,280 | 1,000,000 | 1,044,391 | 0 | (5,259) | 0 | 0 | 3.000 | 2.360 | FA | 11,333 | 36,500 | 04/28/2020 | 08/15/2033 |
| 346843-RM-9 | FORT BEND ISD GO REF S2020 (PSF) | | | 2 | 1.A FE | 1,394,465 | 111.7520 | 1,486,302 | 1,330,000 | 1,384,320 | 0 | (6,421) | 0 | 0 | 3.000 | 2.410 | FA | 15,073 | 48,545 | 04/28/2020 | 08/15/2034 |
| 346843-RN-7 | FORT BEND ISD GO REF S2020 (PSF) | | | 2 | 1.A FE | 1,482,849 | 111.5910 | 1,584,592 | 1,420,000 | 1,472,975 | 0 | (6,249) | 0 | 0 | 3.000 | 2.460 | FA | 16,093 | 51,830 | 04/28/2020 | 08/15/2035 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 347550-PN-9 | FORT LAUDERDALE GENERAL OBLIGATION S20B | | | 2 | 1.B FE | 3,524,148 | 106.0040 | 3,747,241 | 3,535,000 | 3,525,045 | 0 | 448 | 0 | 0 | 2.500 | 2.520 | JJ | 44,188 | 88,375 | 01/29/2020 | 07/01/2039 |
| 355694-2G-4 | FREDERICK CO GENERAL OBLIGATION S2013 | | | 2 | 1.A FE | 698,865 | 104.3070 | 683,211 | 655,000 | 661,543 | 0 | (4,767) | 0 | 0 | 3.500 | 2.730 | MN | 3,821 | 22,925 | 04/18/2013 | 05/01/2027 |
| 355694-2H-2 | FREDERICK CO GENERAL OBLIGATION S2013 | | | 2 | 1.A FE | 847,096 | 104.3070 | 834,456 | 800,000 | 807,048 | 0 | (5,132) | 0 | 0 | 3.500 | 2.820 | MN | 4,667 | 28,000 | 04/18/2013 | 05/01/2028 |
| 355694-2J-8 | FREDERICK CO GENERAL OBLIGATION S2013 | | | 2 | 1.A FE | 1,078,034 | 104.3070 | 1,069,147 | 1,025,000 | 1,032,958 | 0 | (5,792) | 0 | 0 | 3.500 | 2.900 | MN | 5,979 | 35,875 | 04/18/2013 | 05/01/2029 |
| 35569P-AT-0 | FREDERICK CO GENERAL OBLIGATION S2016A | | | 2 | 1.A FE | 5,740,238 | 108.1840 | 5,987,984 | 5,535,000 | 5,634,811 | 0 | (20,277) | 0 | 0 | 3.000 | 2.580 | FA | 69,188 | 166,050 | 06/15/2016 | 08/01/2034 |
| 35569P-FB-4 | FREDERICK CO GENERAL OBLIGATION S2019A | | | 2 | 1.A FE | 7,052,044 | 105.2010 | 7,516,611 | 7,145,000 | 7,060,411 | 0 | 3,708 | 0 | 0 | 2.625 | 2.710 | FA | 78,148 | 187,556 | 09/10/2019 | 08/01/2039 |
| 355748-UB-8 | FREDERICK GENERAL OBLIGATION REF S2016C | | | 2 | 1.B FE | 2,123,139 | 109.9200 | 2,264,352 | 2,060,000 | 2,092,329 | 0 | (5,727) | 0 | 0 | 3.250 | 2.920 | MS | 22,317 | 66,950 | 03/16/2016 | 03/01/2032 |
| 355748-VF-8 | FREDERICK GENERAL OBLIGATION S2018 | | | 2 | 1.B FE | 1,511,115 | 112.6660 | 1,729,423 | 1,535,000 | 1,513,729 | 0 | 897 | 0 | 0 | 3.500 | 3.610 | JD | 4,477 | 53,725 | 12/11/2018 | 12/01/2038 |
| 363651-NG-1 | GALLATIN CO GENERAL OBLIGATION REF S2016 | | | 2 | 5.B GI | 792,266 | 109.4070 | 793,201 | 725,000 | 756,688 | 0 | (6,668) | 0 | 0 | 3.000 | 1.980 | JJ | 10,875 | 21,750 | 05/24/2016 | 07/01/2027 |
| 363658-KU-8 | GALLATIN CO HSD #7 BOZEMAN GO S2019 | | | 2 | 1.C FE | 1,053,832 | 107.5500 | 1,059,368 | 985,000 | 1,034,283 | 0 | (8,528) | 0 | 0 | 3.000 | 2.020 | JD | 2,463 | 29,550 | 08/21/2019 | 12/01/2033 |
| 373046-WU-1 | GEORGETOWN ISD GO S2019A (PSF) | | | 2 | 1.A FE | 6,736,197 | 116.6510 | 7,500,659 | 6,430,000 | 6,652,989 | 0 | (29,568) | 0 | 0 | 4.000 | 3.410 | FA | 97,164 | 257,200 | 01/17/2019 | 08/15/2038 |
| 385064-RL-6 | GRANBURY ISD GO S2014 (PSF) | | | 2 | 1.A FE | 6,913,965 | 106.7110 | 7,122,959 | 6,675,000 | 6,721,430 | 0 | (27,970) | 0 | 0 | 4.500 | 4.040 | FA | 125,156 | 300,375 | 01/30/2014 | 08/01/2037 |
| 385064-SE-1 | GRANBURY ISD GO TXBL REF CABS S2020A | @ | | | 1.A FE | 501,199 | 90.6300 | 521,123 | 575,000 | 516,128 | 0 | 9,889 | 0 | 0 | 0.000 | 1.944 | FA | 0 | 0 | 06/04/2020 | 08/01/2027 |
| 385064-SF-8 | GRANBURY ISD GO TXBL REF CABS S2020A | @ | | | 1.A FE | 466,128 | 88.3970 | 490,603 | 555,000 | 481,612 | 0 | 10,265 | 0 | 0 | 0.000 | 2.166 | FA | 0 | 0 | 06/04/2020 | 08/01/2028 |
| 388640-3V-4 | GRAPEVINE-COLLEYVILLE ISD GO S16 (PSF) | | | 2 | 1.A FE | 6,121,050 | 114.7930 | 5,739,650 | 5,000,000 | 5,482,832 | 0 | (126,694) | 0 | 0 | 5.000 | 2.210 | FA | 94,444 | 250,000 | 08/18/2016 | 08/15/2037 |
| 390897-GE-0 | GREAT NECK UNION FREE SCH DIST GO S2019 | | | 2 | 1.A FE | 2,383,523 | 106.0660 | 2,550,887 | 2,405,000 | 2,385,575 | 0 | 830 | 0 | 0 | 3.000 | 3.060 | JD | 3,207 | 72,150 | 06/18/2019 | 06/15/2039 |
| 407325-AU-3 | HAMILTON CO GENERAL OBLIGATION S2021 | | | 2 | 1.A FE | 7,077,702 | 115.7600 | 7,072,936 | 6,110,000 | 7,073,441 | 0 | (4,261) | 0 | 0 | 3.000 | 1.300 | JD | 8,656 | 0 | 11/30/2021 | 12/01/2033 |
| 407325-AV-1 | HAMILTON CO GENERAL OBLIGATION S2021 | | | 2 | 1.A FE | 7,247,559 | 115.0780 | 7,244,160 | 6,295,000 | 7,243,367 | 0 | (4,193) | 0 | 0 | 3.000 | 1.370 | JD | 8,918 | 0 | 11/30/2021 | 12/01/2034 |
| 412487-AR-1 | HARFORD CO GENERAL OBLIGATION S2013A | | | 2 | 1.A FE | 1,434,118 | 103.2160 | 1,398,577 | 1,355,000 | 1,364,740 | 0 | (8,753) | 0 | 0 | 3.500 | 2.820 | FA | 19,760 | 47,425 | 02/19/2013 | 02/01/2029 |
| 412487-AS-9 | HARFORD CO GENERAL OBLIGATION S2013A | | | 2 | 1.A FE | 1,737,582 | 103.1960 | 1,702,734 | 1,650,000 | 1,660,806 | 0 | (9,708) | 0 | 0 | 3.500 | 2.880 | FA | 24,063 | 57,750 | 02/19/2013 | 02/01/2030 |
| 412487-AT-7 | HARFORD CO GENERAL OBLIGATION S2013A | | | 2 | 1.A FE | 2,149,794 | 103.1860 | 2,115,313 | 2,050,000 | 2,062,335 | 0 | (11,078) | 0 | 0 | 3.500 | 2.930 | FA | 29,896 | 71,750 | 02/19/2013 | 02/01/2031 |
| 414005-UN-6 | HARRIS CO ROAD GO REF S2015A | | | 2 | 1.A FE | 6,017,050 | 116.3800 | 5,819,000 | 5,000,000 | 5,429,656 | 0 | (107,819) | 0 | 0 | 5.000 | 2.580 | AO | 62,500 | 250,000 | 03/15/2016 | 10/01/2031 |
| 419722-L9-2 | HAWAII CO GENERAL OBLIGATION S2016A | | | 2 | 1.C FE | 1,444,839 | 116.8560 | 1,373,058 | 1,175,000 | 1,294,919 | 0 | (27,052) | 0 | 0 | 5.000 | 2.410 | MS | 19,583 | 58,750 | 02/03/2016 | 09/01/2032 |
| 421722-M3-0 | HAZELWOOD SCHOOL DIST GO REF S2012 | | | 2 | 1.B FE | 6,060,960 | 100.6860 | 6,041,160 | 6,000,000 | 6,000,781 | 0 | (8,621) | 0 | 0 | 4.500 | 4.356 | MS | 90,000 | 270,000 | 08/14/2013 | 03/01/2032 |
| 425507-DK-3 | HENNEPIN CO GENERAL OBLIGATION S2016A | | | 2 | 1.A FE | 5,939,345 | 120.7290 | 5,559,570 | 4,605,000 | 5,269,671 | 0 | (127,765) | 0 | 0 | 5.000 | 1.910 | JD | 19,188 | 230,250 | 06/23/2016 | 12/01/2031 |
| 426056-B4-8 | HENRICO CO GENERAL OBLIGATION REF S2012 | | | | 1.A FE | 2,429,700 | 116.1130 | 2,177,119 | 1,875,000 | 2,046,790 | 0 | (45,471) | 0 | 0 | 5.000 | 2.320 | FA | 39,063 | 93,750 | 09/19/2012 | 08/01/2025 |
| 426056-B4-8 | HENRICO CO GENERAL OBLIGATION REF S2012 | SD | | | 1.A FE | 161,980 | 116.1130 | 145,141 | 125,000 | 136,453 | 0 | (3,031) | 0 | 0 | 5.000 | 2.320 | FA | 2,604 | 6,250 | 09/19/2012 | 08/01/2025 |
| 426056-B5-5 | HENRICO CO GENERAL OBLIGATION REF S2012 | | | | 1.A FE | 2,056,556 | 119.9770 | 1,889,638 | 1,575,000 | 1,752,423 | 0 | (36,216) | 0 | 0 | 5.000 | 2.390 | FA | 32,813 | 78,750 | 09/19/2012 | 08/01/2026 |
| 426056-T2-3 | HENRICO CO GENERAL OBLIGATION S2019 | | | 2 | 1.A FE | 5,547,861 | 111.5760 | 5,863,319 | 5,255,000 | 5,487,210 | 0 | (27,660) | 0 | 0 | 3.000 | 2.360 | FA | 65,688 | 157,650 | 08/27/2019 | 08/01/2039 |
| 432290-MS-0 | HILLSBOROUGH CO GO REF S2019A | | | 2 | 1.A FE | 2,570,248 | 109.0800 | 2,814,264 | 2,580,000 | 2,571,197 | 0 | 381 | 0 | 0 | 2.875 | 2.900 | JJ | 37,088 | 74,175 | 07/31/2019 | 07/01/2039 |
| 439881-KG-7 | HOPKINS ISD #270 GO S2013A | | | 2 | 1.C FE | 4,029,760 | 102.5250 | 4,101,000 | 4,000,000 | 4,003,734 | 0 | (3,399) | 0 | 0 | 3.250 | 3.160 | FA | 54,167 | 130,000 | 04/25/2013 | 02/01/2030 |
| 440673-J3-6 | HORRY CO SCHOOL DISTRICT GO REF S2015B | | | 2 | 1.C FE | 2,367,944 | 107.5490 | 2,435,985 | 2,265,000 | 2,300,611 | 0 | (10,694) | 0 | 0 | 3.000 | 2.480 | MS | 22,650 | 67,950 | 03/16/2015 | 03/01/2026 |
| 440673-J4-4 | HORRY CO SCHOOL DISTRICT GO REF S2015B | | | 2 | 1.C FE | 1,529,947 | 107.1800 | 1,596,982 | 1,490,000 | 1,503,898 | 0 | (4,160) | 0 | 0 | 3.000 | 2.690 | MS | 14,900 | 44,700 | 03/16/2015 | 03/01/2027 |
| 445047-KW-2 | HUMBLE ISD GO S2021 (PSF) | | | 2 | 1.A FE | 3,478,745 | 99.0810 | 3,522,330 | 3,555,000 | 3,478,973 | 0 | 228 | 0 | 0 | 1.875 | 2.040 | FA | 2,963 | 0 | 11/19/2021 | 02/15/2037 |
| 445047-LB-7 | HUMBLE ISD GO S2021 (PSF) | | | 2 | 1.A FE | 1,630,955 | 99.2860 | 1,658,076 | 1,670,000 | 1,631,041 | 0 | 85 | 0 | 0 | 2.125 | 2.270 | FA | 1,577 | 0 | 11/19/2021 | 02/15/2042 |
| 445047-LC-5 | HUMBLE ISD GO S2021 (PSF) | | | 2 | 1.A FE | 977,292 | 98.6890 | 991,824 | 1,005,000 | 977,341 | 0 | 49 | 0 | 0 | 2.125 | 2.290 | FA | 949 | 0 | 11/19/2021 | 02/15/2043 |
| 446186-PR-3 | HUNTINGTON BEACH CSD GO S2020C | | | 2 | 1.C FE | 923,406 | 110.3080 | 937,618 | 850,000 | 910,863 | 0 | (8,621) | 0 | 0 | 3.000 | 1.840 | FA | 10,625 | 26,633 | 07/02/2020 | 08/01/2036 |
| 446186-PS-1 | HUNTINGTON BEACH CSD GO S2020C | | | 2 | 1.C FE | 1,213,229 | 109.7830 | 1,229,570 | 1,120,000 | 1,197,324 | 0 | (10,936) | 0 | 0 | 3.000 | 1.880 | FA | 14,000 | 35,093 | 07/02/2020 | 08/01/2037 |
| 446186-PT-9 | HUNTINGTON BEACH CSD GO S2020C | | | 2 | 1.C FE | 1,413,962 | 108.3210 | 1,419,005 | 1,310,000 | 1,396,254 | 0 | (12,176) | 0 | 0 | 3.000 | 1.930 | FA | 16,375 | 41,047 | 07/02/2020 | 08/01/2038 |
| 446186-PU-6 | HUNTINGTON BEACH CSD GO S2020C | | | 2 | 1.C FE | 1,221,566 | 108.1520 | 1,227,525 | 1,135,000 | 1,206,838 | 0 | (10,125) | 0 | 0 | 3.000 | 1.970 | FA | 14,188 | 35,563 | 07/02/2020 | 08/01/2039 |
| 446186-PV-4 | HUNTINGTON BEACH CSD GO S2020C | | | 2 | 1.C FE | 1,314,658 | 107.4290 | 1,316,005 | 1,225,000 | 1,299,420 | 0 | (10,473) | 0 | 0 | 3.000 | 2.010 | FA | 15,313 | 38,383 | 07/02/2020 | 08/01/2040 |
| 446186-PY-8 | HUNTINGTON BEACH CSD GO S2020C | | | 2 | 1.C FE | 1,290,410 | 107.2380 | 1,292,218 | 1,205,000 | 1,275,913 | 0 | (9,968) | 0 | 0 | 3.000 | 2.040 | FA | 15,063 | 37,757 | 07/02/2020 | 08/01/2041 |
| 447819-FB-4 | HURST EULESS BEDFORD ISD GO S2017B (PSF) | | | 2 | 1.A FE | 1,837,278 | 116.4610 | 1,939,076 | 1,665,000 | 1,769,119 | 0 | (16,886) | 0 | 0 | 4.000 | 2.790 | FA | 25,160 | 66,600 | 09/12/2017 | 08/15/2034 |
| 447819-GY-3 | HURST EULESS BEDFORD ISD GO S2018 (PSF) | | | 2 | 1.A FE | 3,131,277 | 118.9500 | 3,538,763 | 2,975,000 | 3,083,533 | 0 | (14,407) | 0 | 0 | 4.000 | 3.380 | FA | 44,956 | 119,000 | 06/28/2018 | 08/15/2038 |
| 447819-JA-2 | HURST EULESS BEDFORD ISD GO S2019 (PSF) | | | 2 | 1.A FE | 3,317,550 | 118.6120 | 3,558,360 | 3,000,000 | 3,236,864 | 0 | (32,274) | 0 | 0 | 4.000 | 2.690 | FA | 45,333 | 120,000 | 06/10/2019 | 08/15/2040 |
| 462668-HU-1 | IREDELL CO GENERAL OBLIGATION S2016 | | | 2 | 1.A FE | 866,105 | 103.7440 | 912,947 | 880,000 | 869,133 | 0 | 615 | 0 | 0 | 2.625 | 2.730 | AO | 5,775 | 23,100 | 09/20/2016 | 04/01/2036 |
| 463813-C2-9 | IRVING ISD GO REF S2016 (PSF) | | | 2 | 1.A FE | 1,923,688 | 112.4490 | 1,967,858 | 1,750,000 | 1,828,399 | 0 | (17,694) | 0 | 0 | 4.000 | 2.840 | FA | 26,444 | 70,000 | 03/01/2016 | 02/15/2031 |
| 467520-XZ-0 | JACKSON CO SD#7 LEES SUMMIT GO REF S2020 | | | 2 | 1.C FE | 5,372,415 | 118.2860 | 5,322,870 | 4,500,000 | 5,245,017 | 0 | (97,565) | 0 | 0 | 4.000 | 1.550 | MS | 60,000 | 175,500 | 08/21/2020 | 03/01/2039 |
| 467520-WP-3 | JACKSON CO SD#7 LEES SUMMIT GO S2016 | | | 2 | 1.B FE | 1,506,148 | 107.2660 | 1,501,724 | 1,400,000 | 1,431,478 | 0 | (13,895) | 0 | 0 | 4.000 | 2.920 | MS | 18,667 | 56,000 | 03/15/2016 | 03/01/2034 |
| 472736-T4-9 | JEFFERSON CO SD R-001 GO S2012 | C | | 2 | 1.C FE | 6,184,134 | 103.6290 | 5,595,966 | 5,400,000 | 5,483,141 | 0 | (85,088) | 0 | 0 | 4.000 | 2.360 | JD | 9,600 | 216,000 | 12/03/2012 | 12/15/2028 |
| 47844P-KD-6 | JOHNSON CO GENERAL OBLIGATION S2017A | | | 2 | 1.A FE | 999,141 | 108.3820 | 1,089,239 | 1,005,000 | 1,000,080 | 0 | 235 | 0 | 0 | 3.250 | 3.290 | MS | 10,888 | 32,663 | 10/05/2017 | 09/01/2037 |
| 478740-TH-6 | JOHNSON CO USD #512 GO REF S2016B | | | 2 | 1.A FE | 2,660,831 | 114.7440 | 2,725,170 | 2,375,000 | 2,520,413 | 0 | (28,404) | 0 | 0 | 4.000 | 2.620 | AO | 23,750 | 95,000 | 09/20/2016 | 10/01/2034 |
| 479340-QK-0 | JOHNSTON CO GENERAL OBLIG REF S2010A | | | | 1.B FE | 3,932,461 | 109.6460 | 3,706,035 | 3,380,000 | 3,481,601 | 0 | (46,274) | 0 | 0 | 5.000 | 3.490 | FA | 70,417 | 169,000 | 04/20/2010 | 02/01/2024 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 |
| 479340-SE-2 | JOHNSTON CO GENERAL OBLIGATION S2014 | | | 2 | 1.B FE | 1,331,189 | 106.4400 | 1,452,906 | 1,365,000 | 1,347,030 | 0 | 5,479 | 0 | 0 | 3.500 | 3.690 | FA | 19,906 | 47,775 | 02/25/2014 | 02/01/2032 |
| 479340-UH-2 | JOHNSTON CO GENERAL OBLIGATION S2016 | | | 2 | 1.B FE | 1,749,370 | 107.5760 | 1,882,580 | 1,750,000 | 1,749,620 | 0 | 24 | 0 | 0 | 3.000 | 3.002 | FA | 21,875 | 52,500 | 04/26/2016 | 02/01/2034 |
| 480772-SK-9 | JORDAN SCHOOL DISTRICT GO S2019B | | | 2 | 1.A FE | 3,356,956 | 107.3850 | 3,651,090 | 3,400,000 | 3,364,157 | 0 | 2,566 | 0 | 0 | 3.000 | 3.110 | JD | 4,533 | 102,000 | 02/07/2019 | 06/15/2033 |
| 486063-QV-5 | KATY ISD GO REF S2014A (PSF) | | | 2 | 1.A FE | 2,277,792 | 110.3010 | 2,332,866 | 2,115,000 | 2,170,537 | 0 | (16,704) | 0 | 0 | 4.000 | 3.110 | FA | 31,960 | 84,600 | 12/02/2014 | 02/15/2032 |
| 486063-TB-6 | KATY ISD GO REF S2015B (PSF) | | | 2 | 1.A FE | 2,773,904 | 109.7150 | 2,819,676 | 2,570,000 | 2,640,572 | 0 | (21,242) | 0 | 0 | 4.000 | 3.070 | FA | 38,836 | 102,800 | 02/02/2015 | 02/15/2037 |
| 486063-UE-8 | KATY ISD GO S2016A (PSF) | | | 2 | 1.A FE | 9,622,463 | 112.6210 | 9,972,590 | 8,855,000 | 9,199,202 | 0 | (77,397) | 0 | 0 | 4.000 | 2.990 | FA | 133,809 | 354,200 | 01/27/2016 | 02/15/2036 |
| 486063-YP-9 | KATY ISD GO S2019 (PSF) | | | 2 | 1.A FE | 8,486,064 | 116.5440 | 9,037,987 | 7,755,000 | 8,293,075 | 0 | (79,653) | 0 | 0 | 4.000 | 2.760 | FA | 117,187 | 310,200 | 06/13/2019 | 02/15/2041 |
| 486063-K8-2 | KATY ISD GO S2021D (PSF) | | | 2 | 1.A FE | 1,121,660 | 113.6260 | 1,136,260 | 1,000,000 | 1,121,085 | 0 | (575) | 0 | 0 | 3.000 | 1.570 | FA | 1,417 | 0 | 11/18/2021 | 02/15/2035 |
| 486063-K9-0 | KATY ISD GO S2021D (PSF) | | | 2 | 1.A FE | 828,689 | 113.3170 | 838,546 | 740,000 | 828,267 | 0 | (422) | 0 | 0 | 3.000 | 1.590 | FA | 1,048 | 0 | 11/18/2021 | 02/15/2036 |
| 486063-L2-4 | KATY ISD GO S2021D (PSF) | | | 2 | 1.A FE | 642,350 | 113.0470 | 650,020 | 575,000 | 642,032 | 0 | (317) | 0 | 0 | 3.000 | 1.620 | FA | 815 | 0 | 11/18/2021 | 02/15/2037 |
| 486063-L3-2 | KATY ISD GO S2021D (PSF) | | | 2 | 1.A FE | 668,112 | 112.8340 | 677,004 | 600,000 | 667,792 | 0 | (320) | 0 | 0 | 3.000 | 1.660 | FA | 850 | 0 | 11/18/2021 | 02/15/2038 |
| 486063-L4-0 | KATY ISD GO S2021D (PSF) | | | 2 | 1.A FE | 1,110,820 | 112.5060 | 1,125,060 | 1,000,000 | 1,110,303 | 0 | (517) | 0 | 0 | 3.000 | 1.690 | FA | 1,417 | 0 | 11/18/2021 | 02/15/2039 |
| 486063-L5-7 | KATY ISD GO S2021D (PSF) | | | 2 | 1.A FE | 1,417,267 | 112.1270 | 1,435,226 | 1,280,000 | 1,416,622 | 0 | (646) | 0 | 0 | 3.000 | 1.730 | FA | 1,813 | 0 | 11/18/2021 | 02/15/2040 |
| 486063-L6-5 | KATY ISD GO S2021D (PSF) | | | 2 | 1.A FE | 1,102,770 | 112.2200 | 1,122,200 | 1,000,000 | 1,102,294 | 0 | (476) | 0 | 0 | 3.000 | 1.780 | FA | 1,417 | 0 | 11/18/2021 | 02/15/2041 |
| 494656-M2-4 | KING & SNOHOMISH CO SD #417 GO S2014 | | | 2 | 1.B FE | 335,318 | 107.7680 | 344,858 | 320,000 | 324,188 | 0 | (1,638) | 0 | 0 | 4.000 | 3.430 | JD | 1,067 | 12,800 | 05/07/2014 | 12/01/2032 |
| 494656-M2-4 | KING & SNOHOMISH CO SD #417 GO S2014 | SD | | 2 | 1.B FE | 7,335,090 | 107.7680 | 7,543,760 | 7,000,000 | 7,091,619 | 0 | (35,828) | 0 | 0 | 4.000 | 3.430 | JD | 23,333 | 280,000 | 05/07/2014 | 12/01/2032 |
| 494656-M3-2 | KING & SNOHOMISH CO SD #417 GO S2014 | | | 2 | 1.B FE | 7,157,510 | 107.6190 | 7,393,425 | 6,870,000 | 6,948,773 | 0 | (30,777) | 0 | 0 | 4.000 | 3.500 | JD | 22,900 | 274,800 | 05/07/2014 | 12/01/2033 |
| 495026-RW-8 | KING CO SD #400 MERCER ISLAND GO S2014 | | | 2 | 1.A FE | 4,437,204 | 107.9430 | 4,404,074 | 4,080,000 | 4,176,262 | 0 | (37,896) | 0 | 0 | 4.000 | 2.980 | JD | 13,600 | 163,200 | 05/21/2014 | 12/01/2029 |
| 495260-E9-8 | KING CO SD #414 LAKE WASHINGTON GO S2016 | | | 2 | 1.B FE | 3,418,620 | 113.0360 | 3,391,080 | 3,000,000 | 3,201,264 | 0 | (42,721) | 0 | 0 | 4.000 | 2.390 | JD | 10,000 | 120,000 | 08/09/2016 | 12/01/2032 |
| 495080-SU-8 | KING CO SD#403 RENTON GO REF S12 | | | 2 | 1.B FE | 1,302,756 | 101.4580 | 1,217,496 | 1,200,000 | 1,204,988 | 0 | (11,843) | 0 | 0 | 4.000 | 2.980 | JD | 4,000 | 48,000 | 08/15/2012 | 12/01/2029 |
| 495080-SU-8 | KING CO SD#403 RENTON GO REF S12 | SD | | 2 | 1.B FE | 7,002,314 | 101.4580 | 6,544,041 | 6,450,000 | 6,476,813 | 0 | (63,658) | 0 | 0 | 4.000 | 2.980 | JD | 21,500 | 258,000 | 08/15/2012 | 12/01/2029 |
| 498062-QX-9 | KITSAP CO SD#303 BAINBRIDGE GO S2018 | | | 2 | 1.A FE | 840,094 | 123.2470 | 893,541 | 725,000 | 802,228 | 0 | (11,755) | 0 | 0 | 5.000 | 3.020 | JD | 3,021 | 36,250 | 08/17/2018 | 12/01/2035 |
| 498098-RH-7 | KITSAP CO SD#401 CENTRAL KITSAP GO S2016 | | | 2 | 1.B FE | 3,862,495 | 113.0360 | 3,956,260 | 3,500,000 | 3,671,798 | 0 | (36,059) | 0 | 0 | 4.000 | 2.810 | JD | 11,667 | 140,000 | 04/21/2016 | 12/01/2035 |
| 498531-HJ-4 | KLEIN ISD GENERAL OBLIG REF S2016A (PSF) | | | 2 | 1.A FE | 2,372,020 | 111.6630 | 2,356,089 | 2,110,000 | 2,219,283 | 0 | (28,824) | 0 | 0 | 4.000 | 2.480 | FA | 35,167 | 84,400 | 04/14/2016 | 08/01/2031 |
| 498531-AQ-5 | KLEIN ISD GENERAL OBLIG S2012A (PSF) | | | 2 | 1.A FE | 1,980,716 | 100.3630 | 1,711,189 | 1,705,000 | 1,707,645 | 0 | (32,111) | 0 | 0 | 5.000 | 3.070 | FA | 35,521 | 85,250 | 03/28/2012 | 02/01/2029 |
| 498531-AR-3 | KLEIN ISD GENERAL OBLIG S2012A (PSF) | | | 2 | 1.A FE | 1,709,874 | 100.3630 | 1,485,372 | 1,480,000 | 1,482,208 | 0 | (26,849) | 0 | 0 | 5.000 | 3.140 | FA | 30,833 | 74,000 | 03/28/2012 | 02/01/2030 |
| 498531-AS-1 | KLEIN ISD GENERAL OBLIG S2012A (PSF) | | | 2 | 1.A FE | 1,592,570 | 100.3630 | 1,390,028 | 1,385,000 | 1,386,995 | 0 | (24,305) | 0 | 0 | 5.000 | 3.200 | FA | 28,854 | 69,250 | 03/28/2012 | 02/01/2031 |
| 498531-AT-9 | KLEIN ISD GENERAL OBLIG S2012A (PSF) | | | 2 | 1.A FE | 1,693,786 | 100.3630 | 1,485,372 | 1,480,000 | 1,482,057 | 0 | (25,096) | 0 | 0 | 5.000 | 3.260 | FA | 30,833 | 74,000 | 03/28/2012 | 02/01/2032 |
| 498531-AW-2 | KLEIN ISD GENERAL OBLIG S2012A (PSF) | | | 2 | 1.A FE | 1,230,196 | 100.3630 | 1,083,920 | 1,080,000 | 1,081,446 | 0 | (17,674) | 0 | 0 | 5.000 | 3.320 | FA | 22,500 | 54,000 | 03/28/2012 | 02/01/2033 |
| 499513-CW-7 | KNOX CO GENERAL OBLIGATION S2019B | | | 2 | 1.B FE | 1,994,286 | 105.4880 | 2,125,583 | 2,015,000 | 1,997,493 | 0 | 1,455 | 0 | 0 | 2.375 | 2.470 | JD | 3,988 | 47,856 | 09/17/2019 | 06/01/2032 |
| 502769-CG-5 | LA CROSSE GENERAL OBLIGATION S2017D | | | 2 | 1.C FE | 940,672 | 109.1210 | 1,031,193 | 945,000 | 941,522 | 0 | 217 | 0 | 0 | 3.125 | 3.160 | AO | 7,383 | 29,531 | 10/13/2017 | 10/01/2034 |
| 512445-M8-7 | LAKEVILLE GENERAL OBLIGATION S2016B | | | 2 | 1.A FE | 1,422,696 | 105.8740 | 1,434,593 | 1,355,000 | 1,381,032 | 0 | (8,053) | 0 | 0 | 3.000 | 2.350 | FA | 16,938 | 40,650 | 06/20/2016 | 02/01/2031 |
| 51280U-DB-0 | LAKOTA LOCAL SCH DIST TXBL GO REF S2020A | | | | 1.B FE | 1,188,620 | 115.1380 | 1,151,380 | 1,000,000 | 1,165,873 | 0 | (22,624) | 0 | 0 | 4.000 | 1.469 | JD | 3,333 | 36,889 | 12/04/2020 | 12/01/2028 |
| 517138-YG-2 | LARIMER CO SD #R-1 POUDRE GO S2018 | | | 2 | 1.B FE | 7,171,372 | 117.8150 | 8,164,580 | 6,930,000 | 7,103,419 | 0 | (21,600) | 0 | 0 | 4.000 | 3.590 | JD | 12,320 | 277,200 | 09/13/2018 | 12/15/2038 |
| 517624-NA-6 | LAS LOMITAS ELEM SCH DIST GO S2017B | | | 2 | 1.A FE | 1,756,141 | 108.9510 | 1,928,433 | 1,770,000 | 1,759,038 | 0 | 710 | 0 | 0 | 3.000 | 3.060 | JJ | 26,550 | 53,100 | 10/04/2017 | 07/01/2034 |
| 520121-PY-4 | LAWRENCE GENERAL OBLIGATION REF S2017D | | | 2 | 1.B FE | 580,938 | 108.0550 | 637,525 | 590,000 | 582,414 | 0 | 366 | 0 | 0 | 3.125 | 3.230 | MS | 6,146 | 18,438 | 09/13/2017 | 09/01/2037 |
| 520121-KG-8 | LAWRENCE GENERAL OBLIGATION S2014B | | | 2 | 1.B FE | 1,068,764 | 106.1820 | 1,114,911 | 1,050,000 | 1,055,579 | 0 | (1,989) | 0 | 0 | 3.250 | 3.040 | MS | 11,375 | 34,125 | 09/09/2014 | 09/01/2029 |
| 526030-3R-0 | LENEXA GENERAL OBLIGATION S2019C | | | 2 | 1.A FE | 520,370 | 104.5130 | 548,693 | 525,000 | 521,096 | 0 | 313 | 0 | 0 | 2.500 | 2.580 | MS | 4,375 | 13,125 | 07/17/2019 | 09/01/2032 |
| 526030-3U-3 | LENEXA GENERAL OBLIGATION S2019C | | | 2 | 1.A FE | 288,132 | 105.4690 | 305,860 | 290,000 | 288,357 | 0 | 97 | 0 | 0 | 2.750 | 2.800 | MS | 2,658 | 7,975 | 07/17/2019 | 09/01/2035 |
| 526030-3Y-5 | LENEXA GENERAL OBLIGATION S2019C | | | 2 | 1.A FE | 324,997 | 107.0680 | 347,971 | 325,000 | 325,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | MS | 3,250 | 9,750 | 07/17/2019 | 09/01/2039 |
| 52882P-CY-2 | LEWISVILLE ISD GO REF S2018 (PSF) | | | 2 | 1.A FE | 7,634,152 | 115.4160 | 8,338,806 | 7,225,000 | 7,493,655 | 0 | (42,896) | 0 | 0 | 4.000 | 3.270 | FA | 109,178 | 289,000 | 07/11/2018 | 08/15/2036 |
| 529063-RT-8 | LEXINGTON CO SCH DIST #1 GO REF S15A | | | 2 | 1.C FE | 10,418,237 | 108.3540 | 10,900,412 | 10,060,000 | 10,183,192 | 0 | (37,582) | 0 | 0 | 3.500 | 3.080 | FA | 146,708 | 352,100 | 02/18/2015 | 02/01/2029 |
| 529063-WL-9 | LEXINGTON CO SCH DIST #1 GO S2020C | | | 2 | 1.C FE | 7,724,443 | 99.6200 | 7,710,588 | 7,740,000 | 7,725,656 | 0 | 878 | 0 | 0 | 1.875 | 1.890 | FA | 60,469 | 127,388 | 09/01/2020 | 02/01/2036 |
| 52908E-G7-2 | LEXINGTON-FAYETTE URBAN CO GO S2016C | | | 2 | 1.C FE | 1,097,736 | 105.4860 | 1,133,975 | 1,075,000 | 1,085,732 | 0 | (2,412) | 0 | 0 | 2.875 | 2.620 | MS | 10,302 | 30,906 | 09/08/2016 | 09/01/2031 |
| 535205-MP-0 | LINDBERGH SCHOOL DIST GO REF S2021 | | | 2 | 1.C FE | 1,666,678 | 99.2320 | 1,667,098 | 1,680,000 | 1,666,713 | 0 | 35 | 0 | 0 | 1.625 | 1.710 | MS | 683 | 0 | 12/01/2021 | 03/01/2032 |
| 545540-EN-2 | LOS GATOS-SARATOGA JOINT SD GO S2016B | | | 2 | 1.B FE | 867,180 | 114.0320 | 855,240 | 750,000 | 807,861 | 0 | (11,867) | 0 | 0 | 4.000 | 2.220 | FA | 12,500 | 30,000 | 09/19/2016 | 08/01/2031 |
| 546585-QM-5 | LOUISVILLE & JEFFERSON MET GOV GO S2016A | | | 2 | 1.B FE | 951,649 | 106.2010 | 982,359 | 925,000 | 938,011 | 0 | (2,744) | 0 | 0 | 3.000 | 2.660 | JD | 2,313 | 27,750 | 09/13/2016 | 12/01/2031 |
| 546585-RH-5 | LOUISVILLE & JEFFERSON MET GOV GO S2017A | | | 2 | 1.B FE | 690,000 | 108.1090 | 745,952 | 690,000 | 690,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | JD | 1,725 | 20,700 | 10/11/2017 | 12/01/2031 |
| 55844R-UK-8 | MADISON GO REF TAXABLE S2020C | | | | 1.A FE | 14,300,000 | 99.8900 | 14,284,270 | 14,300,000 | 14,300,000 | 0 | 0 | 0 | 0 | 0.230 | 0.230 | AO | 8,223 | 31,611 | 09/16/2020 | 10/01/2022 |
| 55844R-UM-4 | MADISON TXBL REF GO S2020C | | | | 1.A FE | 8,135,000 | 98.5440 | 8,016,554 | 8,135,000 | 8,135,000 | 0 | 0 | 0 | 0 | 0.470 | 0.470 | AO | 9,559 | 36,748 | 09/16/2020 | 10/01/2024 |
| 559686-WU-0 | MAGNOLIA ISD TXBL GO REF S2020A | | | | 1.A FE | 3,095,217 | 124.8290 | 2,952,206 | 2,365,000 | 3,015,851 | 0 | (69,953) | 0 | 0 | 5.000 | 1.574 | FA | 44,672 | 89,673 | 10/09/2020 | 08/15/2030 |
| 559686-WV-8 | MAGNOLIA ISD TXBL GO REF S2020A | | | 2 | 1.A FE | 2,862,663 | 123.9980 | 2,734,156 | 2,205,000 | 2,791,502 | 0 | (62,731) | 0 | 0 | 5.000 | 1.674 | FA | 41,650 | 83,606 | 10/09/2020 | 08/15/2031 |
| 562158-DH-5 | MANCHESTER ESSEX REG SD GO REF S2016 | | | 2 | 1.C FE | 985,748 | 106.5610 | 1,028,314 | 965,000 | 974,208 | 0 | (2,142) | 0 | 0 | 2.750 | 2.500 | JJ | 12,237 | 26,538 | 03/29/2016 | 01/15/2029 |

# 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 |
| 562785-LX-1 | MANHATTAN BEACH USD GO S2018A MEASURE C | | | 2 | 1.C FE | 662,039 | 118.5390 | 723,088 | 610,000 | 645,456 | 0 | (4,734) | 0 | 0 | 4.000 | 3.030 | MS | 8,133 | 24,400 | 04/05/2018 | 09/01/2033 |
| 562785-ND-3 | MANHATTAN BEACH USD GO S2018A MEASURE EE | | | 2 | 1.C FE | 1,336,813 | 124.6450 | 1,408,489 | 1,130,000 | 1,270,678 | 0 | (18,853) | 0 | 0 | 5.000 | 2.930 | MS | 18,833 | 56,500 | 04/05/2018 | 09/01/2039 |
| 566795-LR-9 | MARICOPA CO CCD GO S2013 | | | 2 | 1.A FE | 3,427,892 | 104.0710 | 3,501,989 | 3,365,000 | 3,375,750 | 0 | (6,881) | 0 | 0 | 3.500 | 3.280 | JJ | 58,888 | 117,775 | 05/29/2013 | 07/01/2027 |
| 566795-LR-9 | MARICOPA CO CCD GO S2013 | SD | | 2 | 1.A FE | 203,738 | 104.0710 | 208,142 | 200,000 | 200,639 | 0 | (409) | 0 | 0 | 3.500 | 3.280 | JJ | 3,500 | 7,000 | 05/29/2013 | 07/01/2027 |
| 567527-SS-6 | MARICOPA CO UHSD #214 TOLLESON GO S18A | | | 2 | 1.C FE | 865,133 | 120.8150 | 906,113 | 750,000 | 821,948 | 0 | (11,827) | 0 | 0 | 5.000 | 3.090 | JJ | 18,750 | 37,500 | 02/28/2018 | 07/01/2037 |
| 567527-TH-9 | MARICOPA CO UHSD #214 TOLLESON GO S19B | | | 2 | 1.C FE | 1,187,320 | 124.1530 | 1,241,530 | 1,000,000 | 1,135,001 | 0 | (18,745) | 0 | 0 | 5.000 | 2.720 | JJ | 25,000 | 50,000 | 02/08/2019 | 07/01/2033 |
| 576544-2A-7 | MATANUSKA-SUSITNA BORO TXBL GO REF S19A | | | | 1.C FE | 1,000,000 | 105.2850 | 1,052,850 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 2.573 | 2.573 | MS | 8,577 | 25,730 | 12/11/2019 | 03/01/2028 |
| 576544-2C-3 | MATANUSKA-SUSITNA BORO TXBL GO REF S19A | | | 2 | 1.C FE | 1,460,000 | 105.9170 | 1,546,388 | 1,460,000 | 1,460,000 | 0 | 0 | 0 | 0 | 2.693 | 2.693 | MS | 13,106 | 39,318 | 12/11/2019 | 03/01/2030 |
| 576544-2F-6 | MATANUSKA-SUSITNA BORO TXBL GO REF S19A | | | 2 | 1.C FE | 250,000 | 106.9460 | 267,365 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 3.013 | 3.013 | MS | 2,511 | 7,533 | 12/11/2019 | 03/01/2033 |
| 584002-ST-7 | MECKLENBURG CO GENERAL OBLIGATION S2013B | | | 2 | 1.A FE | 4,970,100 | 102.6210 | 5,131,050 | 5,000,000 | 4,981,057 | 0 | 1,396 | 0 | 0 | 3.000 | 3.040 | MS | 50,000 | 150,000 | 02/05/2013 | 03/01/2033 |
| 584002-VQ-9 | MECKLENBURG CO GENERAL OBLIGATION S2017A | | | 2 | 1.A FE | 985,840 | 109.1780 | 1,091,780 | 1,000,000 | 988,837 | 0 | 736 | 0 | 0 | 3.000 | 3.110 | AO | 7,500 | 30,000 | 08/15/2017 | 04/01/2034 |
| 587059-GV-2 | MENOMONEE FALLS SCHOOL DISTRICT GO S2016 | | | 2 | 1.C FE | 2,806,843 | 107.4840 | 2,896,694 | 2,695,000 | 2,747,540 | 0 | (11,514) | 0 | 0 | 3.250 | 2.760 | AO | 21,897 | 87,588 | 06/13/2016 | 04/01/2033 |
| 587839-F2-2 | MERCER CO GENERAL OBLIGATION S2016 | | | | 1.B FE | 4,890,665 | 105.6250 | 5,101,688 | 4,830,000 | 4,859,286 | 0 | (6,131) | 0 | 0 | 2.000 | 1.860 | JJ | 44,543 | 96,600 | 08/24/2016 | 07/15/2026 |
| 590760-TG-9 | MESQUITE ISD GO TAXABLE REF S2021A (PSF) | @ | | | 1.A FE | 401,244 | 83.0620 | 390,391 | 470,000 | 403,058 | 0 | 1,815 | 0 | 0 | 0.000 | 1.790 | FA | 0 | 0 | 09/02/2021 | 08/15/2030 |
| 590760-TH-7 | MESQUITE ISD GO TAXABLE REF S2021A (PSF) | @ | | | 1.A FE | 400,421 | 80.5800 | 390,813 | 485,000 | 402,391 | 0 | 1,970 | 0 | 0 | 0.000 | 1.950 | FA | 0 | 0 | 09/02/2021 | 08/15/2031 |
| 590760-UB-8 | MESQUITE ISD GO TAXABLE REF S2021B (PSF) | @ | | 2 | 1.A FE | 691,614 | 75.7840 | 682,056 | 900,000 | 695,516 | 0 | 3,902 | 0 | 0 | 0.000 | 2.230 | FA | 0 | 0 | 09/02/2021 | 08/15/2033 |
| 591852-SF-6 | MET COUNCIL MPS-ST PAUL MET AREA GO S12B | | | 2 | 1.A FE | 2,960,323 | 102.7820 | 2,646,637 | 2,575,000 | 2,603,624 | 0 | (42,085) | 0 | 0 | 4.500 | 2.800 | MS | 38,625 | 115,875 | 06/05/2012 | 09/01/2031 |
| 591852-SG-4 | MET COUNCIL MPS-ST PAUL MET AREA GO S12B | | | 2 | 1.A FE | 2,144,850 | 102.7820 | 1,927,163 | 1,875,000 | 1,895,097 | 0 | (29,538) | 0 | 0 | 4.500 | 2.860 | MS | 28,125 | 84,375 | 06/05/2012 | 09/01/2032 |
| 591852-XH-6 | MET COUNCIL MPS-ST PAUL MET AREA GO S14D | | | 2 | 1.A FE | 3,440,174 | 102.1250 | 3,477,356 | 3,405,000 | 3,408,006 | 0 | (4,547) | 0 | 0 | 3.500 | 3.360 | MS | 39,725 | 119,175 | 01/14/2014 | 09/01/2028 |
| 591852-XJ-2 | MET COUNCIL MPS-ST PAUL MET AREA GO S14D | | | 2 | 1.A FE | 3,615,473 | 102.2890 | 3,621,031 | 3,540,000 | 3,546,582 | 0 | (9,779) | 0 | 0 | 3.750 | 3.460 | MS | 44,250 | 132,750 | 01/14/2014 | 09/01/2029 |
| 591852-B7-2 | MET COUNCIL MPS-ST PAUL MET AREA GO S16C | | | 2 | 1.A FE | 913,622 | 108.7250 | 940,471 | 865,000 | 887,392 | 0 | (5,031) | 0 | 0 | 3.250 | 2.590 | MS | 9,371 | 28,113 | 05/25/2016 | 03/01/2032 |
| 591852-B7-2 | MET COUNCIL MPS-ST PAUL MET AREA GO S16C | SD | | 2 | 1.A FE | 4,367,428 | 108.7250 | 4,495,779 | 4,135,000 | 4,242,040 | 0 | (24,048) | 0 | 0 | 3.250 | 2.590 | MS | 44,796 | 134,388 | 05/25/2016 | 03/01/2032 |
| 591852-T3-2 | MET COUNCIL MPS-ST PAUL MET AREA GO S20B | | | 2 | 1.A FE | 1,753,010 | 101.6080 | 1,778,140 | 1,750,000 | 1,752,576 | 0 | (287) | 0 | 0 | 2.250 | 2.230 | MS | 13,125 | 47,469 | 05/26/2020 | 03/01/2039 |
| 596697-NT-5 | MIDDLETON-CROSS PLAINS AREA SD GO S2013A | | | 2 | 1.B FE | 5,859,186 | 100.5240 | 5,810,287 | 5,780,000 | 5,781,353 | 0 | (10,271) | 0 | 0 | 3.500 | 3.320 | MS | 67,433 | 202,300 | 03/11/2013 | 03/01/2033 |
| 598022-KJ-9 | MIDPENINSULA REGL OPEN SPACE DIST GO S18 | | | 2 | 1.A FE | 321,336 | 118.2460 | 354,738 | 300,000 | 314,295 | 0 | (1,897) | 0 | 0 | 4.000 | 3.200 | MS | 4,000 | 12,000 | 02/02/2018 | 09/01/2036 |
| 598223-TZ-8 | MIDWAY ISD GEN OBLIG S2020 (PSF) | | | 2 | 1.A FE | 4,107,389 | 110.4890 | 4,170,960 | 3,775,000 | 4,048,893 | 0 | (32,997) | 0 | 0 | 3.000 | 1.970 | FA | 42,783 | 159,494 | 02/26/2020 | 08/15/2039 |
| 600038-LV-3 | MILL VALLEY SCH DIST GO REF S2017 | | | 2 | 1.A FE | 1,230,000 | 107.1350 | 1,317,761 | 1,230,000 | 1,230,000 | 0 | 0 | 0 | 0 | 2.900 | 2.900 | FA | 14,863 | 35,670 | 09/28/2017 | 08/01/2032 |
| 602409-JG-0 | MILWAUKEE METRO SEWER DIST GO S2015A | SD | | 2 | 1.B FE | 6,981,824 | 108.4190 | 7,459,227 | 6,880,000 | 6,920,665 | 0 | (10,081) | 0 | 0 | 3.500 | 3.330 | AO | 60,200 | 240,800 | 04/20/2015 | 10/01/2031 |
| 602409-LP-7 | MILWAUKEE METRO SEWER DIST GO S2020A | | | 2 | 1.B FE | 4,921,737 | 103.5330 | 5,166,297 | 4,990,000 | 4,926,319 | 0 | 2,790 | 0 | 0 | 2.500 | 2.590 | AO | 31,188 | 124,750 | 04/16/2020 | 10/01/2039 |
| 602409-LQ-5 | MILWAUKEE METRO SEWER DIST GO S2020A | | | 2 | 1.B FE | 814,348 | 104.2640 | 849,752 | 815,000 | 814,382 | 0 | 24 | 0 | 0 | 2.625 | 2.630 | AO | 5,348 | 21,394 | 04/16/2020 | 10/01/2040 |
| 602409-LQ-5 | MILWAUKEE METRO SEWER DIST GO S2020A | SD | | 2 | 1.B FE | 4,306,552 | 104.2640 | 4,493,778 | 4,310,000 | 4,306,734 | 0 | 129 | 0 | 0 | 2.625 | 2.630 | AO | 28,284 | 113,138 | 04/16/2020 | 10/01/2040 |
| 604195-L5-4 | MINNETONKA ISD #276 GO REF S2018E | | | 2 | 1.A FE | 1,106,380 | 113.0650 | 1,130,650 | 1,000,000 | 1,055,193 | 0 | (16,810) | 0 | 0 | 5.000 | 3.110 | FA | 20,833 | 50,000 | 09/21/2018 | 02/01/2035 |
| 604617-AW-0 | MIRACOSTA CCD GO REF S2017A | | | 2 | 1.A FE | 1,714,451 | 115.9350 | 1,825,976 | 1,575,000 | 1,658,697 | 0 | (13,599) | 0 | 0 | 4.000 | 2.960 | FA | 26,250 | 63,000 | 08/23/2017 | 08/01/2035 |
| 604617-BT-6 | MIRACOSTA CCD GO S2020B | | | 2 | 1.A FE | 9,374,068 | 97.9800 | 9,254,211 | 9,445,000 | 9,379,186 | 0 | 3,870 | 0 | 0 | 1.875 | 1.930 | FA | 73,789 | 158,892 | 08/19/2020 | 08/01/2036 |
| 605792-SR-2 | MISSOULA CO GENERAL OBLIGATION S2018 | | | 2 | 1.C FE | 708,404 | 115.5070 | 773,897 | 670,000 | 696,838 | 0 | (3,644) | 0 | 0 | 4.000 | 3.310 | JJ | 13,400 | 26,800 | 08/29/2018 | 07/01/2037 |
| 613681-5X-9 | MONTGOMERY CO GEN OBLIG S2018 | | | 2 | 1.B FE | 1,428,473 | 123.5880 | 1,513,953 | 1,225,000 | 1,360,491 | 0 | (19,714) | 0 | 0 | 5.000 | 3.020 | MS | 20,417 | 61,250 | 05/02/2018 | 03/01/2034 |
| 613579-ZF-1 | MONTGOMERY CO GENERAL OBLIGATION S2011A | | | | 1.A FE | 3,125,420 | 100.9680 | 2,610,023 | 2,585,000 | 2,596,944 | 0 | (58,009) | 0 | 0 | 5.000 | 2.700 | MS | 38,057 | 129,250 | 08/09/2011 | 03/15/2022 |
| 622625-JZ-5 | MOUNT PLEASANT GENERAL OBLIGATION S2019 | | | 2 | 1.A FE | 1,734,565 | 112.8140 | 1,974,245 | 1,750,000 | 1,736,443 | 0 | 655 | 0 | 0 | 3.375 | 3.440 | JD | 4,922 | 59,063 | 01/22/2019 | 06/01/2037 |
| 62451F-LN-8 | MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S21 | | | 2 | 1.A FE | 2,500,000 | 99.8610 | 2,496,525 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 2.709 | 2.709 | MS | 22,575 | 19,001 | 04/23/2021 | 09/01/2041 |
| 62451F-LP-3 | MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S21 | | | 2 | 1.A FE | 4,100,000 | 100.1180 | 4,104,838 | 4,100,000 | 4,100,000 | 0 | 0 | 0 | 0 | 2.759 | 2.759 | MS | 37,706 | 31,736 | 04/23/2021 | 09/01/2042 |
| 630412-XE-9 | NAPERVILLE GENERAL OBLIGATION REF S2016 | | | 2 | 1.A FE | 801,276 | 108.0970 | 821,537 | 760,000 | 778,456 | 0 | (4,398) | 0 | 0 | 3.500 | 2.840 | JD | 2,217 | 26,600 | 06/08/2016 | 12/01/2035 |
| 642543-WT-5 | NEW BRAUNFELS ISD GO REF S2016 (PSF) | | | 2 | 1.A FE | 2,603,553 | 103.6540 | 2,741,648 | 2,645,000 | 2,613,879 | 0 | 1,899 | 0 | 0 | 3.000 | 3.110 | FA | 33,063 | 79,350 | 02/03/2016 | 02/01/2035 |
| 642543-YR-7 | NEW BRAUNFELS ISD GO REF S2019 (PSF) | | | 2 | 1.A FE | 1,035,910 | 113.1400 | 1,131,400 | 1,000,000 | 1,024,013 | 0 | (4,252) | 0 | 0 | 4.000 | 3.480 | FA | 16,667 | 40,000 | 01/11/2019 | 02/01/2039 |
| 64327T-DV-7 | NEW CASTLE CO GENERAL OBLIG REF S2015 | | | 2 | 1.A FE | 8,545,719 | 116.7850 | 8,058,165 | 6,900,000 | 7,529,079 | 0 | (158,380) | 0 | 0 | 5.000 | 2.440 | AO | 86,250 | 345,000 | 01/29/2015 | 10/01/2034 |
| 64327T-JA-7 | NEW CASTLE CO GENERAL OBLIG S2021A | | | 2 | 1.A FE | 4,200,057 | 100.4860 | 4,290,752 | 4,270,000 | 4,200,706 | 0 | 648 | 0 | 0 | 2.000 | 2.110 | AO | 18,266 | 0 | 09/30/2021 | 10/01/2039 |
| 64327T-JB-5 | NEW CASTLE CO GENERAL OBLIG S2021A | | | 2 | 1.A FE | 4,338,059 | 101.2170 | 4,408,000 | 4,355,000 | 4,338,210 | 0 | 151 | 0 | 0 | 2.125 | 2.150 | AO | 19,794 | 0 | 09/30/2021 | 10/01/2040 |
| 644800-Y2-4 | NEW HANOVER CO GENERAL OBLIGATION S2013A | | | 2 | 1.A FE | 2,960,045 | 105.3080 | 2,895,970 | 2,750,000 | 2,783,988 | 0 | (23,155) | 0 | 0 | 4.000 | 3.100 | JD | 9,167 | 110,000 | 06/04/2013 | 06/01/2028 |
| 644800-Y3-2 | NEW HANOVER CO GENERAL OBLIGATION S2013A | | | 2 | 1.A FE | 2,943,050 | 105.3080 | 2,895,970 | 2,750,000 | 2,781,318 | 0 | (21,322) | 0 | 0 | 4.000 | 3.170 | JD | 9,167 | 110,000 | 06/04/2013 | 06/01/2029 |
| 644800-Y4-0 | NEW HANOVER CO GENERAL OBLIGATION S2013A | | | 2 | 1.A FE | 2,928,558 | 105.3080 | 2,895,970 | 2,750,000 | 2,779,032 | 0 | (19,755) | 0 | 0 | 4.000 | 3.230 | JD | 9,167 | 110,000 | 06/04/2013 | 06/01/2030 |
| 644800-7K-4 | NEW HANOVER CO GO TAXABLE REF S2021B | | | | 1.A FE | 850,000 | 97.4970 | 828,725 | 850,000 | 850,000 | 0 | 0 | 0 | 0 | 0.691 | 0.691 | JD | 489 | 4,503 | 02/12/2021 | 06/01/2026 |
| 644800-7L-2 | NEW HANOVER CO GO TAXABLE REF S2021B | | | | 1.A FE | 1,515,000 | 97.2950 | 1,474,019 | 1,515,000 | 1,515,000 | 0 | 0 | 0 | 0 | 0.893 | 0.893 | JD | 1,127 | 10,372 | 02/12/2021 | 06/01/2027 |
| 644800-7M-0 | NEW HANOVER CO GO TAXABLE REF S2021B | | | | 1.A FE | 915,000 | 97.0580 | 888,081 | 915,000 | 915,000 | 0 | 0 | 0 | 0 | 1.043 | 1.043 | JD | 795 | 7,317 | 02/12/2021 | 06/01/2028 |
| 644800-7N-8 | NEW HANOVER CO GO TAXABLE REF S2021B | | | | 1.A FE | 1,315,000 | 97.0950 | 1,276,799 | 1,315,000 | 1,315,000 | 0 | 0 | 0 | 0 | 1.276 | 1.276 | JD | 1,398 | 12,864 | 02/12/2021 | 06/01/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 644800-7P-3 | NEW HANOVER CO GO TAXABLE REF S2021B | | | | 1.A FE | 600,000 | 97.2170 | 583,302 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 1.376 | 1.376 | JD | 688 | 6,330 | 02/12/2021 | 06/01/2030 |
| 644800-7Q-1 | NEW HANOVER CO GO TAXABLE REF S2021B | | | | 1.A FE | 530,000 | 97.5630 | 517,084 | 530,000 | 530,000 | 0 | 0 | 0 | 0 | 1.476 | 1.476 | JD | 652 | 5,997 | 02/12/2021 | 06/01/2031 |
| 644800-7R-9 | NEW HANOVER CO GO TAXABLE REF S2021B | | | 2 | 1.A FE | 580,000 | 98.0050 | 568,429 | 580,000 | 580,000 | 0 | 0 | 0 | 0 | 1.566 | 1.566 | JD | 757 | 6,963 | 02/12/2021 | 06/01/2032 |
| 644800-7S-7 | NEW HANOVER CO GO TAXABLE REF S2021B | | | 2 | 1.A FE | 650,000 | 98.3570 | 639,321 | 650,000 | 650,000 | 0 | 0 | 0 | 0 | 1.646 | 1.646 | JD | 892 | 8,203 | 02/12/2021 | 06/01/2033 |
| 644800-7T-5 | NEW HANOVER CO GO TAXABLE REF S2021B | | | 2 | 1.A FE | 400,000 | 98.6990 | 394,796 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 1.746 | 1.746 | JD | 582 | 5,354 | 02/12/2021 | 06/01/2034 |
| 659154-2X-5 | NORTH EAST ISD GO REF S2007 (PSF) | | | | 1.A FE | 7,312,504 | 122.7780 | 7,335,986 | 5,975,000 | 6,498,496 | 0 | (92,982) | 0 | 0 | 5.250 | 3.360 | FA | 130,703 | 313,688 | 11/02/2011 | 02/01/2027 |
| 659154-3A-4 | NORTH EAST ISD GO REF S2007 (PSF) | | | | 1.A FE | 2,977,103 | 132.3040 | 3,274,524 | 2,475,000 | 2,739,013 | 0 | (27,548) | 0 | 0 | 5.250 | 3.710 | FA | 54,141 | 129,938 | 10/25/2011 | 02/01/2030 |
| 661334-EQ-1 | NORTH ORANGE CO CCD GO S2016A | | | 2 | 1.B FE | 2,039,213 | 109.1050 | 2,094,816 | 1,920,000 | 1,977,762 | 0 | (11,741) | 0 | 0 | 3.250 | 2.550 | FA | 26,000 | 62,400 | 06/02/2016 | 08/01/2032 |
| 66285T-HK-2 | NORTH THURSTON PUBLIC SCH GO S2020 | | | 2 | 1.B FE | 8,459,360 | 120.5040 | 8,435,280 | 7,000,000 | 8,251,545 | 0 | (137,136) | 0 | 0 | 4.000 | 1.710 | JD | 23,333 | 402,889 | 06/03/2020 | 12/01/2036 |
| 66285T-FW-8 | NORTH THURSTON PUBLIC SCHOOLS GO S2016 | | | 2 | 1.B FE | 462,976 | 113.0360 | 452,144 | 400,000 | 429,791 | 0 | (6,353) | 0 | 0 | 4.000 | 2.220 | JD | 1,333 | 16,000 | 06/22/2016 | 12/01/2030 |
| 66702R-GJ-5 | NORTHSIDE ISD GO REF S2014 (PSF) | | | 2 | 1.A FE | 4,762,397 | 105.6590 | 4,738,806 | 4,485,000 | 4,535,317 | 0 | (33,094) | 0 | 0 | 4.500 | 3.700 | JD | 8,970 | 201,825 | 03/05/2014 | 06/15/2033 |
| 66702R-TV-4 | NORTHSIDE ISD GO REF S2018 (PSF) | | | 2 | 1.A FE | 5,000,000 | 111.8220 | 5,591,100 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 3.500 | 3.500 | FA | 66,111 | 175,000 | 05/09/2018 | 08/15/2038 |
| 668844-QW-6 | NORWALK GENERAL OBLIGATION S2019 | | | 2 | 1.A FE | 1,765,451 | 110.3600 | 1,903,710 | 1,725,000 | 1,756,684 | 0 | (3,716) | 0 | 0 | 3.000 | 2.730 | FA | 21,563 | 51,750 | 07/23/2019 | 08/01/2037 |
| 674736-BS-1 | OCEAN CO GENERAL OBLIGATION S2016 | | | 2 | 1.A FE | 1,820,172 | 104.4350 | 1,890,274 | 1,810,000 | 1,814,481 | 0 | (1,137) | 0 | 0 | 2.500 | 2.430 | AO | 11,313 | 45,250 | 09/20/2016 | 10/01/2030 |
| 674736-GF-4 | OCEAN CO GENERAL OBLIGATION S2019 | | | 2 | 1.A FE | 2,297,125 | 104.7460 | 2,430,107 | 2,320,000 | 2,299,858 | 0 | 1,225 | 0 | 0 | 2.375 | 2.450 | MS | 18,367 | 55,100 | 09/05/2019 | 09/01/2035 |
| 674736-JJ-3 | OCEAN CO GENERAL OBLIGATION S2020A | | | 2 | 1.A FE | 4,596,942 | 110.8660 | 4,656,372 | 4,200,000 | 4,550,407 | 0 | (37,179) | 0 | 0 | 3.000 | 1.940 | FA | 52,500 | 105,700 | 09/15/2020 | 08/01/2041 |
| 677765-EG-0 | OHLONE CCD GO S2016C | | | 2 | 1.B FE | 1,127,590 | 114.4020 | 1,144,020 | 1,000,000 | 1,061,440 | 0 | (12,479) | 0 | 0 | 4.000 | 2.570 | FA | 16,667 | 40,000 | 04/26/2016 | 08/01/2032 |
| 678519-VH-9 | OKLAHOMA CITY GEN OBLIG S2016 | | | 2 | 1.A FE | 4,191,629 | 107.9540 | 4,404,523 | 4,080,000 | 4,131,059 | 0 | (11,454) | 0 | 0 | 3.000 | 2.680 | MS | 40,800 | 122,400 | 03/29/2016 | 03/01/2030 |
| 678519-VM-8 | OKLAHOMA CITY GEN OBLIG S2016 | | | 2 | 1.A FE | 4,186,774 | 107.9260 | 4,403,381 | 4,080,000 | 4,129,153 | 0 | (10,958) | 0 | 0 | 3.250 | 2.940 | MS | 44,200 | 132,600 | 03/29/2016 | 03/01/2034 |
| 679384-JS-7 | OLATHE GENERAL OBLIGATION REF S16-228 | | | 2 | 1.B FE | 552,652 | 105.3600 | 553,140 | 525,000 | 534,869 | 0 | (3,442) | 0 | 0 | 3.000 | 2.290 | AO | 3,938 | 15,750 | 06/21/2016 | 10/01/2031 |
| 680616-B4-0 | OLENTANGY LOCAL SCHOOL DIST GO REF S15B | | | 2 | 1.B FE | 6,250,443 | 110.5120 | 6,525,734 | 5,905,000 | 6,033,557 | 0 | (35,007) | 0 | 0 | 4.000 | 3.320 | JD | 19,683 | 236,200 | 02/10/2015 | 12/01/2033 |
| 680616-B7-3 | OLENTANGY LOCAL SCHOOL DIST GO REF S15B | | | 2 | 1.B FE | 2,763,483 | 109.8030 | 2,893,309 | 2,635,000 | 2,682,975 | 0 | (13,036) | 0 | 0 | 4.000 | 3.430 | JD | 8,783 | 105,400 | 02/10/2015 | 12/01/2036 |
| 687136-LK-5 | ORONO ISD #278 GEN OBLIG REF S2016A | | | 2 | 1.C FE | 3,650,330 | 105.6090 | 3,706,876 | 3,510,000 | 3,573,281 | 0 | (14,814) | 0 | 0 | 2.250 | 1.790 | FA | 32,906 | 78,975 | 07/07/2016 | 02/01/2027 |
| 687908-JT-1 | OSHKOSH AREA SCHOOL DIST GO S2021 | | | 2 | 1.D FE | 5,367,974 | 96.5800 | 5,253,952 | 5,440,000 | 5,371,225 | 0 | 3,250 | 0 | 0 | 1.625 | 1.720 | MS | 73,667 | 0 | 01/28/2021 | 03/01/2037 |
| 720362-CY-6 | PIERCE CO FIRE PROTECTION DIST #6 GO S16 | | | 2 | 1.C FE | 637,078 | 111.9730 | 649,443 | 580,000 | 605,199 | 0 | (6,006) | 0 | 0 | 4.000 | 2.820 | JD | 1,933 | 23,200 | 04/07/2016 | 12/01/2033 |
| 727177-RK-5 | PLANO GEN OBLIG LTD REF S2016 | | | 2 | 1.A FE | 926,670 | 117.4380 | 880,785 | 750,000 | 830,311 | 0 | (18,173) | 0 | 0 | 5.000 | 2.290 | MS | 12,500 | 37,500 | 04/26/2016 | 09/01/2031 |
| 727199-VS-7 | PLANO ISD GENERAL OBLIGATION S2013 (PSF) | | | 2 | 1.A FE | 2,473,202 | 103.7260 | 2,416,816 | 2,330,000 | 2,348,780 | 0 | (16,230) | 0 | 0 | 4.000 | 3.260 | FA | 35,209 | 93,200 | 04/02/2013 | 02/15/2034 |
| 727730-JB-0 | PLATTE CO SCH DIST PARK HILL GO S2017 | | | 2 | 1.B FE | 12,034,888 | 111.4050 | 13,474,435 | 12,095,000 | 12,046,209 | 0 | 3,869 | 0 | 0 | 3.375 | 3.410 | MS | 136,069 | 408,206 | 09/29/2017 | 03/01/2037 |
| 727771-JX-6 | PLATTE CO SD #1 GO TAXABLE REF S2020 | | | 2 | 1.D FE | 1,570,000 | 95.7080 | 1,502,616 | 1,570,000 | 1,570,000 | 0 | 0 | 0 | 0 | 1.299 | 1.299 | JD | 906 | 23,510 | 09/17/2020 | 12/15/2028 |
| 729067-JH-2 | PLEASANTVILLE UNION FREE SD GO REF S2016 | | | 2 | 1.C FE | 1,925,319 | 103.6900 | 1,902,712 | 1,835,000 | 1,863,877 | 0 | (11,880) | 0 | 0 | 3.250 | 2.550 | MN | 9,940 | 59,638 | 06/22/2016 | 05/01/2035 |
| 732147-GD-9 | POMPANO BEACH GENERAL OBLIGATION S2021 | | | 2 | 1.C FE | 3,067,494 | 121.6800 | 3,115,008 | 2,560,000 | 3,057,174 | 0 | (10,321) | 0 | 0 | 4.000 | 1.770 | JJ | 22,187 | 0 | 09/29/2021 | 07/01/2041 |
| 732147-GE-7 | POMPANO BEACH GENERAL OBLIGATION S2021 | | | 2 | 1.C FE | 3,179,471 | 121.3610 | 3,228,203 | 2,660,000 | 3,168,908 | 0 | (10,564) | 0 | 0 | 4.000 | 1.800 | JJ | 23,053 | 0 | 09/29/2021 | 07/01/2042 |
| 732147-GF-4 | POMPANO BEACH GENERAL OBLIGATION S2021 | | | 2 | 1.C FE | 3,302,782 | 121.1260 | 3,355,190 | 2,770,000 | 3,291,971 | 0 | (10,811) | 0 | 0 | 4.000 | 1.830 | JJ | 24,007 | 0 | 09/29/2021 | 07/01/2043 |
| 735371-NV-4 | PORT OF SEATTLE GO LTD REF S2015 | | | 2 | 1.D FE | 4,974,946 | 107.8180 | 4,959,628 | 4,600,000 | 4,709,611 | 0 | (43,158) | 0 | 0 | 4.000 | 2.970 | JD | 15,333 | 184,000 | 03/24/2015 | 06/01/2030 |
| 736688-ME-9 | PORTLAND CCD TXBL GO REF S2020 | | | | 1.B FE | 1,500,000 | 98.4410 | 1,476,615 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 0.682 | 0.682 | JD | 455 | 10,173 | 12/04/2020 | 06/15/2025 |
| 736688-MH-2 | PORTLAND CCD TXBL GO REF S2020 | | | | 1.B FE | 1,300,000 | 98.2190 | 1,276,847 | 1,300,000 | 1,300,000 | 0 | 0 | 0 | 0 | 1.298 | 1.298 | JD | 750 | 16,780 | 12/04/2020 | 06/15/2028 |
| 736688-MJ-8 | PORTLAND CCD TXBL GO REF S2020 | | | | 1.B FE | 2,000,000 | 97.8510 | 1,957,020 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 1.398 | 1.398 | JD | 1,243 | 27,805 | 12/04/2020 | 06/15/2029 |
| 737050-P6-5 | PORTSMOUTH GENERAL OBLIGATION S2019 | | | 2 | 1.A FE | 2,256,231 | 108.5640 | 2,469,831 | 2,275,000 | 2,258,645 | 0 | 977 | 0 | 0 | 2.875 | 2.940 | JD | 2,907 | 65,406 | 06/14/2019 | 06/15/2035 |
| 737050-P7-3 | PORTSMOUTH GENERAL OBLIGATION S2019 | | | 2 | 1.A FE | 2,320,000 | 109.1470 | 2,532,210 | 2,320,000 | 2,320,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | JD | 3,093 | 69,600 | 06/14/2019 | 06/15/2036 |
| 742290-BH-1 | PRINCETON BOARD OF EDU GO S2018 | | | 2 | 1.A FE | 1,520,240 | 106.5200 | 1,704,320 | 1,600,000 | 1,530,601 | 0 | 3,642 | 0 | 0 | 3.000 | 3.380 | JJ | 22,133 | 48,000 | 01/10/2019 | 07/15/2036 |
| 742327-DZ-9 | PRINCETON CITY SCH DIST GO REF S2014 | | | 2 | 1.D FE | 4,301,921 | 110.4850 | 4,557,506 | 4,125,000 | 4,181,618 | 0 | (18,162) | 0 | 0 | 4.000 | 3.500 | JD | 13,750 | 165,000 | 07/29/2014 | 12/01/2033 |
| 742327-FX-2 | PRINCETON CITY SCH DIST TXBL GO S2021 | | | 2 | 1.C FE | 2,000,000 | 101.6180 | 2,032,360 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.282 | 2.282 | JD | 5,705 | 0 | 10/22/2021 | 12/01/2032 |
| 744159-PQ-1 | PROVO SCHOOL DISTRICT GO S2016 | | | 2 | 1.A FE | 3,598,729 | 107.4610 | 3,626,809 | 3,375,000 | 3,474,885 | 0 | (23,765) | 0 | 0 | 3.250 | 2.460 | JD | 4,875 | 109,688 | 06/22/2016 | 06/15/2034 |
| 751091-SG-5 | RALEIGH GENERAL OBLIGATION REF S2016A | | | 2 | 1.A FE | 3,404,111 | 119.7950 | 3,192,537 | 2,665,000 | 3,013,106 | 0 | (70,396) | 0 | 0 | 5.000 | 2.050 | MS | 44,417 | 133,250 | 02/17/2016 | 09/01/2030 |
| 751622-QB-0 | RAMSEY CO GENERAL OBLIGATION S2018A | | | 2 | 1.A FE | 441,587 | 107.6270 | 478,940 | 445,000 | 442,175 | 0 | 170 | 0 | 0 | 3.250 | 3.310 | FA | 6,026 | 14,463 | 05/08/2018 | 02/01/2035 |
| 752147-GQ-5 | RANCHO SANTIAGO CCD GO REF S2012 | | | 2 | 1.C FE | 4,450,184 | 103.2270 | 3,814,238 | 3,695,000 | 3,749,655 | 0 | (80,351) | 0 | 0 | 5.000 | 2.740 | MS | 61,583 | 184,750 | 03/01/2012 | 09/01/2027 |
| 763261-Y9-9 | RICHARDSON ISD GEN OBLIG REF S2017 (PSF) | | | 2 | 1.A FE | 967,635 | 111.8040 | 1,006,236 | 900,000 | 935,693 | 0 | (8,030) | 0 | 0 | 4.000 | 2.970 | FA | 13,600 | 36,000 | 09/29/2017 | 02/15/2034 |
| 763261-Q7-2 | RICHARDSON ISD GEN OBLIG S2016 (PSF) | | | 2 | 1.A FE | 3,469,210 | 109.4240 | 3,392,144 | 3,100,000 | 3,243,514 | 0 | (43,727) | 0 | 0 | 4.000 | 2.450 | FA | 46,844 | 124,000 | 06/22/2016 | 02/15/2035 |
| 763261-3T-9 | RICHARDSON ISD GEN OBLIG S2019 (PSF) | | | 2 | 1.A FE | 3,605,336 | 116.1450 | 3,780,520 | 3,255,000 | 3,510,350 | 0 | (38,009) | 0 | 0 | 4.000 | 2.605 | FA | 49,187 | 130,200 | 06/10/2019 | 02/15/2038 |
| 763631-M6-2 | RICHLAND CO GENERAL OBLIGATION S2014A | | | 2 | 1.A FE | 2,209,439 | 105.9170 | 2,377,837 | 2,245,000 | 2,224,256 | 0 | 2,165 | 0 | 0 | 3.250 | 3.380 | MS | 24,321 | 72,963 | 04/30/2014 | 03/01/2030 |
| 770570-4K-2 | ROBERTSON CO GO TAXABLE REF S2021 | | | | 1.C FE | 1,455,000 | 98.9010 | 1,439,010 | 1,455,000 | 1,455,000 | 0 | 0 | 0 | 0 | 1.260 | 1.260 | MN | 3,056 | 11,000 | 03/09/2021 | 05/01/2027 |
| 770570-4L-0 | ROBERTSON CO GO TAXABLE REF S2021 | | | | 1.C FE | 1,470,000 | 99.2200 | 1,458,534 | 1,470,000 | 1,470,000 | 0 | 0 | 0 | 0 | 1.480 | 1.480 | MN | 3,626 | 13,054 | 03/09/2021 | 05/01/2028 |
| 770570-4M-8 | ROBERTSON CO GO TAXABLE REF S2021 | | | | 1.C FE | 1,490,000 | 99.5780 | 1,483,712 | 1,490,000 | 1,490,000 | 0 | 0 | 0 | 0 | 1.610 | 1.610 | MN | 3,998 | 14,393 | 03/09/2021 | 05/01/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 770570-4N-6 | ROBERTSON CO GO TAXABLE REF S2021 | | | 2 | 1.C FE | 1,520,000 | 99.9110 | 1,518,647 | 1,520,000 | 1,520,000 | 0 | 0 | 0 | 0 | 1.730 | 1.730 | MN | 4,383 | 15,778 | 03/09/2021 | 05/01/2030 |
| 771588-UL-2 | ROCHESTER GENERAL OBLIGATION S2017B | | | 2 | 1.A FE | 1,361,081 | 107.1240 | 1,483,667 | 1,385,000 | 1,365,103 | 0 | 1,018 | 0 | 0 | 3.000 | 3.120 | FA | 17,313 | 41,550 | 10/17/2017 | 02/01/2037 |
| 771614-TF-1 | ROCHESTER ISD #535 GO S2020A | | | 2 | 1.A FE | 4,162,653 | 102.2190 | 4,272,754 | 4,180,000 | 4,164,174 | 0 | 859 | 0 | 0 | 2.375 | 2.405 | FA | 41,365 | 99,275 | 01/27/2020 | 02/01/2037 |
| 771614-TH-7 | ROCHESTER ISD #535 GO S2020A | | | 2 | 1.A FE | 349,300 | 103.8060 | 363,321 | 350,000 | 349,367 | 0 | 29 | 0 | 0 | 2.500 | 2.513 | FA | 3,646 | 8,750 | 01/27/2020 | 02/01/2039 |
| 779240-KG-4 | ROUND ROCK ISD GO S2016 (PSF) | | | 2 | 1.A FE | 3,962,051 | 115.7270 | 3,766,914 | 3,255,000 | 3,541,522 | 0 | (75,667) | 0 | 0 | 5.000 | 2.420 | FA | 67,813 | 162,750 | 01/13/2016 | 08/01/2031 |
| 783244-KR-6 | RUTHERFORD CO GEN OBLIG REF TXBL S2020 | | | | 1.B FE | 7,415,000 | 97.4470 | 7,225,695 | 7,415,000 | 7,415,000 | 0 | 0 | 0 | 0 | 1.310 | 1.310 | AO | 24,284 | 86,074 | 10/27/2020 | 04/01/2028 |
| 783244-BK-1 | RUTHERFORD CO GENERAL OBLIG REF S2013A | | | 2 | 1.A FE | 2,224,111 | 104.0490 | 2,237,054 | 2,150,000 | 2,170,384 | 0 | (15,868) | 0 | 0 | 3.500 | 2.721 | AO | 18,813 | 75,250 | 02/13/2013 | 04/01/2027 |
| 787758-WM-9 | SAINT CHARLES GENERAL OBLIGATION S2016A | | | 2 | 1.B FE | 422,160 | 115.0610 | 431,479 | 375,000 | 399,256 | 0 | (4,570) | 0 | 0 | 4.000 | 2.590 | JD | 1,250 | 15,000 | 08/30/2016 | 12/01/2033 |
| 795168-KR-3 | SALINE CO USD #305 SALINA GO REF S2014 | | | 2 | 1.A | 199,271 | 106.2820 | 196,622 | 185,000 | 187,911 | 0 | (1,676) | 0 | 0 | 4.250 | 3.270 | MS | 2,621 | 7,863 | 05/21/2014 | 09/01/2031 |
| 795168-KS-1 | SALINE CO USD #305 SALINA GO REF S2014 | | | 2 | 1.A | 373,017 | 106.4880 | 367,384 | 345,000 | 350,728 | 0 | (3,296) | 0 | 0 | 4.375 | 3.340 | MS | 5,031 | 15,094 | 05/21/2014 | 09/01/2032 |
| 795168-LB-7 | SALINE CO USD #305 SALINA GO REF S2014 | | | 2 | 1.D FE | 1,631,867 | 106.4030 | 1,612,005 | 1,515,000 | 1,538,835 | 0 | (13,728) | 0 | 0 | 4.250 | 3.270 | MS | 21,463 | 64,388 | 05/21/2014 | 09/01/2031 |
| 795168-LC-5 | SALINE CO USD #305 SALINA GO REF S2014 | | | 2 | 1.D FE | 3,194,976 | 106.6090 | 3,150,296 | 2,955,000 | 3,004,064 | 0 | (28,232) | 0 | 0 | 4.375 | 3.340 | MS | 43,094 | 129,281 | 05/21/2014 | 09/01/2032 |
| 798189-MY-9 | SAN JOSE EVERGREEN CCD GO REF S2016D | | | 2 | 1.B FE | 2,127,140 | 109.0500 | 2,181,000 | 2,000,000 | 2,062,074 | 0 | (12,386) | 0 | 0 | 3.250 | 2.540 | MS | 21,667 | 65,000 | 05/18/2016 | 09/01/2033 |
| 798189-NY-8 | SAN JOSE EVERGREEN CCD GO REF S2018A | | | 2 | 1.B FE | 3,093,561 | 108.9440 | 3,458,972 | 3,175,000 | 3,104,826 | 0 | 3,291 | 0 | 0 | 3.375 | 3.560 | MS | 35,719 | 107,156 | 05/16/2018 | 09/01/2037 |
| 799055-QJ-0 | SAN MATEO FOSTER CSD GO S2016A | | | 2 | 1.B FE | 439,736 | 112.8520 | 451,408 | 400,000 | 416,388 | 0 | (4,293) | 0 | 0 | 4.000 | 2.790 | FA | 6,667 | 16,000 | 02/25/2016 | 08/01/2034 |
| 799017-QD-3 | SAN MATEO UHSD GO REF S2016 | | | 2 | 1.B FE | 1,501,880 | 109.2550 | 1,589,660 | 1,455,000 | 1,477,677 | 0 | (4,484) | 0 | 0 | 3.250 | 2.890 | MS | 15,763 | 47,288 | 02/24/2016 | 09/01/2032 |
| 799017-YA-0 | SAN MATEO UHSD TXBL GO S2021 | | | | 1.A FE | 1,525,000 | 98.5880 | 1,503,467 | 1,525,000 | 1,525,000 | 0 | 0 | 0 | 0 | 1.591 | 1.591 | MS | 6,740 | 0 | 08/25/2021 | 09/01/2030 |
| 799017-YB-8 | SAN MATEO UHSD TXBL GO S2021 | | | | 1.A FE | 1,445,000 | 98.5830 | 1,424,524 | 1,445,000 | 1,445,000 | 0 | 0 | 0 | 0 | 1.691 | 1.691 | MS | 6,787 | 0 | 08/25/2021 | 09/01/2031 |
| 799017-YC-6 | SAN MATEO UHSD TXBL GO S2021 | | | 2 | 1.A FE | 2,400,000 | 99.4980 | 2,387,952 | 2,400,000 | 2,400,000 | 0 | 0 | 0 | 0 | 1.841 | 1.841 | MS | 12,273 | 0 | 08/25/2021 | 09/01/2032 |
| 799289-LP-6 | SAN RAFAEL CITY HIGH SCH DIST GO S2018B | | | 2 | 1.C FE | 2,306,511 | 110.3330 | 2,598,342 | 2,355,000 | 2,311,820 | 0 | 1,623 | 0 | 0 | 3.375 | 3.510 | FA | 33,117 | 79,481 | 07/12/2018 | 08/01/2040 |
| 801315-JJ-2 | SANTA BARBARA CO USD GO S2019B | | | 2 | 1.C FE | 443,569 | 117.2650 | 486,650 | 415,000 | 435,817 | 0 | (2,805) | 0 | 0 | 4.000 | 3.150 | FA | 6,917 | 16,600 | 02/06/2019 | 08/01/2036 |
| 801315-JN-3 | SANTA BARBARA CO USD GO S2019B | | | 2 | 1.C FE | 522,370 | 116.5720 | 582,860 | 500,000 | 516,358 | 0 | (2,180) | 0 | 0 | 4.000 | 3.440 | FA | 8,333 | 20,000 | 02/06/2019 | 08/01/2040 |
| 801315-JP-8 | SANTA BARBARA CO USD GO S2019B | | | 2 | 1.C FE | 1,039,020 | 116.3690 | 1,163,690 | 1,000,000 | 1,028,556 | 0 | (3,797) | 0 | 0 | 4.000 | 3.510 | FA | 16,667 | 40,000 | 02/06/2019 | 08/01/2041 |
| 801546-RB-0 | SANTA CLARA CNTY TAXABLE GO S2021B | | | | 1.B FE | 4,860,000 | 98.4270 | 4,783,552 | 4,860,000 | 4,860,000 | 0 | 0 | 0 | 0 | 1.730 | 1.730 | FA | 35,733 | 0 | 07/14/2021 | 08/01/2031 |
| 801546-RC-8 | SANTA CLARA CNTY TAXABLE GO S2021B | | | 2 | 1.B FE | 5,105,000 | 98.4710 | 5,026,945 | 5,105,000 | 5,105,000 | 0 | 0 | 0 | 0 | 1.820 | 1.820 | FA | 39,487 | 0 | 07/14/2021 | 08/01/2032 |
| 801686-SB-3 | SANTA CLARITA CCD GO S2019 | | | 2 | 1.C FE | 826,561 | 108.3400 | 855,886 | 790,000 | 817,720 | 0 | (3,841) | 0 | 0 | 3.000 | 2.420 | FA | 9,875 | 23,700 | 08/08/2019 | 08/01/2036 |
| 810453-4K-3 | SCOTTSDALE GO PROJS OF 2004 S2012 | | | 2 | 1.A FE | 842,048 | 101.6440 | 813,152 | 800,000 | 802,366 | 0 | (4,630) | 0 | 0 | 3.500 | 2.900 | JJ | 14,000 | 28,000 | 04/19/2012 | 07/01/2026 |
| 812626-V5-5 | SEATTLE GENERAL OBLIGATION S2013 | | | 2 | 1.A FE | 458,903 | 104.8730 | 435,223 | 415,000 | 421,978 | 0 | (4,769) | 0 | 0 | 4.000 | 2.780 | JD | 1,383 | 16,600 | 05/08/2013 | 12/01/2028 |
| 812626-V5-5 | SEATTLE GENERAL OBLIGATION S2013 | SD | | 2 | 1.A FE | 613,713 | 104.8730 | 582,045 | 555,000 | 564,332 | 0 | (6,378) | 0 | 0 | 4.000 | 2.780 | JD | 1,850 | 22,200 | 05/08/2013 | 12/01/2028 |
| 819649-L8-5 | SHARON GENERAL OBLIGATION LTD S2020 | | | 2 | 1.C FE | 6,094,712 | 102.5310 | 6,305,657 | 6,150,000 | 6,101,089 | 0 | 3,480 | 0 | 0 | 2.125 | 2.200 | FA | 49,371 | 130,688 | 02/04/2020 | 02/15/2034 |
| 834664-5L-4 | SOMERSET CO GENERAL OBLIGATION S2018 | | | 2 | 1.A FE | 1,625,958 | 106.3820 | 1,792,537 | 1,685,000 | 1,636,951 | 0 | 3,385 | 0 | 0 | 3.000 | 3.300 | JJ | 25,275 | 50,550 | 08/08/2018 | 07/01/2033 |
| 840610-QZ-5 | SOUTH WASHINGTON CO ISD #833 GO S2014A | | | 2 | 1.C FE | 8,098,320 | 105.6010 | 8,448,080 | 8,000,000 | 8,023,793 | 0 | (10,922) | 0 | 0 | 3.500 | 3.350 | FA | 116,667 | 280,000 | 04/28/2014 | 02/01/2028 |
| 848780-SZ-6 | SPOKANE CO SD #354 MEAD GO S18 | | | 2 | 1.A FE | 6,959,562 | 123.5010 | 7,453,285 | 6,035,000 | 6,640,078 | 0 | (91,751) | 0 | 0 | 5.000 | 3.130 | JD | 25,146 | 301,750 | 05/03/2018 | 12/01/2036 |
| 848797-PS-9 | SPOKANE CO SD #356 CENTRAL VALLEY GO S16 | | | 2 | 1.B FE | 1,441,227 | 113.1290 | 1,431,082 | 1,265,000 | 1,348,772 | 0 | (17,772) | 0 | 0 | 4.000 | 2.410 | JD | 4,217 | 50,600 | 06/15/2016 | 12/01/2033 |
| 792554-YT-8 | ST MARYS CO GENERAL OBLIGATION S2018 | | | 2 | 1.B FE | 1,635,426 | 111.8690 | 1,840,245 | 1,645,000 | 1,637,446 | 0 | 651 | 0 | 0 | 3.125 | 3.180 | MS | 15,136 | 51,406 | 09/18/2018 | 09/15/2031 |
| 864813-A6-7 | SUFFOLK GENERAL OBLIGATION REF S2013 | | | 2 | 1.A FE | 2,765,340 | 108.0180 | 2,840,873 | 2,630,000 | 2,659,278 | 0 | (14,477) | 0 | 0 | 4.500 | 3.890 | JD | 9,863 | 118,350 | 07/18/2013 | 12/01/2028 |
| 864813-A7-5 | SUFFOLK GENERAL OBLIGATION REF S2013 | | | 2 | 1.A FE | 2,867,700 | 108.0180 | 2,970,495 | 2,750,000 | 2,775,549 | 0 | (12,623) | 0 | 0 | 4.500 | 3.990 | JD | 10,313 | 123,750 | 07/18/2013 | 12/01/2029 |
| 864813-A8-3 | SUFFOLK GENERAL OBLIGATION REF S2013 | | | 2 | 1.A FE | 2,978,299 | 108.0180 | 3,105,518 | 2,875,000 | 2,897,484 | 0 | (11,104) | 0 | 0 | 4.500 | 4.070 | JD | 10,781 | 129,375 | 07/18/2013 | 12/01/2030 |
| 864813-R2-8 | SUFFOLK GENERAL OBLIGATION REF S2016A | | | 2 | 1.A FE | 2,460,937 | 106.0860 | 2,503,630 | 2,360,000 | 2,406,097 | 0 | (10,635) | 0 | 0 | 2.875 | 2.370 | FA | 28,271 | 67,850 | 07/14/2016 | 02/01/2032 |
| 867578-WB-8 | SUNNYVALE SCH DIST GO S2021A | | | 2 | 1.A FE | 815,304 | 118.6060 | 830,242 | 700,000 | 813,618 | 0 | (1,686) | 0 | 0 | 4.000 | 1.730 | MS | 3,422 | 0 | 10/28/2021 | 09/01/2041 |
| 867578-WE-2 | SUNNYVALE SCH DIST GO S2021A | | | 2 | 1.A FE | 835,186 | 117.9980 | 849,586 | 720,000 | 833,504 | 0 | (1,682) | 0 | 0 | 4.000 | 1.790 | MS | 3,520 | 0 | 10/28/2021 | 09/01/2043 |
| 869257-MC-6 | SUSSEX CO GENERAL OBLIGATION REF S2012A | | | 2 | 1.A FE | 1,971,199 | 103.4030 | 1,747,511 | 1,690,000 | 1,711,686 | 0 | (30,041) | 0 | 0 | 5.000 | 3.140 | MS | 24,881 | 84,500 | 02/08/2012 | 09/15/2033 |
| 869257-MD-4 | SUSSEX CO GENERAL OBLIGATION REF S2012A | | | 2 | 1.A FE | 1,659,764 | 103.4030 | 1,483,833 | 1,435,000 | 1,452,408 | 0 | (24,102) | 0 | 0 | 5.000 | 3.240 | MS | 21,126 | 71,750 | 02/08/2012 | 09/15/2034 |
| 886172-QC-2 | THURSTON CO SD#111 OLYMPIA GO S2020 | | | 2 | 1.A FE | 2,001,363 | 100.6980 | 2,003,890 | 1,990,000 | 2,000,045 | 0 | (1,097) | 0 | 0 | 1.875 | 1.810 | JD | 3,109 | 42,080 | 09/29/2020 | 12/01/2035 |
| 886172-QE-8 | THURSTON CO SD#111 OLYMPIA GO S2020 | | | 2 | 1.A FE | 473,285 | 100.8870 | 474,169 | 470,000 | 472,906 | 0 | (316) | 0 | 0 | 2.000 | 1.920 | JD | 783 | 10,601 | 09/29/2020 | 12/01/2037 |
| 886172-QF-5 | THURSTON CO SD#111 OLYMPIA GO S2020 | | | 2 | 1.A FE | 5,152,870 | 100.7050 | 5,171,202 | 5,135,000 | 5,150,831 | 0 | (1,718) | 0 | 0 | 2.000 | 1.960 | JD | 8,558 | 115,823 | 09/29/2020 | 12/01/2038 |
| 886172-QG-3 | THURSTON CO SD#111 OLYMPIA GO S2020 | | | 2 | 1.A FE | 5,340,000 | 100.1160 | 5,346,194 | 5,340,000 | 5,340,000 | 0 | 0 | 0 | 0 | 2.000 | 2.000 | JD | 8,900 | 120,447 | 09/29/2020 | 12/01/2039 |
| 89453P-WA-3 | TRAVIS CO ROAD GENERAL OBLIGATION S2016 | | | 2 | 1.A FE | 1,528,953 | 106.4150 | 1,617,508 | 1,520,000 | 1,524,108 | 0 | (922) | 0 | 0 | 3.000 | 2.930 | MS | 15,200 | 45,600 | 04/19/2016 | 03/01/2034 |
| 915506-MP-1 | UPPER ARLINGTON CITY SCH DIST GO S2017A | | | 2 | 1.B FE | 2,638,500 | 115.2650 | 2,881,625 | 2,500,000 | 2,589,224 | 0 | (13,440) | 0 | 0 | 4.000 | 3.330 | JD | 8,333 | 100,000 | 01/31/2018 | 12/01/2040 |
| 927734-ZP-1 | VIRGINIA BEACH GENERAL OBLIG S2014A | | | 2 | 1.A FE | 4,538,527 | 108.0450 | 4,640,533 | 4,295,000 | 4,358,934 | 0 | (25,991) | 0 | 0 | 4.000 | 3.330 | MN | 28,633 | 171,800 | 04/08/2014 | 05/01/2031 |
| 927734-N6-6 | VIRGINIA BEACH GENERAL OBLIGATION S2019A | | | 2 | 1.A FE | 4,942,472 | 113.4100 | 5,420,998 | 4,780,000 | 4,906,797 | 0 | (15,037) | 0 | 0 | 3.000 | 2.610 | JJ | 66,123 | 143,400 | 07/10/2019 | 07/15/2034 |
| 930863-5Q-4 | WAKE CO GENERAL OBLIGATION S2014 | | | 2 | 1.A FE | 10,306,700 | 107.0570 | 10,705,700 | 10,000,000 | 10,091,101 | 0 | (32,366) | 0 | 0 | 3.500 | 3.140 | MS | 116,667 | 350,000 | 08/19/2014 | 09/01/2032 |
| 937785-SH-7 | WASHINGTON CO GENERAL OBLIG REF S14A | | | 2 | 1.A FE | 1,969,688 | 103.1740 | 1,934,513 | 1,875,000 | 1,888,878 | 0 | (12,473) | 0 | 0 | 3.500 | 2.800 | FA | 27,344 | 65,625 | 11/17/2014 | 02/01/2026 |

# 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 |
| 95640H-CP-1 | WEST VALLEY-MISSION CCD GO S2012A | | | 2 | 1.A FE | 4,300,520 | 102.4550 | 4,026,482 | 3,930,000 | 3,955,338 | 0 | (42,475) | 0 | 0 | 4.500 | 3.370 | FA | 73,688 | 176,850 | 08/21/2012 | 08/01/2031 |
| 960028-PH-5 | WESTERVILLE CITY SCH DIST GO S2020 | | | 2 | 1.B FE | 2,747,730 | 109.4880 | 2,764,572 | 2,525,000 | 2,707,227 | 0 | (22,627) | 0 | 0 | 3.000 | 1.950 | JD | 6,313 | 75,750 | 02/27/2020 | 12/01/2039 |
| 960028-PJ-1 | WESTERVILLE CITY SCH DIST GO S2020 | | | 2 | 1.B FE | 2,785,392 | 109.3270 | 2,809,704 | 2,570,000 | 2,746,302 | 0 | (21,845) | 0 | 0 | 3.000 | 2.000 | JD | 6,425 | 77,100 | 02/27/2020 | 12/01/2040 |
| 968661-HC-5 | WILL CO FOREST PRES DIST GO REF S2012 | | | | 1.B FE | 3,805,428 | 109.0590 | 3,713,459 | 3,405,000 | 3,561,650 | 0 | (77,152) | 0 | 0 | 5.000 | 2.572 | JD | 7,567 | 170,250 | 02/14/2012 | 12/15/2023 |
| 969872-FZ-8 | WILLIAMSON CO GENERAL OBLIG REF S2016A | | | 2 | 1.A FE | 1,522,440 | 106.5820 | 1,598,730 | 1,500,000 | 1,510,169 | 0 | (2,243) | 0 | 0 | 2.750 | 2.580 | AO | 10,313 | 41,250 | 02/23/2016 | 04/01/2029 |
| 969872-BY-5 | WILLIAMSON CO GENERAL OBLIG S2014 | | | 2 | 1.A FE | 1,865,249 | 105.2680 | 2,010,619 | 1,910,000 | 1,881,981 | 0 | 2,545 | 0 | 0 | 3.125 | 3.310 | AO | 14,922 | 59,688 | 09/15/2014 | 04/01/2031 |
| 97217P-KN-8 | WILSON CO GENERAL OBLIGATION S2016 | | | 2 | 1.B FE | 3,977,064 | 109.0360 | 4,252,404 | 3,900,000 | 3,935,408 | 0 | (7,722) | 0 | 0 | 3.250 | 3.020 | AO | 31,688 | 126,750 | 03/15/2016 | 04/01/2033 |
| 975673-BL-7 | WINSTON SALEM GENERAL OBLIGATION S2016B | | | 2 | 1.A FE | 3,610,623 | 109.3920 | 3,872,477 | 3,540,000 | 3,573,370 | 0 | (6,974) | 0 | 0 | 3.250 | 3.020 | JD | 9,588 | 115,050 | 03/15/2016 | 06/01/2034 |
| 975673-EX-8 | WINSTON SALEM GENERAL OBLIGATION S2020B | | | 2 | 1.A FE | 3,547,067 | 103.3480 | 3,643,017 | 3,525,000 | 3,544,061 | 0 | (2,069) | 0 | 0 | 2.000 | 1.930 | JD | 5,875 | 70,500 | 06/09/2020 | 06/01/2034 |
| 975673-EY-6 | WINSTON SALEM GENERAL OBLIGATION S2020B | | | 2 | 1.A FE | 3,600,000 | 102.5240 | 3,690,864 | 3,600,000 | 3,600,000 | 0 | 0 | 0 | 0 | 2.000 | 2.000 | JD | 6,000 | 72,000 | 06/09/2020 | 06/01/2035 |
| 975673-EZ-3 | WINSTON SALEM GENERAL OBLIGATION S2020B | | | 2 | 1.A FE | 3,640,236 | 101.5080 | 3,725,344 | 3,670,000 | 3,642,629 | 0 | 1,614 | 0 | 0 | 2.000 | 2.060 | JD | 6,117 | 73,400 | 06/09/2020 | 06/01/2036 |
| 982038-SC-6 | WORTHINGTON CITY SCH DIST GO S2019A | | | 2 | 1.B FE | 1,047,810 | 117.0140 | 1,170,140 | 1,000,000 | 1,035,433 | 0 | (4,472) | 0 | 0 | 4.000 | 3.420 | JD | 3,333 | 40,000 | 02/08/2019 | 12/01/2040 |
| 1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations | | | | | | 1,046,048,337 | XXX | 1,063,572,614 | 988,565,000 | 1,015,640,879 | 0 | (5,657,330) | 0 | 0 | XXX | XXX | XXX | 9,046,274 | 29,852,982 | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 1,046,048,337 | XXX | 1,063,572,614 | 988,565,000 | 1,015,640,879 | 0 | (5,657,330) | 0 | 0 | XXX | XXX | XXX | 9,046,274 | 29,852,982 | XXX | XXX |
| Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 084213-BJ-5 | BERKELEY CO UTILITY REV COMB SYS S2014 | | | 2 | 1.D FE | 3,817,122 | 108.0310 | 3,932,328 | 3,640,000 | 3,689,331 | 0 | (19,296) | 0 | 0 | 4.000 | 3.410 | JD | 12,133 | 145,600 | 07/29/2014 | 06/01/2032 |
| 084213-BL-0 | BERKELEY CO UTILITY REV COMB SYS S2014 | | | 2 | 1.D FE | 3,985,984 | 107.9580 | 4,140,189 | 3,835,000 | 3,877,198 | 0 | (16,483) | 0 | 0 | 4.000 | 3.520 | JD | 12,783 | 153,400 | 07/29/2014 | 06/01/2034 |
| 130178-3W-4 | CALIFORNIA ED FAC AUTH S14 U-6(STANFORD) | | | 1 | 1.A FE | 1,254,580 | 155.6350 | 1,556,350 | 1,000,000 | 1,215,223 | 0 | (5,789) | 0 | 0 | 5.000 | 3.625 | MN | 8,333 | 50,000 | 04/30/2014 | 05/01/2045 |
| 13034A-JU-5 | CALIFORNIA INFRAS & ECON DEV BANK S2016 | | | 2 | 1.A FE | 3,863,770 | 117.7400 | 3,608,731 | 3,065,000 | 3,427,141 | 0 | (80,702) | 0 | 0 | 5.000 | 2.080 | AO | 38,313 | 153,250 | 04/12/2016 | 10/01/2032 |
| 139391-DX-1 | CAPE FEAR PUBLIC UTIL WTR & SWR REF S16 | | | 2 | 1.B FE | 1,924,810 | 114.5470 | 1,918,662 | 1,675,000 | 1,795,152 | 0 | (24,561) | 0 | 0 | 4.000 | 2.340 | FA | 27,917 | 67,000 | 05/12/2016 | 08/01/2032 |
| 139391-DX-1 | CAPE FEAR PUBLIC UTIL WTR & SWR REF S16 | SD | | 2 | 1.B FE | 373,471 | 114.5470 | 372,278 | 325,000 | 348,313 | 0 | (4,766) | 0 | 0 | 4.000 | 2.340 | FA | 5,417 | 13,000 | 05/12/2016 | 08/01/2032 |
| 147056-EJ-0 | CARY COMBINED ENTERPRISE SYS REV REF S15 | | | 2 | 1.A FE | 1,968,040 | 109.5380 | 2,114,083 | 1,930,000 | 1,945,449 | 0 | (3,648) | 0 | 0 | 3.500 | 3.280 | JD | 5,629 | 67,550 | 02/25/2015 | 12/01/2035 |
| 196632-RS-4 | COLORADO SPRINGS UTILITIES REV REF S13A | | | | 1.C FE | 1,894,745 | 104.1840 | 1,719,036 | 1,650,000 | 1,675,856 | 0 | (28,855) | 0 | 0 | 5.000 | 3.160 | MN | 10,542 | 82,500 | 06/25/2013 | 11/15/2022 |
| 196632-ZX-4 | COLORADO SPRINGS UTILITIES REV REF S17A2 | | | 2 | 1.C FE | 1,164,388 | 122.5050 | 1,182,173 | 965,000 | 1,086,985 | 0 | (18,956) | 0 | 0 | 5.000 | 2.660 | MN | 6,165 | 48,250 | 09/14/2017 | 11/15/2035 |
| 196632-TE-3 | COLORADO SPRINGS UTILITIES REV S2013B-1 | | | 2 | 1.C FE | 601,448 | 108.4570 | 612,782 | 565,000 | 572,928 | 0 | (4,002) | 0 | 0 | 5.000 | 4.210 | MN | 3,610 | 28,250 | 09/17/2013 | 11/15/2030 |
| 196632-TF-0 | COLORADO SPRINGS UTILITIES REV S2013B-1 | | | 2 | 1.C FE | 1,126,504 | 108.4570 | 1,155,067 | 1,065,000 | 1,078,411 | 0 | (6,765) | 0 | 0 | 5.000 | 4.290 | MN | 6,804 | 53,250 | 09/17/2013 | 11/15/2031 |
| 196632-TG-8 | COLORADO SPRINGS UTILITIES REV S2013B-1 | | | 2 | 1.C FE | 1,119,358 | 108.3790 | 1,154,236 | 1,065,000 | 1,076,882 | 0 | (5,991) | 0 | 0 | 5.000 | 4.370 | MN | 6,804 | 53,250 | 09/17/2013 | 11/15/2032 |
| 196632-TL-7 | COLORADO SPRINGS UTILITIES REV S2013B-1 | | | 2 | 1.C FE | 726,448 | 108.4570 | 726,662 | 670,000 | 682,182 | 0 | (6,163) | 0 | 0 | 5.000 | 3.980 | MN | 4,281 | 33,500 | 09/17/2013 | 11/15/2028 |
| 196632-UB-7 | COLORADO SPRINGS UTILITIES REV S2013B-2 | | | 2 | 1.C FE | 1,268,573 | 108.4570 | 1,268,947 | 1,170,000 | 1,191,272 | 0 | (10,763) | 0 | 0 | 5.000 | 3.980 | MN | 7,475 | 58,500 | 09/17/2013 | 11/15/2028 |
| 196632-UD-3 | COLORADO SPRINGS UTILITIES REV S2013B-2 | | | 2 | 1.C FE | 1,068,328 | 108.4570 | 1,095,416 | 1,010,000 | 1,022,719 | 0 | (6,416) | 0 | 0 | 5.000 | 4.290 | MN | 6,453 | 50,500 | 09/17/2013 | 11/15/2031 |
| 196632-UE-1 | COLORADO SPRINGS UTILITIES REV S2013B-2 | | | 2 | 1.C FE | 1,051,040 | 108.3790 | 1,083,790 | 1,000,000 | 1,011,157 | 0 | (5,625) | 0 | 0 | 5.000 | 4.370 | MN | 6,389 | 50,000 | 09/17/2013 | 11/15/2032 |
| 196632-UF-8 | COLORADO SPRINGS UTILITIES REV S2013B-2 | | | 2 | 1.C FE | 1,045,210 | 108.3010 | 1,083,010 | 1,000,000 | 1,009,903 | 0 | (4,991) | 0 | 0 | 5.000 | 4.440 | MN | 6,389 | 50,000 | 09/17/2013 | 11/15/2033 |
| 19679P-EH-3 | COLORADO WTR RES PWR DEV AUTH REF S13A | SD | | 2 | 1.A FE | 4,240,000 | 101.7750 | 4,055,734 | 3,985,000 | 4,004,592 | 0 | (28,955) | 0 | 0 | 3.000 | 2.250 | MS | 39,850 | 119,550 | 01/29/2013 | 03/01/2024 |
| 19679P-JE-5 | COLORADO WTR RES PWR DEV AUTH S16A | | | 2 | 1.A FE | 430,063 | 106.6750 | 448,035 | 420,000 | 424,928 | 0 | (979) | 0 | 0 | 3.000 | 2.730 | MS | 4,200 | 12,600 | 05/24/2016 | 09/01/2034 |
| 20775Y-CC-8 | CONNECTICUT REVOLVING GREEN BONDS S15A | | | 2 | 1.A FE | 291,438 | 108.6350 | 304,178 | 280,000 | 284,087 | 0 | (1,209) | 0 | 0 | 3.750 | 3.260 | MS | 3,500 | 10,500 | 04/22/2015 | 03/01/2031 |
| 20775Y-CC-8 | CONNECTICUT REVOLVING GREEN BONDS S15A | SD | | 2 | 1.A FE | 19,744,925 | 108.6350 | 20,608,060 | 18,970,000 | 19,246,886 | 0 | (81,898) | 0 | 0 | 3.750 | 3.260 | MS | 237,125 | 711,375 | 04/22/2015 | 03/01/2031 |
| 246428-L5-3 | DELAWARE TRANS AUTH TRANS SYS REF S2020 | | | 2 | 1.B FE | 3,939,625 | 119.8030 | 3,887,607 | 3,245,000 | 3,853,133 | 0 | (66,184) | 0 | 0 | 4.000 | 1.630 | JJ | 64,900 | 105,282 | 08/26/2020 | 07/01/2040 |
| 246428-ZM-1 | DELAWARE TRANS AUTH TRANS SYS REV S2012 | | | | 1.B FE | 2,308,640 | 102.4060 | 2,048,120 | 2,000,000 | 2,019,406 | 0 | (37,947) | 0 | 0 | 5.000 | 3.030 | JJ | 50,000 | 100,000 | 06/24/2013 | 07/01/2022 |
| 24916P-JB-4 | DENVER CITY & CO WTR COMMRS REF REV S20B | | | 2 | 1.A FE | 4,880,349 | 106.5560 | 5,237,227 | 4,915,000 | 4,882,497 | 0 | 1,320 | 0 | 0 | 2.625 | 2.670 | MS | 37,989 | 129,019 | 05/06/2020 | 09/15/2040 |
| 24916T-AS-8 | DENVER CITY & CO WTR COMMRS S2012A | | | 2 | 1.A FE | 1,648,943 | 100.3140 | 1,474,616 | 1,470,000 | 1,470,617 | 0 | (19,704) | 0 | 0 | 4.500 | 3.020 | JD | 2,940 | 66,150 | 05/22/2012 | 12/15/2033 |
| 24916T-AT-6 | DENVER CITY & CO WTR COMMRS S2012A | | | 2 | 1.A FE | 1,946,705 | 100.3110 | 1,750,427 | 1,745,000 | 1,745,694 | 0 | (22,274) | 0 | 0 | 4.500 | 3.090 | JD | 3,490 | 78,525 | 05/22/2012 | 12/15/2034 |
| 24916T-EC-9 | DENVER CITY & CO WTR COMMRS S2016A | | | 2 | 1.A FE | 2,972,338 | 107.6660 | 3,127,697 | 2,905,000 | 2,938,061 | 0 | (6,511) | 0 | 0 | 3.000 | 2.740 | MS | 25,661 | 87,150 | 05/10/2016 | 09/15/2034 |
| 266818-CH-4 | DURHAM UTILITY REVENUE REF S2021 | | | 2 | 1.B FE | 2,288,813 | 101.9320 | 2,293,470 | 2,250,000 | 2,287,443 | 0 | (1,369) | 0 | 0 | 2.000 | 1.810 | FA | 17,375 | 0 | 07/30/2021 | 08/01/2035 |
| 266818-CJ-0 | DURHAM UTILITY REVENUE REF S2021 | | | 2 | 1.B FE | 2,023,540 | 101.2590 | 2,025,180 | 2,000,000 | 2,022,702 | 0 | (838) | 0 | 0 | 2.000 | 1.870 | FA | 15,444 | 0 | 07/30/2021 | 08/01/2036 |
| 298245-LG-4 | EUGENE WATER REVENUE TXBL REF S2020B | | | | 1.C FE | 300,000 | 102.1760 | 306,528 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 2.111 | 2.111 | FA | 2,639 | 6,333 | 05/20/2020 | 08/01/2028 |
| 298245-LM-1 | EUGENE WATER REVENUE TXBL REF S2020B | | | 2 | 1.C FE | 570,000 | 104.1510 | 593,661 | 570,000 | 570,000 | 0 | 0 | 0 | 0 | 2.531 | 2.531 | FA | 6,011 | 14,427 | 05/20/2020 | 08/01/2033 |
| 298245-LN-9 | EUGENE WATER REVENUE TXBL REF S2020B | | | 2 | 1.C FE | 490,000 | 103.9080 | 509,149 | 490,000 | 490,000 | 0 | 0 | 0 | 0 | 2.581 | 2.581 | FA | 5,270 | 12,647 | 05/20/2020 | 08/01/2034 |
| 298245-LP-4 | EUGENE WATER REVENUE TXBL REF S2020B | | | 2 | 1.C FE | 205,000 | 103.6980 | 212,581 | 205,000 | 205,000 | 0 | 0 | 0 | 0 | 2.631 | 2.631 | FA | 2,247 | 5,394 | 05/20/2020 | 08/01/2035 |
| 298245-LQ-2 | EUGENE WATER REVENUE TXBL REF S2020B | | | 2 | 1.C FE | 1,070,000 | 103.8480 | 1,111,174 | 1,070,000 | 1,070,008 | 0 | (2) | 0 | 0 | 3.123 | 3.123 | FA | 13,923 | 33,416 | 05/20/2020 | 08/01/2040 |
| 298245-JY-8 | EUGENE WATER REVENUE UTIL SYS REF S2016 | | | 2 | 1.C FE | 391,976 | 112.9520 | 395,332 | 350,000 | 370,260 | 0 | (4,106) | 0 | 0 | 4.000 | 2.650 | FA | 5,833 | 14,000 | 04/26/2016 | 08/01/2034 |
| 303867-KA-2 | FAIRFAX CO SEWER REV REF S2016A | | | 2 | 1.A FE | 1,834,556 | 110.7430 | 1,893,705 | 1,710,000 | 1,770,092 | 0 | (12,338) | 0 | 0 | 3.375 | 2.550 | JJ | 26,612 | 57,713 | 06/15/2016 | 07/15/2034 |
| 303867-KC-8 | FAIRFAX CO SEWER REV REF S2016A | | | 2 | 1.A FE | 3,808,204 | 111.3010 | 4,051,356 | 3,640,000 | 3,721,322 | 0 | (16,507) | 0 | 0 | 3.500 | 2.970 | JJ | 58,746 | 127,400 | 04/05/2016 | 07/15/2036 |

# 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 |
| 312805-HY-3 | FAYETTEVILLE PUBLIC WORKS COMM S2014 | | | 2 | 1.C FE | 5,597,152 | 105.0890 | 5,774,641 | 5,495,000 | 5,521,056 | 0 | (11,498) | 0 | 0 | 3.500 | 3.270 | MS | 64,108 | 192,325 | 08/26/2014 | 03/01/2031 |
| 347658-WT-9 | FORT LAUDERDALE WTR & SWR REV REF S2016 | | | 2 | 1.B FE | 7,373,266 | 105.1690 | 7,461,741 | 7,095,000 | 7,190,924 | 0 | (34,289) | 0 | 0 | 3.250 | 2.720 | MS | 76,863 | 230,588 | 04/19/2016 | 03/01/2034 |
| 347658-WU-6 | FORT LAUDERDALE WTR & SWR REV REF S2016 | | | 2 | 1.B FE | 7,373,266 | 105.1300 | 7,458,974 | 7,095,000 | 7,190,924 | 0 | (34,289) | 0 | 0 | 3.250 | 2.720 | MS | 76,863 | 230,588 | 04/19/2016 | 09/01/2034 |
| 353204-AS-9 | FRANKLIN CO SALES TAX REV S2018 | | | 2 | 1.A FE | 4,383,832 | 124.5800 | 4,646,834 | 3,730,000 | 4,171,634 | 0 | (61,645) | 0 | 0 | 5.000 | 2.960 | JD | 15,542 | 186,500 | 05/24/2018 | 06/01/2035 |
| 426170-NA-0 | HENRICO CO WTR & SWR REF S2016 | | | 2 | 1.A FE | 1,876,690 | 119.0750 | 1,792,079 | 1,505,000 | 1,678,220 | 0 | (37,705) | 0 | 0 | 5.000 | 2.200 | MN | 12,542 | 75,250 | 05/17/2016 | 05/01/2035 |
| 426170-PE-0 | HENRICO CO WTR & SWR S2018 | | | 2 | 1.A FE | 3,250,874 | 111.7740 | 3,666,187 | 3,280,000 | 3,256,680 | 0 | 1,676 | 0 | 0 | 3.125 | 3.200 | MN | 17,083 | 102,500 | 04/24/2018 | 05/01/2033 |
| 426170-PF-7 | HENRICO CO WTR & SWR S2018 | | | 2 | 1.A FE | 3,359,112 | 112.3790 | 3,798,410 | 3,380,000 | 3,362,891 | 0 | 1,101 | 0 | 0 | 3.250 | 3.300 | MN | 18,308 | 109,850 | 04/24/2018 | 05/01/2034 |
| 45203H-B3-5 | ILLINOIS FIN AUTH (UNIV OF CHICAGO) S14A | SD | | 2 | 1.C FE | 10,191,900 | 108.3540 | 10,835,400 | 10,000,000 | 10,059,084 | 0 | (20,183) | 0 | 0 | 4.000 | 3.770 | AO | 100,000 | 400,000 | 08/05/2014 | 10/01/2034 |
| 45204E-KN-7 | ILLINOIS FIN AUTH REV CLEAN WTR REV S16 | | | 2 | 1.A FE | 1,116,740 | 111.8940 | 1,118,940 | 1,000,000 | 1,053,640 | 0 | (12,572) | 0 | 0 | 4.000 | 2.580 | JJ | 20,000 | 40,000 | 08/30/2016 | 01/01/2036 |
| 45204F-MN-2 | ILLINOIS FIN AUTH REV CLEAN WTR REV S16 | | | 2 | 1.A | 5,584 | 113.3020 | 5,665 | 5,000 | 5,268 | 0 | (63) | 0 | 0 | 4.000 | 2.580 | JJ | 100 | 200 | 08/30/2016 | 07/01/2036 |
| 45204F-MQ-5 | ILLINOIS FIN AUTH REV CLEAN WTR REV S16 | | | 2 | 1.A FE | 1,111,156 | 111.8940 | 1,113,345 | 995,000 | 1,048,371 | 0 | (12,509) | 0 | 0 | 4.000 | 2.580 | JJ | 19,900 | 39,800 | 08/30/2016 | 07/01/2036 |
| 45506E-DY-6 | INDIANA FINANCE AUTH GREEN BOND REF S21B | | | 2 | 1.A FE | 5,981,000 | 122.1280 | 6,106,400 | 5,000,000 | 5,968,727 | 0 | (12,273) | 0 | 0 | 4.000 | 1.690 | FA | 25,000 | 0 | 10/29/2021 | 02/01/2037 |
| 45506E-EC-3 | INDIANA FINANCE AUTH GREEN BOND REF S21B | | | 2 | 1.A FE | 6,415,500 | 130.7120 | 6,535,600 | 5,000,000 | 6,397,785 | 0 | (17,715) | 0 | 0 | 5.000 | 1.670 | FA | 31,250 | 0 | 10/29/2021 | 02/01/2041 |
| 455057-R6-8 | INDIANA FINANCE AUTH REV FD S2011A | | | 2 | 1.A FE | 5,474,550 | 100.3660 | 5,018,300 | 5,000,000 | 5,004,358 | 0 | (54,857) | 0 | 0 | 5.000 | 3.870 | FA | 104,167 | 250,000 | 10/12/2011 | 02/01/2029 |
| 45506D-VX-0 | INDIANA FINANCE AUTH REV GREEN BOND S16A | | | 2 | 1.A FE | 4,636,268 | 118.1070 | 4,440,823 | 3,760,000 | 4,148,806 | 0 | (89,759) | 0 | 0 | 5.000 | 2.330 | FA | 78,333 | 188,000 | 03/17/2016 | 02/01/2029 |
| 455168-AV-6 | INDIANA UNIV REV STUDENT FEE REF S15W-1 | | | 2 | 1.A FE | 3,630,411 | 107.4000 | 3,656,970 | 3,405,000 | 3,472,800 | 0 | (24,820) | 0 | 0 | 4.000 | 3.190 | FA | 56,750 | 136,200 | 12/10/2014 | 08/01/2034 |
| 455168-AV-6 | INDIANA UNIV REV STUDENT FEE REF S15W-1 | SD | | 2 | 1.A FE | 639,720 | 107.4000 | 644,400 | 600,000 | 611,947 | 0 | (4,374) | 0 | 0 | 4.000 | 3.190 | FA | 10,000 | 24,000 | 12/10/2014 | 08/01/2034 |
| 46246K-2H-4 | IOWA FINANCE AUTH ST REVOLVING FD REFS15 | | | 2 | 1.A FE | 7,448,437 | 115.5680 | 7,066,983 | 6,115,000 | 6,613,910 | 0 | (131,220) | 0 | 0 | 5.000 | 2.600 | FA | 127,396 | 305,750 | 02/04/2015 | 08/01/2033 |
| 491313-6A-5 | KENTUCKY INFRAS WASTEWTR & DRINKING S12A | | | 2 | 1.A FE | 2,745,931 | 100.3660 | 2,373,656 | 2,365,000 | 2,368,648 | 0 | (44,307) | 0 | 0 | 5.000 | 3.080 | FA | 49,271 | 118,250 | 03/26/2012 | 02/01/2028 |
| 491313-6S-6 | KENTUCKY INFRAS WASTEWTR & DRINKING S12A | | | 2 | 1.A FE | 1,870,565 | 100.3660 | 1,625,929 | 1,620,000 | 1,622,403 | 0 | (29,229) | 0 | 0 | 5.000 | 3.150 | FA | 33,750 | 81,000 | 03/26/2012 | 02/01/2029 |
| 495289-J6-8 | KING CO SEWER REV REF S2013A | | | 2 | 1.B FE | 3,459,030 | 104.7820 | 3,143,460 | 3,000,000 | 3,053,919 | 0 | (52,255) | 0 | 0 | 5.000 | 3.160 | JJ | 75,000 | 150,000 | 03/18/2013 | 01/01/2033 |
| 495290-CX-4 | KING CO SEWER TXBL REV REF S2020B | | | 2 | 1.B FE | 5,000,000 | 96.5530 | 4,827,650 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 1.660 | 1.660 | JJ | 41,500 | 75,392 | 07/21/2020 | 01/01/2031 |
| 495290-CY-2 | KING CO SEWER TXBL REV REF S2020B | | | 2 | 1.B FE | 5,000,000 | 96.5310 | 4,826,550 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 1.760 | 1.760 | JJ | 44,000 | 79,933 | 07/21/2020 | 01/01/2032 |
| 511528-AU-5 | LAKEHAVEN WTR & SWR DIST REV S2021 | | | 2 | 1.A FE | 1,569,937 | 110.3110 | 1,571,932 | 1,425,000 | 1,566,551 | 0 | (3,386) | 0 | 0 | 3.000 | 1.880 | AO | 10,925 | 0 | 09/15/2021 | 10/01/2042 |
| 511528-AY-7 | LAKEHAVEN WTR & SWR DIST REV S2021 | | | 2 | 1.A FE | 3,268,910 | 120.4780 | 3,283,026 | 2,725,000 | 3,256,150 | 0 | (12,760) | 0 | 0 | 4.000 | 1.810 | AO | 27,856 | 0 | 09/15/2021 | 10/01/2046 |
| 520192-QM-0 | LAWRENCE WATER & SEWER SYS REV REF S2017 | | | 2 | 1.C FE | 964,054 | 108.5870 | 1,053,294 | 970,000 | 965,116 | 0 | 276 | 0 | 0 | 3.125 | 3.170 | MN | 5,052 | 30,313 | 12/13/2017 | 11/01/2035 |
| 534272-ZV-4 | LINCOLN ELECTRIC SYSTEM REV REF S2012 | | | 2 | 1.C FE | 4,350,500 | 101.9670 | 4,486,548 | 4,400,000 | 4,388,456 | 0 | 16,626 | 0 | 0 | 3.125 | 3.220 | MS | 45,833 | 137,500 | 08/06/2014 | 09/01/2029 |
| 534272-B9-9 | LINCOLN ELECTRIC SYSTEM REV REF S2013 | | | 2 | 1.C FE | 2,385,000 | 104.2680 | 2,486,792 | 2,385,000 | 2,385,000 | 0 | 0 | 0 | 0 | 3.150 | 3.150 | MS | 25,043 | 75,128 | 06/06/2013 | 09/01/2025 |
| 54659R-EQ-0 | LOUISVILLE & JEFFERSON CO WATER S2019 | | | 2 | 1.A FE | 8,553,409 | 108.9610 | 9,327,062 | 8,560,000 | 8,553,886 | 0 | 251 | 0 | 0 | 2.875 | 2.755 | MN | 31,446 | 246,100 | 10/17/2019 | 11/15/2039 |
| 56045R-QT-9 | MAINE MUNI BOND BANK S2015A | | | 2 | 1.C FE | 2,047,707 | 110.1440 | 2,164,330 | 1,965,000 | 1,998,657 | 0 | (8,129) | 0 | 0 | 3.750 | 3.270 | MN | 12,281 | 73,688 | 04/28/2015 | 11/01/2030 |
| 56045R-S5-9 | MAINE MUNI BOND BANK S2020A | | | 2 | 1.C FE | 591,760 | 121.6630 | 608,315 | 500,000 | 578,838 | 0 | (8,068) | 0 | 0 | 4.000 | 2.040 | MN | 3,333 | 20,000 | 04/22/2020 | 11/01/2035 |
| 56045R-S7-5 | MAINE MUNI BOND BANK S2020A | | | 2 | 1.C FE | 468,480 | 121.0930 | 484,372 | 400,000 | 458,890 | 0 | (5,991) | 0 | 0 | 4.000 | 2.160 | MN | 2,667 | 16,000 | 04/22/2020 | 11/01/2037 |
| 56045R-S8-3 | MAINE MUNI BOND BANK S2020A | | | 2 | 1.C FE | 408,496 | 120.7850 | 422,748 | 350,000 | 400,318 | 0 | (5,108) | 0 | 0 | 4.000 | 2.200 | MN | 2,333 | 14,000 | 04/22/2020 | 11/01/2038 |
| 56045R-T2-5 | MAINE MUNI BOND BANK S2020A | | | 2 | 1.C FE | 463,616 | 120.2540 | 481,016 | 400,000 | 454,753 | 0 | (5,537) | 0 | 0 | 4.000 | 2.280 | MN | 2,667 | 16,000 | 04/22/2020 | 11/01/2040 |
| 56045R-W3-9 | MAINE MUNI BOND BANK S2020B | | | 2 | 1.C FE | 741,408 | 113.1020 | 740,818 | 655,000 | 731,967 | 0 | (8,063) | 0 | 0 | 3.000 | 1.570 | MN | 3,275 | 19,759 | 10/07/2020 | 11/01/2032 |
| 56045R-W4-7 | MAINE MUNI BOND BANK S2020B | | | 2 | 1.C FE | 380,508 | 112.9030 | 383,870 | 340,000 | 376,106 | 0 | (3,758) | 0 | 0 | 3.000 | 1.700 | MN | 1,700 | 10,257 | 10/07/2020 | 11/01/2033 |
| 56045R-W5-4 | MAINE MUNI BOND BANK S2020B | | | 2 | 1.C FE | 788,377 | 112.6610 | 799,893 | 710,000 | 779,893 | 0 | (7,242) | 0 | 0 | 3.000 | 1.790 | MN | 3,550 | 21,418 | 10/07/2020 | 11/01/2034 |
| 56045R-W6-2 | MAINE MUNI BOND BANK S2020B | | | 2 | 1.C FE | 858,585 | 112.4980 | 877,484 | 780,000 | 850,120 | 0 | (7,230) | 0 | 0 | 3.000 | 1.890 | MN | 3,900 | 23,530 | 10/07/2020 | 11/01/2035 |
| 56045R-W7-0 | MAINE MUNI BOND BANK S2020B | | | 2 | 1.C FE | 720,205 | 111.4270 | 735,418 | 660,000 | 713,743 | 0 | (5,514) | 0 | 0 | 3.000 | 1.990 | MN | 3,300 | 19,910 | 10/07/2020 | 11/01/2036 |
| 56045R-W8-8 | MAINE MUNI BOND BANK S2020B | | | 2 | 1.C FE | 614,398 | 111.1700 | 628,111 | 565,000 | 609,105 | 0 | (4,516) | 0 | 0 | 3.000 | 2.030 | MN | 2,825 | 17,044 | 10/07/2020 | 11/01/2037 |
| 56045R-W9-6 | MAINE MUNI BOND BANK S2020B | | | 2 | 1.C FE | 720,627 | 110.9670 | 737,931 | 665,000 | 714,681 | 0 | (5,077) | 0 | 0 | 3.000 | 2.070 | MN | 3,325 | 20,061 | 10/07/2020 | 11/01/2038 |
| 56045R-X2-0 | MAINE MUNI BOND BANK S2020B | | | 2 | 1.C FE | 734,325 | 110.7410 | 753,039 | 680,000 | 728,529 | 0 | (4,949) | 0 | 0 | 3.000 | 2.110 | MN | 3,400 | 20,513 | 10/07/2020 | 11/01/2039 |
| 56045R-X3-8 | MAINE MUNI BOND BANK S2020B | | | 2 | 1.C FE | 932,487 | 110.1210 | 952,547 | 865,000 | 925,289 | 0 | (6,143) | 0 | 0 | 3.000 | 2.130 | MN | 4,325 | 26,094 | 10/07/2020 | 11/01/2040 |
| 560551-QC-0 | MAINE TURNPIKE AUTH REV S2018 | | | 2 | 1.D FE | 3,786,821 | 115.1760 | 4,088,748 | 3,550,000 | 3,706,995 | 0 | (21,373) | 0 | 0 | 4.000 | 3.240 | JJ | 71,000 | 142,000 | 01/25/2018 | 07/01/2039 |
| 575579-LL-9 | MASSACHUSETTS BAY TRANS AUTH SR S2006A | | | | 1.C FE | 5,502,977 | 137.1830 | 5,665,658 | 4,130,000 | 4,919,544 | 0 | (71,116) | 0 | 0 | 5.250 | 2.930 | JJ | 108,413 | 216,825 | 10/05/2012 | 07/01/2031 |
| 575579-LP-0 | MASSACHUSETTS BAY TRANS AUTH SR S2006A | | | | 1.C FE | 6,807,450 | 145.4700 | 7,273,500 | 5,000,000 | 6,189,061 | 0 | (77,577) | 0 | 0 | 5.250 | 2.960 | JJ | 131,250 | 262,500 | 01/22/2013 | 07/01/2034 |
| 575829-GB-6 | MASSACHUSETTS CLEAN WATER TRUST REF S20 | | | 2 | 1.A FE | 252,188 | 101.9140 | 254,785 | 250,000 | 251,870 | 0 | (197) | 0 | 0 | 2.250 | 2.154 | FA | 2,344 | 5,625 | 05/26/2020 | 08/01/2036 |
| 575829-BH-8 | MASSACHUSETTS CLEAN WATER TRUST S2015-18 | | | 2 | 1.A FE | 2,031,165 | 109.1660 | 1,894,030 | 1,735,000 | 1,809,892 | 0 | (34,429) | 0 | 0 | 5.000 | 2.850 | FA | 36,146 | 86,750 | 12/10/2014 | 02/01/2036 |
| 575829-CD-6 | MASSACHUSETTS CLEAN WATER TRUST S2016-19 | | | 2 | 1.A FE | 5,518,850 | 112.7880 | 5,639,400 | 5,000,000 | 5,229,900 | 0 | (52,456) | 0 | 0 | 4.000 | 2.800 | FA | 83,333 | 200,000 | 01/27/2016 | 02/01/2034 |
| 57583U-ZL-5 | MASSACHUSETTS DEV (BOSTON COLLEGE) S13S | | | 2 | 1.D FE | 83,347 | 106.3650 | 85,092 | 80,000 | 80,609 | 0 | (384) | 0 | 0 | 5.000 | 4.470 | JJ | 2,000 | 4,000 | 08/13/2013 | 07/01/2033 |
| 57583U-ZL-5 | MASSACHUSETTS DEV (BOSTON COLLEGE) S13S | SD | | 2 | 1.D FE | 7,553,340 | 106.3650 | 7,711,463 | 7,250,000 | 7,305,154 | 0 | (34,789) | 0 | 0 | 5.000 | 4.470 | JJ | 181,250 | 362,500 | 08/13/2013 | 07/01/2033 |
| 57585K-WD-6 | MASSACHUSETTS H/E MASS INT TECH S2002K | | | | 1.A FE | 4,954,042 | 142.3140 | 5,151,767 | 3,620,000 | 4,419,026 | 0 | (63,751) | 0 | 0 | 5.500 | 3.030 | JJ | 99,550 | 199,100 | 06/26/2012 | 07/01/2032 |
| 57585K-3G-1 | MASSACHUSETTS H/E INST TECH S2003L | | | | 1.A FE | 4,973,235 | 143.0810 | 5,222,457 | 3,650,000 | 4,469,680 | 0 | (59,135) | 0 | 0 | 5.250 | 2.935 | JJ | 95,813 | 191,625 | 05/10/2012 | 07/01/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 |
| 576049-V8-0 | MASSACHUSETTS WATER RES AUTH REF S2007B | | | | 1.B FE | 12,091,700 | 124.8270 | 12,482,700 | 10,000,000 | 10,874,980 | 0 | (139,592) | 0 | 0 | 5.250 | 3.510 | FA | 218,750 | 525,000 | 10/25/2011 | 08/01/2027 |
| 576049-W5-5 | MASSACHUSETTS WATER RES AUTH REF S2007B | | | | 1.B FE | 1,267,270 | 140.6090 | 1,406,090 | 1,000,000 | 1,168,101 | 0 | (13,039) | 0 | 0 | 5.250 | 3.350 | FA | 21,875 | 52,500 | 05/21/2013 | 08/01/2032 |
| 585395-2E-5 | MELBOURNE WATER & SEWER REF S2016A | | | 2 | 1.C FE | 613,495 | 118.1080 | 590,540 | 500,000 | 551,571 | 0 | (11,388) | 0 | 0 | 5.000 | 2.430 | AO | 6,250 | 25,000 | 03/15/2016 | 10/01/2029 |
| 585395-2S-4 | MELBOURNE WATER & SEWER REV REF S2016B | | | 2 | 1.C FE | 1,250,120 | 117.8320 | 1,178,320 | 1,000,000 | 1,115,563 | 0 | (25,713) | 0 | 0 | 5.000 | 2.140 | AO | 12,500 | 50,000 | 06/07/2016 | 10/01/2030 |
| 586158-NK-9 | MEMPHIS ELEC SYS REV S2014 | | | 2 | 1.E FE | 3,243,090 | 109.6980 | 3,290,940 | 3,000,000 | 3,075,522 | 0 | (24,398) | 0 | 0 | 4.000 | 3.090 | JD | 10,000 | 120,000 | 05/20/2014 | 12/01/2029 |
| 58616P-AU-2 | MEMPHIS GAS SYS REV S2016 | | | 2 | 1.D FE | 897,905 | 114.3590 | 909,154 | 795,000 | 847,938 | 0 | (9,986) | 0 | 0 | 4.000 | 2.550 | JD | 2,650 | 31,800 | 09/15/2016 | 12/01/2035 |
| 58616P-BR-8 | MEMPHIS GAS SYS REV S2017 | | | 2 | 1.D FE | 1,632,015 | 116.5110 | 1,747,665 | 1,500,000 | 1,581,569 | 0 | (12,431) | 0 | 0 | 4.000 | 2.990 | JD | 5,000 | 60,000 | 09/15/2017 | 12/01/2037 |
| 592030-ZQ-6 | MET GOVT NASHVILLE DAVIDSON ELEC S2013A | | | 2 | 1.C FE | 5,460,550 | 106.1550 | 5,307,750 | 5,000,000 | 5,076,587 | 0 | (53,505) | 0 | 0 | 5.000 | 3.840 | MN | 31,944 | 250,000 | 10/16/2013 | 05/15/2029 |
| 59164G-DQ-2 | METRO WASTEWATER RECLAM DIST REV S2012A | SD | | 2 | 1.B FE | 11,758,030 | 101.1790 | 9,849,776 | 9,735,000 | 9,792,001 | 0 | (226,924) | 0 | 0 | 5.000 | 2.610 | AO | 121,688 | 486,750 | 04/24/2012 | 04/01/2026 |
| 59447T-G6-4 | MICHIGAN FIN AUTH DRINK WTR FD S20B | | | 2 | 1.A FE | 3,390,008 | 112.1860 | 3,483,375 | 3,105,000 | 3,358,240 | 0 | (26,265) | 0 | 0 | 3.000 | 1.980 | AO | 23,288 | 89,528 | 10/02/2020 | 10/01/2040 |
| 59447T-G7-2 | MICHIGAN FIN AUTH DRINK WTR FD S20B | | | 2 | 1.A FE | 3,209,630 | 111.8400 | 3,299,280 | 2,950,000 | 3,180,748 | 0 | (23,885) | 0 | 0 | 3.000 | 2.020 | AO | 22,125 | 85,058 | 10/02/2020 | 10/01/2041 |
| 59447T-Y8-0 | MICHIGAN FIN AUTH DRINK WTR GREEN BDS21B | | | 2 | 1.A FE | 7,341,171 | 99.7380 | 7,460,402 | 7,480,000 | 7,341,622 | 0 | 451 | 0 | 0 | 2.000 | 2.120 | AO | 9,558 | 0 | 11/17/2021 | 10/01/2040 |
| 603767-JD-7 | MINNEAPOLIS MULTIFAMILY (TAXABLE) S95 | | | 2 | 1.F IF | 17,610,000 | 100.0000 | 17,610,000 | 17,610,000 | 17,610,000 | 0 | 0 | 0 | 0 | 0.150 | 1.253 | JFMA | 1,732 | 19,374 | 03/24/2004 | 12/01/2030 |
| 603767-JE-5 | MINNEAPOLIS MULTIFAMILY (TAXABLE) S95 | | | 2 | 1.F IF | 6,910,000 | 100.0000 | 6,910,000 | 6,910,000 | 6,910,000 | 0 | 0 | 0 | 0 | 0.150 | 1.253 | JFMA | 680 | 7,602 | 03/29/2004 | 12/01/2030 |
| 603767-JF-2 | MINNEAPOLIS MULTIFAMILY (TAXABLE) S95 | | | 2 | 1.F IF | 5,157,501 | 100.0000 | 5,157,501 | 5,157,501 | 5,157,501 | 0 | 0 | 0 | 0 | 0.150 | 1.253 | JFMA | 507 | 5,674 | 03/29/2004 | 12/01/2030 |
| 603767-JF-2 | MINNEAPOLIS MULTIFAMILY (TAXABLE) S95 | | | 2 | 1.F IF | 472,499 | 100.0000 | 472,499 | 472,499 | 472,499 | 0 | 0 | 0 | 0 | 0.150 | 1.756 | JFMA | 46 | 519 | 03/14/2005 | 12/01/2030 |
| 603767-JG-0 | MINNEAPOLIS MULTIFAMILY (TAXABLE) S95 | | | 2 | 1.F IF | 11,440,000 | 100.0000 | 11,440,000 | 11,440,000 | 11,440,000 | 0 | 0 | 0 | 0 | 0.150 | 1.253 | JFMA | 1,125 | 12,586 | 03/29/2004 | 12/01/2030 |
| 603767-JH-8 | MINNEAPOLIS MULTIFAMILY (TAXABLE) S95 | | | 2 | 1.F IF | 5,935,000 | 100.0000 | 5,935,000 | 5,935,000 | 5,935,000 | 0 | 0 | 0 | 0 | 0.150 | 1.253 | JFMA | 584 | 6,529 | 05/24/2002 | 12/01/2030 |
| 603767-JJ-4 | MINNEAPOLIS MULTIFAMILY (TAXABLE) S95 | | | 2 | 1.F IF | 86,942 | 100.0000 | 86,942 | 86,942 | 86,942 | 0 | 0 | 0 | 0 | 0.150 | 1.052 | JFMA | 9 | 96 | 12/01/2008 | 12/01/2030 |
| 603767-JJ-4 | MINNEAPOLIS MULTIFAMILY (TAXABLE) S95 | | | 2 | 1.F IF | 3,908,058 | 100.0000 | 3,908,058 | 3,908,058 | 3,908,058 | 0 | 0 | 0 | 0 | 0.150 | 1.253 | JFMA | 384 | 4,296 | 03/29/2004 | 12/01/2030 |
| 60636U-JL-4 | MISSOURI ENV IMP & ENERGY TXBL REF S20B | | | | 1.A FE | 2,310,000 | 100.0000 | 2,310,000 | 2,310,000 | 2,310,000 | 0 | 0 | 0 | 0 | 0.311 | 0.311 | JJ | 3,592 | 4,151 | 11/12/2020 | 01/01/2022 |
| 60636U-JM-2 | MISSOURI ENV IMP & ENERGY TXBL REF S20B | | | | 1.A FE | 2,500,000 | 100.0110 | 2,500,275 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 0.381 | 0.381 | JJ | 4,763 | 5,503 | 11/12/2020 | 07/01/2022 |
| 641480-JB-5 | NEVADA HIGHWAY IMPT REV REF S2016 | | | 2 | 1.B FE | 4,760,698 | 108.5170 | 5,018,911 | 4,625,000 | 4,688,126 | 0 | (13,308) | 0 | 0 | 3.000 | 2.670 | JD | 11,563 | 138,750 | 02/17/2016 | 12/01/2029 |
| 641480-JB-5 | NEVADA HIGHWAY IMPT REV REF S2016 | SD | | 2 | 1.B FE | 20,072,130 | 108.5170 | 21,160,815 | 19,500,000 | 19,766,154 | 0 | (56,110) | 0 | 0 | 3.000 | 2.670 | JD | 48,750 | 585,000 | 02/17/2016 | 12/01/2029 |
| 64465P-YP-7 | NEW HAMPSHIRE MUNI BOND BANK S2013C | | | 2 | 1.C FE | 1,960,839 | 107.6570 | 1,878,615 | 1,745,000 | 1,785,030 | 0 | (23,609) | 0 | 0 | 5.000 | 3.530 | FA | 32,961 | 87,250 | 06/12/2013 | 08/15/2031 |
| 64465P-YQ-5 | NEW HAMPSHIRE MUNI BOND BANK S2013C | | | 2 | 1.C FE | 1,945,825 | 107.6570 | 1,873,232 | 1,740,000 | 1,778,258 | 0 | (22,549) | 0 | 0 | 5.000 | 3.590 | FA | 32,867 | 87,000 | 06/12/2013 | 08/15/2032 |
| 64465Q-AT-3 | NEW HAMPSHIRE MUNI BOND BANK S2020A | | | 2 | 1.B FE | 401,768 | 102.4150 | 414,781 | 405,000 | 402,038 | 0 | 148 | 0 | 0 | 2.375 | 2.430 | FA | 3,634 | 9,619 | 02/20/2020 | 02/15/2038 |
| 646066-HN-3 | NEW JERSEY EDL FACS (PRINCETON UNIV)S15A | | | 2 | 1.A FE | 2,378,121 | 114.5590 | 2,239,628 | 1,955,000 | 2,113,727 | 0 | (42,815) | 0 | 0 | 5.000 | 2.560 | JJ | 48,875 | 97,750 | 04/15/2015 | 07/01/2032 |
| 646066-RL-6 | NEW JERSEY EDL FACS (PRINCETON UNIV)S16A | | | 2 | 1.A FE | 7,992,394 | 119.0150 | 7,545,551 | 6,340,000 | 7,111,069 | 0 | (161,503) | 0 | 0 | 5.000 | 2.150 | JJ | 158,500 | 317,000 | 03/09/2016 | 07/01/2029 |
| 64579S-HK-4 | NEW JERSEY ENVR INFRA TRUST REV S17 A-2 | | | 2 | 1.A Z | 80,000 | 112.0170 | 89,614 | 80,000 | 80,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | MS | 800 | 2,400 | 11/08/2017 | 09/01/2035 |
| 64579S-HN-8 | NEW JERSEY ENVR INFRA TRUST REV S17 A-2 | | | 2 | 1.A FE | 925,000 | 109.5820 | 1,013,634 | 925,000 | 925,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | MS | 9,250 | 27,750 | 11/08/2017 | 09/01/2035 |
| 64711P-DT-4 | NEW MEXICO FIN AUTH SR LIEN REF S2020A | | | 2 | 1.B FE | 601,564 | 110.3190 | 639,850 | 580,000 | 598,316 | 0 | (1,926) | 0 | 0 | 3.000 | 2.580 | JD | 1,450 | 17,400 | 04/07/2020 | 06/01/2033 |
| 64711P-DU-1 | NEW MEXICO FIN AUTH SR LIEN REF S2020A | | | 2 | 1.B FE | 638,581 | 110.1170 | 682,725 | 620,000 | 635,794 | 0 | (1,655) | 0 | 0 | 3.000 | 2.660 | JD | 1,550 | 18,600 | 04/07/2020 | 06/01/2034 |
| 64711P-DV-9 | NEW MEXICO FIN AUTH SR LIEN REF S2020A | | | 2 | 1.B FE | 464,173 | 109.9240 | 500,154 | 455,000 | 462,802 | 0 | (813) | 0 | 0 | 3.000 | 2.770 | JD | 1,138 | 13,650 | 04/07/2020 | 06/01/2035 |
| 64711P-DW-7 | NEW MEXICO FIN AUTH SR LIEN REF S2020A | | | 2 | 1.B FE | 323,904 | 109.6850 | 350,992 | 320,000 | 323,325 | 0 | (345) | 0 | 0 | 3.000 | 2.860 | JD | 800 | 9,600 | 04/07/2020 | 06/01/2036 |
| 64711P-DX-5 | NEW MEXICO FIN AUTH SR LIEN REF S2020A | | | 2 | 1.B FE | 251,518 | 109.4430 | 273,608 | 250,000 | 251,293 | 0 | (134) | 0 | 0 | 3.000 | 2.930 | JD | 625 | 7,500 | 04/07/2020 | 06/01/2037 |
| 64711P-DY-3 | NEW MEXICO FIN AUTH SR LIEN REF S2020A | | | 2 | 1.B FE | 300,774 | 109.2520 | 327,756 | 300,000 | 300,661 | 0 | (69) | 0 | 0 | 3.000 | 2.970 | JD | 750 | 9,000 | 04/07/2020 | 06/01/2038 |
| 64711P-DZ-0 | NEW MEXICO FIN AUTH SR LIEN REF S2020A | | | 2 | 1.B FE | 289,574 | 109.0390 | 316,213 | 290,000 | 289,605 | 0 | 17 | 0 | 0 | 3.000 | 3.010 | JD | 725 | 8,700 | 04/07/2020 | 06/01/2039 |
| 64711P-EA-4 | NEW MEXICO FIN AUTH SR LIEN REF S2020A | | | 2 | 1.B FE | 297,750 | 108.8610 | 326,583 | 300,000 | 297,894 | 0 | 84 | 0 | 0 | 3.000 | 3.050 | JD | 750 | 9,000 | 04/07/2020 | 06/01/2040 |
| 64711N-J7-1 | NEW MEXICO FIN AUTH SR LIEN S2016 | | | 2 | 1.B FE | 3,584,034 | 112.0250 | 3,551,193 | 3,170,000 | 3,367,613 | 0 | (41,823) | 0 | 0 | 4.000 | 2.500 | JD | 10,567 | 126,800 | 06/23/2016 | 06/01/2035 |
| 64711N-D2-8 | NEW MEXICO FIN AUTH SR LIEN S2016A | | | 2 | 1.B FE | 702,569 | 107.7320 | 721,804 | 670,000 | 682,975 | 0 | (3,566) | 0 | 0 | 3.500 | 2.900 | JD | 1,954 | 23,450 | 01/28/2016 | 06/01/2033 |
| 64711P-EU-0 | NEW MEXICO FIN AUTH SR LIEN S2020B | | | 2 | 1.B FE | 2,493,986 | 109.2520 | 2,496,408 | 2,285,000 | 2,464,853 | 0 | (19,456) | 0 | 0 | 3.000 | 1.980 | JD | 5,713 | 68,550 | 06/18/2020 | 06/01/2038 |
| 64711P-EV-8 | NEW MEXICO FIN AUTH SR LIEN S2020B | | | 2 | 1.B FE | 1,256,294 | 109.0390 | 1,259,400 | 1,155,000 | 1,242,194 | 0 | (9,415) | 0 | 0 | 3.000 | 2.020 | JD | 2,888 | 34,650 | 06/18/2020 | 06/01/2039 |
| 64711P-EW-6 | NEW MEXICO FIN AUTH SR LIEN S2020B | | | 2 | 1.B FE | 1,382,036 | 108.8610 | 1,387,978 | 1,275,000 | 1,367,165 | 0 | (9,932) | 0 | 0 | 3.000 | 2.060 | JD | 3,188 | 38,250 | 06/18/2020 | 06/01/2040 |
| 64711P-EX-4 | NEW MEXICO FIN AUTH SR LIEN S2020B | | | 2 | 1.B FE | 756,154 | 108.6190 | 760,333 | 700,000 | 748,364 | 0 | (5,202) | 0 | 0 | 3.000 | 2.100 | JD | 1,750 | 21,000 | 06/18/2020 | 06/01/2041 |
| 649907-7D-8 | NEW YORK DORM AUTH (COLUMBIA UNIV) S2015 | | | 1 | 1.A FE | 9,364,745 | 155.1650 | 11,427,902 | 7,365,000 | 9,095,660 | 0 | (45,939) | 0 | 0 | 5.000 | 3.530 | AO | 92,063 | 368,250 | 07/22/2015 | 10/01/2045 |
| 64990B-ZK-2 | NEW YORK DORM AUTH (COLUMBIA UNIV)S16A-2 | | | 1 | 1.A FE | 7,177,350 | 156.0190 | 7,800,950 | 5,000,000 | 6,899,366 | 0 | (52,242) | 0 | 0 | 5.000 | 2.850 | AO | 62,500 | 250,000 | 04/11/2016 | 10/01/2046 |
| 662903-NW-9 | NORTH TEXAS MUNI WTR DIST SYS REV S2014 | | | 2 | 1.B FE | 4,266,109 | 105.6290 | 4,462,825 | 4,225,000 | 4,235,369 | 0 | (4,598) | 0 | 0 | 3.500 | 3.380 | MS | 49,292 | 147,875 | 07/09/2014 | 09/01/2029 |
| 662835-VV-6 | NORTH TEXAS WATER REGL WSTWTR REF S2016 | | | 2 | 1.C FE | 1,996,643 | 118.1480 | 1,860,831 | 1,575,000 | 1,777,316 | 0 | (43,455) | 0 | 0 | 5.000 | 1.950 | JD | 6,563 | 78,750 | 08/25/2016 | 06/01/2030 |
| 662842-LU-5 | NORTH TEXAS WATER UPPER EAST FORK REFS16 | | | 2 | 1.B FE | 920,720 | 117.9100 | 866,639 | 735,000 | 824,447 | 0 | (19,134) | 0 | 0 | 5.000 | 2.100 | JD | 3,063 | 36,750 | 08/25/2016 | 06/01/2033 |
| 677561-KN-1 | OHIO HOSP FAC REV (CLEV CLINIC) REF S17A | | | 2 | 1.C FE | 2,388,960 | 115.6030 | 2,601,068 | 2,250,000 | 2,336,342 | 0 | (12,817) | 0 | 0 | 4.000 | 3.290 | JJ | 45,000 | 90,000 | 08/09/2017 | 01/01/2036 |
| 67919P-HN-6 | OKLAHOMA WATER RES BRD MASTER TR S2012A | | | 2 | 1.A FE | 4,221,467 | 101.1790 | 3,617,149 | 3,575,000 | 3,593,583 | 0 | (74,102) | 0 | 0 | 5.000 | 2.870 | AO | 44,688 | 178,750 | 06/05/2012 | 04/01/2031 |
| 67919P-RR-6 | OKLAHOMA WTR RES BRD REVOLVING FD S20A | | | 2 | 1.A FE | 928,859 | 110.8020 | 914,117 | 825,000 | 917,971 | 0 | (10,492) | 0 | 0 | 3.000 | 1.540 | AO | 6,188 | 19,525 | 12/08/2020 | 04/01/2036 |

# 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 |
| 67919P-RS-4 | OKLAHOMA WTR RES BRD REVOLVING FD S20A | | | 2 | 1.A FE | 617,755 | 121.3370 | 606,685 | 500,000 | 605,279 | 0 | (12,014) | 0 | 0 | 4.000 | 1.300 | AO | 5,000 | 15,778 | 12/08/2020 | 04/01/2037 |
| 67919P-RT-2 | OKLAHOMA WTR RES BRD REVOLVING FD S20A | | | 2 | 1.A FE | 1,359,026 | 110.2900 | 1,340,024 | 1,215,000 | 1,343,976 | 0 | (14,501) | 0 | 0 | 3.000 | 1.620 | AO | 9,113 | 28,755 | 12/08/2020 | 04/01/2038 |
| 67919P-RU-9 | OKLAHOMA WTR RES BRD REVOLVING FD S20A | | | 2 | 1.A FE | 1,116,710 | 110.0790 | 1,100,790 | 1,000,000 | 1,104,526 | 0 | (11,741) | 0 | 0 | 3.000 | 1.640 | AO | 7,500 | 23,667 | 12/08/2020 | 04/01/2039 |
| 67919P-RV-7 | OKLAHOMA WTR RES BRD REVOLVING FD S20A | | | 2 | 1.A FE | 1,442,880 | 121.0630 | 1,428,543 | 1,180,000 | 1,415,183 | 0 | (26,676) | 0 | 0 | 4.000 | 1.430 | AO | 11,800 | 37,236 | 12/08/2020 | 04/01/2040 |
| 68607D-VD-4 | OREGON DEPT OF TRANS HWY TXBL REV S2020B | | | 1 | 1.B FE | 5,000,000 | 97.0660 | 4,853,300 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 1.084 | 1.084 | MN | 6,926 | 54,200 | 09/11/2020 | 11/15/2027 |
| 68607D-VF-9 | OREGON DEPT OF TRANS HWY TXBL REV S2020B | | | 1 | 1.B FE | 4,424,420 | 97.1490 | 4,274,556 | 4,400,000 | 4,421,258 | 0 | (2,543) | 0 | 0 | 1.430 | 1.365 | MN | 8,040 | 62,920 | 09/29/2020 | 11/15/2029 |
| 68607D-RF-4 | OREGON DEPT TRANS HIGHWAY USER TAX S13A | | | 2 | 1.B FE | 9,456,826 | 107.8510 | 9,852,189 | 9,135,000 | 9,204,732 | 0 | (35,344) | 0 | 0 | 4.500 | 4.070 | MN | 52,526 | 411,075 | 10/08/2013 | 11/15/2033 |
| 68607D-PX-7 | OREGON DEPT TRANS HWY USERTAX REF S12A | | | 2 | 1.B FE | 30,177 | 104.1770 | 26,044 | 25,000 | 25,492 | 0 | (551) | 0 | 0 | 5.000 | 2.700 | MN | 160 | 1,250 | 06/06/2012 | 11/15/2028 |
| 686507-GV-0 | ORLANDO UTILITIES COMM UTIL SYS REF S15A | | | 2 | 1.C FE | 2,710,134 | 120.4950 | 2,530,395 | 2,100,000 | 2,399,419 | 0 | (59,779) | 0 | 0 | 5.000 | 1.850 | AO | 26,250 | 105,000 | 06/22/2016 | 10/01/2028 |
| 70917S-PT-4 | PENNSYLVANIA HIGHER ED (UNIV OF PA) S15A | | | 2 | 1.B FE | 8,312,927 | 116.7810 | 8,162,992 | 6,990,000 | 7,510,301 | 0 | (129,627) | 0 | 0 | 5.000 | 2.890 | AO | 87,375 | 349,500 | 02/26/2015 | 10/01/2033 |
| 70917S-VX-8 | PENNSYLVANIA HIGHER ED (UNIV OF PA) S16A | | | 2 | 1.B FE | 4,828,985 | 114.7650 | 4,785,701 | 4,170,000 | 4,484,776 | 0 | (63,904) | 0 | 0 | 4.000 | 2.270 | FA | 63,013 | 166,800 | 03/30/2016 | 08/15/2028 |
| 709235-WZ-4 | PENNSYLVANIA STATE UNIVERSITY S2016A | | | 2 | 1.C FE | 1,252,650 | 119.0720 | 1,190,720 | 1,000,000 | 1,122,564 | 0 | (24,667) | 0 | 0 | 5.000 | 2.220 | MS | 16,667 | 50,000 | 06/07/2016 | 09/01/2031 |
| 74526L-FB-4 | PUERTO RICO HOUSING FIN AUTH REF S2020 | SD | | | 1.D FE | 1,171,750 | 112.0130 | 1,120,130 | 1,000,000 | 1,121,762 | 0 | (41,125) | 0 | 0 | 5.000 | 0.770 | JD | 4,167 | 50,000 | 09/30/2020 | 12/01/2024 |
| 745291-SX-3 | PUERTO RICO PUBLIC FIN CORP S2002E | SD | | | 1.A | 249,077 | 125.0730 | 231,385 | 185,000 | 219,043 | 0 | (5,708) | 0 | 0 | 5.500 | 2.000 | FA | 4,240 | 10,175 | 06/28/2016 | 08/01/2027 |
| 751100-JS-8 | RALEIGH COMB ENTERPRISE SYS REV REF S13A | | | 2 | 1.A FE | 5,229,400 | 103.4840 | 5,174,200 | 5,000,000 | 5,031,082 | 0 | (25,877) | 0 | 0 | 3.750 | 3.200 | MS | 62,500 | 187,500 | 05/02/2013 | 03/01/2033 |
| 771902-HD-8 | ROCHESTER HLTH CARE FAC REF (MAYO)S2016B | | | | 1.C FE | 1,350,260 | 147.6860 | 1,476,860 | 1,000,000 | 1,271,276 | 0 | (15,992) | 0 | 0 | 5.000 | 2.650 | MN | 6,389 | 50,000 | 09/14/2016 | 11/15/2035 |
| 783245-LZ-4 | RUTHERFORD CO UTILITY DIST WTRWKS S2021 | | | 2 | 1.A FE | 1,542,590 | 98.9390 | 1,543,448 | 1,560,000 | 1,542,642 | 0 | 52 | 0 | 0 | 1.750 | 1.840 | FA | 1,213 | 0 | 11/30/2021 | 02/01/2036 |
| 810489-NW-0 | SCOTTSDALE PPTY CORP EXCISE TAX REF S13 | | | 2 | 1.B FE | 171,663 | 104.0720 | 176,922 | 170,000 | 170,273 | 0 | (175) | 0 | 0 | 3.000 | 2.890 | JJ | 2,550 | 5,100 | 02/05/2013 | 07/01/2027 |
| 810489-NW-0 | SCOTTSDALE PPTY CORP EXCISE TAX REF S13 | SD | | 2 | 1.B FE | 3,443,350 | 104.0720 | 3,548,855 | 3,410,000 | 3,415,468 | 0 | (3,517) | 0 | 0 | 3.000 | 2.890 | JJ | 51,150 | 102,300 | 02/05/2013 | 07/01/2027 |
| 812631-LJ-6 | SEATTLE DRAIN & WASTEWATER REF S2014 | | | 2 | 1.B FE | 1,883,839 | 107.0620 | 1,959,235 | 1,830,000 | 1,844,537 | 0 | (5,895) | 0 | 0 | 4.000 | 3.640 | MN | 12,200 | 73,200 | 06/17/2014 | 05/01/2035 |
| 812631-LJ-6 | SEATTLE DRAIN & WASTEWATER REF S2014 | SD | | 2 | 1.B FE | 2,645,609 | 107.0620 | 2,751,493 | 2,570,000 | 2,590,415 | 0 | (8,278) | 0 | 0 | 4.000 | 3.640 | MN | 17,133 | 102,800 | 06/17/2014 | 05/01/2035 |
| 789565-AQ-1 | ST GEORGE WASTEWATER REV S2020 | | | 2 | 1.D FE | 528,900 | 109.7620 | 548,810 | 500,000 | 524,617 | 0 | (2,677) | 0 | 0 | 3.000 | 2.340 | AO | 3,750 | 15,000 | 05/14/2020 | 04/01/2035 |
| 789565-AR-9 | ST GEORGE WASTEWATER REV S2020 | | | 2 | 1.D FE | 527,095 | 109.5060 | 547,530 | 500,000 | 523,086 | 0 | (2,505) | 0 | 0 | 3.000 | 2.380 | AO | 3,750 | 15,000 | 05/14/2020 | 04/01/2036 |
| 789565-AS-7 | ST GEORGE WASTEWATER REV S2020 | | | 2 | 1.D FE | 628,200 | 109.2690 | 655,614 | 600,000 | 624,045 | 0 | (2,600) | 0 | 0 | 3.000 | 2.460 | AO | 4,500 | 18,000 | 05/14/2020 | 04/01/2037 |
| 789565-AT-5 | ST GEORGE WASTEWATER REV S2020 | | | 2 | 1.D FE | 677,079 | 109.0810 | 709,027 | 650,000 | 673,095 | 0 | (2,490) | 0 | 0 | 3.000 | 2.520 | AO | 4,875 | 19,500 | 05/14/2020 | 04/01/2038 |
| 789565-AU-2 | ST GEORGE WASTEWATER REV S2020 | | | 2 | 1.D FE | 519,055 | 108.8730 | 544,365 | 500,000 | 516,256 | 0 | (1,750) | 0 | 0 | 3.000 | 2.560 | AO | 3,750 | 15,000 | 05/14/2020 | 04/01/2039 |
| 789565-AV-0 | ST GEORGE WASTEWATER REV S2020 | | | 2 | 1.D FE | 646,606 | 108.6970 | 679,356 | 625,000 | 643,441 | 0 | (1,981) | 0 | 0 | 3.000 | 2.600 | AO | 4,688 | 18,750 | 05/14/2020 | 04/01/2040 |
| 876448-AX-9 | TARRANT REG WTR DIST (DALLAS PROJ) S2012 | | | 2 | 1.C FE | 1,315,818 | 102.5560 | 1,292,206 | 1,260,000 | 1,265,168 | 0 | (7,608) | 0 | 0 | 4.000 | 3.367 | MS | 16,800 | 50,400 | 08/12/2014 | 09/01/2034 |
| 876448-AX-9 | TARRANT REG WTR DIST (DALLAS PROJ) S2012 | SD | | 2 | 1.C FE | 276,740 | 102.5560 | 271,773 | 265,000 | 266,087 | 0 | (1,600) | 0 | 0 | 4.000 | 3.367 | MS | 3,533 | 10,600 | 08/12/2014 | 09/01/2034 |
| 876448-CE-9 | TARRANT REG WTR DIST (DALLAS PROJ) S2014 | | | 2 | 1.C FE | 9,808,868 | 112.0640 | 9,973,696 | 8,900,000 | 9,165,685 | 0 | (93,101) | 0 | 0 | 5.000 | 3.810 | MS | 148,333 | 445,000 | 01/28/2014 | 09/01/2037 |
| 876443-PK-2 | TARRANT REGIONAL WATER DIST WTR REV S16A | | | 2 | 1.B FE | 1,229,910 | 116.7670 | 1,167,670 | 1,000,000 | 1,104,148 | 0 | (23,524) | 0 | 0 | 5.000 | 2.360 | MS | 16,667 | 50,000 | 04/06/2016 | 03/01/2032 |
| 876448-FE-6 | TARRANT REGL WATER DIST DALLAS PROJ S21A | | | 2 | 1.B FE | 8,001,727 | 103.5580 | 7,823,807 | 7,555,000 | 7,963,447 | 0 | (38,281) | 0 | 0 | 2.000 | 1.300 | MS | 50,367 | 72,192 | 02/03/2021 | 09/01/2033 |
| 87971H-KV-5 | TEMPE EXCISE TAX REV TXBL REF 2021 | | | | 1.A FE | 490,000 | 97.7280 | 478,867 | 490,000 | 490,000 | 0 | 0 | 0 | 0 | 1.100 | 1.100 | JJ | 1,976 | 0 | 08/05/2021 | 07/01/2027 |
| 87971H-KX-1 | TEMPE EXCISE TAX REV TXBL REF 2021 | | | | 1.A FE | 530,000 | 97.5330 | 516,925 | 530,000 | 530,000 | 0 | 0 | 0 | 0 | 1.425 | 1.425 | JJ | 2,769 | 0 | 08/05/2021 | 07/01/2029 |
| 87971H-KY-9 | TEMPE EXCISE TAX REV TXBL REF 2021 | | | | 1.A FE | 535,000 | 97.5400 | 521,839 | 535,000 | 535,000 | 0 | 0 | 0 | 0 | 1.550 | 1.550 | JJ | 3,041 | 0 | 08/05/2021 | 07/01/2030 |
| 87971H-KZ-6 | TEMPE EXCISE TAX REV TXBL REF 2021 | | | | 1.A FE | 540,000 | 97.5880 | 526,975 | 540,000 | 540,000 | 0 | 0 | 0 | 0 | 1.650 | 1.650 | JJ | 3,267 | 0 | 08/05/2021 | 07/01/2031 |
| 87971H-LA-0 | TEMPE EXCISE TAX REV TXBL REF 2021 | | | | 1.A FE | 550,000 | 97.7490 | 537,620 | 550,000 | 550,000 | 0 | 0 | 0 | 0 | 1.750 | 1.750 | JJ | 3,529 | 0 | 08/05/2021 | 07/01/2032 |
| 882117-2P-8 | TEXAS A & M PERM UNIV FUND REF S2015A | | | 2 | 1.A FE | 9,020,987 | 110.7570 | 9,314,664 | 8,410,000 | 8,642,340 | 0 | (61,833) | 0 | 0 | 4.000 | 3.160 | JJ | 168,200 | 336,400 | 04/02/2015 | 07/01/2034 |
| 88283L-JF-4 | TEXAS TRANSN COMMN FIRST TIER REV S14A | | | 2 | 1.A FE | 11,193,400 | 110.4200 | 11,042,000 | 10,000,000 | 10,305,994 | 0 | (128,603) | 0 | 0 | 5.000 | 3.570 | AO | 125,000 | 500,000 | 03/06/2014 | 04/01/2034 |
| 890680-QA-2 | TOPEKA UTILITY REVENUE REF S2018A | | | 2 | 1.D FE | 1,576,856 | 108.6410 | 1,716,528 | 1,580,000 | 1,577,301 | 0 | 136 | 0 | 0 | 3.625 | 3.640 | FA | 23,865 | 57,275 | 08/15/2018 | 08/01/2036 |
| 896575-FY-8 | TRINITY RIVER AUTH RED OAK CREEK REF S16 | | | 2 | 1.D FE | 228,481 | 111.3340 | 228,235 | 205,000 | 215,966 | 0 | (2,514) | 0 | 0 | 4.000 | 2.610 | FA | 3,417 | 8,200 | 08/31/2016 | 02/01/2034 |
| 89658H-WG-1 | TRINITY RIVER AUTH REG WSTWTR SYS REFS18 | | | 2 | 1.A FE | 4,417,614 | 123.2730 | 4,684,374 | 3,800,000 | 4,231,662 | 0 | (58,311) | 0 | 0 | 5.000 | 3.080 | FA | 79,167 | 190,000 | 08/15/2018 | 08/01/2036 |
| 89658H-WX-4 | TRINITY RIVER AUTH REG WSTWTR SYS REFS19 | | | 2 | 1.A FE | 6,965,791 | 104.5700 | 7,304,215 | 6,985,000 | 6,968,696 | 0 | 1,333 | 0 | 0 | 2.375 | 2.400 | FA | 69,122 | 165,894 | 10/02/2019 | 08/01/2032 |
| 896576-PT-6 | TRINITY RIVER AUTH TEN MILE CREEK REFS16 | | | 2 | 1.D FE | 1,249,810 | 112.8560 | 1,247,059 | 1,105,000 | 1,176,832 | 0 | (14,623) | 0 | 0 | 4.000 | 2.490 | FA | 18,417 | 44,200 | 08/31/2016 | 08/01/2032 |
| 899656-PV-8 | TULSA MET UTILITY AUTH S2016B | | | 2 | 1.B FE | 601,658 | 104.8030 | 618,338 | 590,000 | 593,552 | 0 | (1,512) | 0 | 0 | 3.250 | 2.970 | AO | 4,794 | 19,175 | 03/22/2016 | 04/01/2033 |
| 899656-PW-6 | TULSA MET UTILITY AUTH S2016B | | | 2 | 1.B FE | 630,630 | 105.3020 | 642,342 | 610,000 | 616,303 | 0 | (2,676) | 0 | 0 | 3.500 | 3.020 | AO | 5,338 | 21,350 | 03/22/2016 | 04/01/2034 |
| 899656-PX-4 | TULSA MET UTILITY AUTH S2016B | | | 2 | 1.B FE | 643,894 | 105.2440 | 657,775 | 625,000 | 630,779 | 0 | (2,453) | 0 | 0 | 3.500 | 3.070 | AO | 5,469 | 21,875 | 03/22/2016 | 04/01/2035 |
| 899656-PY-2 | TULSA MET UTILITY AUTH S2016B | | | 2 | 1.B FE | 1,412,634 | 105.1710 | 1,446,101 | 1,375,000 | 1,386,520 | 0 | (4,888) | 0 | 0 | 3.500 | 3.110 | AO | 12,031 | 48,125 | 03/22/2016 | 04/01/2036 |
| 906400-FY-7 | UNION CO ENTERPRISE SYSTEM REV W&S S2021 | | | 2 | 1.C FE | 1,843,265 | 112.1930 | 1,851,185 | 1,650,000 | 1,829,841 | 0 | (13,423) | 0 | 0 | 3.000 | 1.740 | JD | 4,125 | 33,963 | 03/11/2021 | 06/01/2038 |
| 906400-FZ-4 | UNION CO ENTERPRISE SYSTEM REV W&S S2021 | | | 2 | 1.C FE | 1,252,328 | 111.9520 | 1,259,460 | 1,125,000 | 1,243,499 | 0 | (8,829) | 0 | 0 | 3.000 | 1.780 | JD | 2,813 | 23,156 | 03/11/2021 | 06/01/2039 |
| 906400-GA-8 | UNION CO ENTERPRISE SYSTEM REV W&S S2021 | | | 2 | 1.C FE | 3,206,410 | 101.0080 | 3,237,306 | 3,205,000 | 3,206,337 | 0 | (74) | 0 | 0 | 2.125 | 2.120 | JD | 5,676 | 46,728 | 03/11/2021 | 06/01/2040 |
| 915137-3W-1 | UNIV OF TEXAS FING SYS REF S2010B | | | | 1.A FE | 5,980,150 | 108.2690 | 5,413,450 | 5,000,000 | 5,144,793 | 0 | (85,385) | 0 | 0 | 5.375 | 3.520 | FA | 101,528 | 268,750 | 03/25/2010 | 08/15/2023 |
| 914402-2E-1 | UNIV SYS OF MARYLAND FAC & TUITION S14A | | | 2 | 1.B FE | 1,175,924 | 107.2090 | 1,195,380 | 1,115,000 | 1,130,294 | 0 | (6,457) | 0 | 0 | 4.000 | 3.360 | AO | 11,150 | 44,600 | 01/29/2014 | 04/01/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 |
| 914402-2E-1 | UNIV SYS OF MARYLAND FAC & TUITION S14A | SD | | 2 | 1.B FE | 7,018,629 | 107.2090 | 7,134,759 | 6,655,000 | 6,746,284 | 0 | (38,542) | 0 | 0 | 4.000 | 3.360 | AO | 66,550 | 266,200 | 01/29/2014 | 04/01/2028 |
| 914455-RZ-5 | UNIVERSITY OF MICHIGAN REV S2018A | | | 2 | 1.A FE | 3,362,340 | 116.7440 | 3,654,087 | 3,130,000 | 3,281,561 | 0 | (21,644) | 0 | 0 | 4.000 | 3.140 | AO | 31,300 | 125,200 | 01/25/2018 | 04/01/2040 |
| 914455-RZ-5 | UNIVERSITY OF MICHIGAN REV S2018A | C | | 2 | 1.A FE | 2,148,460 | 116.7440 | 2,334,880 | 2,000,000 | 2,096,844 | 0 | (13,830) | 0 | 0 | 4.000 | 3.140 | AO | 20,000 | 80,000 | 01/25/2018 | 04/01/2040 |
| 915115-4H-9 | UNIVERSITY OF TEXAS PERM FUND S2014B | | | 2 | 1.A FE | 3,260,262 | 108.6650 | 3,460,980 | 3,185,000 | 3,206,103 | 0 | (7,912) | 0 | 0 | 4.000 | 3.720 | JJ | 63,700 | 127,400 | 02/20/2014 | 07/01/2032 |
| 915115-4H-9 | UNIVERSITY OF TEXAS PERM FUND S2014B | SD | | 2 | 1.A FE | 8,511,483 | 108.6650 | 9,035,495 | 8,315,000 | 8,370,093 | 0 | (20,655) | 0 | 0 | 4.000 | 3.720 | JJ | 166,300 | 332,600 | 02/20/2014 | 07/01/2032 |
| 914402-W5-7 | UNIVERSITY SYSTEM OF MARYLAND REV S2012C | | | 2 | 1.B FE | 4,269,174 | 100.6910 | 4,229,022 | 4,200,000 | 4,201,866 | 0 | (8,272) | 0 | 0 | 3.000 | 2.800 | AO | 31,500 | 126,000 | 10/11/2012 | 04/01/2029 |
| 914402-W5-7 | UNIVERSITY SYSTEM OF MARYLAND REV S2012C | C | | 2 | 1.B FE | 2,541,175 | 100.6910 | 2,517,275 | 2,500,000 | 2,501,111 | 0 | (4,924) | 0 | 0 | 3.000 | 2.800 | AO | 18,750 | 75,000 | 10/11/2012 | 04/01/2029 |
| 91802R-CX-5 | UTILITY DEBT SECURITIZATION AUTH REFS16B | | | 2 | 1.A FE | 3,801,060 | 118.7660 | 3,562,980 | 3,000,000 | 3,384,532 | 0 | (81,769) | 0 | 0 | 5.000 | 1.980 | JD | 6,667 | 150,000 | 08/10/2016 | 12/15/2033 |
| 924214-XE-4 | VERMONT MUNI BOND BANK S2016-1 | | | 2 | 1.C FE | 1,860,002 | 119.9800 | 1,739,710 | 1,450,000 | 1,654,898 | 0 | (39,316) | 0 | 0 | 5.000 | 1.970 | JD | 6,042 | 72,500 | 06/29/2016 | 12/01/2031 |
| 924214-E4-7 | VERMONT MUNI BOND BANK S2017-3 | | | 2 | 1.C FE | 1,347,517 | 122.4040 | 1,389,285 | 1,135,000 | 1,264,360 | 0 | (19,779) | 0 | 0 | 5.000 | 2.890 | JD | 4,729 | 56,750 | 07/14/2017 | 12/01/2036 |
| 924214-M6-3 | VERMONT MUNI BOND BANK S2018-2 | | | 2 | 1.C FE | 2,956,011 | 107.2110 | 3,194,888 | 2,980,000 | 2,959,036 | 0 | 899 | 0 | 0 | 3.375 | 3.430 | JD | 8,381 | 100,575 | 07/11/2018 | 12/01/2038 |
| 927749-JL-6 | VIRGINIA BEACH WATER & SEWER S2016A | | | 2 | 1.A FE | 2,135,952 | 108.5450 | 2,236,027 | 2,060,000 | 2,097,471 | 0 | (7,331) | 0 | 0 | 3.000 | 2.590 | AO | 15,450 | 61,800 | 05/25/2016 | 10/01/2032 |
| 92818H-BN-0 | VIRGINIA PUBLIC SCH AUTH FING REF S2015 | | | 2 | 1.B FE | 10,862,184 | 108.3170 | 11,048,334 | 10,200,000 | 10,448,665 | 0 | (65,161) | 0 | 0 | 3.500 | 2.780 | FA | 148,750 | 357,000 | 02/03/2015 | 08/01/2030 |
| 92818H-LF-6 | VIRGINIA PUBLIC SCH AUTH FING REF S2018B | | | 2 | 1.B FE | 3,540,847 | 113.7810 | 4,050,604 | 3,560,000 | 3,543,812 | 0 | 831 | 0 | 0 | 3.500 | 3.540 | FA | 51,917 | 124,600 | 05/02/2018 | 08/01/2036 |
| 92817S-C6-3 | VIRGINIA PUBLIC SCH AUTH FING REV S2012B | | | 2 | 1.B FE | 4,236,344 | 102.5050 | 3,838,812 | 3,745,000 | 3,777,157 | 0 | (53,990) | 0 | 0 | 4.500 | 3.000 | FA | 70,219 | 168,525 | 04/26/2012 | 08/01/2030 |
| 92817S-C7-1 | VIRGINIA PUBLIC SCH AUTH FING REV S2012B | | | 2 | 1.B FE | 4,365,188 | 102.5050 | 3,972,069 | 3,875,000 | 3,907,151 | 0 | (53,966) | 0 | 0 | 4.500 | 3.050 | FA | 72,656 | 174,375 | 04/26/2012 | 08/01/2031 |
| 92817S-F7-8 | VIRGINIA PUBLIC SCH AUTH FING REV S2012C | | | 2 | 1.B FE | 2,563,444 | 101.6310 | 2,581,427 | 2,540,000 | 2,541,567 | 0 | (2,689) | 0 | 0 | 3.000 | 2.890 | FA | 31,750 | 76,200 | 11/01/2012 | 08/01/2029 |
| 92817S-K7-2 | VIRGINIA PUBLIC SCH AUTH FING REV S2012D | | | 2 | 1.B FE | 4,327,127 | 101.6310 | 4,365,051 | 4,295,000 | 4,297,155 | 0 | (3,720) | 0 | 0 | 3.000 | 2.910 | FA | 53,688 | 128,850 | 12/06/2012 | 08/01/2032 |
| 92817S-N5-3 | VIRGINIA PUBLIC SCH AUTH FING REV S2013A | | | 2 | 1.B FE | 232,758 | 105.0680 | 241,656 | 230,000 | 230,488 | 0 | (298) | 0 | 0 | 3.500 | 3.360 | FA | 3,354 | 8,050 | 04/25/2013 | 08/01/2033 |
| 92817S-N5-3 | VIRGINIA PUBLIC SCH AUTH FING REV S2013A | SD | | 2 | 1.B FE | 5,059,950 | 105.0680 | 5,253,400 | 5,000,000 | 5,010,605 | 0 | (6,477) | 0 | 0 | 3.500 | 3.360 | FA | 72,917 | 175,000 | 04/25/2013 | 08/01/2033 |
| 92818H-RF-0 | VIRGINIA PUBLIC SCH AUTH FING S2020 | | | 2 | 1.B FE | 5,441,809 | 100.3500 | 5,609,565 | 5,590,000 | 5,450,373 | 0 | 7,442 | 0 | 0 | 2.000 | 2.190 | FA | 46,583 | 81,055 | 10/21/2020 | 08/01/2037 |
| 92818H-RG-8 | VIRGINIA PUBLIC SCH AUTH FING S2020 | | | 2 | 1.B FE | 4,523,033 | 100.0870 | 4,684,072 | 4,680,000 | 4,531,431 | 0 | 7,329 | 0 | 0 | 2.000 | 2.230 | FA | 39,000 | 67,860 | 10/21/2020 | 08/01/2038 |
| 92818H-RH-6 | VIRGINIA PUBLIC SCH AUTH FING S2020 | | | 2 | 1.B FE | 5,784,884 | 101.8430 | 5,891,618 | 5,785,000 | 5,785,000 | 0 | 0 | 0 | 0 | 2.250 | 2.250 | FA | 54,234 | 94,368 | 10/21/2020 | 08/01/2039 |
| 92817T-DY-9 | VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S13 | | | 2 | 1.A FE | 2,527,205 | 107.2950 | 2,494,609 | 2,325,000 | 2,361,759 | 0 | (22,758) | 0 | 0 | 5.000 | 3.930 | JJ | 53,604 | 116,250 | 08/20/2013 | 07/15/2028 |
| 92817T-DZ-6 | VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S13 | | | 2 | 1.A FE | 3,159,930 | 106.5160 | 3,195,480 | 3,000,000 | 3,028,822 | 0 | (17,871) | 0 | 0 | 4.500 | 3.850 | JJ | 62,250 | 135,000 | 07/17/2013 | 07/15/2029 |
| 92817T-EA-0 | VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S13 | | | 2 | 1.A FE | 1,047,410 | 106.5160 | 1,065,160 | 1,000,000 | 1,008,565 | 0 | (5,307) | 0 | 0 | 4.500 | 3.920 | JJ | 20,750 | 45,000 | 07/17/2013 | 07/15/2030 |
| 92817T-EA-0 | VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S13 | SD | | 2 | 1.A FE | 2,094,820 | 106.5160 | 2,130,320 | 2,000,000 | 2,017,129 | 0 | (10,614) | 0 | 0 | 4.500 | 3.920 | JJ | 41,500 | 90,000 | 07/17/2013 | 07/15/2030 |
| 92818F-CA-1 | VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19 | | | 2 | 1.B FE | 960,067 | 104.4570 | 1,013,233 | 970,000 | 961,512 | 0 | 663 | 0 | 0 | 2.250 | 2.340 | FA | 9,094 | 21,825 | 10/10/2019 | 02/01/2033 |
| 92818F-CA-1 | VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19 | SD | | 2 | 1.B FE | 569,112 | 104.4570 | 600,628 | 575,000 | 569,968 | 0 | 393 | 0 | 0 | 2.250 | 2.340 | FA | 5,391 | 12,938 | 10/10/2019 | 02/01/2033 |
| 92817L-NW-9 | VIRGINIA RES AUTH CLEAN WTR REF S2013 | | | 2 | 1.A FE | 4,580,680 | 108.2790 | 4,331,160 | 4,000,000 | 4,114,508 | 0 | (62,659) | 0 | 0 | 5.000 | 3.300 | AO | 50,000 | 200,000 | 08/14/2013 | 10/01/2025 |
| 97381Y-AN-0 | WINDY GAP FIRMING PROJ WTR ENT REV S21 | | | 2 | 1.C FE | 2,359,080 | 132.4460 | 2,384,028 | 1,800,000 | 2,352,390 | 0 | (6,690) | 0 | 0 | 5.000 | 1.530 | JJ | 33,000 | 0 | 11/12/2021 | 07/15/2038 |
| 2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 696,108,430 | XXX | 704,709,054 | 641,090,000 | 668,020,358 | 0 | (4,593,727) | 0 | 0 | XXX | XXX | XXX | 6,828,137 | 21,211,487 | XXX | XXX |
| Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 31294M-GB-1 | FHLMC GOLD PASSTHRU #E02894 | | | 4 | 1.A | 347,903 | 105.3760 | 364,840 | 346,226 | 346,948 | 0 | (241) | 0 | 0 | 3.500 | 3.426 | MON | 1,010 | 12,118 | 03/17/2011 | 05/15/2026 |
| 31294M-GB-1 | FHLMC GOLD PASSTHRU #E02894 | | | 4 | 1.A | 173,631 | 105.3760 | 183,366 | 174,011 | 173,694 | 0 | 16 | 0 | 0 | 3.500 | 3.537 | MON | 508 | 6,090 | 03/29/2011 | 05/15/2026 |
| 3128M4-WX-7 | FHLMC GOLD PASSTHRU #G03062 | | | 4 | 1.A | 10,158 | 114.3400 | 11,732 | 10,261 | 10,201 | 0 | (2) | 0 | 0 | 5.500 | 5.705 | MON | 47 | 564 | 09/10/2007 | 06/15/2037 |
| 31335C-GR-9 | FHLMC GOLD PASSTHRU #G62008 | | | 4 | 1.A | 5,918,499 | 105.5800 | 6,150,734 | 5,825,652 | 5,915,375 | 0 | 10,329 | 0 | 0 | 3.000 | 2.742 | MON | 14,564 | 174,770 | 06/18/2019 | 05/15/2047 |
| 3132XC-R6-4 | FHLMC GOLD PASSTHRU #G67709 | | | 4 | 1.A | 6,891,512 | 107.6510 | 7,433,310 | 6,904,999 | 6,891,986 | 0 | (640) | 0 | 0 | 3.500 | 3.534 | MON | 20,140 | 241,675 | 08/16/2018 | 03/15/2048 |
| 3128MJ-TB-6 | FHLMC GOLD PASSTHRU #08545 | | | 4 | 1.A | 1,836,925 | 107.6410 | 2,007,719 | 1,865,195 | 1,842,912 | 0 | (4,130) | 0 | 0 | 3.500 | 3.636 | MON | 5,440 | 65,282 | 09/10/2013 | 09/15/2043 |
| 3133KY-SD-2 | FHLMC PASS THRU CERT POOL #RB5016 | | | 4 | 1.A | 2,491,414 | 102.9830 | 2,547,834 | 2,474,018 | 2,506,114 | 0 | 10,672 | 0 | 0 | 2.500 | 2.363 | MON | 5,154 | 61,850 | 09/09/2019 | 09/25/2039 |
| 3132DM-BB-0 | FHLMC PASS THRU CERT POOL #SD0034 | | | 4 | 1.A | 4,230,960 | 104.9070 | 4,379,402 | 4,174,538 | 4,249,331 | 0 | 22,920 | 0 | 0 | 3.000 | 2.773 | MON | 10,436 | 125,236 | 07/18/2019 | 09/25/2047 |
| 3132A5-F9-1 | FHLMC PASS THRU CERT POOL #ZS4692 | | | 4 | 1.A | 2,392,802 | 102.7340 | 2,495,666 | 2,429,240 | 2,404,346 | 0 | 1,210 | 0 | 0 | 2.500 | 2.695 | MON | 5,061 | 60,731 | 06/11/2019 | 12/25/2046 |
| 3132AD-5W-4 | FHLMC PASS THRU CERT POOL #ZT1761 | | | 4 | 1.A | 5,777,436 | 105.6320 | 6,012,649 | 5,692,055 | 5,777,330 | 0 | 16,077 | 0 | 0 | 3.000 | 2.755 | MON | 14,230 | 170,762 | 06/18/2019 | 02/25/2047 |
| 3137FC-HE-7 | FHR 4736 CD CMO | | | 4 | 1.A | 4,118,105 | 103.8400 | 4,344,290 | 4,183,638 | 4,135,595 | 0 | 2,481 | 0 | 0 | 3.000 | 3.337 | MON | 10,459 | 125,509 | 05/08/2018 | 08/15/2046 |
| 3137FC-HE-7 | FHR 4736 CD CMO | | | 4 | 1.A | 1,861,243 | 103.8400 | 1,974,677 | 1,901,654 | 1,872,004 | 0 | 1,563 | 0 | 0 | 3.000 | 3.465 | MON | 4,754 | 57,050 | 05/17/2018 | 08/15/2046 |
| 31402Q-5P-2 | FN (10/1 ARM) #735354 | | | 4 | 1.A | 246,331 | 100.6150 | 246,653 | 245,144 | 244,628 | 0 | 0 | 0 | 0 | 2.372 | 5.096 | MON | 485 | 6,121 | 03/03/2005 | 03/25/2035 |
| 31406U-DS-4 | FN (10/1 ARM) #820113 | | | 4 | 1.A | 150,806 | 104.9960 | 160,472 | 152,835 | 152,307 | 0 | 0 | 0 | 0 | 2.149 | 4.705 | MON | 274 | 3,619 | 03/15/2005 | 11/25/2034 |
| 3138ER-6E-5 | FNMA PASS THRU CERT POOL #AL9868 | | | 4 | 1.A | 4,170,811 | 102.6910 | 4,330,412 | 4,216,933 | 4,162,501 | 0 | (10,079) | 0 | 0 | 2.500 | 2.644 | MON | 8,785 | 105,423 | 07/10/2019 | 02/25/2047 |
| 3138WV-PH-8 | FNMA PASS THRU CERT POOL #AT7623 | | | 4 | 1.A | 4,729,493 | 105.5560 | 5,077,994 | 4,810,673 | 4,718,932 | 0 | (18,440) | 0 | 0 | 3.000 | 3.244 | MON | 12,027 | 144,320 | 02/04/2019 | 06/25/2043 |
| 3140J8-DM-2 | FNMA PASS THRU CERT POOL #BM3707 | | | 4 | 1.A | 2,539,318 | 102.6900 | 2,647,465 | 2,578,091 | 2,534,997 | 0 | (7,078) | 0 | 0 | 2.500 | 2.696 | MON | 5,371 | 64,452 | 06/11/2019 | 04/25/2047 |
| 3140J8-PK-3 | FNMA PASS THRU CERT POOL #BM4025 | | | 4 | 1.A | 9,032,619 | 108.3400 | 9,855,318 | 9,096,579 | 9,036,680 | 0 | (4,538) | 0 | 0 | 3.500 | 3.599 | MON | 26,532 | 318,380 | 09/20/2018 | 04/25/2044 |
| 3140J8-PS-6 | FNMA PASS THRU CERT POOL #BM4032 | | | 4 | 1.A | 6,356,691 | 107.1070 | 6,852,650 | 6,397,927 | 6,355,584 | 0 | (7,444) | 0 | 0 | 3.500 | 3.587 | MON | 18,661 | 223,927 | 09/07/2018 | 04/25/2047 |

# 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 |
| 3140J8-RN-5 | FNMA PASS THRU CERT POOL #BM4092 | | | 4 | 1.A | 2,027,907 | 103.0820 | 2,061,436 | 1,999,785 | 2,030,358 | 0 | 3,629 | 0 | 0 | 2.500 | 2.268 | MON | 4,166 | 49,995 | 08/29/2019 | 08/25/2043 |
| 3140J9-EJ-6 | FNMA PASS THRU CERT POOL #BM4636 | | | 4 | 1.A | 2,485,236 | 102.6840 | 2,577,737 | 2,510,339 | 2,481,674 | 0 | (4,624) | 0 | 0 | 2.500 | 2.630 | MON | 5,230 | 62,758 | 07/30/2019 | 11/25/2047 |
| 3140JA-CC-0 | FNMA PASS THRU CERT POOL #BM5466 | | | 4 | 1.A | 2,530,355 | 103.0800 | 2,621,415 | 2,543,070 | 2,529,499 | 0 | (928) | 0 | 0 | 2.500 | 2.563 | MON | 5,298 | 63,577 | 07/25/2019 | 10/25/2043 |
| 31418C-E4-2 | FNMA PASS THRU CERT POOL #MA2854 | | | 4 | 1.A | 2,972,937 | 102.3900 | 3,049,249 | 2,978,056 | 2,972,907 | 0 | (39) | 0 | 0 | 2.500 | 2.513 | MON | 6,204 | 74,451 | 07/03/2019 | 12/25/2046 |
| 31418C-UB-8 | FNMA PASS THRU CERT POOL #MA3277 | | | 4 | 1.A | 2,328,701 | 106.7520 | 2,444,604 | 2,289,969 | 2,331,927 | 0 | 5,838 | 0 | 0 | 4.000 | 3.703 | MON | 7,633 | 91,599 | 05/08/2018 | 02/25/2048 |
| 31418D-FE-7 | FNMA PASS THRU CERT POOL #MA3764 | | | 4 | 1.A | 1,786,254 | 103.3900 | 1,822,123 | 1,762,366 | 1,797,696 | 0 | 9,760 | 0 | 0 | 2.500 | 2.154 | MON | 3,672 | 44,059 | 09/05/2019 | 09/25/2034 |
| 31418D-HG-0 | FNMA PASS THRU CERT POOL #MA3830 | | | 4 | 1.A | 3,510,919 | 102.9710 | 3,588,339 | 3,484,783 | 3,528,797 | 0 | 13,754 | 0 | 0 | 2.500 | 2.360 | MON | 7,260 | 87,120 | 10/03/2019 | 11/25/2039 |
| 31418D-KY-7 | FNMA PASS THRU CERT POOL #MA3910 | | | 4 | 1.A | 4,558,067 | 102.5150 | 4,682,213 | 4,567,345 | 4,558,031 | 0 | (387) | 0 | 0 | 2.000 | 2.023 | MON | 7,612 | 91,347 | 02/04/2020 | 01/25/2035 |
| 3136B6-QM-8 | FNR 19-57 LA CMO | | | 4 | 1.A | 1,759,125 | 101.2740 | 1,781,122 | 1,758,712 | 1,757,764 | 0 | (332) | 0 | 0 | 2.500 | 2.452 | MON | 3,664 | 43,968 | 09/25/2019 | 05/25/2046 |
| 3136B5-NL-5 | FNR 2019-31 EG CMO | | | 4 | 1.A | 7,750,188 | 102.7040 | 7,985,346 | 7,775,092 | 7,753,776 | 0 | (462) | 0 | 0 | 2.500 | 2.550 | MON | 16,198 | 194,377 | 06/26/2019 | 10/25/2048 |
| 31392C-MS-0 | FNW 2002-W1 2A CMO | | | 4 | 1.B FE | 262,608 | 108.2150 | 270,408 | 249,880 | 241,099 | 0 | (828) | 0 | 0 | 5.199 | 6.185 | MON | 1,083 | 13,289 | 03/07/2002 | 02/25/2042 |
| 3133TR-7A-7 | FSPC T-31 A5 | | | 4 | 1.A FE | 1,074,384 | 105.3400 | 1,131,786 | 1,074,411 | 997,731 | 0 | (8,000) | 0 | 0 | 7.993 | 7.095 | MON | 7,156 | 55,091 | 01/24/2001 | 05/25/2031 |
| 2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | 96,323,336 | XXX | 101,092,959 | 96,473,477 | 96,312,727 | 0 | 30,058 | 0 | 0 | XXX | XXX | XXX | 239,113 | 2,839,512 | XXX | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 792,431,766 | XXX | 805,802,013 | 737,563,477 | 764,333,085 | 0 | (4,563,669) | 0 | 0 | XXX | XXX | XXX | 7,067,251 | 24,050,999 | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 00037B-AB-8 | ABB FINANCE USA | | C | 1 | 1.G FE | 1,027,880 | 100.8140 | 1,008,140 | 1,000,000 | 1,001,113 | 0 | (3,216) | 0 | 0 | 2.875 | 2.546 | MN | 4,233 | 28,750 | 09/25/2012 | 05/08/2022 |
| 00037B-AF-9 | ABB FINANCE USA | | C | 1 | 1.G FE | 1,008,070 | 111.9520 | 1,119,520 | 1,000,000 | 1,005,279 | 0 | (772) | 0 | 0 | 3.800 | 3.701 | AO | 9,289 | 38,000 | 03/29/2018 | 04/03/2028 |
| 00037B-AF-9 | ABB FINANCE USA | | C | 1 | 1.G FE | 2,000,000 | 111.9520 | 2,239,040 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.800 | 3.800 | AO | 18,578 | 76,000 | 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-BF-6 | ABBOTT LABORATORIES | | | 1 | 1.F FE | 3,235,800 | 110.5750 | 3,317,250 | 3,000,000 | 3,158,422 | 0 | (31,577) | 0 | 0 | 3.750 | 2.543 | MN | 9,375 | 112,500 | 06/27/2019 | 11/30/2026 |
| 002824-BQ-2 | ABBOTT LABORATORIES LS:475K | LS | | 1 | 1.F FE | 2,989,738 | 96.6010 | 3,019,747 | 3,126,000 | 2,997,884 | 0 | 8,146 | 0 | 0 | 1.400 | 1.925 | JD | 0 | 43,764 | 05/26/2021 | 06/30/2030 |
| 00724F-AC-5 | ADOBE SYSTEMS INC | | | 1 | 1.E FE | 313,350 | 105.8220 | 317,466 | 300,000 | 307,287 | 0 | (2,457) | 0 | 0 | 3.250 | 2.359 | FA | 4,063 | 9,750 | 06/25/2019 | 02/01/2025 |
| 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 | 1,822,222 | 105.8220 | 1,892,097 | 1,788,000 | 1,803,128 | 0 | (5,040) | 0 | 0 | 3.250 | 2.937 | FA | 24,213 | 58,110 | 01/17/2018 | 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 |
| 00846U-AJ-0 | AGILENT TECHNOLOGIES INC | | | 1 | 2.A FE | 995,440 | 103.6820 | 1,036,820 | 1,000,000 | 999,173 | 0 | 503 | 0 | 0 | 3.875 | 3.930 | JJ | 17,868 | 38,750 | 06/18/2013 | 07/15/2023 |
| 009158-BC-9 | AIR PRODUCTS & CHEMICALS | | | 1 | 1.F FE | 2,058,980 | 100.6970 | 2,013,940 | 2,000,000 | 2,056,736 | 0 | (2,244) | 0 | 0 | 2.050 | 1.675 | MN | 5,239 | 20,500 | 08/24/2021 | 05/15/2030 |
| 009158-BC-9 | AIR PRODUCTS & CHEMICALS | | | 1 | 1.F FE | 3,035,820 | 100.6970 | 3,020,910 | 3,000,000 | 3,034,856 | 0 | (964) | 0 | 0 | 2.050 | 1.894 | MN | 7,858 | 30,750 | 09/30/2021 | 05/15/2030 |
| 012725-AC-1 | ALBEMARLE CORP | | | 1 | 2.C FE | 1,033,960 | 107.1670 | 1,071,670 | 1,000,000 | 1,014,900 | 0 | (5,229) | 0 | 0 | 4.150 | 3.560 | JD | 3,458 | 41,500 | 02/27/2018 | 12/01/2024 |
| 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 |
| 02079K-AB-3 | ALPHABET INC | | | 1 | 1.C FE | 1,079,640 | 105.4170 | 1,054,170 | 1,000,000 | 1,023,273 | 0 | (10,456) | 0 | 0 | 3.375 | 2.259 | FA | 11,813 | 33,750 | 04/26/2016 | 02/25/2024 |
| 02079K-AC-1 | ALPHABET INC | | | 1 | 1.C FE | 1,803,060 | 103.1570 | 2,063,140 | 2,000,000 | 1,882,440 | 0 | 23,117 | 0 | 0 | 1.998 | 3.382 | FA | 15,096 | 39,960 | 05/30/2018 | 08/15/2026 |
| 02209S-AU-7 | ALTRIA GROUP INC | | | 1 | 2.B FE | 995,900 | 103.3790 | 1,033,790 | 1,000,000 | 997,912 | 0 | 407 | 0 | 0 | 2.625 | 2.672 | MS | 7,656 | 26,250 | 09/13/2016 | 09/16/2026 |
| 023135-AN-6 | AMAZON.COM INC | | | 1 | 1.E FE | 1,010,240 | 107.3060 | 1,073,060 | 1,000,000 | 1,003,203 | 0 | (1,111) | 0 | 0 | 3.800 | 3.673 | JD | 2,744 | 38,000 | 12/10/2014 | 12/05/2024 |
| 02344A-AA-6 | AMCOR FLEXIBLES NORTH AMERICA | | C | 1 | 2.B FE | 2,000,000 | 101.4580 | 2,029,160 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.690 | 2.690 | MN | 5,380 | 26,900 | 05/19/2021 | 05/25/2031 |
| 02361D-AS-9 | AMEREN ILLINOIS | | | 1 | 1.F FE | 1,998,200 | 110.3950 | 2,207,900 | 2,000,000 | 1,998,698 | 0 | 168 | 0 | 0 | 3.800 | 3.811 | MN | 9,711 | 76,000 | 05/14/2018 | 05/15/2028 |
| 025816-BD-0 | AMERICAN EXPRESS | | | | 1.G FE | 1,377,344 | 101.9200 | 1,409,554 | 1,383,000 | 1,382,397 | 0 | 622 | 0 | 0 | 2.650 | 2.697 | JD | 2,952 | 36,650 | 12/03/2012 | 12/02/2022 |
| 025816-BR-9 | AMERICAN EXPRESS | | | 2 | 1.G FE | 999,370 | 104.8670 | 1,048,670 | 1,000,000 | 999,705 | 0 | 90 | 0 | 0 | 3.000 | 3.010 | AO | 5,000 | 30,000 | 10/23/2017 | 10/30/2024 |
| 03027X-AD-2 | AMERICAN TOWER CORP | | | 1 | 2.C FE | 998,880 | 107.6560 | 1,076,560 | 1,000,000 | 999,664 | 0 | 121 | 0 | 0 | 5.000 | 5.014 | FA | 18,889 | 50,000 | 08/14/2013 | 02/15/2024 |
| 03027X-AG-5 | AMERICAN TOWER CORP | | | 1 | 2.A FE | 992,280 | 107.0970 | 1,070,970 | 1,000,000 | 997,003 | 0 | 794 | 0 | 0 | 4.000 | 4.094 | JD | 3,333 | 40,000 | 05/04/2015 | 06/01/2025 |
| 03027X-AR-1 | AMERICAN TOWER CORP | | | 1 | 2.C FE | 994,760 | 107.8180 | 1,078,180 | 1,000,000 | 996,656 | 0 | 485 | 0 | 0 | 3.600 | 3.662 | JJ | 16,600 | 36,000 | 12/05/2017 | 01/15/2028 |
| 03027X-AV-2 | AMERICAN TOWER CORP | | | 1 | 2.C FE | 1,983,760 | 103.9200 | 2,078,400 | 2,000,000 | 1,990,830 | 0 | 2,829 | 0 | 0 | 2.950 | 3.109 | JJ | 27,206 | 59,000 | 06/10/2019 | 01/15/2025 |
| 03027X-BM-1 | AMERICAN TOWER CORP | | | 1 | 2.C FE | 5,207,100 | 100.4100 | 5,020,500 | 5,000,000 | 5,200,143 | 0 | (6,957) | 0 | 0 | 2.700 | 2.209 | AO | 28,500 | 73,500 | 08/23/2021 | 04/15/2031 |
| 03076C-AG-1 | AMERIPRISE FINANCIAL | | | 1 | 1.G FE | 996,560 | 106.8190 | 1,068,190 | 1,000,000 | 998,882 | 0 | 360 | 0 | 0 | 3.700 | 3.741 | AO | 7,811 | 37,000 | 09/15/2014 | 10/15/2024 |
| 03073E-AL-9 | AMERISOURCEBERGEN CORP | | | 1 | 2.A FE | 997,150 | 104.5350 | 1,045,350 | 1,000,000 | 999,204 | 0 | 306 | 0 | 0 | 3.400 | 3.434 | MN | 4,344 | 34,000 | 05/19/2014 | 05/15/2024 |
| 03073E-AM-7 | AMERISOURCEBERGEN CORP | | | 1 | 2.A FE | 994,650 | 105.0010 | 1,050,010 | 1,000,000 | 998,091 | 0 | 554 | 0 | 0 | 3.250 | 3.313 | MS | 10,833 | 32,500 | 02/17/2015 | 03/01/2025 |
| 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 |
| 032654-AV-7 | ANALOG DEVICES INC | | | 1 | 1.G FE | 3,007,920 | 100.3180 | 3,009,540 | 3,000,000 | 3,007,722 | 0 | (198) | 0 | 0 | 2.100 | 2.069 | AO | 15,050 | 0 | 10/07/2021 | 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 |
| 036752-AB-9 | ANTHEM INC | | | 1 | 2.B FE | 1,995,980 | 109.7870 | 2,195,740 | 2,000,000 | 1,997,422 | 0 | 377 | 0 | 0 | 3.650 | 3.674 | JD | 6,083 | 73,000 | 11/14/2017 | 12/01/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 037833-AK-6 | APPLE INC | | | 1 | 1.B FE | 921,570 | 102.4140 | 1,024,140 | 1,000,000 | 987,705 | 0 | 8,818 | 0 | 0 | 2.400 | 3.345 | MN | 3,867 | 24,000 | 07/10/2013 | 05/03/2023 |
| 037833-AS-9 | APPLE INC | | | 1 | 1.B FE | 999,160 | 105.8210 | 1,058,210 | 1,000,000 | 999,745 | 0 | 90 | 0 | 0 | 3.450 | 3.460 | MN | 5,271 | 34,500 | 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-DF-4 | APPLE INC | | | 1 | 1.B FE | 1,997,080 | 104.5380 | 2,090,760 | 2,000,000 | 1,998,717 | 0 | 396 | 0 | 0 | 2.750 | 2.772 | JJ | 25,667 | 55,000 | 11/06/2017 | 01/13/2025 |
| 037833-DK-3 | APPLE INC | | | 1 | 1.B FE | 1,994,180 | 107.5210 | 2,150,420 | 2,000,000 | 1,996,327 | 0 | 557 | 0 | 0 | 3.000 | 3.034 | MN | 8,000 | 60,000 | 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 | C | 2 | 1.G FE | 5,172,700 | 100.8090 | 5,040,450 | 5,000,000 | 5,165,659 | 0 | (7,041) | 0 | 0 | 2.250 | 1.863 | MN | 10,313 | 56,250 | 07/23/2021 | 05/28/2031 |
| 04636N-AE-3 | ASTRAZENECA FINANCE LLC | | C | 1 | 1.G FE | 3,006,570 | 99.4950 | 2,984,850 | 3,000,000 | 3,006,019 | 0 | (551) | 0 | 0 | 1.750 | 1.716 | MN | 4,813 | 26,250 | 05/26/2021 | 05/28/2028 |
| 00206R-HR-6 | AT&T INC LS:778K | LS | | 1 | 2.B FE | 1,028,300 | 105.0200 | 1,050,200 | 1,000,000 | 1,013,420 | 0 | (5,910) | 0 | 0 | 3.550 | 2.907 | JD | 2,958 | 35,500 | 06/05/2019 | 06/01/2024 |
| 00206R-JY-9 | AT&T INC | | | 2 | 2.B FE | 1,542,375 | 102.1330 | 1,531,995 | 1,500,000 | 1,540,235 | 0 | (2,140) | 0 | 0 | 2.750 | 2.422 | JD | 3,438 | 20,625 | 06/10/2021 | 06/01/2031 |
| 048303-CH-2 | ATLANTIC CITY ELECTRIC | | | 1 | 1.F FE | 1,541,715 | 111.8640 | 1,677,960 | 1,500,000 | 1,530,371 | 0 | (4,043) | 0 | 0 | 4.000 | 3.649 | AO | 12,667 | 60,000 | 02/04/2019 | 10/15/2028 |
| 048303-CJ-8 | ATLANTIC CITY ELECTRIC | | | 1 | 1.F FE | 1,998,920 | 100.5800 | 2,011,600 | 2,000,000 | 1,998,978 | 0 | 58 | 0 | 0 | 2.300 | 2.306 | MS | 13,544 | 23,639 | 03/03/2021 | 03/15/2031 |
| 049560-AN-5 | ATMOS ENERGY CORP | | | 1 | 1.E FE | 1,003,740 | 105.9140 | 1,059,140 | 1,000,000 | 1,002,219 | 0 | (386) | 0 | 0 | 3.000 | 2.954 | JD | 1,333 | 30,000 | 11/03/2017 | 06/15/2027 |
| 049560-AN-5 | ATMOS ENERGY CORP | | | 1 | 1.E FE | 1,935,260 | 105.9140 | 2,118,280 | 2,000,000 | 1,955,668 | 0 | 7,263 | 0 | 0 | 3.000 | 3.449 | JD | 2,667 | 60,000 | 02/06/2019 | 06/15/2027 |
| 049560-AT-2 | ATMOS ENERGY CORP | | | 2 | 1.G FE | 9,956,500 | 93.9510 | 9,395,100 | 10,000,000 | 9,961,314 | 0 | 3,937 | 0 | 0 | 1.500 | 1.546 | JJ | 69,167 | 118,333 | 09/23/2020 | 01/15/2031 |
| 052769-AE-6 | AUTODESK INC | | | 1 | 2.B FE | 3,381,150 | 107.5980 | 3,227,940 | 3,000,000 | 3,328,471 | 0 | (52,679) | 0 | 0 | 3.500 | 1.317 | JD | 4,667 | 105,000 | 02/16/2021 | 06/15/2027 |
| 053484-AB-7 | AVALONBAY COMMUNITIES LS:780K | LS | | 1 | 1.G FE | 4,994,050 | 98.9800 | 4,949,000 | 5,000,000 | 4,994,128 | 0 | 78 | 0 | 0 | 2.050 | 2.062 | JJ | 30,181 | 0 | 09/09/2021 | 01/15/2032 |
| 05523U-AP-5 | BAE SYSTEMS HOLDINGS (144A) | | C | 1 | 2.B FE | 1,025,130 | 107.2800 | 1,072,800 | 1,000,000 | 1,013,026 | 0 | (3,233) | 0 | 0 | 3.850 | 3.473 | JD | 1,711 | 38,500 | 01/18/2018 | 12/15/2025 |
| 05523U-AP-5 | BAE SYSTEMS HOLDINGS (144A) | | C | 1 | 2.B FE | 1,794,593 | 107.2800 | 1,952,496 | 1,820,000 | 1,805,150 | 0 | 3,387 | 0 | 0 | 3.850 | 4.075 | JD | 3,114 | 70,070 | 10/02/2018 | 12/15/2025 |
| 059165-EN-6 | BALTIMORE GAS & ELECTRIC | | | 1 | 1.F FE | 2,009,460 | 100.1880 | 2,003,760 | 2,000,000 | 2,008,972 | 0 | (488) | 0 | 0 | 2.250 | 2.196 | JD | 2,000 | 23,125 | 06/08/2021 | 06/15/2031 |
| 06051G-GL-7 | BANK OF AMERICA CORP | | | 1 | 1.G FE | 1,000,000 | 108.6020 | 1,086,020 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.705 | 3.705 | AO | 6,895 | 37,050 | 04/19/2017 | 04/24/2028 |
| 06051G-GT-0 | BANK OF AMERICA CORP | | | 1 | 1.G FE | 500,000 | 104.1130 | 520,565 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.093 | 3.093 | AO | 3,866 | 15,465 | 09/13/2017 | 10/01/2025 |
| 06051G-GZ-6 | BANK OF AMERICA CORP | | | 1 | 1.G FE | 2,001,480 | 105.2710 | 2,105,420 | 2,000,000 | 2,000,663 | 0 | (211) | 0 | 0 | 3.366 | 3.354 | JJ | 29,546 | 67,320 | 01/22/2018 | 01/23/2026 |
| 06051G-GZ-6 | BANK OF AMERICA CORP | | | 1 | 1.G FE | 2,000,000 | 105.2710 | 2,105,420 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.366 | 3.366 | JJ | 29,546 | 67,320 | 01/18/2018 | 01/23/2026 |
| 06051G-HG-7 | BANK OF AMERICA CORP | | | 1 | 1.F FE | 2,000,000 | 109.5090 | 2,190,180 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.970 | 3.970 | MS | 25,584 | 79,400 | 02/28/2018 | 03/05/2029 |
| 06051G-HV-4 | BANK OF AMERICA CORP | | | 1 | 1.G FE | 2,011,260 | 105.5600 | 2,111,200 | 2,000,000 | 2,008,801 | 0 | (1,020) | 0 | 0 | 3.194 | 3.128 | JJ | 28,036 | 63,880 | 07/19/2019 | 07/23/2030 |
| 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 |
| 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 |
| 05526D-BB-0 | BAT CAPITAL CORP | | C | 1 | 2.B FE | 1,000,000 | 104.9470 | 1,049,475 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.557 | 3.557 | FA | 13,438 | 35,570 | 08/08/2017 | 08/15/2027 |
| 07274N-AJ-2 | BAYER US FINANCE II LLC (144A) | | C | 1 | 2.B FE | 2,994,330 | 108.2560 | 3,247,680 | 3,000,000 | 2,996,702 | 0 | 737 | 0 | 0 | 4.250 | 4.280 | JD | 5,667 | 127,500 | 06/18/2018 | 12/15/2025 |
| 07274N-AX-1 | BAYER US FINANCE II LLC (144A) | | C | 1 | 2.B FE | 915,310 | 102.2100 | 1,022,100 | 1,000,000 | 955,725 | 0 | 12,267 | 0 | 0 | 2.850 | 4.307 | AO | 6,017 | 28,500 | 07/12/2018 | 04/15/2025 |
| 075887-BF-5 | BECTON DICKINSON | | | 1 | 2.C FE | 1,000,000 | 106.3600 | 1,063,600 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.734 | 3.734 | JD | 1,660 | 37,340 | 12/04/2014 | 12/15/2024 |
| 075887-BL-2 | BECTON DICKINSON | | | 1 | 2.C FE | 2,079,540 | 105.3210 | 2,106,420 | 2,000,000 | 2,021,352 | 0 | (9,542) | 0 | 0 | 3.875 | 3.350 | MN | 9,903 | 77,500 | 04/23/2015 | 05/15/2024 |
| 075887-CL-1 | BECTON DICKINSON | | | 1 | 2.C FE | 5,014,650 | 96.2340 | 4,811,700 | 5,000,000 | 5,013,392 | 0 | (1,258) | 0 | 0 | 1.957 | 1.924 | FA | 38,053 | 48,925 | 02/09/2021 | 02/11/2031 |
| 09247X-AS-0 | BLACKROCK INC | | | 1 | 1.D FE | 3,964,400 | 99.3030 | 3,972,120 | 4,000,000 | 3,964,544 | 0 | 144 | 0 | 0 | 2.100 | 2.197 | FA | 4,900 | 0 | 12/01/2021 | 02/25/2032 |
| 09247X-AS-0 | BLACKROCK INC | | | 1 | 1.D FE | 990,280 | 99.3030 | 993,030 | 1,000,000 | 990,326 | 0 | 46 | 0 | 0 | 2.100 | 2.207 | FA | 1,225 | 0 | 12/02/2021 | 02/25/2032 |
| 05565E-AH-8 | BMW US CAPITAL LLC (144A) | | C | 1 | 1.F FE | 502,695 | 104.7300 | 523,650 | 500,000 | 501,212 | 0 | (281) | 0 | 0 | 2.800 | 2.736 | AO | 3,111 | 14,000 | 05/18/2016 | 04/11/2026 |
| 05565E-AT-2 | BMW US CAPITAL LLC (144A) | | C | 1 | 1.F FE | 1,003,710 | 107.4040 | 1,074,040 | 1,000,000 | 1,002,199 | 0 | (398) | 0 | 0 | 3.300 | 3.252 | AO | 7,792 | 33,000 | 01/10/2018 | 04/06/2027 |
| 097023-BU-8 | BOEING CO | | | 1 | 2.C FE | 943,230 | 102.1150 | 1,021,150 | 1,000,000 | 964,256 | 0 | 6,191 | 0 | 0 | 2.800 | 3.563 | MS | 9,333 | 28,000 | 06/11/2018 | 03/01/2027 |
| 097023-BX-2 | BOEING CO | | | 1 | 2.C FE | 981,760 | 103.6720 | 1,036,720 | 1,000,000 | 988,014 | 0 | 1,711 | 0 | 0 | 3.250 | 3.467 | MS | 10,833 | 32,500 | 02/22/2018 | 03/01/2028 |
| 100743-AK-9 | BOSTON GAS COMPANY | | C | 1 | 2.A FE | 3,882,602 | 103.9340 | 3,965,082 | 3,815,000 | 3,862,791 | 0 | (8,165) | 0 | 0 | 3.150 | 2.895 | FA | 50,072 | 120,173 | 07/08/2019 | 08/01/2027 |
| 101137-AR-8 | BOSTON SCIENTIFIC | | | 1 | 2.B FE | 2,056,140 | 107.5940 | 2,151,880 | 2,000,000 | 2,027,429 | 0 | (7,567) | 0 | 0 | 3.850 | 3.415 | MN | 9,839 | 77,000 | 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 |
| 110122-DQ-8 | BRISTOL-MYERS SQUIBB | | | 1 | 1.F FE | 4,795,500 | 95.3790 | 4,768,950 | 5,000,000 | 4,800,478 | 0 | 4,978 | 0 | 0 | 1.450 | 1.942 | MN | 9,667 | 36,250 | 09/30/2021 | 11/13/2030 |
| 11134L-AP-4 | BROADCOM CORP / CAYMAN FINANCE | | | 1 | 2.C FE | 999,720 | 104.5440 | 1,045,440 | 1,000,000 | 999,905 | 0 | 27 | 0 | 0 | 3.125 | 3.128 | JJ | 14,410 | 31,250 | 10/10/2017 | 01/15/2025 |
| 12189L-AM-3 | BURLINGTON NORTHERN SANTA FE | | | 1 | 1.G FE | 1,000,000 | 102.0250 | 1,020,250 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | MS | 8,833 | 30,000 | 03/05/2013 | 03/15/2023 |
| 12189L-BA-8 | BURLINGTON NORTHERN SANTA FE | | | 1 | 1.G FE | 1,174,172 | 107.7460 | 1,306,959 | 1,213,000 | 1,188,239 | 0 | 4,028 | 0 | 0 | 3.250 | 3.666 | JD | 1,752 | 39,423 | 05/02/2018 | 06/15/2027 |
| 134429-AY-5 | CAMPBELL SOUP CO | | | 1 | 2.C FE | 989,530 | 101.0790 | 1,010,790 | 1,000,000 | 999,289 | 0 | 1,169 | 0 | 0 | 2.500 | 2.621 | FA | 10,347 | 25,000 | 09/18/2012 | 08/02/2022 |
| 14913Q-2L-2 | CATERPILLAR FINANCIAL SERVICES | | | 1 | 1.F FE | 999,320 | 103.4800 | 1,034,800 | 1,000,000 | 999,773 | 0 | 139 | 0 | 0 | 3.450 | 3.465 | MN | 4,408 | 34,500 | 05/09/2018 | 05/15/2023 |
| 15189X-AL-2 | CENTERPOINT ENERGY HOUSTON | | | 1 | 1.F FE | 1,027,801 | 100.5880 | 1,046,115 | 1,040,000 | 1,038,960 | 0 | 1,732 | 0 | 0 | 2.250 | 2.422 | FA | 9,750 | 23,400 | 01/28/2015 | 08/01/2022 |
| 15189W-AL-4 | CENTERPOINT ENERGY RESOURCES | | | 1 | 1.G FE | 1,001,310 | 109.4880 | 1,094,880 | 1,000,000 | 1,000,836 | 0 | (121) | 0 | 0 | 4.000 | 3.984 | AO | 10,000 | 40,000 | 03/27/2018 | 04/01/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 |
| 166764-AB-6 | CHEVRON CORP | | | 1 | 1.D FE | 987,440 | 101.2800 | 1,012,800 | 1,000,000 | 998,669 | 0 | 1,391 | 0 | 0 | 2.355 | 2.500 | JD | 1,701 | 23,550 | 02/08/2013 | 12/05/2022 |
| 166764-AT-7 | CHEVRON CORP | | | 1 | 1.D FE | 1,000,000 | 100.1500 | 1,001,500 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 2.411 | 2.411 | MS | 7,903 | 24,110 | 02/24/2015 | 03/03/2022 |
| 171340-AH-5 | CHURCH & DWIGHT CO | | | 1 | 2.A FE | 868,711 | 101.6450 | 904,641 | 890,000 | 887,776 | 0 | 2,851 | 0 | 0 | 2.875 | 3.211 | AO | 6,397 | 25,588 | 08/06/2014 | 10/01/2022 |
| 17136M-AA-0 | CHURCH & DWIGHT CO | | | 1 | 2.A FE | 5,024,500 | 100.9370 | 5,046,850 | 5,000,000 | 5,024,321 | 0 | (179) | 0 | 0 | 2.300 | 2.243 | JD | 6,708 | 0 | 12/02/2021 | 12/15/2031 |
| 125523-AV-2 | CIGNA CORP | | | 2 | 2.A FE | 1,025,100 | 105.1100 | 1,051,100 | 1,000,000 | 1,014,918 | 0 | (4,646) | 0 | 0 | 3.250 | 2.735 | AO | 6,861 | 32,500 | 10/11/2019 | 04/15/2025 |
| 125523-AZ-3 | CIGNA CORP | | | 1 | 2.A FE | 998,520 | 106.2810 | 1,062,810 | 1,000,000 | 998,866 | 0 | 172 | 0 | 0 | 3.050 | 3.071 | AO | 6,439 | 30,500 | 10/11/2019 | 10/15/2027 |
| 125523-BX-7 | CIGNA CORP | | | 1 | 2.A FE | 1,037,670 | 104.9380 | 1,049,380 | 1,000,000 | 1,019,343 | 0 | (8,384) | 0 | 0 | 3.500 | 2.595 | JD | 1,556 | 35,000 | 10/11/2019 | 06/15/2024 |
| 17252M-AN-0 | CINTAS CORPORATE NO 2 | | | 1 | 1.G FE | 1,618,596 | 109.4750 | 1,699,052 | 1,552,000 | 1,590,835 | 0 | (7,064) | 0 | 0 | 3.700 | 3.155 | AO | 14,356 | 57,424 | 11/15/2017 | 04/01/2027 |
| 17252M-AN-0 | CINTAS CORPORATE NO 2 | | | 1 | 1.G FE | 2,072,760 | 109.4750 | 2,189,500 | 2,000,000 | 2,043,070 | 0 | (7,817) | 0 | 0 | 3.700 | 3.230 | AO | 18,500 | 74,000 | 01/04/2018 | 04/01/2027 |
| 17275R-BC-5 | CISCO SYSTEMS | | | 1 | 1.E FE | 1,969,560 | 106.3840 | 2,127,680 | 2,000,000 | 1,983,319 | 0 | 3,686 | 0 | 0 | 2.950 | 3.165 | FA | 20,158 | 59,000 | 01/31/2018 | 02/28/2026 |
| 17275R-BL-5 | CISCO SYSTEMS | | | 2 | 1.E FE | 1,998,240 | 105.0230 | 2,100,460 | 2,000,000 | 1,999,077 | 0 | 175 | 0 | 0 | 2.500 | 2.510 | MS | 14,028 | 50,000 | 09/13/2016 | 09/20/2026 |
| 172967-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-LS-8 | CITIGROUP INC | | | 1 | 1.G FE | 1,000,000 | 107.3490 | 1,073,490 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.520 | 3.520 | AO | 6,258 | 35,200 | 10/23/2017 | 10/27/2028 |
| 172967-LW-9 | CITIGROUP INC | | | 1 | 2.A FE | 1,000,000 | 110.3680 | 1,103,680 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.075 | 4.075 | AO | 7,697 | 40,750 | 04/16/2018 | 04/23/2029 |
| 172967-LZ-2 | CITIGROUP INC | | | 1 | 1.G FE | 2,000,000 | 104.2530 | 2,085,060 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.044 | 4.044 | JD | 6,740 | 80,880 | 05/15/2018 | 06/01/2024 |
| 186108-CX-0 | CLEVELAND ELECTRIC ILLUMINATING CO(144A) | | | 1 | 2.B FE | 997,040 | 106.6570 | 1,066,570 | 1,000,000 | 998,070 | 0 | 266 | 0 | 0 | 3.500 | 3.534 | AO | 8,750 | 35,000 | 10/02/2017 | 04/01/2028 |
| 189054-AU-3 | CLOROX CO | | | 1 | 2.A FE | 999,070 | 106.5840 | 1,065,840 | 1,000,000 | 999,681 | 0 | 97 | 0 | 0 | 3.500 | 3.511 | JD | 1,556 | 35,000 | 12/04/2014 | 12/15/2024 |
| 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-CT-5 | COCA-COLA CO | | | 1 | 1.E FE | 2,989,950 | 110.8230 | 3,324,690 | 3,000,000 | 2,991,365 | 0 | 879 | 0 | 0 | 3.450 | 3.490 | MS | 27,600 | 103,500 | 03/20/2020 | 03/25/2030 |
| 191216-DK-3 | COCA-COLA CO | | | 1 | 1.E FE | 4,982,450 | 99.7760 | 4,988,800 | 5,000,000 | 4,983,695 | 0 | 1,245 | 0 | 0 | 2.000 | 2.039 | MS | 32,222 | 50,000 | 03/03/2021 | 03/05/2031 |
| 191216-DP-2 | COCA-COLA CO | | | 1 | 1.E FE | 5,010,000 | 101.7470 | 5,087,350 | 5,000,000 | 5,009,368 | 0 | (632) | 0 | 0 | 2.250 | 2.228 | JJ | 55,000 | 18,750 | 05/03/2021 | 01/05/2032 |
| 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-EA-4 | COLGATE-PALMOLIVE | | | 1 | 1.D FE | 952,400 | 101.3890 | 1,013,890 | 1,000,000 | 994,075 | 0 | 5,321 | 0 | 0 | 1.950 | 2.507 | FA | 8,125 | 19,500 | 05/22/2013 | 02/01/2023 |
| 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-CA-7 | COMCAST CORP | | | 1 | 1.G FE | 999,890 | 107.4240 | 1,074,240 | 1,000,000 | 999,922 | 0 | 8 | 0 | 0 | 3.150 | 3.151 | FA | 11,900 | 31,500 | 01/04/2018 | 02/15/2028 |
| 202795-JK-7 | COMMONWEALTH EDISON | | | 1 | 1.F FE | 956,930 | 105.6000 | 1,056,000 | 1,000,000 | 972,625 | 0 | 4,332 | 0 | 0 | 2.950 | 3.490 | FA | 11,144 | 29,500 | 03/08/2018 | 08/15/2027 |
| 202795-JN-1 | COMMONWEALTH EDISON | | | 1 | 1.F FE | 2,000,160 | 109.7980 | 2,195,960 | 2,000,000 | 2,000,117 | 0 | (13) | 0 | 0 | 3.700 | 3.699 | FA | 27,956 | 74,000 | 08/08/2018 | 08/15/2028 |
| 205887-BR-2 | CONAGRA FOODS | | | 1 | 2.C FE | 67,377 | 101.9240 | 70,711 | 69,376 | 69,116 | 0 | 234 | 0 | 0 | 3.200 | 3.560 | JJ | 962 | 2,220 | 07/19/2013 | 01/25/2023 |
| 205887-BR-2 | CONAGRA FOODS | | | 1 | 2.C FE | 487,541 | 101.9240 | 531,660 | 521,624 | 517,084 | 0 | 4,075 | 0 | 0 | 3.200 | 4.040 | JJ | 7,233 | 16,692 | 08/16/2013 | 01/25/2023 |
| 207597-EJ-0 | CONNECTICUT LIGHT AND POWER | | | 1 | 1.E FE | 3,150,480 | 106.4450 | 3,193,350 | 3,000,000 | 3,105,669 | 0 | (19,825) | 0 | 0 | 3.200 | 2.441 | MS | 28,267 | 96,000 | 09/12/2019 | 03/15/2027 |
| 207597-EJ-0 | CONNECTICUT LIGHT AND POWER | | | 1 | 1.E FE | 1,490,874 | 106.4450 | 1,564,742 | 1,470,000 | 1,482,022 | 0 | (2,216) | 0 | 0 | 3.200 | 3.021 | MS | 13,851 | 47,040 | 10/24/2017 | 03/15/2027 |
| 207597-EN-1 | CONNECTICUT LIGHT AND POWER | | | 1 | 1.E FE | 1,928,713 | 98.6350 | 1,859,270 | 1,885,000 | 1,926,988 | 0 | (1,725) | 0 | 0 | 2.050 | 1.793 | JJ | 19,429 | 0 | 07/26/2021 | 07/01/2031 |
| 207597-EN-1 | CONNECTICUT LIGHT AND POWER | | | 1 | 1.E FE | 3,010,350 | 98.6350 | 2,959,050 | 3,000,000 | 3,009,815 | 0 | (535) | 0 | 0 | 2.050 | 2.011 | JJ | 30,921 | 0 | 06/22/2021 | 07/01/2031 |
| 20826F-AQ-9 | CONOCOPHILLIPS | | | 1 | 1.G FE | 2,179,880 | 112.9190 | 2,258,380 | 2,000,000 | 2,098,784 | 0 | (22,843) | 0 | 0 | 4.950 | 3.599 | MS | 29,150 | 99,000 | 04/09/2018 | 03/15/2026 |
| 209111-FE-8 | CONSOLIDATED EDISON CO OF NY | | | 1 | 1.G FE | 1,038,640 | 105.1230 | 1,051,230 | 1,000,000 | 1,011,976 | 0 | (4,260) | 0 | 0 | 3.300 | 2.831 | JD | 2,750 | 33,000 | 03/16/2015 | 12/01/2024 |
| 209111-FM-0 | CONSOLIDATED EDISON CO OF NY | | | 1 | 2.A FE | 1,999,480 | 105.3490 | 2,106,980 | 2,000,000 | 1,999,634 | 0 | 49 | 0 | 0 | 3.125 | 3.128 | MN | 7,986 | 62,500 | 11/13/2017 | 11/15/2027 |
| 210518-CW-4 | CONSUMERS ENERGY COMPANY | | | 1 | 1.E FE | 998,980 | 104.2170 | 1,042,170 | 1,000,000 | 999,547 | 0 | (85) | 0 | 0 | 3.125 | 3.137 | FA | 10,417 | 31,250 | 08/11/2014 | 08/31/2024 |
| 22160K-AM-7 | COSTCO WHOLESALE CORP | | | 1 | 1.D FE | 987,950 | 107.5360 | 1,075,360 | 1,000,000 | 992,608 | 0 | 1,238 | 0 | 0 | 3.000 | 3.150 | MN | 3,583 | 30,000 | 01/23/2018 | 05/18/2027 |
| 224044-CA-3 | COX COMMUNICATIONS INC (144A) | | | 1 | 2.B FE | 995,600 | 102.3970 | 1,023,970 | 1,000,000 | 999,272 | 0 | 468 | 0 | 0 | 2.950 | 3.000 | JD | 0 | 29,500 | 04/24/2013 | 06/30/2023 |
| 224044-CE-5 | COX COMMUNICATIONS INC (144A) | | | 1 | 2.B FE | 998,270 | 106.4560 | 1,064,560 | 1,000,000 | 999,427 | 0 | 164 | 0 | 0 | 3.850 | 3.870 | FA | 16,042 | 38,500 | 12/01/2014 | 02/01/2025 |
| 224044-CJ-4 | COX COMMUNICATIONS INC (144A) | | | 1 | 2.B FE | 986,180 | 107.5050 | 1,075,050 | 1,000,000 | 991,405 | 0 | 1,348 | 0 | 0 | 3.500 | 3.670 | FA | 13,222 | 35,000 | 11/29/2017 | 08/15/2027 |
| 12636Y-AC-6 | CRH AMERICA INC (144A) | | C | 1 | 2.A FE | 1,994,440 | 110.2930 | 2,205,860 | 2,000,000 | 1,996,169 | 0 | 516 | 0 | 0 | 3.950 | 3.984 | AO | 19,092 | 79,000 | 03/28/2018 | 04/04/2028 |
| 22822V-AK-7 | CROWN CASTLE INTL CORP | | | 1 | 2.C FE | 1,992,300 | 108.8990 | 2,177,980 | 2,000,000 | 1,994,957 | 0 | 708 | 0 | 0 | 3.800 | 3.846 | FA | 28,711 | 76,000 | 01/09/2018 | 02/15/2028 |
| 22822V-AY-7 | CROWN CASTLE INTL CORP | | | 1 | 2.C FE | 3,006,000 | 99.3690 | 2,981,070 | 3,000,000 | 3,005,720 | 0 | (280) | 0 | 0 | 2.500 | 2.476 | JJ | 37,917 | 0 | 06/16/2021 | 07/15/2031 |
| 126408-HB-2 | CSX CORP | | | 1 | 2.A FE | 999,150 | 105.2460 | 1,052,460 | 1,000,000 | 999,735 | 0 | 89 | 0 | 0 | 3.400 | 3.410 | FA | 14,167 | 34,000 | 07/16/2014 | 08/01/2024 |
| 126408-HJ-5 | CSX CORP | | | 1 | 2.A FE | 1,998,660 | 109.9820 | 2,199,640 | 2,000,000 | 1,999,048 | 0 | 123 | 0 | 0 | 3.800 | 3.808 | MS | 25,333 | 76,000 | 02/15/2018 | 03/01/2028 |
| 126408-HQ-9 | CSX CORP | | | 1 | 2.A FE | 1,992,880 | 101.7090 | 2,034,180 | 2,000,000 | 1,994,257 | 0 | 629 | 0 | 0 | 2.400 | 2.439 | FA | 18,133 | 48,000 | 09/03/2019 | 02/15/2030 |
| 231021-AR-7 | CUMMINS INC | | | 1 | 1.E FE | 1,007,060 | 104.1730 | 1,041,730 | 1,000,000 | 1,001,258 | 0 | (802) | 0 | 0 | 3.650 | 3.563 | AO | 9,125 | 36,500 | 09/24/2013 | 10/01/2023 |
| 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-DF-8 | DAIMLER FINANCE NA LLC (144A) | | C | 1 | 1.G FE | 1,000,000 | 110.0470 | 1,100,470 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.750 | 3.750 | FA | 13,438 | 37,500 | 02/15/2018 | 02/22/2028 |
| 235851-AQ-5 | DANAHER CORP | | | 1 | 2.A FE | 2,043,840 | 106.5810 | 2,131,620 | 2,000,000 | 2,021,696 | 0 | (5,870) | 0 | 0 | 3.350 | 3.017 | MS | 19,728 | 67,000 | 01/22/2018 | 09/15/2025 |
| 235851-AQ-5 | DANAHER CORP | | | 1 | 2.A FE | 1,004,860 | 106.5810 | 1,065,810 | 1,000,000 | 1,002,429 | 0 | (653) | 0 | 0 | 3.350 | 3.275 | MS | 9,864 | 33,500 | 02/15/2018 | 09/15/2025 |
| 244199-BE-4 | DEERE & CO | | | 2 | 1.F FE | 997,460 | 100.4480 | 1,004,480 | 1,000,000 | 999,856 | 0 | 272 | 0 | 0 | 2.600 | 2.629 | JD | 1,661 | 26,000 | 06/05/2012 | 06/08/2022 |

# 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 | C o d e | F o r e i g n | Bond Char | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) 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 |
| 256677-AF-2 | DOLLAR GENERAL | | | 1 | 2.B FE | 2,008,680 | 111.2380 | 2,224,760 | 2,000,000 | 2,005,757 | 0 | (817) | 0 | 0 | 4.125 | 4.071 | MN | 13,750 | 82,500 | 03/27/2018 | 05/01/2028 |
| 256746-AG-3 | DOLLAR TREE | | | 1 | 2.B FE | 1,997,980 | 107.5060 | 2,150,120 | 2,000,000 | 1,998,925 | 0 | 272 | 0 | 0 | 4.000 | 4.016 | MN | 10,222 | 80,000 | 04/05/2018 | 05/15/2025 |
| 23338V-AC-0 | DTE ELECTRIC CO | | | 1 | 1.E FE | 998,610 | 105.4550 | 1,054,550 | 1,000,000 | 999,522 | 0 | 132 | 0 | 0 | 3.375 | 3.390 | MS | 11,250 | 33,750 | 06/23/2014 | 03/01/2025 |
| 26442C-AQ-7 | DUKE ENERGY CAROLINAS | | | 1 | 1.F FE | 999,610 | 101.6840 | 1,016,840 | 1,000,000 | 999,910 | 0 | 57 | 0 | 0 | 2.500 | 2.506 | MS | 7,361 | 25,000 | 03/08/2016 | 03/15/2023 |
| 26442C-AS-3 | DUKE ENERGY CAROLINAS | | | 1 | 1.F FE | 1,964,680 | 105.5280 | 2,110,560 | 2,000,000 | 1,979,183 | 0 | 3,847 | 0 | 0 | 2.950 | 3.180 | JD | 4,917 | 59,000 | 01/18/2018 | 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-BB-9 | DUKE ENERGY CAROLINAS | | | 1 | 1.F FE | 4,119,640 | 102.7580 | 4,110,320 | 4,000,000 | 4,111,859 | 0 | (7,781) | 0 | 0 | 2.550 | 2.207 | AO | 21,533 | 54,967 | 04/15/2021 | 04/15/2031 |
| 26444H-AC-5 | DUKE ENERGY FLORIDA | | | 1 | 1.F FE | 974,590 | 106.4640 | 1,064,640 | 1,000,000 | 984,424 | 0 | 2,775 | 0 | 0 | 3.200 | 3.540 | JJ | 14,756 | 32,000 | 04/16/2018 | 01/15/2027 |
| 26444G-AC-7 | DUKE ENERGY FLORIDA PROJ FIN | | | | 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 |
| 26442U-AA-2 | DUKE ENERGY PROGRESS | | | 1 | 1.F FE | 473,855 | 105.9450 | 476,753 | 450,000 | 464,537 | 0 | (4,103) | 0 | 0 | 3.250 | 2.250 | FA | 5,525 | 14,625 | 09/10/2019 | 08/15/2025 |
| 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-AG-9 | EATON CORP | | | 1 | 2.A FE | 1,000,000 | 106.4710 | 1,064,710 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.103 | 3.103 | MS | 9,137 | 31,030 | 09/06/2017 | 09/15/2027 |
| 278865-AV-2 | ECOLAB INC | | | 2 | 1.G FE | 961,320 | 105.0700 | 1,050,700 | 1,000,000 | 977,443 | 0 | 4,245 | 0 | 0 | 2.700 | 3.207 | MN | 4,500 | 27,000 | 01/04/2018 | 11/01/2026 |
| 278865-BD-1 | ECOLAB INC | | | 1 | 1.G FE | 999,660 | 108.5950 | 1,085,950 | 1,000,000 | 999,768 | 0 | 32 | 0 | 0 | 3.250 | 3.254 | JD | 2,708 | 32,500 | 11/17/2017 | 12/01/2027 |
| 278865-BD-1 | ECOLAB INC | | | 1 | 1.G FE | 1,921,760 | 108.5950 | 2,171,900 | 2,000,000 | 1,949,202 | 0 | 7,534 | 0 | 0 | 3.250 | 3.732 | JD | 5,417 | 65,000 | 02/28/2018 | 12/01/2027 |
| 532457-BH-0 | ELI LILLY | | | 1 | 1.F FE | 671,926 | 104.3570 | 737,804 | 707,000 | 688,873 | 0 | 4,903 | 0 | 0 | 2.750 | 3.553 | JD | 1,620 | 19,443 | 05/16/2018 | 06/01/2025 |
| 532457-BP-2 | ELI LILLY | | | 1 | 1.F FE | 2,017,680 | 106.8420 | 2,136,840 | 2,000,000 | 2,010,572 | 0 | (1,881) | 0 | 0 | 3.100 | 2.988 | MN | 7,922 | 62,000 | 01/16/2018 | 05/15/2027 |
| 532457-BP-2 | ELI LILLY | | | 1 | 1.F FE | 499,825 | 106.8420 | 534,210 | 500,000 | 499,890 | 0 | 17 | 0 | 0 | 3.100 | 3.104 | MN | 1,981 | 15,500 | 05/04/2017 | 05/15/2027 |
| 532457-BP-2 | ELI LILLY | | | 1 | 1.F FE | 1,871,866 | 106.8420 | 2,051,366 | 1,920,000 | 1,890,032 | 0 | 4,992 | 0 | 0 | 3.100 | 3.420 | MN | 7,605 | 59,520 | 03/07/2018 | 05/15/2027 |
| 26867L-AG-5 | EMD FINANCE LLC (144A) | | C | 1 | 1.G FE | 998,240 | 100.0940 | 1,000,940 | 1,000,000 | 999,886 | 0 | 245 | 0 | 0 | 2.950 | 2.978 | MS | 8,358 | 29,500 | 03/16/2015 | 03/19/2022 |
| 26867L-AL-4 | EMD FINANCE LLC (144A) | | C | 1 | 1.G FE | 1,987,660 | 105.3040 | 2,106,080 | 2,000,000 | 1,995,515 | 0 | 1,281 | 0 | 0 | 3.250 | 3.323 | MS | 18,417 | 65,000 | 03/16/2015 | 03/19/2025 |
| 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 | 2,944,260 | 107.0810 | 3,212,430 | 3,000,000 | 2,967,994 | 0 | 6,794 | 0 | 0 | 3.500 | 3.773 | AO | 26,250 | 105,000 | 04/25/2018 | 04/01/2026 |
| 29364W-AS-7 | ENTERGY LOUISIANA LLC | | | 1 | 1.F FE | 996,890 | 104.0550 | 1,040,550 | 1,000,000 | 999,348 | 0 | 345 | 0 | 0 | 4.050 | 4.088 | MS | 13,500 | 40,500 | 08/19/2013 | 09/01/2023 |
| 29364W-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-AZ-1 | ENTERGY LOUISIANA LLC | | | 1 | 1.F FE | 3,060,510 | 105.3760 | 3,161,280 | 3,000,000 | 3,042,801 | 0 | (7,211) | 0 | 0 | 3.120 | 2.834 | MS | 31,200 | 93,600 | 06/26/2019 | 09/01/2027 |
| 29364W-BE-7 | ENTERGY LOUISIANA LLC | | | 1 | 1.F FE | 1,986,240 | 94.3330 | 1,886,660 | 2,000,000 | 1,987,403 | 0 | 1,163 | 0 | 0 | 1.600 | 1.676 | JD | 1,422 | 34,844 | 02/11/2021 | 12/15/2030 |
| 29364W-BE-7 | ENTERGY LOUISIANA LLC | | | 1 | 1.F FE | 1,913,280 | 94.3330 | 1,886,660 | 2,000,000 | 1,917,472 | 0 | 4,192 | 0 | 0 | 1.600 | 2.108 | JD | 1,422 | 16,000 | 06/28/2021 | 12/15/2030 |
| 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 |
| 29365T-AF-1 | ENTERGY TEXAS INC | | | 1 | 2.A FE | 997,380 | 105.8600 | 1,058,600 | 1,000,000 | 998,335 | 0 | 246 | 0 | 0 | 3.450 | 3.481 | JD | 2,875 | 34,500 | 11/14/2017 | 12/01/2027 |
| 29379V-BE-2 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1 | 2.A FE | 2,009,400 | 106.3330 | 2,126,660 | 2,000,000 | 2,004,284 | 0 | (1,382) | 0 | 0 | 3.750 | 3.671 | FA | 28,333 | 75,000 | 02/20/2018 | 02/15/2025 |
| 29379V-BH-5 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1 | 2.A FE | 1,395,914 | 107.3640 | 1,422,573 | 1,325,000 | 1,369,761 | 0 | (10,802) | 0 | 0 | 3.700 | 2.774 | FA | 18,521 | 49,025 | 07/10/2019 | 02/15/2026 |
| 29379V-BT-9 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1 | 2.A FE | 2,992,920 | 112.3580 | 3,370,740 | 3,000,000 | 2,994,745 | 0 | 637 | 0 | 0 | 4.150 | 4.179 | AO | 25,938 | 124,500 | 10/03/2018 | 10/16/2028 |
| 26875P-AK-7 | EOG RESOURCES INC | | | 1 | 1.G FE | 944,890 | 101.7210 | 1,017,210 | 1,000,000 | 991,629 | 0 | 6,674 | 0 | 0 | 2.625 | 3.337 | MS | 7,729 | 26,250 | 02/28/2014 | 03/15/2023 |
| 26875P-AP-6 | EOG RESOURCES INC | | | 1 | 1.G FE | 2,185,152 | 109.3350 | 2,187,793 | 2,001,000 | 2,116,865 | 0 | (28,766) | 0 | 0 | 4.150 | 2.538 | JJ | 38,291 | 83,042 | 07/29/2019 | 01/15/2026 |
| 26885B-AA-8 | EQM MIDSTREAM PARTNERS LP | | | 1 | 3.C FE | 994,220 | 103.9800 | 1,039,800 | 1,000,000 | 998,248 | 0 | 621 | 0 | 0 | 4.000 | 4.071 | FA | 16,667 | 40,000 | 07/29/2014 | 08/01/2024 |
| 26884T-AL-6 | ERAC USA FINANCE LLC (144A) | | | 1 | 2.A FE | 998,300 | 105.9500 | 1,059,500 | 1,000,000 | 999,426 | 0 | 174 | 0 | 0 | 3.850 | 3.870 | MN | 4,919 | 38,500 | 05/19/2014 | 11/15/2024 |
| 26884T-AT-9 | ERAC USA FINANCE LLC (144A) | | | 1 | 2.A FE | 1,245,782 | 102.5750 | 1,266,801 | 1,235,000 | 1,239,670 | 0 | (2,712) | 0 | 0 | 2.700 | 2.467 | MN | 5,558 | 33,345 | 09/16/2019 | 11/01/2023 |
| 26884A-BF-9 | ERP OPERATING LP | | | 1 | 1.G FE | 979,190 | 105.2560 | 1,052,560 | 1,000,000 | 988,081 | 0 | 2,247 | 0 | 0 | 2.850 | 3.117 | MN | 4,750 | 28,500 | 10/30/2017 | 11/01/2026 |
| 29736R-AE-0 | ESTEE LAUDER CO | | | 1 | 1.E FE | 917,910 | 101.1710 | 1,011,710 | 1,000,000 | 993,370 | 0 | 10,336 | 0 | 0 | 2.350 | 3.433 | FA | 8,878 | 23,500 | 10/03/2013 | 08/15/2022 |
| 29736R-AJ-9 | ESTEE LAUDER CO | | | 1 | 1.E FE | 1,003,010 | 107.2320 | 1,072,320 | 1,000,000 | 1,001,684 | 0 | (309) | 0 | 0 | 3.150 | 3.113 | MS | 9,275 | 31,500 | 05/11/2017 | 03/15/2027 |
| 29736R-AJ-9 | ESTEE LAUDER CO | | | 1 | 1.E FE | 980,110 | 107.2320 | 1,072,320 | 1,000,000 | 987,662 | 0 | 2,126 | 0 | 0 | 3.150 | 3.410 | MS | 9,275 | 31,500 | 04/05/2018 | 03/15/2027 |
| 29736R-AR-1 | ESTEE LAUDER CO | | | 1 | 1.E FE | 2,998,620 | 98.6150 | 2,958,450 | 3,000,000 | 2,998,707 | 0 | 87 | 0 | 0 | 1.950 | 1.955 | MS | 17,225 | 31,038 | 03/02/2021 | 03/15/2031 |
| 30231G-AC-6 | EXXON MOBIL CORP | | | 1 | 1.D FE | 3,000,000 | 104.5440 | 3,136,320 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.176 | 3.176 | MS | 28,055 | 95,280 | 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 |
| 30231G-AT-9 | EXXON MOBIL CORP | | | 1 | 1.D FE | 1,965,700 | 105.8890 | 2,117,780 | 2,000,000 | 1,980,702 | 0 | 4,242 | 0 | 0 | 3.043 | 3.292 | MS | 20,287 | 60,860 | 04/18/2018 | 03/01/2026 |
| 31428X-BP-0 | FEDEX CORP | | | 1 | 2.B FE | 1,996,600 | 108.0100 | 2,160,200 | 2,000,000 | 1,997,754 | 0 | 317 | 0 | 0 | 3.400 | 3.420 | FA | 25,689 | 68,000 | 01/30/2018 | 02/15/2028 |
| 31677A-AB-0 | FIFTH THIRD BANCORP | | | 2 | 2.A FE | 999,010 | 107.9730 | 1,079,730 | 1,000,000 | 999,494 | 0 | 99 | 0 | 0 | 3.850 | 3.862 | MS | 11,336 | 38,500 | 03/10/2016 | 03/15/2026 |
| 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 | 1,005,380 | 108.8580 | 1,088,580 | 1,000,000 | 1,002,880 | 0 | (756) | 0 | 0 | 3.950 | 3.861 | JJ | 16,788 | 39,500 | 07/25/2018 | 07/28/2025 |

# 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 |
| 337738-AP-3 | FISERV INC | | | 1 | 2.B FE | 1,045,860 | 106.8790 | 1,068,790 | 1,000,000 | 1,021,105 | 0 | (6,238) | 0 | 0 | 3.850 | 3.145 | JD | 3,208 | 38,500 | 10/27/2017 | 06/01/2025 |
| 337738-AQ-1 | FISERV INC | | | 1 | 2.B FE | 1,999,080 | 104.5730 | 2,091,460 | 2,000,000 | 1,999,575 | 0 | 182 | 0 | 0 | 3.800 | 3.810 | AO | 19,000 | 76,000 | 09/20/2018 | 10/01/2023 |
| 337738-AS-7 | FISERV INC | | | 1 | 2.B FE | 4,991,600 | 103.4910 | 5,174,550 | 5,000,000 | 4,995,682 | 0 | 1,645 | 0 | 0 | 2.750 | 2.786 | JJ | 68,750 | 137,500 | 06/10/2019 | 07/01/2024 |
| 341081-FJ-1 | FLORIDA POWER & LIGHT | | | 1 | 1.E FE | 996,190 | 101.7740 | 1,017,740 | 1,000,000 | 999,380 | 0 | 414 | 0 | 0 | 2.750 | 2.794 | JD | 2,292 | 27,500 | 05/30/2013 | 06/01/2023 |
| 341081-FK-8 | FLORIDA POWER & LIGHT | | | 1 | 1.D FE | 998,710 | 104.2670 | 1,042,670 | 1,000,000 | 999,636 | 0 | 135 | 0 | 0 | 3.250 | 3.265 | JD | 2,708 | 32,500 | 05/12/2014 | 06/01/2024 |
| 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 |
| 35805B-AA-6 | FRESENIUS MED (144A) | | C | 1 | 2.C FE | 4,923,050 | 107.0340 | 5,351,700 | 5,000,000 | 4,939,703 | 0 | 6,826 | 0 | 0 | 3.750 | 3.938 | JD | 8,333 | 187,500 | 06/13/2019 | 06/15/2029 |
| 369550-AU-2 | GENERAL DYNAMICS CORP | | | 1 | 1.G FE | 989,870 | 101.0920 | 1,010,920 | 1,000,000 | 999,009 | 0 | 1,097 | 0 | 0 | 2.250 | 2.364 | MN | 2,875 | 22,500 | 11/01/2012 | 11/15/2022 |
| 369550-AX-6 | GENERAL DYNAMICS CORP | | | 1 | 1.G FE | 1,439,098 | 103.0430 | 1,597,167 | 1,550,000 | 1,486,721 | 0 | 12,549 | 0 | 0 | 2.125 | 3.079 | FA | 12,443 | 32,938 | 01/10/2018 | 08/15/2026 |
| 369550-AZ-1 | GENERAL DYNAMICS CORP | | | 1 | 1.G FE | 978,310 | 104.9530 | 1,049,530 | 1,000,000 | 986,722 | 0 | 2,045 | 0 | 0 | 2.625 | 2.872 | MN | 3,354 | 26,250 | 09/11/2017 | 11/15/2027 |
| 369550-AZ-1 | GENERAL DYNAMICS CORP | | | 1 | 1.G FE | 1,205,000 | 104.9530 | 1,311,913 | 1,250,000 | 1,221,611 | 0 | 4,348 | 0 | 0 | 2.625 | 3.050 | MN | 4,193 | 32,813 | 01/04/2018 | 11/15/2027 |
| 369550-BC-1 | GENERAL DYNAMICS CORP | | | 1 | 1.G FE | 2,004,600 | 110.5930 | 2,211,860 | 2,000,000 | 2,003,044 | 0 | (432) | 0 | 0 | 3.750 | 3.722 | MN | 9,583 | 75,000 | 05/10/2018 | 05/15/2028 |
| 36962G-7K-4 | GENERAL ELECTRIC COMPANY | | | 2 | 2.B FE | 285,797 | 103.8690 | 298,104 | 287,000 | 286,668 | 0 | 129 | 0 | 0 | 3.450 | 3.500 | MN | 1,265 | 9,902 | 05/12/2014 | 05/15/2024 |
| 370334-CG-7 | GENERAL MILLS INC | | | 1 | 2.B FE | 2,009,620 | 111.7460 | 2,234,920 | 2,000,000 | 2,006,339 | 0 | (905) | 0 | 0 | 4.200 | 4.140 | AO | 17,267 | 84,000 | 04/04/2018 | 04/17/2028 |
| 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 |
| 37331N-AH-4 | GEORGIA-PACIFIC CORP (144A) | | | 1 | 1.G FE | 2,010,280 | 105.9620 | 2,119,240 | 2,000,000 | 2,004,730 | 0 | (1,511) | 0 | 0 | 3.600 | 3.514 | MS | 24,000 | 72,000 | 03/07/2018 | 03/01/2025 |
| 377372-AN-7 | GLAXOSMITHKLINE | | C | 1 | 1.F FE | 2,013,540 | 112.0130 | 2,240,260 | 2,000,000 | 2,009,137 | 0 | (1,255) | 0 | 0 | 3.875 | 3.793 | MN | 9,903 | 77,500 | 05/11/2018 | 05/15/2028 |
| 38141E-C2-3 | GOLDMAN SACHS GROUP | | | 1 | 2.A FE | 998,680 | 105.8640 | 1,058,640 | 1,000,000 | 999,612 | 0 | 141 | 0 | 0 | 3.850 | 3.866 | JJ | 18,501 | 38,500 | 06/30/2014 | 07/08/2024 |
| 38141G-WQ-3 | GOLDMAN SACHS GROUP | | | 1 | 2.A FE | 1,000,000 | 104.9890 | 1,049,890 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.272 | 3.272 | MS | 8,362 | 32,720 | 09/26/2017 | 09/29/2025 |
| 38141G-WV-2 | GOLDMAN SACHS GROUP | | | 1 | 2.A FE | 2,006,320 | 108.8630 | 2,177,260 | 2,000,000 | 2,004,260 | 0 | (599) | 0 | 0 | 3.814 | 3.775 | AO | 14,408 | 76,280 | 01/19/2018 | 04/23/2029 |
| 402479-CF-4 | GULF POWER | | | 1 | 1.E FE | 998,300 | 106.8350 | 1,068,350 | 1,000,000 | 998,997 | 0 | 163 | 0 | 0 | 3.300 | 3.320 | MN | 2,750 | 33,000 | 05/15/2017 | 05/30/2027 |
| 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 |
| 431282-AQ-5 | HIGHWOODS REALTY LP | | | 1 | 2.B FE | 988,180 | 110.3770 | 1,103,770 | 1,000,000 | 992,062 | 0 | 1,088 | 0 | 0 | 4.125 | 4.271 | MS | 12,146 | 41,250 | 02/22/2018 | 03/15/2028 |
| 437076-AZ-5 | HOME DEPOT INC | | | 1 | 1.F FE | 988,890 | 102.0230 | 1,020,230 | 1,000,000 | 998,391 | 0 | 1,229 | 0 | 0 | 2.700 | 2.830 | AO | 6,750 | 27,000 | 05/23/2013 | 04/01/2023 |
| 437076-BT-8 | HOME DEPOT INC | | | 1 | 1.F FE | 997,400 | 106.1200 | 1,061,200 | 1,000,000 | 998,407 | 0 | 250 | 0 | 0 | 2.800 | 2.830 | MS | 8,322 | 28,000 | 09/05/2017 | 09/14/2027 |
| 437076-BY-7 | HOME DEPOT INC | | | 1 | 1.F FE | 3,128,340 | 106.6320 | 3,198,960 | 3,000,000 | 3,103,185 | 0 | (12,949) | 0 | 0 | 2.950 | 2.427 | JD | 3,933 | 88,500 | 01/06/2020 | 06/15/2029 |
| 438516-BW-5 | HONEYWELL INTERNATIONAL | | | 2 | 1.F FE | 997,930 | 103.3850 | 1,033,850 | 1,000,000 | 998,875 | 0 | 407 | 0 | 0 | 2.300 | 2.344 | FA | 8,689 | 23,000 | 07/30/2019 | 08/15/2024 |
| 438516-CF-1 | HONEYWELL INTERNATIONAL | | | 1 | 1.F FE | 4,952,950 | 97.4840 | 4,874,200 | 5,000,000 | 4,954,118 | 0 | 1,168 | 0 | 0 | 1.750 | 1.853 | MS | 32,813 | 0 | 09/21/2021 | 09/01/2031 |
| 443510-AJ-1 | HUBBELL INC | | | 1 | 2.A FE | 994,380 | 107.4520 | 1,074,520 | 1,000,000 | 996,316 | 0 | 526 | 0 | 0 | 3.500 | 3.567 | FA | 13,222 | 35,000 | 01/31/2018 | 02/15/2028 |
| 452308-AT-6 | ILLINOIS TOOL WORKS INC | | | 1 | 1.E FE | 1,023,050 | 104.7690 | 1,047,690 | 1,000,000 | 1,008,095 | 0 | (4,038) | 0 | 0 | 3.500 | 3.062 | MS | 11,667 | 35,000 | 02/20/2018 | 03/01/2024 |
| 452308-AT-6 | ILLINOIS TOOL WORKS INC | | | 1 | 1.E FE | 996,480 | 104.7690 | 1,047,690 | 1,000,000 | 999,097 | 0 | 379 | 0 | 0 | 3.500 | 3.542 | MS | 11,667 | 35,000 | 02/18/2014 | 03/01/2024 |
| 452308-AX-7 | ILLINOIS TOOL WORKS INC | | | 1 | 1.E FE | 976,980 | 104.9340 | 1,049,340 | 1,000,000 | 986,772 | 0 | 2,486 | 0 | 0 | 2.650 | 2.943 | MN | 3,386 | 26,500 | 11/13/2017 | 11/15/2026 |
| 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-GC-2 | INDIANA UNIVERSITY (TAXABLE) REF S2020B | | | 1 | 1.A FE | 1,480,000 | 103.2460 | 1,528,041 | 1,480,000 | 1,480,000 | 0 | 0 | 0 | 0 | 2.466 | 2.466 | JD | 3,041 | 36,497 | 01/23/2020 | 06/01/2032 |
| 458140-AM-2 | INTEL CORP | | | 1 | 1.E FE | 967,110 | 102.0880 | 1,020,880 | 1,000,000 | 996,235 | 0 | 3,815 | 0 | 0 | 2.700 | 3.102 | JD | 1,200 | 27,000 | 06/07/2013 | 12/15/2022 |
| 458140-AX-8 | INTEL CORP | | | 1 | 1.E FE | 1,372,537 | 107.2820 | 1,451,525 | 1,353,000 | 1,364,408 | 0 | (2,037) | 0 | 0 | 3.150 | 2.971 | MN | 5,919 | 42,620 | 10/26/2017 | 05/11/2027 |
| 461070-AL-8 | INTERSTATE POWER & LIGHT CO | | | 1 | 2.A FE | 1,009,570 | 105.0590 | 1,050,590 | 1,000,000 | 1,004,001 | 0 | (1,413) | 0 | 0 | 3.250 | 3.093 | JD | 2,708 | 32,500 | 11/09/2017 | 12/01/2024 |
| 46849L-TK-7 | JACKSON NATIONAL LIFE (144A) | | | | 1.F FE | 4,990,250 | 103.3230 | 5,166,150 | 5,000,000 | 4,994,987 | 0 | 1,927 | 0 | 0 | 2.650 | 2.692 | JD | 3,681 | 132,500 | 06/17/2019 | 06/21/2024 |
| 476556-DB-8 | JERSEY CENTRAL POWER & LIGHT (144A) | | | 1 | 2.B FE | 994,810 | 106.3870 | 1,063,870 | 1,000,000 | 998,623 | 0 | 538 | 0 | 0 | 4.700 | 4.762 | AO | 11,750 | 47,000 | 08/14/2013 | 04/01/2024 |
| 832696-AR-9 | JM SMUCKER CO | | | 1 | 2.B FE | 1,002,340 | 107.0700 | 1,070,700 | 1,000,000 | 1,001,461 | 0 | (225) | 0 | 0 | 3.375 | 3.347 | JD | 1,500 | 33,750 | 12/05/2017 | 12/15/2027 |
| 832696-AU-2 | JM SMUCKER CO | | LS | 1 | 2.B FE | 2,981,310 | 96.8290 | 2,904,870 | 3,000,000 | 2,981,674 | 0 | 364 | 0 | 0 | 2.125 | 2.191 | MS | 17,177 | 0 | 09/23/2021 | 03/15/2032 |
| 24422E-TT-6 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 992,910 | 103.8840 | 1,038,840 | 1,000,000 | 997,234 | 0 | 1,062 | 0 | 0 | 2.650 | 2.766 | JD | 515 | 26,500 | 10/02/2017 | 06/24/2024 |
| 24422E-UB-3 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 1,996,760 | 107.1190 | 2,142,380 | 2,000,000 | 1,997,921 | 0 | 309 | 0 | 0 | 3.050 | 3.069 | JJ | 29,653 | 61,000 | 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 |
| 478160-BY-9 | JOHNSON & JOHNSON | | | 1 | 1.A FE | 953,719 | 104.4310 | 1,057,886 | 1,013,000 | 980,097 | 0 | 7,248 | 0 | 0 | 2.450 | 3.290 | MS | 8,273 | 24,819 | 03/07/2018 | 03/01/2026 |
| 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-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 |
| 46647P-AH-9 | JP MORGAN CHASE | | | 1 | 1.F FE | 1,000,000 | 104.0110 | 1,040,110 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.220 | 3.220 | MS | 10,733 | 32,200 | 05/23/2017 | 03/01/2025 |
| 46647P-AM-8 | JP MORGAN CHASE | | | 1 | 1.F FE | 1,000,000 | 107.2080 | 1,072,080 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.509 | 3.509 | JJ | 15,401 | 35,090 | 01/16/2018 | 01/23/2029 |
| 46647P-AM-8 | JP MORGAN CHASE | | | 1 | 1.F FE | 995,160 | 107.2080 | 1,072,080 | 1,000,000 | 996,638 | 0 | 410 | 0 | 0 | 3.509 | 3.563 | JJ | 15,401 | 35,090 | 01/18/2018 | 01/23/2029 |
| 46647P-AR-7 | JPMORGAN CHASE | | | 1 | 1.F FE | 2,000,000 | 110.4640 | 2,209,280 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.005 | 4.005 | AO | 15,130 | 80,100 | 04/16/2018 | 04/23/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 46647P-BF-2 | JPMORGAN CHASE | | | 1 | 1.F FE | 3,000,000 | 102.3350 | 3,070,050 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 2.301 | 2.301 | AO | 14,573 | 69,030 | 09/05/2019 | 10/15/2025 |
| 487836-BU-1 | KELLOGG CO | | | 1 | 2.B FE | 997,310 | 107.8300 | 1,078,300 | 1,000,000 | 998,284 | 0 | 255 | 0 | 0 | 3.400 | 3.432 | MN | 4,344 | 34,000 | 11/07/2017 | 11/15/2027 |
| 491674-BK-2 | KENTUCKY UTILITIES | | | 1 | 1.F FE | 1,028,790 | 105.5790 | 1,055,790 | 1,000,000 | 1,013,952 | 0 | (3,737) | 0 | 0 | 3.300 | 2.878 | AO | 8,250 | 33,000 | 11/06/2017 | 10/01/2025 |
| 49327M-2T-0 | KEY BANK NA | | | | 1.G FE | 999,770 | 101.3140 | 1,013,140 | 1,000,000 | 999,949 | 0 | 48 | 0 | 0 | 2.300 | 2.305 | MS | 6,836 | 23,000 | 09/07/2017 | 09/14/2022 |
| 49327M-2U-7 | KEY BANK NA | | | | 1.G FE | 999,820 | 103.1010 | 1,031,010 | 1,000,000 | 999,921 | 0 | 37 | 0 | 0 | 3.375 | 3.379 | MS | 10,688 | 33,750 | 02/28/2018 | 03/07/2023 |
| 49338C-AB-9 | KEYSPAN GAS EAST CORP | | C | 1 | 2.A FE | 979,300 | 102.2130 | 1,022,130 | 1,000,000 | 988,412 | 0 | 2,299 | 0 | 0 | 2.742 | 3.012 | FA | 10,359 | 27,420 | 11/03/2017 | 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-BJ-1 | KIMBERLY-CLARK | | | 1 | 1.F FE | 977,600 | 102.3650 | 1,023,650 | 1,000,000 | 996,453 | 0 | 2,418 | 0 | 0 | 2.400 | 2.656 | JD | 2,000 | 24,000 | 05/20/2013 | 06/01/2023 |
| 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-BU-6 | KIMBERLY-CLARK | | | 1 | 1.F FE | 861,314 | 105.8420 | 899,657 | 850,000 | 857,296 | 0 | (1,662) | 0 | 0 | 2.750 | 2.529 | FA | 8,831 | 23,375 | 07/12/2019 | 02/15/2026 |
| 49446R-AP-4 | KIMCO REALTY CORP | | | 1 | 2.A FE | 640,533 | 104.0090 | 743,664 | 715,000 | 667,873 | 0 | 8,747 | 0 | 0 | 2.800 | 4.350 | AO | 5,005 | 20,020 | 09/17/2018 | 10/01/2026 |
| 49456B-AF-8 | KINDER MORGAN INC | | | 1 | 2.B FE | 2,023,940 | 108.1480 | 2,162,960 | 2,000,000 | 2,012,510 | 0 | (3,615) | 0 | 0 | 4.300 | 4.088 | JD | 7,167 | 86,000 | 08/30/2018 | 06/01/2025 |
| 49456B-AP-6 | KINDER MORGAN INC | | | 1 | 2.B FE | 1,992,440 | 111.2090 | 2,224,180 | 2,000,000 | 1,994,860 | 0 | 698 | 0 | 0 | 4.300 | 4.347 | MS | 28,667 | 86,000 | 02/22/2018 | 03/01/2028 |
| 49456B-AP-6 | KINDER MORGAN INC | | | 1 | 2.B FE | 974,350 | 111.2090 | 1,112,090 | 1,000,000 | 982,522 | 0 | 2,390 | 0 | 0 | 4.300 | 4.628 | MS | 14,333 | 43,000 | 05/14/2018 | 03/01/2028 |
| 501044-CQ-2 | KROGER CO | | | 1 | 2.A FE | 993,550 | 100.0740 | 1,000,740 | 1,000,000 | 999,708 | 0 | 706 | 0 | 0 | 3.400 | 3.477 | AO | 7,178 | 34,000 | 04/10/2012 | 04/15/2022 |
| 505588-BJ-1 | LACLEDE GAS CO | | | 1 | 1.F FE | 1,993,940 | 102.9380 | 2,058,760 | 2,000,000 | 1,998,820 | 0 | 664 | 0 | 0 | 3.400 | 3.436 | FA | 25,689 | 68,000 | 08/06/2013 | 08/15/2023 |
| 524660-AY-3 | LEGGETT & PLATT | | | 1 | 2.B FE | 993,410 | 106.8270 | 1,068,270 | 1,000,000 | 995,820 | 0 | 625 | 0 | 0 | 3.500 | 3.579 | MN | 4,472 | 35,000 | 11/14/2017 | 11/15/2027 |
| 74005P-BQ-6 | LINDE INC/CT | | | 1 | 1.F FE | 1,026,430 | 106.5330 | 1,065,330 | 1,000,000 | 1,013,289 | 0 | (3,234) | 0 | 0 | 3.200 | 2.832 | JJ | 13,333 | 32,000 | 09/27/2017 | 01/30/2026 |
| 74005P-BT-0 | LINDE INC/CT | | | 1 | 1.F FE | 937,780 | 93.5250 | 935,250 | 1,000,000 | 941,178 | 0 | 3,398 | 0 | 0 | 1.100 | 1.841 | FA | 4,308 | 5,500 | 06/14/2021 | 08/10/2030 |
| 74005P-BT-0 | LINDE INC/CT | | | 1 | 1.F FE | 2,803,980 | 93.5250 | 2,805,750 | 3,000,000 | 2,805,424 | 0 | 1,444 | 0 | 0 | 1.100 | 1.920 | FA | 12,925 | 0 | 12/02/2021 | 08/10/2030 |
| 539830-BE-8 | LOCKHEED MARTIN CORP | | | 1 | 1.G FE | 997,140 | 104.8070 | 1,048,070 | 1,000,000 | 998,986 | 0 | 294 | 0 | 0 | 2.900 | 2.933 | MS | 9,667 | 29,000 | 02/12/2015 | 03/01/2025 |
| 539830-BH-1 | LOCKHEED MARTIN CORP | | | 1 | 1.G FE | 982,890 | 108.3470 | 1,083,470 | 1,000,000 | 990,413 | 0 | 2,154 | 0 | 0 | 3.550 | 3.808 | JJ | 16,369 | 35,500 | 05/02/2018 | 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 | 995,010 | 106.7720 | 1,067,720 | 1,000,000 | 996,950 | 0 | 512 | 0 | 0 | 3.100 | 3.162 | MN | 4,994 | 31,000 | 01/11/2018 | 05/03/2027 |
| 548661-ED-5 | LOWES COMPANIES | | | 1 | 2.A FE | 4,988,850 | 98.0660 | 4,903,300 | 5,000,000 | 4,989,242 | 0 | 392 | 0 | 0 | 1.700 | 1.734 | MS | 23,847 | 0 | 09/13/2021 | 09/15/2028 |
| 413875-AW-5 | L3HARRIS TECH INC | | | 1 | 2.B FE | 1,004,760 | 112.3370 | 1,123,370 | 1,000,000 | 1,003,260 | 0 | (443) | 0 | 0 | 4.400 | 4.340 | JD | 1,956 | 44,000 | 05/24/2018 | 06/15/2028 |
| 502431-AJ-8 | L3HARRIS TECH INC | | | 1 | 2.B FE | 2,091,180 | 103.9010 | 2,078,020 | 2,000,000 | 2,033,392 | 0 | (23,588) | 0 | 0 | 3.850 | 2.604 | JD | 3,422 | 77,000 | 07/02/2019 | 06/15/2023 |
| 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 |
| 55279H-AQ-3 | MANUFACTURERS & TRADERS TRUST | | | | 1.G FE | 1,018,130 | 106.9400 | 1,069,400 | 1,000,000 | 1,010,921 | 0 | (1,749) | 0 | 0 | 3.400 | 3.186 | FA | 12,656 | 34,000 | 08/29/2017 | 08/17/2027 |
| 571903-AS-2 | MARRIOTT INTERNATIONAL | | | 1 | 2.C FE | 996,670 | 103.9620 | 1,039,620 | 1,000,000 | 998,381 | 0 | 331 | 0 | 0 | 3.125 | 3.164 | JD | 1,389 | 31,250 | 06/07/2016 | 06/15/2026 |
| 571903-AW-3 | MARRIOTT INTERNATIONAL | | | 1 | 2.C FE | 997,710 | 105.4640 | 1,054,640 | 1,000,000 | 999,000 | 0 | 276 | 0 | 0 | 3.750 | 3.782 | MS | 11,042 | 37,500 | 12/13/2016 | 03/15/2025 |
| 571903-AY-9 | MARRIOTT INTERNATIONAL | | | 1 | 2.C FE | 996,560 | 108.0020 | 1,080,020 | 1,000,000 | 997,639 | 0 | 317 | 0 | 0 | 4.000 | 4.042 | AO | 8,444 | 40,000 | 04/04/2018 | 04/15/2028 |
| 573284-AW-6 | MARTIN MARIETTA MATERIALS | | | 1 | 2.B FE | 1,999,640 | 99.6540 | 1,993,080 | 2,000,000 | 1,999,649 | 0 | 9 | 0 | 0 | 2.400 | 2.401 | JJ | 23,867 | 0 | 06/23/2021 | 07/15/2031 |
| 574599-BQ-8 | MASCO CORP | | | 1 | 2.B FE | 4,934,500 | 95.9370 | 4,796,850 | 5,000,000 | 4,939,354 | 0 | 4,854 | 0 | 0 | 2.000 | 2.147 | FA | 37,778 | 44,722 | 02/22/2021 | 02/15/2031 |
| 57629W-BR-0 | MASSMUTUAL GLOBAL FUNDING II ( LS:855K | 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 | 2,993,970 | 104.8360 | 3,145,080 | 3,000,000 | 2,997,223 | 0 | 858 | 0 | 0 | 2.950 | 2.982 | JJ | 41,792 | 88,500 | 01/08/2018 | 01/11/2025 |
| 57629W-CG-3 | MASSMUTUAL GLOBAL FUNDING II (144A) | | | | 1.B FE | 1,993,720 | 104.8360 | 2,096,720 | 2,000,000 | 1,997,115 | 0 | 894 | 0 | 0 | 2.950 | 3.000 | JJ | 27,861 | 59,000 | 01/09/2018 | 01/11/2025 |
| 57629W-CQ-1 | MASSMUTUAL GLOBAL FUNDING II (144A) | | | | 1.B FE | 3,991,280 | 102.5280 | 4,101,120 | 4,000,000 | 3,993,563 | 0 | 1,186 | 0 | 0 | 2.350 | 2.384 | JJ | 43,606 | 94,000 | 01/09/2020 | 01/14/2027 |
| 57636Q-AB-0 | MASTERCARD INC | | | 1 | 1.E FE | 1,043,480 | 105.2810 | 1,052,810 | 1,000,000 | 1,011,857 | 0 | (5,047) | 0 | 0 | 3.375 | 2.826 | AO | 8,438 | 33,750 | 03/17/2015 | 04/01/2024 |
| 57636Q-AG-9 | MASTERCARD INC | | | 1 | 1.E FE | 1,004,470 | 106.4790 | 1,064,790 | 1,000,000 | 1,002,506 | 0 | (496) | 0 | 0 | 2.950 | 2.892 | MN | 3,278 | 29,500 | 11/22/2017 | 11/21/2026 |
| 57636Q-AJ-3 | MASTERCARD INC | | | 1 | 1.E FE | 1,007,190 | 109.8130 | 1,098,130 | 1,000,000 | 1,004,615 | 0 | (694) | 0 | 0 | 3.500 | 3.413 | FA | 12,153 | 35,000 | 02/26/2018 | 02/26/2028 |
| 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 |
| 57772K-AD-3 | MAXIM INTEGRATED PRODUCT | | | 1 | 2.A FE | 968,450 | 107.9430 | 1,079,430 | 1,000,000 | 980,183 | 0 | 3,203 | 0 | 0 | 3.450 | 3.856 | JD | 1,533 | 34,500 | 02/21/2018 | 06/15/2027 |
| 579780-AJ-6 | MCCORMICK & COMPANY INC | | | 1 | 2.B FE | 989,550 | 103.4470 | 1,034,470 | 1,000,000 | 997,961 | 0 | 1,146 | 0 | 0 | 3.500 | 3.625 | MS | 11,667 | 35,000 | 08/15/2013 | 09/01/2023 |
| 58013M-FQ-2 | MCDONALD'S CORP | | | 1 | 2.A FE | 2,053,485 | 110.6020 | 2,051,667 | 1,855,000 | 2,041,318 | 0 | (12,167) | 0 | 0 | 3.600 | 2.258 | JJ | 33,390 | 33,390 | 05/24/2021 | 07/01/2030 |
| 58013M-FQ-2 | MCDONALD'S CORP | | | 1 | 2.A FE | 1,985,320 | 110.6020 | 2,212,040 | 2,000,000 | 1,987,402 | 0 | 1,241 | 0 | 0 | 3.600 | 3.687 | JJ | 36,000 | 72,000 | 03/25/2020 | 07/01/2030 |
| 58013M-EM-2 | MCDONALDS CORP | | | 1 | 2.A FE | 985,880 | 100.0630 | 1,000,630 | 1,000,000 | 999,926 | 0 | 1,539 | 0 | 0 | 2.625 | 2.783 | JJ | 12,104 | 26,250 | 09/27/2011 | 01/15/2022 |
| 58013M-FJ-8 | MCDONALDS CORP | | | 1 | 2.A FE | 1,985,280 | 103.2600 | 2,065,200 | 2,000,000 | 1,988,401 | 0 | 1,340 | 0 | 0 | 2.625 | 2.709 | MS | 17,500 | 52,500 | 08/07/2019 | 09/01/2029 |
| 581557-BE-4 | MCKESSON CORP | | | 1 | 2.B FE | 1,000,000 | 105.0500 | 1,050,500 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.796 | 3.796 | MS | 11,177 | 37,960 | 03/05/2014 | 03/15/2024 |
| 585055-BS-4 | MEDTRONIC INC | | | 1 | 1.G FE | 616,365 | 106.5440 | 662,704 | 622,000 | 619,140 | 0 | 819 | 0 | 0 | 3.500 | 3.652 | MS | 6,410 | 21,770 | 06/13/2018 | 03/15/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 58933Y-AF-2 | MERCK & CO INC | | | 1 | 1.E FE | 985,350 | 102.9760 | 1,029,760 | 1,000,000 | 995,462 | 0 | 3,154 | 0 | 0 | 2.800 | 3.137 | MN | 3,344 | 28,000 | 09/04/2018 | 05/18/2023 |
| 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 |
| 589331-AT-4 | MERCK & CO INC | | | 1 | 1.E FE | 1,012,230 | 100.8860 | 1,008,860 | 1,000,000 | 1,000,627 | 0 | (1,352) | 0 | 0 | 2.400 | 2.255 | MS | 7,067 | 24,000 | 10/10/2012 | 09/15/2022 |
| 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-DC-0 | MET LIFE GLOBAL FUNDING I (144A) | | | | 1.D FE | 1,998,280 | 107.0490 | 2,140,980 | 2,000,000 | 1,998,658 | 0 | 156 | 0 | 0 | 3.050 | 3.060 | JD | 2,372 | 61,000 | 06/11/2019 | 06/17/2029 |
| 59156R-BM-9 | METLIFE INC | | | 1 | 1.G FE | 994,280 | 105.2350 | 1,052,350 | 1,000,000 | 997,967 | 0 | 595 | 0 | 0 | 3.000 | 3.067 | MS | 10,000 | 30,000 | 03/02/2015 | 03/01/2025 |
| 594918-AT-1 | MICROSOFT CORP | | | 1 | 1.A FE | 996,640 | 102.1400 | 1,021,400 | 1,000,000 | 999,489 | 0 | 361 | 0 | 0 | 2.375 | 2.413 | MN | 3,958 | 23,750 | 04/25/2013 | 05/01/2023 |
| 594918-AT-1 | MICROSOFT CORP | | | 1 | 1.A FE | 938,700 | 102.1400 | 1,021,400 | 1,000,000 | 989,847 | 0 | 7,326 | 0 | 0 | 2.375 | 3.157 | MN | 3,958 | 23,750 | 04/01/2014 | 05/01/2023 |
| 594918-AW-4 | MICROSOFT CORP | | | 1 | 1.A FE | 1,054,140 | 105.2930 | 1,052,930 | 1,000,000 | 1,011,102 | 0 | (6,243) | 0 | 0 | 3.625 | 2.953 | JD | 1,611 | 36,250 | 05/30/2014 | 12/15/2023 |
| 594918-BJ-2 | MICROSOFT CORP | | | 1 | 1.A FE | 1,055,630 | 106.7650 | 1,067,650 | 1,000,000 | 1,022,918 | 0 | (6,036) | 0 | 0 | 3.125 | 2.454 | MN | 5,035 | 31,250 | 04/01/2016 | 11/03/2025 |
| 594918-BY-9 | MICROSOFT CORP | | | 1 | 1.A FE | 990,610 | 109.0450 | 1,090,450 | 1,000,000 | 994,223 | 0 | 1,017 | 0 | 0 | 3.300 | 3.424 | FA | 13,292 | 33,000 | 04/16/2018 | 02/06/2027 |
| 595620-AM-7 | MIDAMERICAN ENERGY CO | | | 1 | 1.E FE | 1,995,400 | 105.7290 | 2,114,580 | 2,000,000 | 1,997,818 | 0 | 707 | 0 | 0 | 3.500 | 3.540 | AO | 14,778 | 70,000 | 05/22/2018 | 10/15/2024 |
| 595620-AT-2 | MIDAMERICAN ENERGY CO | | | 1 | 1.E FE | 2,179,560 | 110.2960 | 2,205,920 | 2,000,000 | 2,141,460 | 0 | (18,130) | 0 | 0 | 3.650 | 2.546 | AO | 15,411 | 73,000 | 11/12/2019 | 04/15/2029 |
| 60856B-AC-8 | MOLEX ELECTRONIC TECHNOLOGIES (144A) | | | 1 | 2.B FE | 998,100 | 104.9680 | 1,049,680 | 1,000,000 | 999,006 | 0 | 265 | 0 | 0 | 3.900 | 3.931 | AO | 8,233 | 39,000 | 04/04/2018 | 04/15/2025 |
| 60871R-AC-4 | MOLSON COORS BEVERAGE | | | 1 | 2.C FE | 1,034,890 | 100.8400 | 1,008,400 | 1,000,000 | 1,001,400 | 0 | (4,303) | 0 | 0 | 3.500 | 3.058 | MN | 5,833 | 35,000 | 03/18/2013 | 05/01/2022 |
| 60871R-AG-5 | MOLSON COORS BEVERAGE | | | 1 | 2.C FE | 2,686,620 | 104.7850 | 3,143,550 | 3,000,000 | 2,803,471 | 0 | 38,086 | 0 | 0 | 3.000 | 4.616 | JJ | 41,500 | 90,000 | 10/09/2018 | 07/15/2026 |
| 609207-AM-7 | MONDELEZ INTERNATIONAL | | | 1 | 2.B FE | 1,980,120 | 114.1040 | 2,282,080 | 2,000,000 | 1,986,343 | 0 | 1,825 | 0 | 0 | 4.125 | 4.248 | MN | 12,375 | 82,500 | 05/04/2018 | 05/07/2028 |
| 61744Y-AP-3 | MORGAN STANLEY | | | 1 | 1.G FE | 1,004,060 | 108.9020 | 1,089,020 | 1,000,000 | 1,002,619 | 0 | (381) | 0 | 0 | 3.772 | 3.723 | JJ | 16,450 | 37,720 | 01/22/2018 | 01/24/2029 |
| 61744Y-AP-3 | MORGAN STANLEY | | | 1 | 1.G FE | 1,003,480 | 108.9020 | 1,089,020 | 1,000,000 | 1,002,241 | 0 | (327) | 0 | 0 | 3.772 | 3.730 | JJ | 16,450 | 37,720 | 01/18/2018 | 01/24/2029 |
| 61746B-DQ-6 | MORGAN STANLEY | | | 1 | 1.G FE | 991,240 | 106.0680 | 1,060,680 | 1,000,000 | 997,600 | 0 | 948 | 0 | 0 | 3.875 | 3.982 | AO | 6,674 | 38,750 | 04/23/2014 | 04/29/2024 |
| 620076-BL-2 | MOTOROLA SOLUTIONS INC | | | 1 | 2.C FE | 998,330 | 112.9940 | 1,129,940 | 1,000,000 | 998,834 | 0 | 153 | 0 | 0 | 4.600 | 4.621 | FA | 16,356 | 46,000 | 02/21/2018 | 02/23/2028 |
| 631005-BH-7 | NARRAGANSETT ELECTRIC (144A) | | C | 1 | 2.A FE | 2,005,560 | 109.4240 | 2,188,480 | 2,000,000 | 2,003,918 | 0 | (530) | 0 | 0 | 3.919 | 3.884 | FA | 32,658 | 78,380 | 09/18/2018 | 08/01/2028 |
| 637417-AL-0 | NATIONAL RETAIL PROPERTIES INC | | | 1 | 2.A FE | 1,989,780 | 112.6470 | 2,252,940 | 2,000,000 | 1,992,552 | 0 | 910 | 0 | 0 | 4.300 | 4.363 | AO | 18,156 | 86,000 | 09/18/2018 | 10/15/2028 |
| 637432-NP-6 | NATIONAL RURAL UTILITIES | | | 1 | 1.E FE | 997,060 | 107.9770 | 1,079,770 | 1,000,000 | 998,065 | 0 | 277 | 0 | 0 | 3.400 | 3.435 | FA | 13,600 | 34,000 | 01/31/2018 | 02/07/2028 |
| 637432-NP-6 | NATIONAL RURAL UTILITIES | | | 1 | 1.E FE | 988,810 | 107.9770 | 1,079,770 | 1,000,000 | 992,681 | 0 | 1,054 | 0 | 0 | 3.400 | 3.534 | FA | 13,600 | 34,000 | 02/12/2018 | 02/07/2028 |
| 641062-AD-6 | NESTLE HOLDINGS INC (144A) | | C | 1 | 1.D FE | 1,999,640 | 104.1400 | 2,082,800 | 2,000,000 | 1,999,797 | 0 | 74 | 0 | 0 | 3.350 | 3.332 | MS | 18,053 | 67,000 | 09/17/2018 | 09/24/2023 |
| 641062-AE-4 | NESTLE HOLDINGS INC (144A) | | C | 1 | 1.D FE | 997,230 | 107.3290 | 1,073,290 | 1,000,000 | 998,402 | 0 | 384 | 0 | 0 | 3.500 | 3.545 | MS | 9,431 | 35,000 | 09/17/2018 | 09/24/2025 |
| 641423-CC-0 | NEVADA POWER CO | | | 1 | 1.F FE | 1,074,310 | 109.5480 | 1,095,480 | 1,000,000 | 1,057,132 | 0 | (7,195) | 0 | 0 | 3.700 | 2.805 | MN | 6,167 | 37,000 | 07/22/2019 | 05/01/2029 |
| 64952W-CH-4 | NEW YORK LIFE GLOBAL FUNDING (144A) | | | | 1.A FE | 990,800 | 103.3770 | 1,033,770 | 1,000,000 | 995,471 | 0 | 932 | 0 | 0 | 2.350 | 2.456 | JJ | 10,901 | 23,500 | 09/21/2016 | 07/14/2026 |
| 64952W-CX-9 | NEW YORK LIFE GLOBAL FUNDING (144A) | | | | 1.A FE | 1,984,100 | 106.6360 | 2,132,720 | 2,000,000 | 1,989,836 | 0 | 1,511 | 0 | 0 | 3.000 | 3.093 | JJ | 28,500 | 60,000 | 01/03/2018 | 01/10/2028 |
| 64952W-DS-9 | NEW YORK LIFE GLOBAL FUNDING (144A) | | | | 1.A FE | 4,737,850 | 93.4190 | 4,670,950 | 5,000,000 | 4,744,983 | 0 | 7,133 | 0 | 0 | 1.200 | 1.843 | FA | 24,000 | 0 | 09/23/2021 | 08/07/2030 |
| 64952W-DS-9 | NEW YORK LIFE GLOBAL FUNDING (144A) | | | | 1.A FE | 4,625,450 | 93.4190 | 4,670,950 | 5,000,000 | 4,654,370 | 0 | 28,920 | 0 | 0 | 1.200 | 2.082 | FA | 24,000 | 30,000 | 03/11/2021 | 08/07/2030 |
| 64952W-DS-9 | NEW YORK LIFE GLOBAL FUNDING (144A) | | | | 1.A FE | 3,672,840 | 93.4190 | 3,736,760 | 4,000,000 | 3,695,582 | 0 | 22,742 | 0 | 0 | 1.200 | 2.175 | FA | 19,200 | 24,000 | 04/13/2021 | 08/07/2030 |
| 651229-AW-6 | NEWELL BRANDS INC | | | 1 | 3.A FE | 1,048,490 | 109.1780 | 1,091,780 | 1,000,000 | 1,025,891 | 0 | (5,858) | 0 | 0 | 4.700 | 3.503 | AO | 11,750 | 47,000 | 12/13/2017 | 04/01/2026 |
| 65364U-AK-2 | NIAGARA MOHAWK POWER (144A) | | C | 1 | 2.A FE | 999,990 | 104.6990 | 1,046,990 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.508 | 3.508 | AO | 8,770 | 35,080 | 09/22/2014 | 10/01/2024 |
| 654106-AC-7 | NIKE INC | | | 1 | 1.E FE | 926,140 | 101.8590 | 1,018,590 | 1,000,000 | 988,615 | 0 | 8,221 | 0 | 0 | 2.250 | 3.127 | MN | 3,750 | 22,500 | 06/21/2013 | 05/01/2023 |
| 654106-AF-0 | NIKE INC | | | 1 | 1.E FE | 1,821,220 | 104.5520 | 2,091,040 | 2,000,000 | 1,890,959 | 0 | 20,289 | 0 | 0 | 2.375 | 3.614 | MN | 7,917 | 47,500 | 05/23/2018 | 11/01/2026 |
| 655844-BL-1 | NORFOLK SOUTHERN CORP | | | 1 | 2.A FE | 2,637,078 | 101.6860 | 2,712,982 | 2,668,000 | 2,658,927 | 0 | 7,767 | 0 | 0 | 2.903 | 3.212 | FA | 29,260 | 77,452 | 02/01/2019 | 02/15/2023 |
| 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 | 1,923,020 | 106.2130 | 2,124,260 | 2,000,000 | 1,947,373 | 0 | 8,620 | 0 | 0 | 3.150 | 3.690 | JD | 5,250 | 63,000 | 01/25/2019 | 06/01/2027 |
| 655844-CK-2 | NORFOLK SOUTHERN CORP | | | 1 | 2.A FE | 6,989,430 | 100.6070 | 7,042,490 | 7,000,000 | 6,989,938 | 0 | 508 | 0 | 0 | 2.300 | 2.316 | MN | 20,572 | 81,842 | 05/03/2021 | 05/15/2031 |
| 665772-CH-0 | NORTHERN STATES POWER - MN | | | 1 | 1.F FE | 1,984,980 | 100.2090 | 2,004,180 | 2,000,000 | 1,998,933 | 0 | 1,649 | 0 | 0 | 2.150 | 2.235 | FA | 16,244 | 43,000 | 09/24/2012 | 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 |
| 665772-CT-4 | NORTHERN STATES POWER - MN | | | 1 | 1.E FE | 5,000,400 | 100.9120 | 5,045,600 | 5,000,000 | 5,000,356 | 0 | (44) | 0 | 0 | 2.250 | 2.249 | AO | 28,125 | 56,563 | 03/24/2021 | 04/01/2031 |
| 666807-BG-6 | NORTHROP GRUMMAN CORP | | | 1 | 2.A FE | 994,620 | 103.4750 | 1,034,750 | 1,000,000 | 999,033 | 0 | 574 | 0 | 0 | 3.250 | 3.312 | FA | 13,542 | 32,500 | 05/28/2013 | 08/01/2023 |
| 666807-BK-7 | NORTHROP GRUMMAN CORP | | | 1 | 2.A FE | 1,524,079 | 106.2100 | 1,688,739 | 1,590,000 | 1,549,259 | 0 | 7,141 | 0 | 0 | 3.200 | 3.758 | FA | 21,200 | 50,880 | 04/16/2018 | 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 |
| 66989H-AJ-7 | NOVARTIS CAPITAL | | C | 1 | 1.D FE | 2,911,530 | 106.0640 | 3,181,920 | 3,000,000 | 2,950,369 | 0 | 11,721 | 0 | 0 | 3.000 | 3.458 | MN | 10,250 | 90,000 | 07/16/2018 | 11/20/2025 |
| 66989H-AN-8 | NOVARTIS CAPITAL | | C | 1 | 1.D FE | 1,298,752 | 106.7150 | 1,418,242 | 1,329,000 | 1,310,166 | 0 | 3,137 | 0 | 0 | 3.100 | 3.390 | MN | 5,035 | 41,199 | 03/07/2018 | 05/17/2027 |
| 67021C-AL-1 | NSTAR ELECTRIC CO | | | 1 | 1.F FE | 996,520 | 103.0720 | 1,030,720 | 1,000,000 | 998,334 | 0 | 348 | 0 | 0 | 2.700 | 2.740 | JD | 2,250 | 27,000 | 05/23/2016 | 06/01/2026 |
| 67021C-AM-9 | NSTAR ELECTRIC CO | | | 1 | 1.F FE | 999,240 | 106.7940 | 1,067,940 | 1,000,000 | 999,535 | 0 | 74 | 0 | 0 | 3.200 | 3.209 | MN | 4,089 | 32,000 | 05/10/2017 | 05/15/2027 |
| 67021C-AP-2 | NSTAR ELECTRIC CO | | | 1 | 1.F FE | 1,989,040 | 112.5600 | 2,251,200 | 2,000,000 | 1,990,571 | 0 | 937 | 0 | 0 | 3.950 | 4.017 | AO | 19,750 | 79,000 | 03/23/2020 | 04/01/2030 |
| 67080L-AA-3 | NUVEEN LLC (144A) | | | 1 | 1.C FE | 559,394 | 110.9380 | 565,784 | 510,000 | 546,974 | 0 | (5,050) | 0 | 0 | 4.000 | 2.787 | MN | 3,400 | 20,400 | 06/25/2019 | 11/01/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 |
| 67080L-AA-3 | NUVEEN LLC (144A) | | | 1 | 1.C FE | 746,764 | 110.9380 | 755,488 | 681,000 | 730,243 | 0 | (6,725) | 0 | 0 | 4.000 | 2.790 | MN | 4,540 | 27,240 | 06/26/2019 | 11/01/2028 |
| 67080L-AA-3 | NUVEEN LLC (144A) | | | 1 | 1.C FE | 1,624,726 | 110.9380 | 1,725,086 | 1,555,000 | 1,605,720 | 0 | (6,754) | 0 | 0 | 4.000 | 3.442 | MN | 10,367 | 62,200 | 01/31/2019 | 11/01/2028 |
| 68233J-BU-7 | ONCOR ELECTRIC DELIVERY | | | 1 | 1.F FE | 2,247,469 | 103.9930 | 2,224,410 | 2,139,000 | 2,245,923 | 0 | (1,546) | 0 | 0 | 2.750 | 2.077 | MN | 7,516 | 0 | 11/12/2021 | 05/15/2030 |
| 68233J-BU-7 | ONCOR ELECTRIC DELIVERY | | | 1 | 1.F FE | 3,995,640 | 103.9930 | 4,159,720 | 4,000,000 | 3,996,362 | 0 | 374 | 0 | 0 | 2.750 | 2.762 | MN | 14,056 | 110,000 | 03/17/2020 | 05/15/2030 |
| 68389X-AP-0 | ORACLE CORP | | | 1 | 2.A FE | 957,930 | 101.4370 | 1,014,370 | 1,000,000 | 995,591 | 0 | 5,411 | 0 | 0 | 2.500 | 3.067 | AO | 5,278 | 25,000 | 04/15/2014 | 10/15/2022 |
| 68389X-AU-9 | ORACLE CORP | | | 1 | 2.A FE | 997,730 | 104.6020 | 1,046,020 | 1,000,000 | 999,348 | 0 | 242 | 0 | 0 | 3.400 | 3.427 | JJ | 16,339 | 34,000 | 06/30/2014 | 07/08/2024 |
| 68389X-BC-8 | ORACLE CORP | | | 1 | 2.A FE | 969,570 | 103.9160 | 1,039,160 | 1,000,000 | 984,876 | 0 | 4,155 | 0 | 0 | 2.950 | 3.428 | MN | 3,769 | 29,500 | 02/15/2018 | 05/15/2025 |
| 68389X-BM-6 | ORACLE CORP | | | 1 | 2.A FE | 996,240 | 102.8760 | 1,028,760 | 1,000,000 | 998,168 | 0 | 373 | 0 | 0 | 2.650 | 2.693 | JJ | 12,219 | 26,500 | 06/29/2016 | 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-HW-0 | PACIFIC GAS & ELECTRIC | | | 1 | 2.C FE | 1,994,080 | 101.7200 | 2,034,400 | 2,000,000 | 1,996,232 | 0 | 562 | 0 | 0 | 3.300 | 3.335 | JD | 5,500 | 66,000 | 11/27/2017 | 12/01/2027 |
| 694308-JK-4 | PACIFIC GAS & ELECTRIC | | | 1 | 2.C FE | 523,350 | 104.0760 | 520,380 | 500,000 | 519,389 | 0 | (2,655) | 0 | 0 | 3.750 | 3.087 | JJ | 9,375 | 18,698 | 07/01/2020 | 07/01/2028 |
| 694308-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 | 523,350 | 103.8050 | 519,025 | 500,000 | 516,656 | 0 | (4,504) | 0 | 0 | 3.450 | 2.452 | JJ | 8,625 | 17,202 | 07/01/2020 | 07/01/2025 |
| 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 |
| 6944PL-2H-1 | PACIFIC LIFE GLOBAL FUNDING II (144A) | | | | 1.D FE | 4,991,450 | 96.9270 | 4,846,350 | 5,000,000 | 4,991,713 | 0 | 263 | 0 | 0 | 1.600 | 1.625 | MS | 22,222 | 0 | 09/14/2021 | 09/21/2028 |
| 695114-CR-7 | PACIFICORP | | | 1 | 1.E FE | 2,047,280 | 104.8700 | 2,097,400 | 2,000,000 | 2,017,231 | 0 | (8,220) | 0 | 0 | 3.600 | 3.152 | AO | 18,000 | 72,000 | 03/06/2018 | 04/01/2024 |
| 695156-AT-6 | PACKAGING CORP OF AMERICA | | | 1 | 2.B FE | 1,998,640 | 107.8560 | 2,157,120 | 2,000,000 | 1,999,121 | 0 | 128 | 0 | 0 | 3.400 | 3.408 | JD | 3,022 | 68,000 | 12/12/2017 | 12/15/2027 |
| 701094-AJ-3 | PARKER-HANNIFIN CORP LS:594K | LS | | 1 | 2.A FE | 1,416,702 | 107.1960 | 1,500,744 | 1,400,000 | 1,409,698 | 0 | (1,799) | 0 | 0 | 3.250 | 3.097 | MS | 15,167 | 45,500 | 11/29/2017 | 03/01/2027 |
| 701094-AJ-3 | PARKER-HANNIFIN CORP LS:848K | LS | | 1 | 2.A FE | 1,954,640 | 107.1960 | 2,143,920 | 2,000,000 | 1,972,119 | 0 | 4,825 | 0 | 0 | 3.250 | 3.547 | MS | 21,667 | 65,000 | 03/06/2018 | 03/01/2027 |
| 701094-AJ-3 | PARKER-HANNIFIN CORP LS:424K | LS | | 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 |
| 713448-CM-8 | PEPSICO INC | | | 1 | 1.E FE | 998,250 | 105.4180 | 1,054,180 | 1,000,000 | 999,530 | 0 | 189 | 0 | 0 | 3.600 | 3.621 | MS | 12,000 | 36,000 | 02/25/2014 | 03/01/2024 |
| 71427Q-AA-6 | PERNOD RICARD INTERNATIONAL FI LS:4.2M | LS | C | 1 | 2.A FE | 9,959,400 | 94.8410 | 9,484,100 | 10,000,000 | 9,965,847 | 0 | 5,203 | 0 | 0 | 1.250 | 1.307 | AO | 31,250 | 125,000 | 09/28/2020 | 04/01/2028 |
| 717081-DH-3 | PFIZER INC | | | 1 | 1.F FE | 996,810 | 103.5220 | 1,035,220 | 1,000,000 | 999,468 | 0 | 346 | 0 | 0 | 3.000 | 3.037 | JD | 1,333 | 30,000 | 05/28/2013 | 06/15/2023 |
| 717081-DM-2 | PFIZER INC | | | 1 | 1.F FE | 1,038,230 | 105.9770 | 1,059,770 | 1,000,000 | 1,014,945 | 0 | (6,025) | 0 | 0 | 3.400 | 2.744 | MN | 4,344 | 34,000 | 12/20/2017 | 05/15/2024 |
| 718172-AV-1 | PHILIP MORRIS INTERNATIONAL | | | | 1.F FE | 981,990 | 102.3180 | 1,023,180 | 1,000,000 | 997,580 | 0 | 1,970 | 0 | 0 | 2.625 | 2.833 | MS | 8,385 | 26,250 | 02/26/2013 | 03/06/2023 |
| 718546-AC-8 | PHILLIPS 66 | | | 1 | 2.A FE | 538,595 | 100.9040 | 504,520 | 500,000 | 501,374 | 0 | (5,550) | 0 | 0 | 4.300 | 3.158 | AO | 5,375 | 21,500 | 07/29/2014 | 04/01/2022 |
| 718546-AR-5 | PHILLIPS 66 | | | 1 | 2.A FE | 999,000 | 108.4690 | 1,084,690 | 1,000,000 | 999,299 | 0 | 92 | 0 | 0 | 3.900 | 3.912 | MS | 11,483 | 39,000 | 02/26/2018 | 03/15/2028 |
| 720186-AN-5 | PIEDMONT NATURAL GAS CO | | | 1 | 2.A FE | 2,005,200 | 100.1060 | 2,002,120 | 2,000,000 | 2,004,788 | 0 | (412) | 0 | 0 | 2.500 | 2.470 | MS | 14,722 | 25,556 | 03/09/2021 | 03/15/2031 |
| 69349L-AM-0 | PNC BANK NA | | | 2 | 1.G FE | 999,010 | 104.2690 | 1,042,690 | 1,000,000 | 999,798 | 0 | 110 | 0 | 0 | 3.800 | 3.812 | JJ | 16,467 | 38,000 | 07/23/2013 | 07/25/2023 |
| 693475-AZ-8 | PNC FINANCIAL SERVICES | | | 2 | 1.G FE | 1,994,400 | 102.9070 | 2,058,140 | 2,000,000 | 1,995,354 | 0 | 511 | 0 | 0 | 2.550 | 2.582 | JJ | 22,525 | 51,000 | 01/16/2020 | 01/22/2030 |
| 693475-BA-2 | PNC FINANCIAL SERVICES | | | 2 | 1.G FE | 5,140,500 | 100.9080 | 5,045,400 | 5,000,000 | 5,134,471 | 0 | (6,029) | 0 | 0 | 2.307 | 1.989 | AO | 21,788 | 57,675 | 07/13/2021 | 04/23/2032 |
| 737679-DG-2 | POTOMAC ELECTRIC POWER | | | 1 | 1.F FE | 2,009,920 | 104.6590 | 2,093,180 | 2,000,000 | 2,003,671 | 0 | (1,782) | 0 | 0 | 3.600 | 3.502 | MS | 21,200 | 72,000 | 05/01/2018 | 03/15/2024 |
| 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 |
| 740189-AM-7 | PRECISION CAST | | | 1 | 1.C FE | 989,250 | 106.0930 | 1,060,930 | 1,000,000 | 994,492 | 0 | 1,474 | 0 | 0 | 3.250 | 3.420 | JD | 1,444 | 32,500 | 04/12/2018 | 06/15/2025 |
| 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-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-EV-7 | PROCTER & GAMBLE CO | | | 1 | 1.D FE | 997,930 | 107.0690 | 1,070,690 | 1,000,000 | 998,747 | 0 | 200 | 0 | 0 | 2.850 | 2.874 | FA | 11,083 | 28,500 | 08/09/2017 | 08/11/2027 |
| 744448-CH-2 | PUBLIC SERVICE CO OF COLORADO | | | 1 | 1.F FE | 995,370 | 101.3560 | 1,013,560 | 1,000,000 | 999,356 | 0 | 504 | 0 | 0 | 2.500 | 2.553 | MS | 7,361 | 25,000 | 03/19/2013 | 03/15/2023 |
| 744448-CV-1 | PUBLIC SERVICE CO OF COLORADO | | | 1 | 1.E FE | 2,976,390 | 97.3170 | 2,919,510 | 3,000,000 | 2,978,077 | 0 | 1,687 | 0 | 0 | 1.875 | 1.960 | JD | 2,500 | 44,375 | 02/24/2021 | 06/15/2031 |
| 744538-AE-9 | PUBLIC SERVICE CO OF NEW HAMPSHIRE | | | 1 | 1.E FE | 2,008,600 | 100.3520 | 2,007,040 | 2,000,000 | 2,008,160 | 0 | (440) | 0 | 0 | 2.200 | 2.151 | JD | 1,956 | 22,000 | 06/03/2021 | 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-BL-9 | PUBLIC SERVICE ELECTRIC & GAS | | | 1 | 1.F FE | 998,970 | 104.9070 | 1,049,070 | 1,000,000 | 999,597 | 0 | 106 | 0 | 0 | 3.000 | 3.012 | MN | 3,833 | 30,000 | 05/06/2015 | 05/15/2025 |
| 74456Q-BS-4 | PUBLIC SERVICE ELECTRIC & GAS | | | 2 | 1.F FE | 989,610 | 105.8270 | 1,058,270 | 1,000,000 | 993,644 | 0 | 1,067 | 0 | 0 | 3.000 | 3.129 | MN | 3,833 | 30,000 | 01/17/2018 | 05/15/2027 |
| 747525-BP-7 | QUALCOMM INC | | | 1 | 1.F FE | 4,777,950 | 94.6910 | 4,734,550 | 5,000,000 | 4,782,375 | 0 | 4,425 | 0 | 0 | 1.650 | 2.119 | MN | 9,396 | 41,250 | 10/04/2021 | 05/20/2032 |
| 75513E-BX-8 | RAYTHEON TECHNOLOGIES CORP | | | 1 | 2.A FE | 537,690 | 105.0910 | 525,455 | 500,000 | 524,163 | 0 | (8,713) | 0 | 0 | 3.150 | 1.326 | JD | 700 | 15,750 | 06/10/2020 | 12/15/2024 |
| 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 |
| 75884R-AX-1 | REGENCY CENTERS LP | | | 1 | 2.A FE | 1,999,180 | 111.7170 | 2,234,340 | 2,000,000 | 1,999,355 | 0 | 75 | 0 | 0 | 4.125 | 4.130 | MS | 24,292 | 82,500 | 02/28/2018 | 03/15/2028 |
| 760759-AS-9 | REPUBLIC SERVICES | | | 1 | 2.B FE | 1,005,060 | 107.2470 | 1,072,470 | 1,000,000 | 1,003,159 | 0 | (502) | 0 | 0 | 3.375 | 3.313 | MN | 4,313 | 33,750 | 01/08/2018 | 11/15/2027 |
| 760759-AT-7 | REPUBLIC SERVICES | | | 1 | 2.B FE | 1,972,040 | 110.8460 | 2,216,920 | 2,000,000 | 1,980,817 | 0 | 2,573 | 0 | 0 | 3.950 | 4.122 | MN | 10,094 | 79,000 | 05/03/2018 | 05/15/2028 |
| 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 | 957,920 | 104.7290 | 1,047,290 | 1,000,000 | 976,413 | 0 | 4,945 | 0 | 0 | 2.625 | 3.207 | MN | 3,354 | 26,250 | 01/31/2018 | 05/15/2026 |
| 771196-BK-7 | ROCHE HOLDINGS INC (144A) | | C | 1 | 1.C FE | 944,960 | 104.7290 | 1,047,290 | 1,000,000 | 968,857 | 0 | 6,497 | 0 | 0 | 2.625 | 3.397 | MN | 3,354 | 26,250 | 02/21/2018 | 05/15/2026 |
| 771196-BL-5 | ROCHE HOLDINGS INC (144A) | | C | 1 | 1.C FE | 1,068,859 | 103.9600 | 1,205,936 | 1,160,000 | 1,104,155 | 0 | 9,914 | 0 | 0 | 2.375 | 3.416 | JJ | 11,709 | 27,550 | 04/06/2018 | 01/28/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 773903-AL-3 | ROCKWELL AUTOMATION | | | 1 | 1.F FE | 4,019,360 | 97.2760 | 3,891,040 | 4,000,000 | 4,018,649 | 0 | (711) | 0 | 0 | 1.750 | 1.695 | FA | 26,056 | 0 | 08/04/2021 | 08/15/2031 |
| 776743-AB-2 | ROPER TECHNOLOGIES INC | | | 1 | 2.A FE | 1,044,260 | 107.9290 | 1,079,290 | 1,000,000 | 1,022,249 | 0 | (5,561) | 0 | 0 | 3.850 | 3.209 | JD | 1,711 | 38,500 | 11/01/2017 | 12/15/2025 |
| 776743-AD-8 | ROPER TECHNOLOGIES INC | | | 1 | 2.A FE | 1,988,220 | 109.6220 | 2,192,440 | 2,000,000 | 1,992,820 | 0 | 1,285 | 0 | 0 | 3.800 | 3.880 | JD | 3,378 | 76,000 | 04/09/2018 | 12/15/2026 |
| 776743-AL-0 | ROPER TECHNOLOGIES INC | | | 1 | 2.A FE | 4,991,950 | 94.0220 | 4,701,100 | 5,000,000 | 4,992,832 | 0 | 706 | 0 | 0 | 1.750 | 1.767 | FA | 33,056 | 83,611 | 08/18/2020 | 02/15/2031 |
| 778296-AA-1 | ROSS STORES INC | | | 1 | 2.A FE | 996,640 | 104.9420 | 1,049,420 | 1,000,000 | 998,940 | 0 | 356 | 0 | 0 | 3.375 | 3.415 | MS | 9,938 | 33,750 | 09/25/2014 | 09/15/2024 |
| 79466L-AE-4 | SALESFORCE.COM INC | | | 1 | 1.F FE | 999,400 | 103.1750 | 1,031,750 | 1,000,000 | 999,806 | 0 | 122 | 0 | 0 | 3.250 | 3.263 | AO | 7,222 | 32,500 | 04/05/2018 | 04/11/2023 |
| 79466L-AJ-3 | SALESFORCE.COM INC | | | 1 | 1.F FE | 4,997,300 | 99.1490 | 4,957,450 | 5,000,000 | 4,997,383 | 0 | 83 | 0 | 0 | 1.950 | 1.955 | JJ | 45,771 | 0 | 07/01/2021 | 07/15/2031 |
| 80282K-AP-1 | SANTANDER HOLDINGS USA | | C | 2 | 2.A FE | 1,027,410 | 109.7140 | 1,097,140 | 1,000,000 | 1,017,023 | 0 | (2,737) | 0 | 0 | 4.400 | 4.044 | JJ | 20,533 | 44,000 | 12/18/2017 | 07/13/2027 |
| 826418-BM-6 | SIERRA PACIFIC POWER | | | 1 | 1.F FE | 997,450 | 104.0790 | 1,040,790 | 1,000,000 | 998,801 | 0 | 254 | 0 | 0 | 2.600 | 2.629 | MN | 4,333 | 26,000 | 04/11/2016 | 05/01/2026 |
| 842400-FY-4 | SOUTHERN CALIFORNIA EDISON | | | 1 | 2.A FE | 998,240 | 103.7200 | 1,037,200 | 1,000,000 | 999,608 | 0 | 192 | 0 | 0 | 3.500 | 3.521 | AO | 8,750 | 35,000 | 09/25/2013 | 10/01/2023 |
| 842434-CM-2 | SOUTHERN CALIFORNIA GAS | | | 1 | 1.D FE | 1,038,630 | 104.5980 | 1,045,980 | 1,000,000 | 1,011,240 | 0 | (4,371) | 0 | 0 | 3.150 | 2.674 | MS | 9,275 | 31,500 | 03/26/2015 | 09/15/2024 |
| 842434-CP-5 | SOUTHERN CALIFORNIA GAS | | | 1 | 1.D FE | 1,071,270 | 104.9520 | 1,049,520 | 1,000,000 | 1,028,235 | 0 | (8,392) | 0 | 0 | 3.200 | 2.282 | JD | 1,422 | 32,000 | 08/08/2016 | 06/15/2025 |
| 844895-AV-4 | SOUTHWEST GAS CORP | | | 1 | 2.A FE | 1,093,450 | 100.1770 | 1,001,770 | 1,000,000 | 1,000,460 | 0 | (10,729) | 0 | 0 | 3.875 | 2.733 | AO | 9,688 | 38,750 | 08/29/2012 | 04/01/2022 |
| 845011-AA-3 | SOUTHWEST GAS CORP | | | 1 | 2.A FE | 998,150 | 107.9470 | 1,079,470 | 1,000,000 | 998,741 | 0 | 170 | 0 | 0 | 3.700 | 3.722 | AO | 9,250 | 37,000 | 03/12/2018 | 04/01/2028 |
| 845437-BP-6 | SOUTHWESTERN ELECTRIC POWER | | | 1 | 2.A FE | 968,030 | 103.5000 | 1,035,000 | 1,000,000 | 981,717 | 0 | 3,508 | 0 | 0 | 2.750 | 3.167 | AO | 6,875 | 27,500 | 11/22/2017 | 10/01/2026 |
| 845437-BP-6 | SOUTHWESTERN ELECTRIC POWER | | | 1 | 2.A FE | 1,870,740 | 103.5000 | 2,070,000 | 2,000,000 | 1,923,441 | 0 | 14,504 | 0 | 0 | 2.750 | 3.634 | AO | 13,750 | 55,000 | 03/01/2018 | 10/01/2026 |
| 845743-BP-7 | SOUTHWESTERN PUBLIC SERVICES CO | | | 1 | 1.G FE | 996,700 | 104.1330 | 1,041,330 | 1,000,000 | 999,077 | 0 | 351 | 0 | 0 | 3.300 | 3.339 | JD | 1,467 | 33,000 | 06/02/2014 | 06/15/2024 |
| 855244-AD-1 | STARBUCKS CORP | | | 1 | 2.B FE | 999,640 | 104.4550 | 1,044,550 | 1,000,000 | 999,887 | 0 | 36 | 0 | 0 | 3.850 | 3.854 | AO | 9,625 | 38,500 | 09/03/2013 | 10/01/2023 |
| 855244-AP-4 | STARBUCKS CORP | | | 1 | 2.B FE | 997,570 | 108.2430 | 1,082,430 | 1,000,000 | 998,371 | 0 | 228 | 0 | 0 | 3.500 | 3.529 | MS | 11,667 | 35,000 | 02/26/2018 | 03/01/2028 |
| 857477-AN-3 | STATE STREET CORP | | | | 1.F FE | 1,023,510 | 106.5250 | 1,065,250 | 1,000,000 | 1,009,752 | 0 | (3,113) | 0 | 0 | 3.300 | 2.953 | JD | 1,375 | 33,000 | 04/26/2017 | 12/16/2024 |
| 857477-AT-0 | STATE STREET CORP | | | | 1.F FE | 1,021,200 | 107.8210 | 1,078,210 | 1,000,000 | 1,010,818 | 0 | (2,772) | 0 | 0 | 3.550 | 3.231 | FA | 13,115 | 35,500 | 01/31/2018 | 08/18/2025 |
| 857477-BD-4 | STATE STREET CORP | | | 2 | 1.E FE | 2,010,580 | 113.6710 | 2,273,420 | 2,000,000 | 2,007,718 | 0 | (954) | 0 | 0 | 4.141 | 4.076 | JD | 6,442 | 82,820 | 11/29/2018 | 12/03/2029 |
| 857477-BG-7 | STATE STREET CORP | | | | 1.E FE | 2,375,187 | 103.2190 | 2,374,037 | 2,300,000 | 2,370,093 | 0 | (5,094) | 0 | 0 | 2.400 | 1.989 | JJ | 24,073 | 27,600 | 05/06/2021 | 01/24/2030 |
| 857477-BG-7 | STATE STREET CORP | | | | 1.E FE | 1,991,880 | 103.2190 | 2,064,380 | 2,000,000 | 1,993,288 | 0 | 743 | 0 | 0 | 2.400 | 2.446 | JJ | 20,933 | 48,000 | 01/21/2020 | 01/24/2030 |
| 863667-AF-8 | STRYKER CORP | | | 1 | 2.A FE | 991,240 | 104.9980 | 1,049,980 | 1,000,000 | 997,624 | 0 | 934 | 0 | 0 | 3.375 | 3.479 | MN | 4,313 | 33,750 | 04/28/2014 | 05/15/2024 |
| 863667-AQ-4 | STRYKER CORP | | | 1 | 2.A FE | 1,001,900 | 109.2450 | 1,092,450 | 1,000,000 | 1,001,213 | 0 | (180) | 0 | 0 | 3.650 | 3.627 | MS | 11,558 | 36,500 | 02/27/2018 | 03/07/2028 |
| 863667-AQ-4 | STRYKER CORP | | | 1 | 2.A FE | 999,580 | 109.2450 | 1,092,450 | 1,000,000 | 999,687 | 0 | 39 | 0 | 0 | 3.650 | 3.655 | MS | 11,558 | 36,500 | 02/26/2018 | 03/07/2028 |
| 87264A-BF-1 | T-MOBILE USA INC | | | 1 | 2.C FE | 3,257,400 | 109.4720 | 3,284,160 | 3,000,000 | 3,236,748 | 0 | (20,652) | 0 | 0 | 3.875 | 2.773 | AO | 24,542 | 116,250 | 03/12/2021 | 04/15/2030 |
| 87264A-CP-8 | T-MOBILE USA INC (144A) | | | 1 | 2.C FE | 1,991,660 | 100.7280 | 2,014,560 | 2,000,000 | 1,991,683 | 0 | 23 | 0 | 0 | 2.700 | 2.745 | MS | 3,750 | 0 | 12/02/2021 | 03/15/2032 |
| 87612E-AZ-9 | TARGET CORP | | | 1 | 1.F FE | 1,037,780 | 100.0810 | 1,000,810 | 1,000,000 | 1,000,176 | 0 | (4,774) | 0 | 0 | 2.900 | 2.414 | JJ | 13,372 | 29,000 | 05/10/2013 | 01/15/2022 |
| 87612E-BE-5 | TARGET CORP | | | 1 | 1.F FE | 999,910 | 104.7760 | 1,047,760 | 1,000,000 | 999,941 | 0 | 9 | 0 | 0 | 2.500 | 2.501 | AO | 5,278 | 25,000 | 04/04/2016 | 04/15/2026 |
| 882508-AW-4 | TEXAS INSTRUMENTS INC | | | 1 | 1.E FE | 981,920 | 101.4340 | 1,014,340 | 1,000,000 | 996,804 | 0 | 2,317 | 0 | 0 | 2.250 | 2.494 | MN | 3,750 | 22,500 | 02/03/2015 | 05/01/2023 |
| 882508-BG-8 | TEXAS INSTRUMENTS INC | | | 1 | 1.E FE | 2,554,154 | 102.2470 | 2,485,625 | 2,431,000 | 2,547,127 | 0 | (7,028) | 0 | 0 | 2.250 | 1.565 | MS | 17,777 | 27,349 | 07/07/2021 | 09/04/2029 |
| 882508-BG-8 | TEXAS INSTRUMENTS INC | | | 1 | 1.E FE | 2,997,600 | 102.2470 | 3,067,410 | 3,000,000 | 2,998,064 | 0 | 223 | 0 | 0 | 2.250 | 2.259 | MS | 21,938 | 67,500 | 10/07/2019 | 09/04/2029 |
| 883203-BW-0 | TEXTRON INC | | | 1 | 2.B FE | 1,037,860 | 108.3610 | 1,083,610 | 1,000,000 | 1,020,207 | 0 | (4,690) | 0 | 0 | 4.000 | 3.449 | MS | 11,778 | 40,000 | 01/12/2018 | 03/15/2026 |
| 883203-BX-8 | TEXTRON INC | | | 1 | 2.B FE | 1,023,640 | 107.4910 | 1,074,910 | 1,000,000 | 1,013,498 | 0 | (2,464) | 0 | 0 | 3.650 | 3.352 | MS | 10,747 | 36,500 | 08/24/2017 | 03/15/2027 |
| 883203-BY-6 | TEXTRON INC | | | 1 | 2.B FE | 994,380 | 105.7540 | 1,057,540 | 1,000,000 | 996,384 | 0 | 513 | 0 | 0 | 3.375 | 3.440 | MS | 11,250 | 33,750 | 11/13/2017 | 03/01/2028 |
| 872540-AP-4 | TJX COS INC | | | 1 | 1.F FE | 937,420 | 101.9260 | 1,019,260 | 1,000,000 | 989,254 | 0 | 7,518 | 0 | 0 | 2.500 | 3.306 | MN | 3,194 | 25,000 | 04/24/2014 | 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 |
| 89236T-EM-3 | TOYOTA MOTOR CREDIT | | C | 1 | 1.E FE | 996,500 | 107.3760 | 1,073,760 | 1,000,000 | 997,755 | 0 | 333 | 0 | 0 | 3.050 | 3.091 | JJ | 14,403 | 30,500 | 01/09/2018 | 01/11/2028 |
| 89236T-EW-1 | TOYOTA MOTOR CREDIT | | C | 1 | 1.E FE | 1,995,180 | 106.6210 | 2,132,420 | 2,000,000 | 1,997,525 | 0 | 680 | 0 | 0 | 3.400 | 3.439 | AO | 14,544 | 68,000 | 04/10/2018 | 04/14/2025 |
| 86787E-AN-7 | TRUIST BANK | | | 2 | 1.F FE | 1,798,413 | 102.5880 | 1,898,904 | 1,851,000 | 1,836,469 | 0 | 10,449 | 0 | 0 | 2.750 | 3.355 | MN | 8,484 | 50,903 | 03/06/2018 | 05/01/2023 |
| 898813-AS-9 | TUCSON ELECTRIC POWER | | | 1 | 1.G FE | 6,607,300 | 93.5340 | 6,547,380 | 7,000,000 | 6,615,435 | 0 | 8,135 | 0 | 0 | 1.500 | 2.205 | FA | 43,750 | 0 | 10/15/2021 | 08/01/2030 |
| 904764-AU-1 | UNILEVER CAPITAL | | C | 1 | 1.E FE | 984,170 | 102.3580 | 1,023,580 | 1,000,000 | 992,325 | 0 | 1,577 | 0 | 0 | 2.000 | 2.177 | JJ | 8,500 | 20,000 | 07/25/2016 | 07/28/2026 |
| 906548-CK-6 | UNION ELECTRIC CO | | | 1 | 1.F FE | 2,235,825 | 104.4950 | 2,351,138 | 2,250,000 | 2,244,083 | 0 | 2,401 | 0 | 0 | 3.500 | 3.619 | AO | 16,625 | 78,750 | 05/15/2018 | 04/15/2024 |
| 907818-FU-7 | UNION PACIFIC CO | | | 1 | 1.G FE | 5,005,250 | 102.0380 | 5,101,900 | 5,000,000 | 5,004,914 | 0 | (337) | 0 | 0 | 2.375 | 2.363 | MN | 13,524 | 59,375 | 05/18/2021 | 05/20/2031 |
| 907818-DM-7 | UNION PACIFIC CORP | | | 1 | 2.A FE | 964,130 | 101.7690 | 1,017,690 | 1,000,000 | 995,486 | 0 | 4,190 | 0 | 0 | 2.950 | 3.395 | JJ | 13,603 | 29,500 | 07/11/2013 | 01/15/2023 |
| 907818-DR-6 | UNION PACIFIC CORP | | | 1 | 2.A FE | 925,000 | 104.5630 | 967,208 | 925,000 | 925,000 | 0 | 0 | 0 | 0 | 3.646 | 3.646 | FA | 12,741 | 33,726 | 08/20/2013 | 02/15/2024 |
| 907818-EY-0 | UNION PACIFIC CORP | | | 1 | 2.A FE | 997,510 | 112.1900 | 1,121,900 | 1,000,000 | 998,323 | 0 | 209 | 0 | 0 | 3.950 | 3.978 | MS | 12,179 | 39,500 | 06/05/2018 | 09/10/2028 |
| 90783T-AA-8 | UNION PACIFIC PASS THRU CERT 04-1 | | | | 1.D FE | 179,059 | 100.1280 | 178,903 | 178,674 | 179,387 | 0 | (977) | 0 | 0 | 5.404 | 5.385 | JJ | 4,801 | 9,656 | 02/23/2007 | 07/02/2025 |
| 911312-AQ-9 | UNITED PARCEL SERVICE | | | 1 | 1.G FE | 1,003,360 | 101.4590 | 1,014,590 | 1,000,000 | 1,000,262 | 0 | (367) | 0 | 0 | 2.450 | 2.412 | AO | 6,125 | 24,500 | 09/26/2012 | 10/01/2022 |
| 911312-BM-7 | UNITED PARCEL SERVICE LS:153K | LS | | 1 | 1.G FE | 1,991,280 | 106.8360 | 2,136,720 | 2,000,000 | 1,994,518 | 0 | 832 | 0 | 0 | 3.050 | 3.101 | MN | 7,794 | 61,000 | 11/09/2017 | 11/15/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 91324P-CC-4 | UNITEDHEALTH GROUP INC | | | 1 | 1.G FE | 1,965,540 | 102.5790 | 2,051,580 | 2,000,000 | 1,990,305 | 0 | 7,713 | 0 | 0 | 2.875 | 3.286 | MS | 16,931 | 57,500 | 08/27/2018 | 03/15/2023 |
| 91324P-CP-5 | UNITEDHEALTH GROUP INC | | | 1 | 1.G FE | 1,014,900 | 108.5170 | 1,085,170 | 1,000,000 | 1,007,612 | 0 | (1,989) | 0 | 0 | 3.750 | 3.519 | JJ | 17,292 | 37,500 | 02/20/2018 | 07/15/2025 |
| 91324P-CP-5 | UNITEDHEALTH GROUP INC | | | 1 | 1.G FE | 3,041,160 | 108.5170 | 3,255,510 | 3,000,000 | 3,021,244 | 0 | (5,550) | 0 | 0 | 3.750 | 3.535 | JJ | 51,875 | 112,500 | 03/19/2018 | 07/15/2025 |
| 91324P-CV-2 | UNITEDHEALTH GROUP INC | | | 1 | 1.G FE | 970,740 | 106.9970 | 1,069,970 | 1,000,000 | 983,605 | 0 | 3,550 | 0 | 0 | 3.100 | 3.522 | MS | 9,128 | 31,000 | 03/07/2018 | 03/15/2026 |
| 91324P-DE-9 | UNITEDHEALTH GROUP INC | | | 1 | 1.F FE | 991,630 | 106.7250 | 1,067,250 | 1,000,000 | 994,808 | 0 | 804 | 0 | 0 | 2.950 | 3.048 | AO | 6,228 | 29,500 | 10/18/2017 | 10/15/2027 |
| 91324P-DE-9 | UNITEDHEALTH GROUP INC | | | 1 | 1.F FE | 950,840 | 106.7250 | 1,067,250 | 1,000,000 | 968,157 | 0 | 4,866 | 0 | 0 | 2.950 | 3.563 | AO | 6,228 | 29,500 | 04/03/2018 | 10/15/2027 |
| 91324P-DR-0 | UNITEDHEALTH GROUP INC | LS | | 1 | 1.F FE | 2,002,720 | 103.6010 | 2,072,020 | 2,000,000 | 2,001,441 | 0 | (536) | 0 | 0 | 2.375 | 2.346 | FA | 17,944 | 47,500 | 07/25/2019 | 08/15/2024 |
| 914713-P9-7 | UNIV OF NC CHAPEL HILL REF (TXBL) S2017 | | | 1 | 1.A FE | 1,500,000 | 103.9820 | 1,559,730 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 2.418 | 2.418 | JD | 3,023 | 36,270 | 09/15/2017 | 12/01/2024 |
| 914748-AA-6 | UNIVERSITY OF NOTRE DAME (TAXABLE) S2017 | | | 2 | 1.A FE | 9,337,400 | 116.4480 | 11,644,800 | 10,000,000 | 9,384,650 | 0 | 13,650 | 0 | 0 | 3.394 | 3.766 | FA | 128,218 | 339,400 | 05/14/2018 | 02/15/2048 |
| 91159H-HG-8 | US BANCORP | | | 2 | 1.F FE | 998,920 | 105.6220 | 1,056,220 | 1,000,000 | 999,718 | 0 | 117 | 0 | 0 | 3.700 | 3.713 | JJ | 15,417 | 37,000 | 01/27/2014 | 01/30/2024 |
| 91159H-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 | 1,994,580 | 112.1220 | 2,242,440 | 2,000,000 | 1,996,251 | 0 | 501 | 0 | 0 | 3.900 | 3.933 | AO | 14,083 | 78,000 | 04/24/2018 | 04/26/2028 |
| 91159H-HX-1 | US BANCORP | | | 2 | 1.E FE | 2,997,060 | 103.3760 | 3,101,280 | 3,000,000 | 2,998,401 | 0 | 581 | 0 | 0 | 2.400 | 2.421 | JJ | 30,000 | 72,000 | 07/24/2019 | 07/30/2024 |
| 91159H-JA-9 | US BANCORP | | | 1 | 1.F FE | 5,707,508 | 94.2000 | 5,543,670 | 5,885,000 | 5,716,241 | 0 | 8,733 | 0 | 0 | 1.375 | 1.736 | JJ | 35,739 | 40,459 | 07/06/2021 | 07/22/2030 |
| 91159H-JA-9 | US BANCORP | | | 1 | 1.F FE | 2,903,310 | 94.2000 | 2,826,000 | 3,000,000 | 2,907,898 | 0 | 4,588 | 0 | 0 | 1.375 | 1.762 | JJ | 18,219 | 20,625 | 07/12/2021 | 07/22/2030 |
| 90331H-NV-1 | US BANK NA CINCINNATI | | | 2 | 1.D FE | 5,994,000 | 104.0120 | 6,240,720 | 6,000,000 | 5,997,910 | 0 | 1,220 | 0 | 0 | 3.400 | 3.422 | JJ | 88,967 | 204,000 | 07/19/2018 | 07/24/2023 |
| 92343V-ER-1 | VERIZON COMMUNICATIONS | | | 1 | 2.A FE | 1,012,000 | 113.6870 | 1,150,521 | 1,012,000 | 1,012,000 | 0 | 0 | 0 | 0 | 4.329 | 4.329 | MS | 12,169 | 43,809 | 06/21/2018 | 09/21/2028 |
| 92343V-FR-0 | VERIZON COMMUNICATIONS | | | 1 | 2.A FE | 2,004,340 | 94.7650 | 1,895,300 | 2,000,000 | 2,003,913 | 0 | (368) | 0 | 0 | 1.750 | 1.726 | JJ | 15,653 | 23,333 | 11/13/2020 | 01/20/2031 |
| 927804-FS-8 | VIRGINIA ELECTRIC & POWER | | | 1 | 1.F FE | 998,380 | 104.7690 | 1,047,690 | 1,000,000 | 999,373 | 0 | 167 | 0 | 0 | 3.100 | 3.119 | MN | 3,961 | 31,000 | 05/11/2015 | 05/15/2025 |
| 927804-FU-3 | VIRGINIA ELECTRIC & POWER | | | 1 | 2.A FE | 1,518,815 | 105.8120 | 1,581,889 | 1,495,000 | 1,507,061 | 0 | (2,961) | 0 | 0 | 3.150 | 2.924 | JJ | 21,715 | 47,093 | 10/31/2017 | 01/15/2026 |
| 927804-GB-4 | VIRGINIA ELECTRIC & POWER LS:125K | LS | | 1 | 1.F FE | 2,998,950 | 105.0790 | 3,152,370 | 3,000,000 | 2,999,170 | 0 | 95 | 0 | 0 | 2.875 | 2.879 | JJ | 39,771 | 86,250 | 07/08/2019 | 07/15/2029 |
| 92826C-AH-5 | VISA INC | | | 1 | 1.D FE | 1,882,840 | 105.4880 | 2,109,760 | 2,000,000 | 1,925,481 | 0 | 11,609 | 0 | 0 | 2.750 | 3.475 | MS | 16,194 | 55,000 | 02/20/2018 | 09/15/2027 |
| 931142-DH-3 | WALMART INC | | | 2 | 1.C FE | 938,430 | 102.2220 | 1,022,220 | 1,000,000 | 990,233 | 0 | 7,341 | 0 | 0 | 2.550 | 3.335 | AO | 5,667 | 25,500 | 02/07/2014 | 04/11/2023 |
| 25468P-DV-5 | WALT DISNEY COMPANY | LS | | 1 | 2.A FE | 996,290 | 106.6540 | 1,066,540 | 1,000,000 | 997,842 | 0 | 358 | 0 | 0 | 2.950 | 2.993 | JD | 1,311 | 29,500 | 06/01/2017 | 06/15/2027 |
| 254687-CM-6 | WALT DISNEY COMPANY | | | 1 | 1.G FE | 1,007,760 | 101.7450 | 1,017,451 | 1,000,000 | 1,001,606 | 0 | (2,258) | 0 | 0 | 3.000 | 2.765 | MS | 8,833 | 30,000 | 03/20/2019 | 09/15/2022 |
| 254687-CR-5 | WALT DISNEY COMPANY | | | 1 | 1.G FE | 1,040,380 | 105.3820 | 1,053,822 | 1,000,000 | 1,016,220 | 0 | (8,912) | 0 | 0 | 4.000 | 3.039 | AO | 10,000 | 40,000 | 03/20/2019 | 10/01/2023 |
| 94106B-AA-9 | WASTE CONNECTIONS | | | 1 | 2.A FE | 2,362,146 | 102.1430 | 2,349,289 | 2,300,000 | 2,358,364 | 0 | (3,782) | 0 | 0 | 2.600 | 2.245 | FA | 24,917 | 29,900 | 06/07/2021 | 02/01/2030 |
| 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 | 1,005,420 | 106.8650 | 1,068,650 | 1,000,000 | 1,003,334 | 0 | (534) | 0 | 0 | 3.150 | 3.085 | MN | 4,025 | 31,500 | 11/28/2017 | 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-GH-7 | WELLS FARGO & CO | | | | 2.A FE | 996,660 | 104.4790 | 1,044,790 | 1,000,000 | 998,821 | 0 | 347 | 0 | 0 | 3.000 | 3.039 | FA | 11,000 | 30,000 | 02/11/2015 | 02/19/2025 |
| 95000U-2A-0 | WELLS FARGO & CO | | | 2 | 2.A FE | 1,000,000 | 107.5810 | 1,075,810 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.584 | 3.584 | MN | 3,883 | 35,840 | 05/15/2017 | 05/22/2028 |
| 95000U-2F-9 | WELLS FARGO & CO | | | 1 | 1.E FE | 5,000,000 | 105.4830 | 5,274,150 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 3.196 | 3.196 | JD | 6,214 | 159,800 | 06/10/2019 | 06/17/2027 |
| 95040Q-AD-6 | WELLTOWER INC | | | 1 | 2.A FE | 1,002,090 | 112.1060 | 1,121,060 | 1,000,000 | 1,001,362 | 0 | (194) | 0 | 0 | 4.250 | 4.224 | AO | 8,972 | 42,500 | 04/04/2018 | 04/15/2028 |
| 95709T-AN-0 | WESTAR ENERGY | | | 1 | 1.F FE | 998,590 | 103.7870 | 1,037,870 | 1,000,000 | 999,324 | 0 | 140 | 0 | 0 | 2.550 | 2.566 | JJ | 12,750 | 25,500 | 06/13/2016 | 07/01/2026 |
| 962166-BY-9 | WEYERHAEUSER CO | | | 1 | 2.B FE | 3,338,670 | 111.6410 | 3,349,230 | 3,000,000 | 3,312,066 | 0 | (26,604) | 0 | 0 | 4.000 | 2.560 | AO | 25,333 | 120,000 | 03/23/2021 | 04/15/2030 |
| 96332H-CF-4 | WHIRLPOOL CORP | | | 1 | 2.B FE | 991,170 | 103.1660 | 1,031,660 | 1,000,000 | 998,650 | 0 | 1,079 | 0 | 0 | 3.700 | 3.816 | MS | 12,333 | 37,000 | 02/05/2014 | 03/01/2023 |
| 976826-BL-0 | WISCONSIN POWER & LIGHT | | | 1 | 1.G FE | 1,895,900 | 105.1670 | 2,103,340 | 2,000,000 | 1,931,023 | 0 | 10,485 | 0 | 0 | 3.050 | 3.717 | AO | 12,878 | 61,000 | 06/27/2018 | 10/15/2027 |
| 976826-BM-8 | WISCONSIN POWER & LIGHT | | | 1 | 1.G FE | 4,985,400 | 105.2010 | 5,260,050 | 5,000,000 | 4,988,673 | 0 | 1,326 | 0 | 0 | 3.000 | 3.034 | JJ | 75,000 | 150,000 | 06/17/2019 | 07/01/2029 |
| 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 | 1,996,540 | 110.6000 | 2,212,007 | 2,000,000 | 1,997,617 | 0 | 318 | 0 | 0 | 4.000 | 4.021 | MS | 23,556 | 80,000 | 03/01/2018 | 03/15/2028 |
| 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 |
| 88579Y-AF-8 | 3M COMPANY | | | | 1.E FE | 2,068,815 | 100.7860 | 2,116,506 | 2,100,000 | 2,098,317 | 0 | 3,391 | 0 | 0 | 2.000 | 2.166 | JD | 583 | 42,000 | 06/26/2012 | 06/26/2022 |
| 88579Y-AR-2 | 3M COMPANY | | | 1 | 1.E FE | 1,960,260 | 105.9470 | 2,118,940 | 2,000,000 | 1,979,550 | 0 | 5,255 | 0 | 0 | 3.000 | 3.303 | FA | 24,000 | 60,000 | 02/22/2018 | 08/07/2025 |
| 88579Y-AV-3 | 3M COMPANY | | | 1 | 1.E FE | 917,690 | 102.6570 | 1,026,570 | 1,000,000 | 951,216 | 0 | 9,385 | 0 | 0 | 2.250 | 3.377 | MS | 6,375 | 22,500 | 04/03/2018 | 09/19/2026 |
| 88579Y-AY-7 | 3M COMPANY | | | 1 | 1.E FE | 993,860 | 106.4840 | 1,064,840 | 1,000,000 | 996,221 | 0 | 586 | 0 | 0 | 2.875 | 2.946 | AO | 6,069 | 28,750 | 09/21/2017 | 10/15/2027 |
| 88579Y-BB-6 | 3M COMPANY | | | 1 | 1.E FE | 1,299,571 | 104.5750 | 1,359,475 | 1,300,000 | 1,299,784 | 0 | 83 | 0 | 0 | 3.250 | 3.257 | FA | 16,078 | 42,250 | 09/13/2018 | 02/14/2024 |
| 88579Y-BJ-9 | 3M COMPANY | | | 1 | 1.E FE | 4,945,900 | 102.6820 | 5,134,100 | 5,000,000 | 4,957,323 | 0 | 4,992 | 0 | 0 | 2.375 | 2.498 | FA | 41,233 | 118,750 | 08/19/2019 | 08/26/2029 |
| 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-AK-0 | CANADIAN PACIFIC RAILWAY | | A | 1 | 2.B FE | 1,003,830 | 103.3610 | 1,033,610 | 1,000,000 | 1,000,425 | 0 | (425) | 0 | 0 | 4.450 | 4.407 | MS | 13,103 | 44,500 | 05/31/2011 | 03/15/2023 |
| 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-AY-0 | CANADIAN PACIFIC RAILWAY | | A | 1 | 2.B FE | 1,998,320 | 111.4860 | 2,229,720 | 2,000,000 | 1,998,823 | 0 | 150 | 0 | 0 | 4.000 | 4.010 | JD | 6,667 | 80,000 | 05/15/2018 | 06/01/2028 |
| 13648T-AA-5 | CANADIAN PACIFIC RAILWAY | | A | 1 | 2.B FE | 8,247,494 | 98.6760 | 7,767,775 | 7,872,000 | 8,202,877 | 0 | (39,045) | 0 | 0 | 2.050 | 1.486 | MS | 51,999 | 161,376 | 11/05/2020 | 03/05/2030 |

# 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 |
| 67077M-AJ-7 | NUTRIEN LTD | | A | 1 | 2.B FE | 990,680 | 101.2470 | 1,012,470 | 1,000,000 | 998,307 | 0 | 2,149 | 0 | 0 | 3.150 | 3.376 | AO | 7,875 | 31,500 | 04/10/2018 | 10/01/2022 |
| 89352H-BC-2 | TRANSCANADA PIPELINES | | A | 1 | 2.A FE | 2,479,200 | 99.5510 | 2,488,775 | 2,500,000 | 2,479,551 | 0 | 351 | 0 | 0 | 2.500 | 2.595 | AO | 13,715 | 0 | 10/12/2021 | 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 | 958,230 | 103.6480 | 1,036,480 | 1,000,000 | 976,255 | 0 | 4,584 | 0 | 0 | 2.500 | 3.041 | MS | 6,458 | 25,000 | 11/15/2017 | 09/27/2026 |
| 00182E-BJ-7 | ANZ NEW ZEALAND INTL/LDN (144A) | | D | | 1.E FE | 997,320 | 108.6730 | 1,086,730 | 1,000,000 | 998,250 | 0 | 253 | 0 | 0 | 3.450 | 3.482 | JJ | 15,238 | 34,500 | 01/17/2018 | 01/21/2028 |
| 046353-AN-8 | ASTRAZENECA PLC | | D | 1 | 1.G FE | 993,450 | 107.2540 | 1,072,540 | 1,000,000 | 996,068 | 0 | 649 | 0 | 0 | 3.125 | 3.204 | JD | 1,649 | 31,250 | 10/05/2017 | 06/12/2027 |
| 046353-AQ-1 | ASTRAZENECA PLC | | D | 1 | 1.G FE | 996,820 | 100.6380 | 1,006,380 | 1,000,000 | 999,686 | 0 | 654 | 0 | 0 | 2.375 | 2.443 | JD | 1,253 | 23,750 | 06/05/2017 | 06/12/2022 |
| 05253J-AL-5 | AUST & NZ BANKING GROUP NY LS:400K | LS | D | | 1.D FE | 2,673,575 | 108.6670 | 2,716,675 | 2,500,000 | 2,608,583 | 0 | (26,368) | 0 | 0 | 3.700 | 2.516 | MN | 11,563 | 92,500 | 06/25/2019 | 11/16/2025 |
| 05253J-AU-5 | AUST & NZ BANKING GROUP NY | | D | | 1.D FE | 1,999,340 | 101.7550 | 2,035,100 | 2,000,000 | 1,999,847 | 0 | 134 | 0 | 0 | 2.625 | 2.632 | MN | 7,583 | 52,500 | 11/06/2017 | 11/09/2022 |
| 067316-AF-6 | BACARDI LTD (144A) | | D | 1 | 2.C FE | 1,986,360 | 113.1930 | 2,263,860 | 2,000,000 | 1,990,541 | 0 | 1,228 | 0 | 0 | 4.700 | 4.786 | MN | 11,750 | 94,000 | 04/25/2018 | 05/15/2028 |
| 05523R-AD-9 | BAE SYSTEMS PLC (144A) | | D | 1 | 2.B FE | 8,973,440 | 106.8510 | 8,548,080 | 8,000,000 | 8,881,508 | 0 | (91,932) | 0 | 0 | 3.400 | 1.915 | AO | 56,667 | 272,000 | 01/28/2021 | 04/15/2030 |
| 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 |
| 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 |
| 2027A0-JR-1 | COMMONWEALTH BANK OF AUSTRALIA (144A) | | D | | 1.D FE | 499,605 | 101.5130 | 507,565 | 500,000 | 499,930 | 0 | 82 | 0 | 0 | 2.500 | 2.517 | MS | 3,542 | 12,500 | 09/13/2017 | 09/18/2022 |
| 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 | 597,957 | 101.1050 | 586,409 | 580,000 | 581,203 | 0 | (2,614) | 0 | 0 | 3.000 | 2.536 | JD | 773 | 17,400 | 02/02/2015 | 06/15/2022 |
| 23636T-AA-8 | DANONE SA (144A) | | D | 1 | 2.A FE | 729,488 | 101.1050 | 758,288 | 750,000 | 748,713 | 0 | 2,714 | 0 | 0 | 3.000 | 3.378 | JD | 1,000 | 22,500 | 02/03/2014 | 06/15/2022 |
| 25156P-BA-0 | DEUTSCHE TELEKOM INT FIN (144A) | | D | 1 | 2.B FE | 979,060 | 107.2050 | 1,072,050 | 1,000,000 | 987,067 | 0 | 2,272 | 0 | 0 | 3.600 | 3.884 | JJ | 16,100 | 36,000 | 04/18/2018 | 01/19/2027 |
| 25243Y-AU-3 | DIAGEO CAPITAL PLC | | D | 1 | 1.G FE | 989,750 | 102.1740 | 1,021,740 | 1,000,000 | 998,141 | 0 | 1,341 | 0 | 0 | 2.625 | 2.767 | AO | 4,521 | 26,250 | 03/19/2015 | 04/29/2023 |
| 25243Y-AU-3 | DIAGEO CAPITAL PLC | | D | 1 | 1.G FE | 982,170 | 102.1740 | 1,021,740 | 1,000,000 | 996,783 | 0 | 2,328 | 0 | 0 | 2.625 | 2.872 | AO | 4,521 | 26,250 | 03/05/2015 | 04/29/2023 |
| 25243Y-AZ-2 | DIAGEO CAPITAL PLC | | D | 1 | 1.G FE | 1,992,620 | 111.7500 | 2,235,000 | 2,000,000 | 1,994,894 | 0 | 682 | 0 | 0 | 3.875 | 3.920 | MN | 9,042 | 77,500 | 05/15/2018 | 05/18/2028 |
| 25243Y-BD-0 | DIAGEO CAPITAL PLC | | D | 1 | 1.G FE | 2,957,040 | 99.0540 | 2,971,620 | 3,000,000 | 2,959,945 | 0 | 2,905 | 0 | 0 | 2.000 | 2.176 | AO | 10,333 | 30,000 | 04/27/2021 | 04/29/2030 |
| 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 | 1,016,710 | 105.5290 | 1,055,290 | 1,000,000 | 1,004,123 | 0 | (1,817) | 0 | 0 | 3.700 | 3.499 | MS | 12,333 | 37,000 | 03/25/2014 | 03/01/2024 |
| 36164Q-6M-5 | GE CAPITAL INTL FUNDING | | D | 1 | 2.A FE | 1,503,000 | 106.4160 | 1,599,432 | 1,503,000 | 1,503,000 | 0 | 0 | 0 | 0 | 3.373 | 3.373 | MN | 6,478 | 50,696 | 10/20/2015 | 11/15/2025 |
| 377373-AD-7 | GLAXOSMITHKLINE CAPITAL | | D | 1 | 1.F FE | 1,019,720 | 100.8600 | 1,008,600 | 1,000,000 | 1,000,759 | 0 | (2,233) | 0 | 0 | 2.850 | 2.622 | MN | 4,196 | 28,500 | 06/18/2012 | 05/08/2022 |
| 377373-AD-7 | GLAXOSMITHKLINE CAPITAL | | D | 1 | 1.F FE | 993,200 | 100.8600 | 1,008,600 | 1,000,000 | 999,681 | 0 | 743 | 0 | 0 | 2.850 | 2.929 | MN | 4,196 | 28,500 | 05/02/2012 | 05/08/2022 |
| 423012-AA-1 | HEINEKEN NV (144A) | | D | 1 | 2.A FE | 997,310 | 100.6770 | 1,006,770 | 1,000,000 | 999,848 | 0 | 273 | 0 | 0 | 3.400 | 3.432 | AO | 8,500 | 34,000 | 03/29/2012 | 04/01/2022 |
| 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 |
| 453140-AB-1 | IMPERIAL BRANDS FINANCE PLC (144A) | | D | 1 | 2.B FE | 981,960 | 101.8840 | 1,018,840 | 1,000,000 | 997,287 | 0 | 2,324 | 0 | 0 | 3.500 | 3.749 | FA | 13,611 | 35,000 | 07/29/2014 | 02/11/2023 |
| 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 |
| 47837R-AA-8 | JOHNSON CONTROLS/TYCO FI | | D | 1 | 2.B FE | 9,495,600 | 95.8240 | 9,582,400 | 10,000,000 | 9,523,893 | 0 | 28,293 | 0 | 0 | 1.750 | 2.358 | MS | 51,528 | 87,500 | 06/01/2021 | 09/15/2030 |
| 47837R-AD-2 | JOHNSON CONTROLS/TYCO FI | | D | 1 | 2.B FE | 1,933,340 | 96.9480 | 1,938,960 | 2,000,000 | 1,934,607 | 0 | 1,267 | 0 | 0 | 2.000 | 2.379 | MS | 11,667 | 0 | 10/12/2021 | 09/16/2031 |
| 63250D-DJ-7 | NATIONAL AUSTRALIA BANK (144A) | | D | | 1.D FE | 982,320 | 108.3880 | 1,083,880 | 1,000,000 | 989,180 | 0 | 1,922 | 0 | 0 | 3.500 | 3.738 | JJ | 16,625 | 35,000 | 04/04/2018 | 01/10/2027 |
| 63254A-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 |
| 63861V-AB-3 | NATIONWIDE BUILDING SOCIETY (144A) | | D | 2 | 2.A FE | 1,000,000 | 110.2790 | 1,102,790 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.302 | 4.302 | MS | 13,384 | 43,020 | 03/01/2018 | 03/08/2029 |
| 62954H-AH-1 | NXP BV/NXP FDG/NXP USA (144A) | | D | 1 | 2.B FE | 4,989,450 | 100.4150 | 5,020,750 | 5,000,000 | 4,989,463 | 0 | 13 | 0 | 0 | 2.650 | 2.673 | FA | 11,042 | 0 | 11/16/2021 | 02/15/2032 |
| 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 | 936,150 | 106.1870 | 1,061,870 | 1,000,000 | 958,109 | 0 | 6,730 | 0 | 0 | 3.000 | 3.854 | JD | 333 | 30,000 | 07/31/2018 | 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-AH-8 | SANTANDER UK GROUP HLDGS | | D | 2 | 2.A FE | 1,000,000 | 102.1900 | 1,021,900 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.373 | 3.373 | JJ | 16,490 | 33,730 | 01/02/2018 | 01/05/2024 |
| 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 |
| 822582-BD-3 | SHELL INTERNATIONAL FIN | | D | 1 | 1.D FE | 992,020 | 106.5110 | 1,065,110 | 1,000,000 | 995,969 | 0 | 1,107 | 0 | 0 | 3.250 | 3.377 | MN | 4,514 | 32,500 | 04/04/2018 | 05/11/2025 |
| 82620K-AL-7 | SIEMENS FINANCIERINGSMAT (144A) | | D | 1 | 1.E FE | 1,825,020 | 102.9510 | 2,059,020 | 2,000,000 | 1,896,068 | 0 | 19,564 | 0 | 0 | 2.350 | 3.538 | AO | 9,792 | 47,000 | 03/05/2018 | 10/15/2026 |
| 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 |
| 87969N-AD-7 | TELSTRA CORP LTD (144A) | | D | 1 | 1.G FE | 998,300 | 105.0820 | 1,050,820 | 1,000,000 | 999,353 | 0 | 176 | 0 | 0 | 3.125 | 3.145 | AO | 7,292 | 31,250 | 03/30/2015 | 04/07/2025 |
| 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 | 1,058,540 | 106.1820 | 1,061,820 | 1,000,000 | 1,022,142 | 0 | (9,321) | 0 | 0 | 3.750 | 2.738 | AO | 8,438 | 37,500 | 12/04/2017 | 04/10/2024 |
| 89153V-AT-6 | TOTAL CAPITAL INTERNATIONAL SA | | D | 1 | 1.E FE | 1,999,100 | 104.8110 | 2,096,220 | 2,000,000 | 1,999,277 | 0 | 78 | 0 | 0 | 2.829 | 2.834 | JJ | 26,876 | 56,580 | 07/09/2019 | 01/10/2030 |
| 902613-AE-8 | UBS GROUP AG (144A) | | D | 2 | 1.G FE | 5,000,000 | 96.8770 | 4,843,850 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 2.095 | 2.095 | FA | 40,445 | 52,375 | 02/02/2021 | 02/11/2032 |
| 961214-DW-0 | WESTPAC BANKING CORP | | D | | 1.D FE | 1,992,940 | 108.7760 | 2,175,520 | 2,000,000 | 1,995,403 | 0 | 666 | 0 | 0 | 3.400 | 3.442 | JJ | 29,467 | 68,000 | 01/17/2018 | 01/25/2028 |
| 961214-DZ-3 | WESTPAC BANKING CORP | | D | | 1.D FE | 1,999,460 | 104.0140 | 2,080,280 | 2,000,000 | 1,999,778 | 0 | 111 | 0 | 0 | 3.650 | 3.656 | MN | 9,328 | 73,000 | 05/08/2018 | 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 | C o d e | F o r e i g n | Bond Char | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) 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 |
| 96122W-AM-2 | WESTPAC BANKING CORP (144A) | | D | | 1.A FE | 1,999,360 | 104.4110 | 2,088,220 | 2,000,000 | 1,999,705 | 0 | 128 | 0 | 0 | 3.150 | 3.157 | JJ | 28,700 | 63,000 | 01/07/2019 | 01/16/2024 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 969,778,874 | XXX | 1,009,647,738 | 971,750,674 | 970,583,923 | 0 | (15,741) | 0 | 0 | XXX | XXX | XXX | 7,282,279 | 25,223,671 | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 07386Y-AE-4 | BSARM 2007-5 3A1 CMO | | | 4 | 1.A FM | 1,283,582 | 99.2110 | 1,620,455 | 1,633,326 | 724,926 | 0 | (22,593) | 0 | 0 | 3.063 | 5.970 | MON | 4,170 | 52,679 | 08/16/2007 | 08/25/2047 |
| 12544W-AG-2 | CWHL 2007-HY3 4A1 CMO | | | 4 | 1.D FM | 542,036 | 104.3270 | 664,136 | 636,589 | 217,477 | 0 | (4,306) | 0 | 0 | 3.145 | 5.850 | MON | 1,669 | 21,627 | 08/15/2007 | 06/25/2047 |
| 29977J-AB-2 | EVER 2013-1 A2 CMO | | | 4 | 1.A | 1,295,618 | 100.2650 | 1,441,389 | 1,437,579 | 1,388,935 | 0 | 7,456 | 0 | 0 | 2.500 | 4.061 | MON | 2,995 | 35,939 | 08/22/2013 | 03/25/2043 |
| 46651G-AC-3 | JPMMT 2019-7 A3 CMO (144A) | | | 4 | 1.A | 1,790,742 | 101.0410 | 1,787,045 | 1,768,634 | 1,776,742 | 0 | (10,982) | 0 | 0 | 3.500 | 3.174 | MON | 5,159 | 60,295 | 09/13/2019 | 02/25/2050 |
| 46592X-AC-8 | JPMMT 2021-13 A3 CMO | | | 4 | 1.A FE | 11,368,805 | 99.9210 | 11,305,167 | 11,314,003 | 11,368,991 | 0 | 185 | 0 | 0 | 2.500 | 2.363 | MON | 23,571 | 47,142 | 10/26/2021 | 04/25/2052 |
| 74958T-AJ-2 | RFMSI 2007-SA3 3A4 CMO | | | 4 | 1.D FM | 1,690,606 | 85.2140 | 1,796,409 | 2,108,096 | 985,457 | 0 | (4,341) | 0 | 0 | 4.751 | 6.270 | MON | 8,347 | 107,502 | 08/16/2007 | 07/27/2037 |
| 81746L-AA-0 | SEMT 2015-3 A1 CMO | | | 4 | 1.A | 2,644,093 | 100.6580 | 2,581,622 | 2,564,746 | 2,605,581 | 9,110 | (23,258) | 0 | 0 | 3.500 | 2.636 | MON | 7,481 | 89,766 | 02/20/2020 | 07/25/2045 |
| 81748B-AB-8 | SEMT 2019-3 A2 CMO (144A) | | | 4 | 1.A | 1,692,594 | 100.9210 | 1,678,546 | 1,663,228 | 1,671,969 | 0 | (10,850) | 0 | 0 | 3.500 | 3.050 | MON | 4,851 | 58,213 | 08/07/2019 | 09/25/2049 |
| 3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 22,308,077 | XXX | 22,874,769 | 23,126,201 | 20,740,077 | 9,110 | (68,690) | 0 | 0 | XXX | XXX | XXX | 58,242 | 473,162 | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 17291E-AV-3 | CGCMT 2016-P6 A4 | | | 4 | 1.A | 4,781,921 | 106.6160 | 4,838,596 | 4,538,340 | 4,709,334 | 0 | (25,508) | 0 | 0 | 3.458 | 2.647 | MON | 13,078 | 156,936 | 07/01/2019 | 12/10/2049 |
| 12630D-AW-4 | COMM 2014-CR14 ASB | | | 4 | 1.A | 2,313,667 | 102.6060 | 2,344,291 | 2,284,751 | 2,293,285 | 0 | (7,182) | 0 | 0 | 3.743 | 3.221 | MON | 7,127 | 93,684 | 09/27/2018 | 02/10/2047 |
| 61763M-AE-0 | MSBAM 2014-C16 A4 | | | 4 | 1.A | 9,685,886 | 103.2610 | 9,903,239 | 9,590,493 | 9,602,840 | 0 | (11,445) | 0 | 0 | 3.600 | 3.486 | MON | 28,771 | 352,195 | 06/05/2014 | 06/15/2047 |
| 94989A-AT-2 | WFCM 2014-LC18 A4 | | | 4 | 1.A | 4,756,474 | 102.9520 | 4,918,017 | 4,777,000 | 4,763,496 | 0 | 2,102 | 0 | 0 | 3.147 | 3.229 | MON | 12,528 | 150,332 | 02/06/2019 | 12/15/2047 |
| 3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | 21,537,948 | XXX | 22,004,144 | 21,190,584 | 21,368,954 | 0 | (42,032) | 0 | 0 | XXX | XXX | XXX | 61,504 | 753,147 | XXX | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 1,013,624,899 | XXX | 1,054,526,651 | 1,016,067,459 | 1,012,692,955 | 9,110 | (126,463) | 0 | 0 | XXX | XXX | XXX | 7,402,025 | 26,449,981 | XXX | XXX |
| 4899999. Total - Hybrid Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 6599999. Subtotal - Unaffiliated Bank Loans | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 7699999. Total - Issuer Obligations | | | | | | 2,967,103,620 | XXX | 3,030,530,818 | 2,849,495,674 | 2,906,059,131 | 0 | (11,064,798) | 0 | 0 | XXX | XXX | XXX | 24,389,620 | 79,877,940 | XXX | XXX |
| 7799999. Total - Residential Mortgage-Backed Securities | | | | | | 131,290,937 | XXX | 137,683,351 | 132,198,364 | 129,647,804 | 9,110 | (78,186) | 0 | 0 | XXX | XXX | XXX | 344,186 | 3,874,640 | XXX | XXX |
| 7899999. Total - Commercial Mortgage-Backed Securities | | | | | | 21,537,948 | XXX | 22,004,144 | 21,190,584 | 21,368,954 | 0 | (42,032) | 0 | 0 | XXX | XXX | XXX | 61,504 | 753,147 | XXX | XXX |
| 7999999. Total - Other Loan-Backed and Structured Securities | | | | | | 9,426,290 | XXX | 9,915,037 | 9,413,503 | 9,393,429 | 0 | (4,887) | 0 | 0 | XXX | XXX | XXX | 33,227 | 292,130 | XXX | XXX |
| 8099999. Total - SVO Identified Funds | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 8199999. Total - Affiliated Bank Loans | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 8299999. Total - Unaffiliated Bank Loans | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 8399999 - Total Bonds | | | | | | 3,129,358,795 | XXX | 3,200,133,349 | 3,012,298,125 | 3,066,469,319 | 9,110 | (11,189,904) | 0 | 0 | XXX | XXX | XXX | 24,828,537 | 84,797,857 | XXX | XXX |

1.

| Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ 1,270,990,224 | 1B ...$ 505,148,935 | 1C ...$ 270,939,143 | 1D ...$ 128,040,275 | 1E ...$ 139,096,506 | 1F ...$ 234,595,139 | 1G ...$ 148,868,346 | | | |
| 1B | 2A ...$ 174,497,860 | 2B ...$ 138,713,925 | 2C ...$ 52,798,140 | | | | | | | |
| 1C | 3A ...$ 1,025,891 | 3B ...$ 0 | 3C ...$ 998,248 | | | | | | | |
| 1D | 4A ...$ 0 | 4B ...$ 0 | 4C ...$ 0 | | | | | | | |
| 1E | 5A ...$ 0 | 5B ...$ 756,688 | 5C ...$ 0 | | | | | | | |
| 1F | 6 ...$ 0 | | | | | | | | | |

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

**N O N E**

Schedule D - Part 2 - Section 2 - Common Stocks Owned

**N O N E**

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| Bonds - U.S. Governments | | | | | | | | |
| 91282C-BL-4 | U S TREASURY BONDS 1.125 2031 02 | | 05/04/2021 | BARCLAYS CAPITAL INC | | 9,113,729 | 9,500,000 | 23,324 |
| 91282C-AY-7 | U S TREASURY NOTES .625 2027 11 | | 03/09/2021 | BARCLAYS CAPITAL INC | | 9,635,196 | 10,000,000 | 17,170 |
| 91282C-BJ-9 | U S TREASURY NOTES .750 2028 01 | | 02/25/2021 | WELLS FARGO SECURITIES | | 19,458,674 | 20,000,000 | 10,773 |
| 91282C-BZ-3 | U S TREASURY NOTES 1.250 2028 04 | | 05/21/2021 | VARIOUS | | 49,831,255 | 50,000,000 | 37,364 |
| 91282C-CE-9 | U S TREASURY NOTES 1.250 2028 05 | | 06/22/2021 | NOMURA SECURITIES INTL | | 25,060,647 | 25,000,000 | 19,638 |
| 91282C-CV-1 | U S TREASURY NOTES 1.125 2028 08 | | 09/23/2021 | BAS-MERRILL LYNCH | | 49,699,419 | 50,000,000 | 37,293 |
| 912828-4N-7 | U S TREASURY NOTES 2.875 2028 05 | | 02/26/2021 | NOMURA SECURITIES INTL | | 22,303,205 | 20,000,000 | 168,370 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 185,102,125 | 184,500,000 | 313,932 |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | | |
| 076077-RG-3 | BEDFORD CO GENERAL OBLIG 1.625 2032 06 | | 08/18/2021 | MORGAN STANLEY | | 3,338,794 | 3,370,000 | 0 |
| 15722T-JK-8 | CHABOT-LAS POSITAS CCD S 2.000 2041 08 | | 07/22/2021 | MORGAN STANLEY | | 10,370,309 | 10,490,000 | 0 |
| 159808-QZ-0 | CHARLES CO GENERAL OBLIG 1.625 2034 10 | | 11/16/2021 | J P MORGAN CHASE SECURITIES INC | | 3,810,686 | 3,835,000 | 0 |
| 159808-RE-6 | CHARLES CO GENERAL OBLIG 1.875 2039 10 | | 11/16/2021 | J P MORGAN CHASE SECURITIES INC | | 1,079,407 | 1,095,000 | 0 |
| 17741R-HA-9 | CITRUS CCD GENERAL OBLIG 2.000 2036 08 | | 11/10/2021 | PIPER JAFFRAY | | 1,060,000 | 1,060,000 | 0 |
| 17741R-HB-7 | CITRUS CCD GENERAL OBLIG 2.000 2037 08 | | 11/10/2021 | PIPER JAFFRAY | | 1,218,500 | 1,230,000 | 0 |
| 17741R-HC-5 | CITRUS CCD GENERAL OBLIG 2.125 2038 08 | | 11/10/2021 | PIPER JAFFRAY | | 1,309,057 | 1,310,000 | 0 |
| 184541-EC-0 | CLEAR CREEK ISD GO S2021 3.000 2039 02 | | 02/25/2021 | PIPER JAFFRAY | | 1,113,100 | 1,000,000 | 0 |
| 184541-ED-8 | CLEAR CREEK ISD GO S2021 3.000 2040 02 | | 02/25/2021 | PIPER JAFFRAY | | 2,218,520 | 2,000,000 | 0 |
| 184541-EE-6 | CLEAR CREEK ISD GO S2021 3.000 2041 02 | | 02/25/2021 | PIPER JAFFRAY | | 1,392,842 | 1,260,000 | 0 |
| 232769-JS-9 | CYPRESS-FAIRBANKS ISD GO 2.250 2043 02 | | 09/22/2021 | MORGAN STANLEY | | 7,303,330 | 7,415,000 | 0 |
| 250325-UN-5 | DESCHUTES CO ADMIN SD#1 1.720 2028 06 | | 11/18/2021 | J P MORGAN CHASE SECURITIES INC | | 8,920,000 | 8,920,000 | 0 |
| 30382A-LH-3 | FAIRFAX CNTY GENERAL OBL 2.000 2039 10 | | 01/26/2021 | CITIGROUP GLOBAL MARKETS | | 13,310,719 | 12,785,000 | 0 |
| 345102-PN-1 | FOOTHILL-DE ANZA CCD GO 2.308 2034 08 | | 04/08/2021 | MORGAN STANLEY | | 1,825,000 | 1,825,000 | 0 |
| 345102-PP-6 | FOOTHILL-DE ANZA CCD GO 2.408 2035 08 | | 04/08/2021 | MORGAN STANLEY | | 3,775,000 | 3,775,000 | 0 |
| 345102-PQ-4 | FOOTHILL-DE ANZA CCD GO 2.508 2036 08 | | 04/08/2021 | MORGAN STANLEY | | 1,605,000 | 1,605,000 | 0 |
| 407325-AU-3 | HAMILTON CO GENERAL OBLI 3.000 2033 12 | | 11/30/2021 | MORGAN STANLEY | | 7,077,702 | 6,110,000 | 0 |
| 407325-AV-1 | HAMILTON CO GENERAL OBLI 3.000 2034 12 | | 11/30/2021 | MORGAN STANLEY | | 7,247,559 | 6,295,000 | 0 |
| 445047-KW-2 | HUMBLE ISD GO S2021 (PSF 1.875 2037 02 | | 11/19/2021 | FROST NATIONAL BANK | | 3,478,745 | 3,555,000 | 0 |
| 445047-LB-7 | HUMBLE ISD GO S2021 (PSF 2.125 2042 02 | | 11/19/2021 | FROST NATIONAL BANK | | 1,630,955 | 1,670,000 | 0 |
| 445047-LC-5 | HUMBLE ISD GO S2021 (PSF 2.125 2043 02 | | 11/19/2021 | FROST NATIONAL BANK | | 977,292 | 1,005,000 | 0 |
| 486063-K8-2 | KATY ISD GO S2021D (PSF) 3.000 2035 02 | | 11/18/2021 | HUNTINGTON SECURITIES | | 1,121,660 | 1,000,000 | 0 |
| 486063-K9-0 | KATY ISD GO S2021D (PSF) 3.000 2036 02 | | 11/18/2021 | HUNTINGTON SECURITIES | | 828,689 | 740,000 | 0 |
| 486063-L2-4 | KATY ISD GO S2021D (PSF) 3.000 2037 02 | | 11/18/2021 | HUNTINGTON SECURITIES | | 642,350 | 575,000 | 0 |
| 486063-L3-2 | KATY ISD GO S2021D (PSF) 3.000 2038 02 | | 11/18/2021 | HUNTINGTON SECURITIES | | 668,112 | 600,000 | 0 |
| 486063-L4-0 | KATY ISD GO S2021D (PSF) 3.000 2039 02 | | 11/18/2021 | HUNTINGTON SECURITIES | | 1,110,820 | 1,000,000 | 0 |
| 486063-L5-7 | KATY ISD GO S2021D (PSF) 3.000 2040 02 | | 11/18/2021 | HUNTINGTON SECURITIES | | 1,417,267 | 1,280,000 | 0 |
| 486063-L6-5 | KATY ISD GO S2021D (PSF) 3.000 2041 02 | | 11/18/2021 | HUNTINGTON SECURITIES | | 1,102,770 | 1,000,000 | 0 |
| 535205-MP-0 | LINDBERGH SCHOOL DIST GO 1.625 2032 03 | | 12/01/2021 | J P MORGAN CHASE SECURITIES INC | | 1,666,678 | 1,680,000 | 0 |
| 590760-TG-9 | MESQUITE ISD GO TAXABLE --- 2030 08 | | 09/02/2021 | HUNTINGTON SECURITIES | | 401,244 | 470,000 | 0 |
| 590760-TH-7 | MESQUITE ISD GO TAXABLE --- 2031 08 | | 09/02/2021 | HUNTINGTON SECURITIES | | 400,421 | 485,000 | 0 |
| 590760-UB-8 | MESQUITE ISD GO TAXABLE --- 2033 08 | | 09/02/2021 | HUNTINGTON SECURITIES | | 691,614 | 900,000 | 0 |
| 62451F-LN-8 | MOUNTAIN VIEW-WHISMAN SD 2.709 2041 09 | | 04/23/2021 | RBC CAPITAL MARKETS | | 2,500,000 | 2,500,000 | 0 |
| 62451F-LP-3 | MOUNTAIN VIEW-WHISMAN SD 2.759 2042 09 | | 04/23/2021 | RBC CAPITAL MARKETS | | 4,100,000 | 4,100,000 | 0 |
| 64327T-JA-7 | NEW CASTLE CO GENERAL OB 2.000 2039 10 | | 09/30/2021 | CITIGROUP GLOBAL MARKETS | | 4,200,057 | 4,270,000 | 0 |
| 64327T-JB-5 | NEW CASTLE CO GENERAL OB 2.125 2040 10 | | 09/30/2021 | CITIGROUP GLOBAL MARKETS | | 4,338,059 | 4,355,000 | 0 |
| 644800-7K-4 | NEW HANOVER CO GO TAXABL .691 2026 06 | | 02/12/2021 | PNC CAPITAL MARKETS | | 850,000 | 850,000 | 0 |
| 644800-7L-2 | NEW HANOVER CO GO TAXABL .893 2027 06 | | 02/12/2021 | PNC CAPITAL MARKETS | | 1,515,000 | 1,515,000 | 0 |
| 644800-7M-0 | NEW HANOVER CO GO TAXABL 1.043 2028 06 | | 02/12/2021 | PNC CAPITAL MARKETS | | 915,000 | 915,000 | 0 |
| 644800-7N-8 | NEW HANOVER CO GO TAXABL 1.276 2029 06 | | 02/12/2021 | PNC CAPITAL MARKETS | | 1,315,000 | 1,315,000 | 0 |
| 644800-7P-3 | NEW HANOVER CO GO TAXABL 1.376 2030 06 | | 02/12/2021 | PNC CAPITAL MARKETS | | 600,000 | 600,000 | 0 |
| 644800-7Q-1 | NEW HANOVER CO GO TAXABL 1.476 2031 06 | | 02/12/2021 | PNC CAPITAL MARKETS | | 530,000 | 530,000 | 0 |
| 644800-7R-9 | NEW HANOVER CO GO TAXABL 1.566 2032 06 | | 02/12/2021 | PNC CAPITAL MARKETS | | 580,000 | 580,000 | 0 |
| 644800-7S-7 | NEW HANOVER CO GO TAXABL 1.646 2033 06 | | 02/12/2021 | PNC CAPITAL MARKETS | | 650,000 | 650,000 | 0 |
| 644800-7T-5 | NEW HANOVER CO GO TAXABL 1.746 2034 06 | | 02/12/2021 | PNC CAPITAL MARKETS | | 400,000 | 400,000 | 0 |
| 687908-JT-1 | OSHKOSH AREA SCHOOL DIST 1.625 2037 03 | | 01/28/2021 | MORGAN STANLEY | | 5,367,974 | 5,440,000 | 0 |
| 732147-GD-9 | POMPANO BEACH GENERAL OB 4.000 2041 07 | | 09/29/2021 | PIPER JAFFRAY | | 3,067,494 | 2,560,000 | 0 |
| 732147-GE-7 | POMPANO BEACH GENERAL OB 4.000 2042 07 | | 09/29/2021 | PIPER JAFFRAY | | 3,179,471 | 2,660,000 | 0 |
| 732147-GF-4 | POMPANO BEACH GENERAL OB 4.000 2043 07 | | 09/29/2021 | PIPER JAFFRAY | | 3,302,782 | 2,770,000 | 0 |
| 742327-FX-2 | PRINCETON CITY SCH DIST 2.282 2032 12 | | 10/22/2021 | RBC CAPITAL MARKETS | | 2,000,000 | 2,000,000 | 0 |
| 770570-4K-2 | ROBERTSON CO GO TAXABLE 1.260 2027 05 | | 03/09/2021 | MORGAN STANLEY | | 1,455,000 | 1,455,000 | 0 |
| 770570-4L-0 | ROBERTSON CO GO TAXABLE 1.480 2028 05 | | 03/09/2021 | MORGAN STANLEY | | 1,470,000 | 1,470,000 | 0 |
| 770570-4M-8 | ROBERTSON CO GO TAXABLE 1.610 2029 05 | | 03/09/2021 | MORGAN STANLEY | | 1,490,000 | 1,490,000 | 0 |
| 770570-4N-6 | ROBERTSON CO GO TAXABLE 1.730 2030 05 | | 03/09/2021 | MORGAN STANLEY | | 1,520,000 | 1,520,000 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 799017-YA-0 | SAN MATEO UHSD TXBL GO S 1.591 2030 09 | | 08/25/2021 | STIFEL NICOLAUS & CO INC | | 1,525,000 | 1,525,000 | 0 |
| 799017-YB-8 | SAN MATEO UHSD TXBL GO S 1.691 2031 09 | | 08/25/2021 | STIFEL NICOLAUS & CO INC | | 1,445,000 | 1,445,000 | 0 |
| 799017-YC-6 | SAN MATEO UHSD TXBL GO S 1.841 2032 09 | | 08/25/2021 | STIFEL NICOLAUS & CO INC | | 2,400,000 | 2,400,000 | 0 |
| 801546-RB-0 | SANTA CLARA CNTY TAXABLE 1.730 2031 08 | | 07/14/2021 | MORGAN STANLEY | | 4,860,000 | 4,860,000 | 0 |
| 801546-RC-8 | SANTA CLARA CNTY TAXABLE 1.820 2032 08 | | 07/14/2021 | MORGAN STANLEY | | 5,105,000 | 5,105,000 | 0 |
| 867578-WB-8 | SUNNYVALE SCH DIST GO S2 4.000 2041 09 | | 10/28/2021 | STIFEL NICOLAUS & CO INC | | 815,304 | 700,000 | 0 |
| 867578-WE-2 | SUNNYVALE SCH DIST GO S2 4.000 2043 09 | | 10/28/2021 | STIFEL NICOLAUS & CO INC | | 835,186 | 720,000 | 0 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 156,445,470 | 152,040,000 | 0 |
| Bonds - U.S. Special Revenues | | | | | | | | |
| 266818-CH-4 | DURHAM UTILITY REVENUE R 2.000 2035 08 | | 07/30/2021 | PNC CAPITAL MARKETS | | 2,288,813 | 2,250,000 | 0 |
| 266818-CJ-0 | DURHAM UTILITY REVENUE R 2.000 2036 08 | | 07/30/2021 | PNC CAPITAL MARKETS | | 2,023,540 | 2,000,000 | 0 |
| 45506E-DY-6 | INDIANA FINANCE AUTH GRE 4.000 2037 02 | | 10/29/2021 | CITIGROUP GLOBAL MARKETS | | 5,981,000 | 5,000,000 | 0 |
| 45506E-EC-3 | INDIANA FINANCE AUTH GRE 5.000 2041 02 | | 10/29/2021 | CITIGROUP GLOBAL MARKETS | | 6,415,500 | 5,000,000 | 0 |
| 511528-AU-5 | LAKEHAVEN WTR & SWR DIST 3.000 2042 10 | | 09/15/2021 | DA DAVIDSON | | 1,569,937 | 1,425,000 | 0 |
| 511528-AY-7 | LAKEHAVEN WTR & SWR DIST 4.000 2046 10 | | 09/15/2021 | DA DAVIDSON | | 3,268,910 | 2,725,000 | 0 |
| 59447T-Y8-0 | MICHIGAN FIN AUTH DRINK 2.000 2040 10 | | 11/17/2021 | CITIGROUP GLOBAL MARKETS | | 7,341,171 | 7,480,000 | 0 |
| 783245-LZ-4 | RUTHERFORD CO UTILITY DI 1.750 2036 02 | | 11/30/2021 | FHN FINANCIAL | | 1,542,590 | 1,560,000 | 0 |
| 876448-FE-6 | TARRANT REGL WATER DIST 2.000 2033 09 | | 02/03/2021 | BAS-MERRILL LYNCH | | 8,001,727 | 7,555,000 | 0 |
| 87971H-KV-5 | TEMPE EXCISE TAX REV TXB 1.100 2027 07 | | 08/05/2021 | RBC CAPITAL MARKETS | | 490,000 | 490,000 | 0 |
| 87971H-KX-1 | TEMPE EXCISE TAX REV TXB 1.425 2029 07 | | 08/05/2021 | RBC CAPITAL MARKETS | | 530,000 | 530,000 | 0 |
| 87971H-KY-9 | TEMPE EXCISE TAX REV TXB 1.550 2030 07 | | 08/05/2021 | RBC CAPITAL MARKETS | | 535,000 | 535,000 | 0 |
| 87971H-KZ-6 | TEMPE EXCISE TAX REV TXB 1.650 2031 07 | | 08/05/2021 | RBC CAPITAL MARKETS | | 540,000 | 540,000 | 0 |
| 87971H-LA-0 | TEMPE EXCISE TAX REV TXB 1.750 2032 07 | | 08/05/2021 | RBC CAPITAL MARKETS | | 550,000 | 550,000 | 0 |
| 906400-FY-7 | UNION CO ENTERPRISE SYST 3.000 2038 06 | | 03/11/2021 | ROBERT W BAIRD & CO | | 1,843,265 | 1,650,000 | 0 |
| 906400-FZ-4 | UNION CO ENTERPRISE SYST 3.000 2039 06 | | 03/11/2021 | ROBERT W BAIRD & CO | | 1,252,328 | 1,125,000 | 0 |
| 906400-GA-8 | UNION CO ENTERPRISE SYST 2.125 2040 06 | | 03/11/2021 | ROBERT W BAIRD & CO | | 3,206,410 | 3,205,000 | 0 |
| 97381Y-AN-0 | WINDY GAP FIRMING PROJ W 5.000 2038 07 | | 11/12/2021 | RBC CAPITAL MARKETS | | 2,359,080 | 1,800,000 | 21,750 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 49,739,270 | 45,420,000 | 21,750 |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | |
| 002824-BQ-2 | ABBOTT LABORATORIES 1.400 2030 06 | | 05/26/2021 | U S BANCORP | | 2,989,738 | 3,126,000 | 17,992 |
| 009158-BC-9 | AIR PRODUCTS & CHEMICALS 2.050 2030 05 | | 09/30/2021 | GOLDMAN SACHS & CO | | 5,094,800 | 5,000,000 | 35,249 |
| 02344A-AA-6 | AMCOR FLEXIBLES NORTH AM 2.690 2031 05 | C | 05/19/2021 | BAS-MERRILL LYNCH | | 2,000,000 | 2,000,000 | 0 |
| 03027X-BM-1 | AMERICAN TOWER CORP 2.700 2031 04 | | 08/23/2021 | BAS-MERRILL LYNCH | | 5,207,100 | 5,000,000 | 54,750 |
| 032654-AV-7 | ANALOG DEVICES INC 2.100 2031 10 | | 10/07/2021 | CITIGROUP GLOBAL MARKETS | | 3,007,920 | 3,000,000 | 1,225 |
| 04636N-AB-9 | ASTRAZENECA FINANCE LLC 2.250 2031 05 | C | 07/23/2021 | MORGAN STANLEY | | 5,172,700 | 5,000,000 | 18,438 |
| 04636N-AE-3 | ASTRAZENECA FINANCE LLC 1.750 2028 05 | C | 05/26/2021 | GOLDMAN SACHS & CO | | 3,006,570 | 3,000,000 | 0 |
| 00206R-JY-9 | AT&T INC 2.750 2031 06 | | 06/10/2021 | MUFG SECURITIES AMERICAS INC | | 1,542,375 | 1,500,000 | 1,490 |
| 048303-CJ-8 | ATLANTIC CITY ELECTRIC 2.300 2031 03 | | 03/03/2021 | SCOTIA CAPITAL | | 1,998,920 | 2,000,000 | 0 |
| 052769-AE-6 | AUTODESK INC 3.500 2027 06 | | 02/16/2021 | BAS-MERRILL LYNCH | | 3,381,150 | 3,000,000 | 18,375 |
| 053484-AB-7 | AVALONBAY COMMUNITIES 2.050 2032 01 | | 09/09/2021 | TRUIST SECURITIES | | 4,994,050 | 5,000,000 | 0 |
| 059165-EN-6 | BALTIMORE GAS & ELECTRIC 2.250 2031 06 | | 06/08/2021 | DAIWA CAPITAL MARKET | | 2,009,460 | 2,000,000 | 0 |
| 075887-CL-1 | BECTON DICKINSON 1.957 2031 02 | | 02/09/2021 | J P MORGAN CHASE SECURITIES INC | | 5,014,650 | 5,000,000 | 0 |
| 09247X-AS-0 | BLACKROCK INC 2.100 2032 02 | | 12/02/2021 | VARIOUS | | 4,954,680 | 5,000,000 | 0 |
| 110122-DQ-8 | BRISTOL-MYERS SQUIBB 1.450 2030 11 | | 09/30/2021 | CITIGROUP GLOBAL MARKETS | | 4,795,500 | 5,000,000 | 28,396 |
| 17136M-AA-0 | CHURCH & DWIGHT CO 2.300 2031 12 | | 12/02/2021 | TRUIST SECURITIES | | 5,024,500 | 5,000,000 | 0 |
| 191216-DK-3 | COCA-COLA CO 2.000 2031 03 | | 03/03/2021 | GOLDMAN SACHS & CO | | 4,982,450 | 5,000,000 | 0 |
| 191216-DP-2 | COCA-COLA CO 2.250 2032 01 | | 05/03/2021 | J P MORGAN CHASE SECURITIES INC | | 5,010,000 | 5,000,000 | 0 |
| 207597-EN-1 | CONNECTICUT LIGHT AND PO 2.050 2031 07 | | 07/26/2021 | VARIOUS | | 4,939,063 | 4,885,000 | 3,006 |
| 22822V-AY-7 | CROWN CASTLE INTL CORP 2.500 2031 07 | | 06/16/2021 | BNP PARIBAS | | 3,006,000 | 3,000,000 | 0 |
| 26442C-BB-9 | DUKE ENERGY CAROLINAS 2.550 2031 04 | | 04/15/2021 | MORGAN STANLEY | | 4,119,640 | 4,000,000 | 5,100 |
| 29364W-BE-7 | ENTERGY LOUISIANA LLC 1.600 2030 12 | | 06/28/2021 | VARIOUS | | 3,899,520 | 4,000,000 | 9,600 |
| 29736R-AR-1 | ESTEE LAUDER CO 1.950 2031 03 | | 03/02/2021 | BAS-MERRILL LYNCH | | 2,998,620 | 3,000,000 | 0 |
| 438516-CF-1 | HONEYWELL INTERNATIONAL 1.750 2031 09 | | 09/21/2021 | TRUIST SECURITIES | | 4,952,950 | 5,000,000 | 8,993 |
| 832696-AU-2 | JM SMUCKER CO 2.125 2032 03 | | 09/23/2021 | J P MORGAN CHASE SECURITIES INC | | 2,981,310 | 3,000,000 | 531 |
| 74005P-BT-0 | LINDE INC/CT 1.100 2030 08 | | 12/02/2021 | VARIOUS | | 3,741,760 | 4,000,000 | 14,483 |
| 548661-ED-5 | LOWES COMPANIES 1.700 2028 09 | | 09/13/2021 | BARCLAYS CAPITAL INC | | 4,988,850 | 5,000,000 | 0 |
| 573284-AW-6 | MARTIN MARIETTA MATERIAL 2.400 2031 07 | | 06/23/2021 | RBC CAPITAL MARKETS | | 1,999,640 | 2,000,000 | 0 |
| 574599-BQ-8 | MASCO CORP 2.000 2031 02 | | 02/22/2021 | BAS-MERRILL LYNCH | | 4,934,500 | 5,000,000 | 0 |
| 58013M-FQ-2 | MCDONALD'S CORP 3.600 2030 07 | | 05/24/2021 | RBC CAPITAL MARKETS | | 2,053,485 | 1,855,000 | 26,898 |
| 64952W-DS-9 | NEW YORK LIFE GLOBAL FUN 1.200 2030 08 | | 09/23/2021 | VARIOUS | | 13,036,140 | 14,000,000 | 23,733 |
| 655844-CK-2 | NORFOLK SOUTHERN CORP 2.300 2031 05 | | 05/03/2021 | MORGAN STANLEY | | 6,989,430 | 7,000,000 | 0 |
| 665772-CT-4 | NORTHERN STATES POWER - 2.250 2031 04 | | 03/24/2021 | MUFG SECURITIES AMERICAS INC | | 5,000,400 | 5,000,000 | 0 |
| 68233J-BU-7 | ONCOR ELECTRIC DELIVERY 2.750 2030 05 | | 11/12/2021 | J P MORGAN CHASE SECURITIES INC | | 2,247,469 | 2,139,000 | 163 |
| 6944PL-2H-1 | PACIFIC LIFE GLOBAL FUND 1.600 2028 09 | | 09/14/2021 | CREDIT SUISSE FIRST BOSTON | | 4,991,450 | 5,000,000 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 720186-AN-5 | PIEDMONT NATURAL GAS CO 2.500 2031 03 | | 03/09/2021 | SMBC NIKKO SEC | | 2,005,200 | 2,000,000 | 0 |
| 693475-BA-2 | PNC FINANCIAL SERVICES 2.307 2032 04 | | 07/13/2021 | CITIGROUP GLOBAL MARKETS | | 5,140,500 | 5,000,000 | 26,274 |
| 744448-CV-1 | PUBLIC SERVICE CO OF COL 1.875 2031 06 | | 02/24/2021 | J P MORGAN CHASE SECURITIES INC | | 2,976,390 | 3,000,000 | 0 |
| 744538-AE-9 | PUBLIC SERVICE CO OF NEW 2.200 2031 06 | | 06/03/2021 | CITIGROUP GLOBAL MARKETS | | 2,008,600 | 2,000,000 | 0 |
| 747525-BP-7 | QUALCOMM INC 1.650 2032 05 | | 10/04/2021 | BARCLAYS CAPITAL INC | | 4,777,950 | 5,000,000 | 31,167 |
| 773903-AL-3 | ROCKWELL AUTOMATION 1.750 2031 08 | | 08/04/2021 | WELLS FARGO SECURITIES | | 4,019,360 | 4,000,000 | 0 |
| 79466L-AJ-3 | SALESFORCE.COM INC 1.950 2031 07 | | 07/01/2021 | MORGAN STANLEY | | 4,997,300 | 5,000,000 | 0 |
| 857477-BG-7 | STATE STREET CORP 2.400 2030 01 | | 05/06/2021 | VARIOUS | | 2,375,187 | 2,300,000 | 16,253 |
| 87264A-BF-1 | T-MOBILE USA INC 3.875 2030 04 | | 03/12/2021 | BAS-MERRILL LYNCH | | 3,257,400 | 3,000,000 | 48,760 |
| 87264A-CP-8 | T-MOBILE USA INC (144A) 2.700 2032 03 | | 12/02/2021 | MORGAN STANLEY | | 1,991,660 | 2,000,000 | 0 |
| 882508-BG-8 | TEXAS INSTRUMENTS INC 2.250 2029 09 | | 07/07/2021 | BAS-MERRILL LYNCH | | 2,554,154 | 2,431,000 | 18,992 |
| 898813-AS-9 | TUCSON ELECTRIC POWER 1.500 2030 08 | | 10/15/2021 | WELLS FARGO SECURITIES | | 6,607,300 | 7,000,000 | 22,750 |
| 907818-FU-7 | UNION PACIFIC CO 2.375 2031 05 | | 05/18/2021 | MORGAN STANLEY | | 5,005,250 | 5,000,000 | 0 |
| 91159H-JA-9 | US BANCORP 1.375 2030 07 | | 07/12/2021 | RBC CAPITAL MARKETS | | 8,610,818 | 8,885,000 | 57,021 |
| 94106B-AA-9 | WASTE CONNECTIONS 2.600 2030 02 | | 06/07/2021 | U S BANCORP | | 2,362,146 | 2,300,000 | 21,262 |
| 962166-BY-9 | WEYERHAEUSER CO 4.000 2030 04 | | 03/23/2021 | U S BANCORP | | 3,338,670 | 3,000,000 | 53,333 |
| 89352H-BC-2 | TRANSCANADA PIPELINES 2.500 2031 10 | A | 10/12/2021 | BARCLAYS CAPITAL INC | | 2,479,200 | 2,500,000 | 347 |
| 05523R-AD-9 | BAE SYSTEMS PLC (144A) 3.400 2030 04 | D | 01/28/2021 | CITIGROUP GLOBAL MARKETS | | 8,973,440 | 8,000,000 | 80,089 |
| 25243Y-BD-0 | DIAGEO CAPITAL PLC 2.000 2030 04 | D | 04/27/2021 | WELLS FARGO SECURITIES | | 2,957,040 | 3,000,000 | 0 |
| 47837R-AA-8 | JOHNSON CONTROLS/TYCO FI 1.750 2030 09 | D | 06/01/2021 | J P MORGAN CHASE SECURITIES INC | | 9,495,600 | 10,000,000 | 37,917 |
| 47837R-AD-2 | JOHNSON CONTROLS/TYCO FI 2.000 2031 09 | D | 10/12/2021 | MIZUHO INTERNATIONAL PLC | | 1,933,340 | 2,000,000 | 3,111 |
| 62954H-AH-1 | NXP BV/NXP FDG/NXP USA ( 2.650 2032 02 | D | 11/16/2021 | BAS-MERRILL LYNCH | | 4,989,450 | 5,000,000 | 0 |
| 902613-AE-8 | UBS GROUP AG (144A) 2.095 2032 02 | D | 02/02/2021 | UBS AG | | 5,000,000 | 5,000,000 | 0 |
| 46592X-AC-8 | JPMMT 2021-13 A3 CMO 2.500 2052 04 | | 10/26/2021 | J P MORGAN CHASE SECURITIES INC | | 11,368,805 | 11,314,003 | 21,999 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 256,291,551 | 256,235,003 | 707,697 |
| 8399997. Total - Bonds - Part 3 | | | | | | 647,578,415 | 638,195,003 | 1,043,380 |
| 8399998. Total - Bonds - Part 5 | | | | | | 14,578,247 | 11,820,997 | 848 |
| 8399999. Total - Bonds | | | | | | 662,156,662 | 650,016,000 | 1,044,228 |
| 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 | | | | | | 662,156,662 | XXX | 1,044,228 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date |
| Bonds - U.S. Governments | | | | | | | | | | | | | | | | | | | | |
| 912810-EL-8 | U S TREASURY BONDS 8.000 | | 11/15/2021 | MATURED | | 350,000 | 350,000 | 374,172 | 351,641 | 0 | (1,641) | 0 | (1,641) | 0 | 350,000 | 0 | 0 | 0 | 28,000 | 11/15/2021 |
| 912828-YP-9 | U S TREASURY NOTES 1.500 | | 10/31/2021 | MATURED | | 10,000,000 | 10,000,000 | 10,178,940 | 10,111,546 | 0 | (111,546) | 0 | (111,546) | 0 | 10,000,000 | 0 | 0 | 0 | 150,000 | 10/31/2021 |
| 36179T-CW-3 | GNMA II PASS #MA4585 3.000 | | 12/20/2021 | PAID ON PRINCIPAL | | 2,041,759 | 2,041,759 | 1,998,372 | 2,005,581 | 0 | 36,178 | 0 | 36,178 | 0 | 2,041,759 | 0 | 0 | 0 | 29,444 | 07/20/2047 |
| 36179T-LR-4 | GNMA II PASS #MA4836 3.000 | | 12/20/2021 | PAID ON PRINCIPAL | | 2,775,717 | 2,775,717 | 2,718,468 | 2,728,227 | 0 | 47,490 | 0 | 47,490 | 0 | 2,775,717 | 0 | 0 | 0 | 39,228 | 11/20/2047 |
| 36202F-4Q-6 | GNMA II PASS #00005331 3.500 | | 12/20/2021 | PAID ON PRINCIPAL | | 542,564 | 542,564 | 567,572 | 559,579 | 0 | (17,015) | 0 | (17,015) | 0 | 542,564 | 0 | 0 | 0 | 9,106 | 03/20/2042 |
| 36202D-HK-0 | GNMA II PASS #2934 7.500 | | 12/20/2021 | PAID ON PRINCIPAL | | 5,634 | 5,634 | 5,450 | 5,394 | 0 | 240 | 0 | 240 | 0 | 5,634 | 0 | 0 | 0 | 224 | 06/20/2030 |
| 36202D-KX-8 | GNMA II PASS #3010 7.000 | | 12/20/2021 | PAID ON PRINCIPAL | | 4,668 | 4,668 | 4,700 | 4,720 | 0 | (53) | 0 | (53) | 0 | 4,668 | 0 | 0 | 0 | 204 | 12/20/2030 |
| 36202D-SA-0 | GNMA II PASS #3213 5.500 | | 12/20/2021 | PAID ON PRINCIPAL | | 17,157 | 17,157 | 17,125 | 17,126 | 0 | 31 | 0 | 31 | 0 | 17,157 | 0 | 0 | 0 | 408 | 03/20/2032 |
| 36202D-T5-0 | GNMA II PASS #3272 5.500 | | 12/20/2021 | PAID ON PRINCIPAL | | 8,725 | 8,725 | 8,709 | 8,709 | 0 | 17 | 0 | 17 | 0 | 8,725 | 0 | 0 | 0 | 262 | 08/20/2032 |
| 36202D-UH-2 | GNMA II PASS #3284 5.500 | | 12/20/2021 | PAID ON PRINCIPAL | | 8,571 | 8,571 | 8,554 | 8,554 | 0 | 17 | 0 | 17 | 0 | 8,571 | 0 | 0 | 0 | 284 | 09/20/2032 |
| 36202D-UU-3 | GNMA II PASS #3295 5.500 | | 12/20/2021 | PAID ON PRINCIPAL | | 17,181 | 17,181 | 17,148 | 17,147 | 0 | 33 | 0 | 33 | 0 | 17,181 | 0 | 0 | 0 | 463 | 10/20/2032 |
| 36202E-F2-0 | GNMA II PASS #3785 5.000 | | 12/20/2021 | PAID ON PRINCIPAL | | 440,980 | 440,980 | 431,885 | 434,446 | 0 | 6,534 | 0 | 6,534 | 0 | 440,980 | 0 | 0 | 0 | 12,022 | 11/20/2035 |
| 36202E-UR-8 | GNMA II PASS #4192 4.500 | | 12/20/2021 | PAID ON PRINCIPAL | | 80,593 | 80,593 | 72,911 | 74,783 | 0 | 5,809 | 0 | 5,809 | 0 | 80,593 | 0 | 0 | 0 | 1,850 | 07/20/2038 |
| 36223E-NT-7 | GNMA PASS TH #305602 8.500 | | 02/15/2021 | PAID ON PRINCIPAL | | 703 | 703 | 729 | 701 | 0 | 1 | 0 | 1 | 0 | 703 | 0 | 0 | 0 | 7 | 06/15/2021 |
| 36208H-NC-6 | GNMA PASS TH #451387 7.500 | | 12/15/2021 | PAID ON PRINCIPAL | | 2,699 | 2,699 | 2,696 | 2,696 | 0 | 3 | 0 | 3 | 0 | 2,699 | 0 | 0 | 0 | 111 | 08/15/2027 |
| 36211Q-7F-2 | GNMA PASS TH #520294 5.000 | | 12/15/2021 | PAID ON PRINCIPAL | | 217,152 | 217,152 | 217,114 | 216,918 | 0 | 234 | 0 | 234 | 0 | 217,152 | 0 | 0 | 0 | 6,523 | 12/15/2034 |
| 36213Y-P3-0 | GNMA PASS TH #568442 6.000 | | 12/15/2021 | PAID ON PRINCIPAL | | 38,172 | 38,172 | 37,143 | 37,340 | 0 | 832 | 0 | 832 | 0 | 38,172 | 0 | 0 | 0 | 1,165 | 01/15/2032 |
| 36200K-T4-9 | GNMA PASS TH #603671 5.000 | | 12/15/2021 | PAID ON PRINCIPAL | | 66,770 | 66,770 | 66,144 | 66,298 | 0 | 471 | 0 | 471 | 0 | 66,770 | 0 | 0 | 0 | 1,760 | 05/15/2033 |
| 36200M-UD-3 | GNMA PASS TH #604580 5.000 | | 12/15/2021 | PAID ON PRINCIPAL | | 40,719 | 40,719 | 40,338 | 40,407 | 0 | 312 | 0 | 312 | 0 | 40,719 | 0 | 0 | 0 | 1,157 | 08/15/2033 |
| 36200M-VP-5 | GNMA PASS TH #604622 5.000 | | 12/15/2021 | PAID ON PRINCIPAL | | 20,671 | 20,671 | 20,477 | 20,501 | 0 | 170 | 0 | 170 | 0 | 20,671 | 0 | 0 | 0 | 575 | 09/15/2033 |
| 36241K-BV-9 | GNMA PASS TH #781852 7.000 | | 12/15/2021 | PAID ON PRINCIPAL | | 58,983 | 58,983 | 62,755 | 59,827 | 0 | (844) | 0 | (844) | 0 | 58,983 | 0 | 0 | 0 | 2,080 | 08/15/2024 |
| 36241K-BW-7 | GNMA PASS TH #781853 7.000 | | 12/15/2021 | PAID ON PRINCIPAL | | 288,875 | 288,875 | 307,167 | 300,379 | 0 | (11,504) | 0 | (11,504) | 0 | 288,875 | 0 | 0 | 0 | 9,390 | 09/15/2028 |
| 36241K-BX-5 | GNMA PASS TH #781854 7.000 | | 12/15/2021 | PAID ON PRINCIPAL | | 483,072 | 483,072 | 513,467 | 507,715 | 0 | (24,643) | 0 | (24,643) | 0 | 483,072 | 0 | 0 | 0 | 19,188 | 08/15/2032 |
| 83162C-VX-8 | SBAP 2013-20K 1 3.380 | | 11/01/2021 | PAID ON PRINCIPAL | | 785,507 | 785,507 | 787,777 | 782,848 | 0 | 2,658 | 0 | 2,658 | 0 | 785,507 | 0 | 0 | 0 | 21,298 | 11/01/2033 |
| 83162C-C3-5 | SBAP 2019-25F 1 2.770 | | 12/01/2021 | PAID ON PRINCIPAL | | 450,403 | 450,403 | 450,614 | 450,139 | 0 | 263 | 0 | 263 | 0 | 450,403 | 0 | 0 | 0 | 9,426 | 06/01/2044 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 18,747,272 | 18,747,272 | 18,910,426 | 18,813,223 | 0 | (65,951) | 0 | (65,951) | 0 | 18,747,272 | 0 | 0 | 0 | 344,174 | XXX |
| Bonds - U.S. States, Territories and Possessions | | | | | | | | | | | | | | | | | | | | |
| 246380-2Y-4 | DELAWARE GENERAL OBLIG 5.000 | | 10/01/2021 | MATURED | | 6,000,000 | 6,000,000 | 7,063,140 | 6,080,453 | 0 | (80,453) | 0 | (80,453) | 0 | 6,000,000 | 0 | 0 | 0 | 300,000 | 10/01/2021 |
| 605580-4Z-9 | MISSISSIPPI GENERAL OB 5.250 | | 10/01/2021 | MATURED | | 1,000,000 | 1,000,000 | 1,175,030 | 1,013,307 | 0 | (13,307) | 0 | (13,307) | 0 | 1,000,000 | 0 | 0 | 0 | 52,500 | 10/01/2021 |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 7,000,000 | 7,000,000 | 8,238,170 | 7,093,761 | 0 | (93,761) | 0 | (93,761) | 0 | 7,000,000 | 0 | 0 | 0 | 352,500 | XXX |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | | | | | | | | | | | | | | |
| 033161-UC-2 | ANCHORAGE GENERAL OBLI 5.000 | | 09/01/2021 | MATURED | | 1,545,000 | 1,545,000 | 1,694,602 | 1,553,966 | 0 | (8,966) | 0 | (8,966) | 0 | 1,545,000 | 0 | 0 | 0 | 77,250 | 09/01/2021 |
| 118565-VB-3 | BUCKS CO GENERAL OBLIG 5.000 | | 12/01/2021 | REDEEMED | | 2,000,000 | 2,000,000 | 2,335,260 | 2,035,122 | 0 | (35,122) | 0 | (35,122) | 0 | 2,000,000 | 0 | 0 | 0 | 100,000 | 06/01/2025 |
| 118565-VD-9 | BUCKS CO GENERAL OBLIG 5.000 | | 12/01/2021 | REDEEMED | | 6,320,000 | 6,320,000 | 7,314,578 | 6,424,661 | 0 | (104,661) | 0 | (104,661) | 0 | 6,320,000 | 0 | 0 | 0 | 316,000 | 06/01/2026 |
| 160069-TE-0 | CHARLESTON CO SALES TA 5.000 | | 11/01/2021 | REDEEMED | | 5,000,000 | 5,000,000 | 5,687,200 | 5,064,952 | 0 | (64,952) | 0 | (64,952) | 0 | 5,000,000 | 0 | 0 | 0 | 250,000 | 11/01/2026 |
| 163597-GP-6 | CHEMEKETA CCD GO S2011 5.250 | | 06/15/2021 | REDEEMED | | 2,000,000 | 2,000,000 | 2,074,260 | 2,004,002 | 0 | (4,002) | 0 | (4,002) | 0 | 2,000,000 | 0 | 0 | 0 | 52,500 | 06/15/2027 |
| 163597-GR-2 | CHEMEKETA CCD GO S2011 4.500 | | 06/15/2021 | MATURED | | 1,250,000 | 1,250,000 | 1,317,663 | 1,253,538 | 0 | (3,538) | 0 | (3,538) | 0 | 1,250,000 | 0 | 0 | 0 | 28,125 | 06/15/2021 |
| 163597-GU-5 | CHEMEKETA CCD GO S2011 5.250 | | 06/15/2021 | REDEEMED | | 1,095,000 | 1,095,000 | 1,215,937 | 1,101,394 | 0 | (6,394) | 0 | (6,394) | 0 | 1,095,000 | 0 | 0 | 0 | 28,744 | 06/15/2024 |
| 163597-GW-1 | CHEMEKETA CCD GO S2011 5.250 | | 06/15/2021 | REDEEMED | | 1,345,000 | 1,345,000 | 1,445,135 | 1,350,356 | 0 | (5,356) | 0 | (5,356) | 0 | 1,345,000 | 0 | 0 | 0 | 35,306 | 06/15/2026 |
| 198036-6C-4 | COLUMBIA SCHOOL DISTRI 5.000 | | 03/01/2021 | REDEEMED | | 1,950,000 | 1,950,000 | 2,196,831 | 1,954,889 | 0 | (4,889) | 0 | (4,889) | 0 | 1,950,000 | 0 | 0 | 0 | 48,750 | 03/01/2030 |
| 23410N-AL-9 | DAKOTA CO CMNTY DEV AG 4.000 | | 01/01/2021 | MATURED | | 375,000 | 375,000 | 401,809 | 375,000 | 0 | 0 | 0 | 0 | 0 | 375,000 | 0 | 0 | 0 | 7,500 | 01/01/2021 |
| 303820-8Q-0 | FAIRFAX CO GENERAL OBL 5.000 | | 10/01/2021 | REDEEMED | | 5,215,000 | 5,215,000 | 5,900,720 | 5,284,539 | 0 | (69,539) | 0 | (69,539) | 0 | 5,215,000 | 0 | 0 | 0 | 260,750 | 10/01/2031 |
| 345102-JH-1 | FOOTHILL-DE ANZA CCD G 5.000 | | 08/01/2021 | REDEEMED | | 7,000,000 | 7,000,000 | 7,211,400 | 7,014,859 | 0 | (14,859) | 0 | (14,859) | 0 | 7,000,000 | 0 | 0 | 0 | 350,000 | 08/01/2036 |
| 484062-LB-8 | KANE & KENDALL CO CCD 5.000 | | 12/15/2021 | REDEEMED | | 5,000,000 | 5,000,000 | 5,683,750 | 5,079,230 | 0 | (79,230) | 0 | (79,230) | 0 | 5,000,000 | 0 | 0 | 0 | 250,000 | 12/15/2025 |
| 495242-G5-2 | KING CO SD #412 SHOREL 5.000 | | 12/01/2021 | REDEEMED | | 10,500,000 | 10,500,000 | 11,491,620 | 10,606,450 | 0 | (106,450) | 0 | (106,450) | 0 | 10,500,000 | 0 | 0 | 0 | 525,000 | 12/01/2029 |
| 567389-SY-8 | MARICOPA CO USD #80 CH 5.000 | | 07/01/2021 | REDEEMED | | 3,200,000 | 3,200,000 | 3,378,528 | 3,210,650 | 0 | (10,650) | 0 | (10,650) | 0 | 3,200,000 | 0 | 0 | 0 | 160,000 | 07/01/2025 |
| 567389-SZ-5 | MARICOPA CO USD #80 CH 5.000 | | 07/01/2021 | REDEEMED | | 1,755,000 | 1,755,000 | 1,835,133 | 1,759,807 | 0 | (4,807) | 0 | (4,807) | 0 | 1,755,000 | 0 | 0 | 0 | 87,750 | 07/01/2026 |
| 799017-HL-5 | SAN MATEO UHSD GO S201 5.000 | | 09/01/2021 | REDEEMED | | 1,570,000 | 1,570,000 | 1,663,258 | 1,577,363 | 0 | (7,363) | 0 | (7,363) | 0 | 1,570,000 | 0 | 0 | 0 | 78,500 | 09/01/2030 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 57,120,000 | 57,120,000 | 62,847,685 | 57,650,778 | 0 | (530,778) | 0 | (530,778) | 0 | 57,120,000 | 0 | 0 | 0 | 2,656,175 | XXX |
| Bonds - U.S. Special Revenues | | | | | | | | | | | | | | | | | | | | |
| 25477G-FT-7 | DISTRICT OF COLUMBIA I 5.000 | | 12/01/2021 | REDEEMED | | 5,000,000 | 5,000,000 | 5,555,550 | 5,058,801 | 0 | (58,801) | 0 | (58,801) | 0 | 5,000,000 | 0 | 0 | 0 | 250,000 | 12/01/2031 |
| 495289-6L-9 | KING CO SEWER REV S201 5.250 | | 01/01/2021 | REDEEMED | | 3,665,000 | 3,665,000 | 3,811,563 | 3,665,000 | 0 | 0 | 0 | 0 | 0 | 3,665,000 | 0 | 0 | 0 | 96,206 | 01/01/2029 |
| 495289-6M-7 | KING CO SEWER REV S201 5.250 | | 01/01/2021 | REDEEMED | | 1,800,000 | 1,800,000 | 1,857,582 | 1,800,000 | 0 | 0 | 0 | 0 | 0 | 1,800,000 | 0 | 0 | 0 | 47,250 | 01/01/2030 |
| 495289-6U-9 | KING CO SEWER REV S201 5.250 | | 01/01/2021 | REDEEMED | | 2,445,000 | 2,445,000 | 2,542,776 | 2,445,000 | 0 | 0 | 0 | 0 | 0 | 2,445,000 | 0 | 0 | 0 | 64,181 | 01/01/2029 |
| 495289-6V-7 | KING CO SEWER REV S201 5.250 | | 01/01/2021 | REDEEMED | | 1,200,000 | 1,200,000 | 1,238,388 | 1,200,000 | 0 | 0 | 0 | 0 | 0 | 1,200,000 | 0 | 0 | 0 | 31,500 | 01/01/2030 |

# 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 |
| 544552-VD-1 | LOS ANGELES HARBOR DEP 5.000 | | 08/01/2021 | MATURED | | 2,000,000 | 2,000,000 | 2,202,660 | 2,013,882 | 0 | (13,882) | 0 | (13,882) | 0 | 2,000,000 | 0 | 0 | 0 | 100,000 | 08/01/2021 |
| 544552-VE-9 | LOS ANGELES HARBOR DEP 5.000 | | 09/21/2021 | REDEEMED | | 3,000,000 | 3,000,000 | 3,256,860 | 3,017,715 | 0 | (17,715) | 0 | (17,715) | 0 | 3,000,000 | 0 | 0 | 0 | 170,833 | 08/01/2022 |
| 603767-JD-7 | MINNEAPOLIS MULTIFAMIL .100 | | 12/01/2021 | REDEEMED | | 200,000 | 200,000 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 0 | 200,000 | 0 | 0 | 0 | 220 | 12/01/2030 |
| 603767-JE-5 | MINNEAPOLIS MULTIFAMIL .100 | | 12/01/2021 | REDEEMED | | 100,000 | 100,000 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 0 | 100,000 | 0 | 0 | 0 | 110 | 12/01/2030 |
| 603767-JF-2 | MINNEAPOLIS MULTIFAMIL .100 | | 12/01/2021 | REDEEMED | | 200,000 | 200,000 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 0 | 200,000 | 0 | 0 | 0 | 220 | 12/01/2030 |
| 603767-JG-0 | MINNEAPOLIS MULTIFAMIL .100 | | 12/01/2021 | REDEEMED | | 200,000 | 200,000 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 0 | 200,000 | 0 | 0 | 0 | 220 | 12/01/2030 |
| 603767-JH-8 | MINNEAPOLIS MULTIFAMIL .100 | | 12/01/2021 | REDEEMED | | 100,000 | 100,000 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 0 | 100,000 | 0 | 0 | 0 | 110 | 12/01/2030 |
| 67919P-EY-5 | OKLAHOMA WATER RES BRD 5.000 | | 04/01/2021 | REDEEMED | | 3,550,000 | 3,550,000 | 3,827,255 | 3,557,991 | 0 | (7,991) | 0 | (7,991) | 0 | 3,550,000 | 0 | 0 | 0 | 88,750 | 04/01/2027 |
| 67919P-EZ-2 | OKLAHOMA WATER RES BRD 5.000 | | 04/01/2021 | REDEEMED | | 2,500,000 | 2,500,000 | 2,676,175 | 2,505,063 | 0 | (5,063) | 0 | (5,063) | 0 | 2,500,000 | 0 | 0 | 0 | 62,500 | 04/01/2028 |
| 67919P-FA-6 | OKLAHOMA WATER RES BRD 5.000 | | 04/01/2021 | REDEEMED | | 2,500,000 | 2,500,000 | 2,657,275 | 2,504,498 | 0 | (4,498) | 0 | (4,498) | 0 | 2,500,000 | 0 | 0 | 0 | 62,500 | 04/01/2029 |
| 67919P-FB-4 | OKLAHOMA WATER RES BRD 5.000 | | 04/01/2021 | REDEEMED | | 2,000,000 | 2,000,000 | 2,109,160 | 2,003,097 | 0 | (3,097) | 0 | (3,097) | 0 | 2,000,000 | 0 | 0 | 0 | 50,000 | 04/01/2030 |
| 68428T-AQ-0 | ORANGE CO SANTN DIST W 5.000 | | 08/01/2021 | REDEEMED | | 10,000,000 | 10,000,000 | 11,498,000 | 10,102,354 | 0 | (102,354) | 0 | (102,354) | 0 | 10,000,000 | 0 | 0 | 0 | 500,000 | 02/01/2026 |
| 684421-CU-2 | ORANGE CO WATER DIST C 5.000 | | 08/15/2021 | MATURED | | 1,680,000 | 1,680,000 | 1,798,894 | 1,680,000 | 0 | 0 | 0 | 0 | 0 | 1,680,000 | 0 | 0 | 0 | 84,000 | 08/15/2021 |
| 751100-HL-5 | RALEIGH COMB ENTERPRIS 5.000 | | 03/01/2021 | REDEEMED | | 2,085,000 | 2,085,000 | 2,153,180 | 2,086,150 | 0 | (1,150) | 0 | (1,150) | 0 | 2,085,000 | 0 | 0 | 0 | 52,125 | 03/01/2028 |
| 762197-GN-5 | RHODE ISLAND H&E (BROW 5.000 | | 09/01/2021 | REDEEMED | | 1,540,000 | 1,540,000 | 1,726,879 | 1,554,509 | 0 | (14,509) | 0 | (14,509) | 0 | 1,540,000 | 0 | 0 | 0 | 77,000 | 09/01/2029 |
| 762197-GP-0 | RHODE ISLAND H&E (BROW 5.000 | | 09/01/2021 | REDEEMED | | 1,000,000 | 1,000,000 | 1,117,770 | 1,009,158 | 0 | (9,158) | 0 | (9,158) | 0 | 1,000,000 | 0 | 0 | 0 | 50,000 | 09/01/2030 |
| 762197-GQ-8 | RHODE ISLAND H&E (BROW 5.000 | | 09/01/2021 | REDEEMED | | 900,000 | 900,000 | 998,793 | 907,708 | 0 | (7,708) | 0 | (7,708) | 0 | 900,000 | 0 | 0 | 0 | 45,000 | 09/01/2031 |
| 762197-GR-6 | RHODE ISLAND H&E (BROW 5.000 | | 09/01/2021 | REDEEMED | | 570,000 | 570,000 | 628,049 | 574,544 | 0 | (4,544) | 0 | (4,544) | 0 | 570,000 | 0 | 0 | 0 | 28,500 | 09/01/2032 |
| 79575D-N2-2 | SALT RIVER PROJ AGR IM 5.000 | | 12/01/2021 | REDEEMED | | 5,000,000 | 5,000,000 | 5,733,000 | 5,076,445 | 0 | (76,445) | 0 | (76,445) | 0 | 5,000,000 | 0 | 0 | 0 | 250,000 | 12/01/2026 |
| 812643-FY-5 | SEATTLE LIGHT & POWER 5.500 | | 02/01/2021 | REDEEMED | | 9,900,000 | 9,900,000 | 10,452,321 | 9,904,932 | 0 | (4,932) | 0 | (4,932) | 0 | 9,900,000 | 0 | 0 | 0 | 272,250 | 02/01/2029 |
| 882117-U5-1 | TEXAS A & M PERM UNIV 5.000 | | 07/01/2021 | REDEEMED | | 1,290,000 | 1,290,000 | 1,511,777 | 1,303,673 | 0 | (13,673) | 0 | (13,673) | 0 | 1,290,000 | 0 | 0 | 0 | 64,500 | 07/01/2031 |
| 31294M-GB-1 | FHLMC GOLD PASSTHRU 3.500 | | 12/15/2021 | PAID ON PRINCIPAL | | 302,350 | 302,350 | 303,103 | 302,715 | 0 | (366) | 0 | (366) | 0 | 302,350 | 0 | 0 | 0 | 5,355 | 05/15/2026 |
| 3128M4-WX-7 | FHLMC GOLD PASSTHRU 5.500 | | 12/15/2021 | PAID ON PRINCIPAL | | 3,267 | 3,267 | 3,234 | 3,248 | 0 | 18 | 0 | 18 | 0 | 3,267 | 0 | 0 | 0 | 89 | 06/15/2037 |
| 31335C-GR-9 | FHLMC GOLD PASSTHRU 3.000 | | 12/15/2021 | PAID ON PRINCIPAL | | 1,743,963 | 1,743,963 | 1,771,757 | 1,767,730 | 0 | (23,767) | 0 | (23,767) | 0 | 1,743,963 | 0 | 0 | 0 | 25,366 | 05/15/2047 |
| 3132XC-R6-4 | FHLMC GOLD PASSTHRU 3.500 | | 12/15/2021 | PAID ON PRINCIPAL | | 3,081,635 | 3,081,635 | 3,075,616 | 3,076,113 | 0 | 5,522 | 0 | 5,522 | 0 | 3,081,635 | 0 | 0 | 0 | 53,722 | 03/15/2048 |
| 3128MJ-TB-6 | FHLMC GOLD PASSTHRU 3.500 | | 12/15/2021 | PAID ON PRINCIPAL | | 1,106,590 | 1,106,590 | 1,089,818 | 1,095,820 | 0 | 10,770 | 0 | 10,770 | 0 | 1,106,590 | 0 | 0 | 0 | 18,436 | 09/15/2043 |
| 3133KY-SD-2 | FHLMC PASS T #RB5016 2.500 | | 12/25/2021 | PAID ON PRINCIPAL | | 2,693,150 | 2,693,150 | 2,712,086 | 2,716,472 | 0 | (23,322) | 0 | (23,322) | 0 | 2,693,150 | 0 | 0 | 0 | 24,172 | 09/25/2039 |
| 3132DM-BB-0 | FHLMC PASS T #SD0034 3.000 | | 12/25/2021 | PAID ON PRINCIPAL | | 2,526,747 | 2,526,747 | 2,560,898 | 2,558,145 | 0 | (31,397) | 0 | (31,397) | 0 | 2,526,747 | 0 | 0 | 0 | 35,119 | 09/25/2047 |
| 3132A5-F9-1 | FHLMC PASS T #ZS4692 2.500 | | 12/25/2021 | PAID ON PRINCIPAL | | 1,229,475 | 1,229,475 | 1,211,032 | 1,216,263 | 0 | 13,212 | 0 | 13,212 | 0 | 1,229,475 | 0 | 0 | 0 | 13,742 | 12/25/2046 |
| 3132AD-5W-4 | FHLMC PASS T #ZT1761 3.000 | | 12/25/2021 | PAID ON PRINCIPAL | | 1,648,357 | 1,648,357 | 1,673,082 | 1,668,396 | 0 | (20,039) | 0 | (20,039) | 0 | 1,648,357 | 0 | 0 | 0 | 26,469 | 02/25/2047 |
| 3137FC-HE-7 | FHR 4736 CD CMO 3.000 | | 12/15/2021 | PAID ON PRINCIPAL | | 2,606,991 | 2,606,991 | 2,561,604 | 2,571,975 | 0 | 35,016 | 0 | 35,016 | 0 | 2,606,991 | 0 | 0 | 0 | 39,476 | 08/15/2046 |
| 31402Q-5P-2 | FN (10/1 ARM #735354 2.372 | | 12/25/2021 | PAID ON PRINCIPAL | | 15,083 | 15,083 | 15,156 | 15,051 | 0 | 32 | 0 | 32 | 0 | 15,083 | 0 | 0 | 0 | 215 | 03/25/2035 |
| 31406U-DS-4 | FN (10/1 ARM #820113 2.149 | | 12/25/2021 | PAID ON PRINCIPAL | | 37,768 | 37,768 | 37,267 | 37,638 | 0 | 131 | 0 | 131 | 0 | 37,768 | 0 | 0 | 0 | 468 | 11/25/2034 |
| 3138ER-6E-5 | FNMA PASS TH #AL9868 2.500 | | 12/25/2021 | PAID ON PRINCIPAL | | 2,209,949 | 2,209,949 | 2,185,778 | 2,186,705 | 0 | 23,244 | 0 | 23,244 | 0 | 2,209,949 | 0 | 0 | 0 | 24,270 | 02/25/2047 |
| 3138WV-PH-8 | FNMA PASS TH #AT7623 3.000 | | 12/25/2021 | PAID ON PRINCIPAL | | 2,843,350 | 2,843,350 | 2,795,368 | 2,800,026 | 0 | 43,324 | 0 | 43,324 | 0 | 2,843,350 | 0 | 0 | 0 | 39,907 | 06/25/2043 |
| 3140J8-DM-2 | FNMA PASS TH #BM3707 2.500 | | 12/25/2021 | PAID ON PRINCIPAL | | 1,116,665 | 1,116,665 | 1,099,871 | 1,101,065 | 0 | 15,599 | 0 | 15,599 | 0 | 1,116,665 | 0 | 0 | 0 | 13,070 | 04/25/2047 |
| 3140J8-PK-3 | FNMA PASS TH #BM4025 3.500 | | 12/25/2021 | PAID ON PRINCIPAL | | 2,367,047 | 2,367,047 | 2,350,404 | 2,352,642 | 0 | 14,406 | 0 | 14,406 | 0 | 2,367,047 | 0 | 0 | 0 | 44,266 | 04/25/2044 |
| 3140J8-PS-6 | FNMA PASS TH #BM4032 3.500 | | 12/25/2021 | PAID ON PRINCIPAL | | 2,945,128 | 2,945,128 | 2,926,145 | 2,929,062 | 0 | 16,065 | 0 | 16,065 | 0 | 2,945,128 | 0 | 0 | 0 | 54,701 | 04/25/2047 |
| 3140J8-RN-5 | FNMA PASS TH #BM4092 2.500 | | 12/25/2021 | PAID ON PRINCIPAL | | 724,723 | 724,723 | 734,914 | 734,487 | 0 | (9,765) | 0 | (9,765) | 0 | 724,723 | 0 | 0 | 0 | 8,648 | 08/25/2043 |
| 3140J9-EJ-6 | FNMA PASS TH #BM4636 2.500 | | 12/25/2021 | PAID ON PRINCIPAL | | 1,145,038 | 1,145,038 | 1,133,588 | 1,134,072 | 0 | 10,966 | 0 | 10,966 | 0 | 1,145,038 | 0 | 0 | 0 | 13,077 | 11/25/2047 |
| 3140JA-CC-0 | FNMA PASS TH #BM5466 2.500 | | 12/25/2021 | PAID ON PRINCIPAL | | 868,011 | 868,011 | 863,671 | 863,696 | 0 | 4,315 | 0 | 4,315 | 0 | 868,011 | 0 | 0 | 0 | 9,962 | 10/25/2043 |
| 31418C-E4-2 | FNMA PASS TH #MA2854 2.500 | | 12/25/2021 | PAID ON PRINCIPAL | | 1,538,256 | 1,538,256 | 1,535,612 | 1,535,617 | 0 | 2,639 | 0 | 2,639 | 0 | 1,538,256 | 0 | 0 | 0 | 18,224 | 12/25/2046 |
| 31418C-UB-8 | FNMA PASS TH #MA3277 4.000 | | 12/25/2021 | PAID ON PRINCIPAL | | 2,165,482 | 2,165,482 | 2,202,109 | 2,199,639 | 0 | (34,157) | 0 | (34,157) | 0 | 2,165,482 | 0 | 0 | 0 | 40,196 | 02/25/2048 |
| 31418D-FE-7 | FNMA PASS TH #MA3764 2.500 | | 12/25/2021 | PAID ON PRINCIPAL | | 1,690,526 | 1,690,526 | 1,713,441 | 1,715,054 | 0 | (24,528) | 0 | (24,528) | 0 | 1,690,526 | 0 | 0 | 0 | 19,030 | 09/25/2034 |
| 31418D-HG-0 | FNMA PASS TH #MA3830 2.500 | | 12/25/2021 | PAID ON PRINCIPAL | | 3,441,528 | 3,441,528 | 3,467,340 | 3,471,413 | 0 | (29,885) | 0 | (29,885) | 0 | 3,441,528 | 0 | 0 | 0 | 35,709 | 11/25/2039 |
| 31418D-KY-7 | FNMA PASS TH #MA3910 2.000 | | 12/25/2021 | PAID ON PRINCIPAL | | 2,110,224 | 2,110,224 | 2,105,938 | 2,106,100 | 0 | 4,124 | 0 | 4,124 | 0 | 2,110,224 | 0 | 0 | 0 | 21,782 | 01/25/2035 |
| 3136B6-QM-8 | FNR 19-57 LA CMO 2.500 | | 12/25/2021 | PAID ON PRINCIPAL | | 1,674,153 | 1,674,153 | 1,674,545 | 1,673,566 | 0 | 587 | 0 | 587 | 0 | 1,674,153 | 0 | 0 | 0 | 20,976 | 05/25/2046 |
| 3136B5-NL-5 | FNR 2019-31 EG CMO 2.500 | | 12/25/2021 | PAID ON PRINCIPAL | | 3,058,184 | 3,058,184 | 3,048,389 | 3,049,981 | 0 | 8,203 | 0 | 8,203 | 0 | 3,058,184 | 0 | 0 | 0 | 44,346 | 10/25/2048 |
| 31392C-MS-0 | FNW 2002-W1 2A CMO 5.199 | | 12/25/2021 | PAID ON PRINCIPAL | | 49,712 | 49,712 | 52,244 | 48,130 | 0 | 1,582 | 0 | 1,582 | 0 | 49,712 | 0 | 0 | 0 | 1,469 | 02/25/2042 |
| 3133TR-7A-7 | FSPC T-31 A5 7.993 | | 12/25/2021 | PAID ON PRINCIPAL | | 152,701 | 152,701 | 152,697 | 142,940 | 0 | 9,761 | 0 | 9,761 | 0 | 152,701 | 0 | 0 | 0 | 4,929 | 05/25/2031 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 111,521,052 | 111,521,052 | 117,210,614 | 111,844,280 | 0 | (323,228) | 0 | (323,228) | 0 | 111,521,052 | 0 | 0 | 0 | 3,105,167 | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 009158-AR-7 | AIR PRODUCTS & CHEMICA 3.000 | | 11/03/2021 | MATURED | | 2,000,000 | 2,000,000 | 1,998,800 | 1,999,836 | 0 | 164 | 0 | 164 | 0 | 2,000,000 | 0 | 0 | 0 | 60,000 | 11/03/2021 |
| 02079K-AA-5 | ALPHABET INC 3.625 | | 05/19/2021 | MATURED | | 1,000,000 | 1,000,000 | 1,090,830 | 1,007,142 | 0 | (7,142) | 0 | (7,142) | 0 | 1,000,000 | 0 | 0 | 0 | 18,125 | 05/19/2021 |
| 081437-AR-6 | AMCOR FLEXIBLES NORTH 4.500 | C | 07/15/2021 | REDEEMED | | 1,000,000 | 1,000,000 | 998,170 | 999,279 | 0 | 381 | 0 | 381 | 0 | 999,660 | 0 | 340 | 340 | 33,750 | 10/15/2021 |
| 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 |

# 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 |
| 03523T-BX-5 | ANHEUSER-BUSCH INBEV W | 4.150 | C | 06/29/2021 | MAKE WHOLE CALL | | 5,571,600 | 5,000,000 | 5,364,600 | 5,271,914 | 0 | (32,246) | 0 | (32,246) | 0 | 5,239,669 | 0 | (239,669) | (239,669) | 765,267 | 01/23/2025 |
| 037735-CR-6 | APPALACHIAN POWER CO | 4.600 | | 03/30/2021 | MATURED | | 2,000,000 | 2,000,000 | 1,994,420 | 1,999,564 | 0 | 436 | 0 | 436 | 0 | 2,000,000 | 0 | 0 | 0 | 46,000 | 03/30/2021 |
| 053332-AS-1 | AUTOZONE INC | 2.500 | | 03/15/2021 | REDEEMED | | 1,000,000 | 1,000,000 | 999,620 | 999,942 | 0 | 30 | 0 | 30 | 0 | 999,972 | 0 | 28 | 28 | 10,417 | 04/15/2021 |
| 06406H-BY-4 | BANK OF NEW YORK MELLO | 3.550 | | 08/23/2021 | REDEEMED | | 1,000,000 | 1,000,000 | 999,330 | 999,904 | 0 | 45 | 0 | 45 | 0 | 999,950 | 0 | 50 | 50 | 32,542 | 09/23/2021 |
| 071813-BR-9 | BAXTER INTERNATIONAL | 1.700 | | 07/15/2021 | REDEEMED | | 1,000,000 | 1,000,000 | 998,950 | 999,858 | 0 | 114 | 0 | 114 | 0 | 999,972 | 0 | 28 | 28 | 15,583 | 08/15/2021 |
| 07274E-AF-0 | BAYER US FINANCE (144A | 3.000 | C | 10/08/2021 | MATURED | | 1,000,000 | 1,000,000 | 1,007,850 | 1,000,918 | 0 | (918) | 0 | (918) | 0 | 1,000,000 | 0 | 0 | 0 | 30,000 | 10/08/2021 |
| 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 |
| 14913Q-2N-8 | CATERPILLAR FINANCIAL | 3.150 | | 09/07/2021 | MATURED | | 2,000,000 | 2,000,000 | 2,001,360 | 2,000,265 | 0 | (265) | 0 | (265) | 0 | 2,000,000 | 0 | 0 | 0 | 63,000 | 09/07/2021 |
| 17252M-AK-6 | CINTAS CORPORATE NO 2 | 4.300 | | 06/01/2021 | MATURED | | 255,000 | 255,000 | 265,973 | 255,539 | 0 | (539) | 0 | (539) | 0 | 255,000 | 0 | 0 | 0 | 5,483 | 06/01/2021 |
| 174610-AN-5 | CITIZENS FINANCIAL GRO | 2.375 | | 06/28/2021 | REDEEMED | | 1,000,000 | 1,000,000 | 999,480 | 999,929 | 0 | 43 | 0 | 43 | 0 | 999,971 | 0 | 29 | 29 | 21,771 | 07/28/2021 |
| 191216-AZ-3 | COCA-COLA CO | 2.500 | | 04/04/2021 | MAKE WHOLE CALL | | 2,088,900 | 2,000,000 | 1,991,840 | 1,997,961 | 0 | 261 | 0 | 261 | 0 | 1,998,222 | 0 | 1,778 | 1,778 | 114,317 | 04/01/2023 |
| 191216-BS-8 | COCA-COLA CO | 2.875 | | 06/04/2021 | MAKE WHOLE CALL | | 2,164,968 | 2,000,000 | 1,902,240 | 1,929,221 | 0 | 5,762 | 0 | 5,762 | 0 | 1,934,983 | 0 | 65,017 | 65,017 | 199,628 | 10/27/2025 |
| 233851-CH-5 | DAIMLER FINANCE NA LLC | 2.000 | C | 07/06/2021 | MATURED | | 1,000,000 | 1,000,000 | 999,620 | 999,958 | 0 | 42 | 0 | 42 | 0 | 1,000,000 | 0 | 0 | 0 | 20,000 | 07/06/2021 |
| 256746-AF-5 | DOLLAR TREE | 3.700 | | 12/01/2021 | MAKE WHOLE CALL | | 1,043,758 | 1,000,000 | 1,003,610 | 1,001,732 | 0 | (662) | 0 | (662) | 0 | 1,001,070 | 0 | (1,070) | (1,070) | 82,403 | 05/15/2023 |
| 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 |
| 26875P-AG-6 | EOG RESOURCES INC | 4.100 | | 02/01/2021 | MATURED | | 1,100,000 | 1,100,000 | 1,190,287 | 1,100,913 | 0 | (913) | 0 | (913) | 0 | 1,100,000 | 0 | 0 | 0 | 22,550 | 02/01/2021 |
| 31428X-BC-9 | FEDEX CORP | 3.200 | | 05/20/2021 | MAKE WHOLE CALL | | 548,710 | 500,000 | 499,225 | 499,649 | 0 | 24 | 0 | 24 | 0 | 499,673 | 0 | 327 | 327 | 61,554 | 02/01/2025 |
| 31428X-BM-7 | FEDEX CORP | 3.300 | | 05/20/2021 | MAKE WHOLE CALL | | 1,125,093 | 1,000,000 | 966,760 | 975,687 | 0 | 1,355 | 0 | 1,355 | 0 | 977,042 | 0 | 22,958 | 22,958 | 147,551 | 03/15/2027 |
| 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-AM-8 | FIDELITY NATIONAL INFO | 3.875 | | 04/01/2021 | MAKE WHOLE CALL | | 1,104,273 | 1,000,000 | 996,220 | 998,515 | 0 | 80 | 0 | 80 | 0 | 998,595 | 0 | 1,405 | 1,405 | 116,759 | 06/05/2024 |
| 31677Q-BC-2 | FIFTH THIRD BANK | 2.875 | | 09/01/2021 | REDEEMED | | 1,000,000 | 1,000,000 | 994,850 | 999,377 | 0 | 526 | 0 | 526 | 0 | 999,903 | 0 | 97 | 97 | 26,354 | 10/01/2021 |
| 341099-CP-2 | FLORIDA POWER CORP | 3.100 | | 08/15/2021 | MATURED | | 1,250,000 | 1,250,000 | 1,274,088 | 1,251,364 | 0 | (1,364) | 0 | (1,364) | 0 | 1,250,000 | 0 | 0 | 0 | 38,750 | 08/15/2021 |
| 34354P-AC-9 | FLOWSERVE CORP | 3.500 | | 10/09/2021 | MAKE WHOLE CALL | | 1,028,920 | 1,000,000 | 1,015,180 | 1,002,607 | 0 | (1,349) | 0 | (1,349) | 0 | 1,001,258 | 0 | (1,258) | (1,258) | 66,253 | 09/15/2022 |
| 345397-XW-8 | FORD MOTOR CREDIT CO L | 3.336 | | 03/18/2021 | MATURED | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 16,680 | 03/18/2021 |
| 369550-AR-9 | GENERAL DYNAMICS CORP | 3.875 | | 07/15/2021 | MATURED | | 2,000,000 | 2,000,000 | 1,996,700 | 1,999,762 | 0 | 238 | 0 | 238 | 0 | 2,000,000 | 0 | 0 | 0 | 77,500 | 07/15/2021 |
| 370334-BM-5 | GENERAL MILLS INC | 3.150 | | 10/14/2021 | REDEEMED | | 1,000,000 | 1,000,000 | 995,890 | 999,542 | 0 | 321 | 0 | 321 | 0 | 999,863 | 0 | 137 | 137 | 26,163 | 12/15/2021 |
| 418056-AT-4 | HASBRO INC | 3.150 | | 03/28/2021 | REDEEMED | | 1,000,000 | 1,000,000 | 1,002,650 | 1,000,064 | 0 | (64) | 0 | (64) | 0 | 1,000,000 | 0 | 0 | 0 | 11,638 | 05/15/2021 |
| 437076-AW-2 | HOME DEPOT INC | 4.400 | | 01/01/2021 | MAKE WHOLE CALL | | 812,000 | 812,000 | 934,902 | 813,134 | 0 | (1,134) | 0 | (1,134) | 0 | 812,000 | 0 | 0 | 0 | 8,932 | 04/01/2021 |
| 438516-BA-3 | HONEYWELL INTERNATIONA | 4.250 | | 03/01/2021 | MATURED | | 1,000,000 | 1,000,000 | 997,470 | 999,848 | 0 | 152 | 0 | 152 | 0 | 1,000,000 | 0 | 0 | 0 | 21,250 | 03/01/2021 |
| 440452-AE-0 | HORMEL FOODS CORP | 4.125 | | 04/15/2021 | MATURED | | 1,000,000 | 1,000,000 | 1,065,940 | 1,000,621 | 0 | (621) | 0 | (621) | 0 | 1,000,000 | 0 | 0 | 0 | 20,625 | 04/15/2021 |
| 443510-AF-9 | HUBBELL INC | 3.625 | | 04/02/2021 | MAKE WHOLE CALL | | 2,106,529 | 2,000,000 | 1,983,480 | 1,996,853 | 0 | 407 | 0 | 407 | 0 | 1,997,260 | 0 | 2,740 | 2,740 | 134,119 | 11/15/2022 |
| 44932H-AC-7 | IBM CREDIT LLC | 2.200 | | 03/26/2021 | MAKE WHOLE CALL | | 1,028,531 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 40,631 | 09/08/2022 |
| 452308-AP-4 | ILLINOIS TOOL WORKS IN | 3.375 | | 06/15/2021 | REDEEMED | | 1,000,000 | 1,000,000 | 1,011,260 | 1,000,611 | 0 | (611) | 0 | (611) | 0 | 1,000,000 | 0 | 0 | 0 | 25,313 | 09/15/2021 |
| 458140-AJ-9 | INTEL CORP | 3.300 | | 10/01/2021 | MATURED | | 1,000,000 | 1,000,000 | 997,620 | 999,760 | 0 | 240 | 0 | 240 | 0 | 1,000,000 | 0 | 0 | 0 | 33,000 | 10/01/2021 |
| 460146-CL-5 | INTERNATIONAL PAPER CO | 3.800 | | 10/28/2021 | MAKE WHOLE CALL | | 1,464,976 | 1,321,000 | 1,373,642 | 1,354,367 | 0 | (5,419) | 0 | (5,419) | 0 | 1,348,948 | 0 | (27,948) | (27,948) | 208,536 | 01/15/2026 |
| 460146-CP-6 | INTERNATIONAL PAPER CO | 3.000 | | 10/15/2021 | MAKE WHOLE CALL | | 2,179,193 | 2,000,000 | 1,953,360 | 1,967,115 | 0 | 2,932 | 0 | 2,932 | 0 | 1,970,047 | 0 | 29,953 | 29,953 | 238,136 | 02/15/2027 |
| 832696-AH-1 | JM SMUCKER CO | 3.000 | | 07/26/2021 | MAKE WHOLE CALL | | 1,017,460 | 1,000,000 | 995,570 | 999,138 | 0 | 395 | 0 | 395 | 0 | 999,533 | 0 | 467 | 467 | 43,377 | 03/15/2022 |
| 478160-BN-3 | JOHNSON & JOHNSON | 2.450 | | 12/05/2021 | MATURED | | 1,000,000 | 1,000,000 | 998,260 | 999,745 | 0 | 255 | 0 | 255 | 0 | 1,000,000 | 0 | 0 | 0 | 24,500 | 12/05/2021 |
| 26138E-AP-4 | KEURIG DR PEPPER INC | 3.200 | | 03/31/2021 | MAKE WHOLE CALL | | 1,018,056 | 1,000,000 | 993,730 | 999,344 | 0 | 180 | 0 | 180 | 0 | 999,524 | 0 | 476 | 476 | 30,145 | 11/15/2021 |
| 539830-AY-5 | LOCKHEED MARTIN CORP | 3.350 | | 09/15/2021 | MATURED | | 556,000 | 556,000 | 554,499 | 555,858 | 0 | 142 | 0 | 142 | 0 | 556,000 | 0 | 0 | 0 | 18,626 | 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 |
| 56585A-AD-4 | MARATHON PETROLEUM | 5.125 | | 03/01/2021 | MATURED | | 1,000,000 | 1,000,000 | 1,009,420 | 1,000,059 | 0 | (59) | 0 | (59) | 0 | 1,000,000 | 0 | 0 | 0 | 25,625 | 03/01/2021 |
| 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 |
| 61945C-AA-1 | MOSAIC CO | 3.750 | | 08/15/2021 | REDEEMED | | 1,000,000 | 1,000,000 | 998,730 | 999,839 | 0 | 36 | 0 | 36 | 0 | 999,875 | 0 | 125 | 125 | 28,125 | 11/15/2021 |
| 637071-AJ-0 | NATIONAL OILWELL VARCO | 2.600 | | 04/09/2021 | MAKE WHOLE CALL | | 296,633 | 286,000 | 270,639 | 282,228 | 0 | 519 | 0 | 519 | 0 | 282,747 | 0 | 3,253 | 3,253 | 13,277 | 12/01/2022 |
| 637432-MQ-5 | NATIONAL RURAL UTILITI | 3.050 | | 11/15/2021 | REDEEMED | | 1,000,000 | 1,000,000 | 1,001,210 | 1,000,152 | 0 | (152) | 0 | (152) | 0 | 1,000,000 | 0 | 0 | 0 | 38,125 | 02/15/2022 |
| 64952W-CE-1 | NEW YORK LIFE GLOBAL F | 2.000 | | 04/13/2021 | MATURED | | 1,000,000 | 1,000,000 | 998,530 | 999,888 | 0 | 112 | 0 | 112 | 0 | 1,000,000 | 0 | 0 | 0 | 10,000 | 04/13/2021 |
| 666807-BE-1 | NORTHROP GRUMMAN CORP | 3.500 | | 03/15/2021 | MATURED | | 2,000,000 | 2,000,000 | 1,993,360 | 1,999,696 | 0 | 304 | 0 | 304 | 0 | 2,000,000 | 0 | 0 | 0 | 35,000 | 03/15/2021 |
| 695114-CP-1 | PACIFICORP | 2.950 | | 11/01/2021 | REDEEMED | | 1,000,000 | 1,000,000 | 1,036,280 | 1,003,830 | 0 | (3,830) | 0 | (3,830) | 0 | 1,000,000 | 0 | 0 | 0 | 36,875 | 02/01/2022 |
| 713448-BW-7 | PEPSICO INC | 3.000 | | 08/25/2021 | MATURED | | 1,000,000 | 1,000,000 | 993,930 | 999,522 | 0 | 478 | 0 | 478 | 0 | 1,000,000 | 0 | 0 | 0 | 30,000 | 08/25/2021 |
| 718172-AK-5 | PHILIP MORRIS INTERNAT | 4.125 | | 05/17/2021 | MATURED | | 4,000,000 | 4,000,000 | 3,977,320 | 3,998,644 | 0 | 1,356 | 0 | 1,356 | 0 | 4,000,000 | 0 | 0 | 0 | 82,500 | 05/17/2021 |
| 718172-AL-3 | PHILIP MORRIS INTERNAT | 2.900 | | 11/15/2021 | MATURED | | 1,000,000 | 1,000,000 | 986,560 | 998,638 | 0 | 1,362 | 0 | 1,362 | 0 | 1,000,000 | 0 | 0 | 0 | 29,000 | 11/15/2021 |
| 718546-AC-8 | PHILLIPS 66 | 4.300 | | 12/16/2021 | MAKE WHOLE CALL | | 505,661 | 500,000 | 538,595 | 506,924 | 0 | (5,314) | 0 | (5,314) | 0 | 501,609 | 0 | (1,609) | (1,609) | 31,640 | 04/01/2022 |
| 742741-AA-9 | PROCTER & GAMBLE CO | 9.360 | | 01/01/2021 | MATURED | | 305,750 | 305,750 | 372,993 | 305,750 | 0 | 0 | 0 | 0 | 0 | 305,750 | 0 | 0 | 0 | 14,309 | 01/01/2021 |
| 74368C-AE-4 | PROTECTIVE LIFE GLOBAL | 1.999 | C | 09/14/2021 | MATURED | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 19,990 | 09/14/2021 |
| 744320-BZ-7 | PRUDENTIAL FINANCIAL I | 3.500 | | 08/30/2021 | MAKE WHOLE CALL | | 1,079,820 | 1,000,000 | 995,070 | 998,111 | 0 | 341 | 0 | 341 | 0 | 998,452 | 0 | 1,548 | 1,548 | 107,528 | 05/15/2024 |
| 744538-AC-3 | PUBLIC SERVICE CO OF N | 3.200 | | 06/01/2021 | REDEEMED | | 1,000,000 | 1,000,000 | 995,780 | 999,644 | 0 | 167 | 0 | 167 | 0 | 999,812 | 0 | 188 | 188 | 24,000 | 09/01/2021 |
| 744533-BL-3 | PUBLIC SERVICE CO OF O | 4.400 | | 02/01/2021 | MATURED | | 1,000,000 | 1,000,000 | 992,460 | 999,854 | 0 | 146 | 0 | 146 | 0 | 1,000,000 | 0 | 0 | 0 | 22,000 | 02/01/2021 |

# SCHEDULE D - PART 4

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

| 1 | 2 | | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP 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 |
| 75513E-BW-0 | RAYTHEON TECHNOLOGIES | 2.500 | | 08/26/2021 | MAKE WHOLE CALL | | 3,071,224 | 3,000,000 | 3,098,520 | 3,074,436 | 0 | (28,344) | 0 | (28,344) | 0 | 3,046,091 | 0 | (46,091) | (46,091) | 123,516 | 12/15/2022 |
| 797440-BN-3 | SAN DIEGO G & E | 3.000 | | 08/15/2021 | MATURED | | 1,000,000 | 1,000,000 | 993,750 | 999,434 | 0 | 566 | 0 | 566 | 0 | 1,000,000 | 0 | 0 | 0 | 30,000 | 08/15/2021 |
| 832696-AB-4 | SMUCKER (J.M.) COMPANY | 3.500 | | 10/15/2021 | MATURED | | 1,394,000 | 1,394,000 | 1,408,455 | 1,395,325 | 0 | (1,325) | 0 | (1,325) | 0 | 1,394,000 | 0 | 0 | 0 | 48,790 | 10/15/2021 |
| 001192-AJ-2 | SOUTHERN CO GAS CAPITA | 3.500 | | 06/15/2021 | REDEEMED | | 1,000,000 | 1,000,000 | 984,830 | 998,698 | 0 | 769 | 0 | 769 | 0 | 999,467 | 0 | 533 | 533 | 26,250 | 09/15/2021 |
| 883556-BF-8 | THERMO FISHER SCIENTIF | 4.150 | | 01/15/2021 | MAKE WHOLE CALL | | 2,058,107 | 1,850,000 | 1,911,587 | 1,887,959 | 0 | (478) | 0 | (478) | 0 | 1,887,481 | 0 | (37,481) | (37,481) | 243,082 | 02/01/2024 |
| 07330N-AJ-4 | TRUIST BANK | 2.850 | | 03/01/2021 | REDEEMED | | 1,000,000 | 1,000,000 | 999,160 | 999,917 | 0 | 44 | 0 | 44 | 0 | 999,961 | 0 | 39 | 39 | 11,875 | 04/01/2021 |
| 873050-CC-3 | TTX CO (144A) | 4.400 | | 05/01/2021 | MATURED | | 1,000,000 | 1,000,000 | 1,013,330 | 1,000,450 | 0 | (450) | 0 | (450) | 0 | 1,000,000 | 0 | 0 | 0 | 22,000 | 05/01/2021 |
| 904764-AM-9 | UNILEVER CAPITAL | 4.250 | C | 02/10/2021 | MATURED | | 1,330,000 | 1,330,000 | 1,369,071 | 1,330,543 | 0 | (543) | 0 | (543) | 0 | 1,330,000 | 0 | 0 | 0 | 28,263 | 02/10/2021 |
| 90783T-AA-8 | UNION PACIFIC PASS THR | 5.404 | | 01/02/2021 | REDEEMED | | 170,304 | 170,304 | 170,670 | 171,915 | 0 | (1,611) | 0 | (1,611) | 0 | 170,304 | 0 | 0 | 0 | 4,602 | 07/02/2025 |
| 911312-AM-8 | UNITED PARCEL SERVICE | 3.125 | | 01/15/2021 | MATURED | | 1,000,000 | 1,000,000 | 1,080,220 | 1,000,386 | 0 | (386) | 0 | (386) | 0 | 1,000,000 | 0 | 0 | 0 | 15,625 | 01/15/2021 |
| 91159H-HA-1 | US BANCORP | 4.125 | | 04/23/2021 | REDEEMED | | 1,000,000 | 1,000,000 | 1,084,540 | 1,003,171 | 0 | (3,171) | 0 | (3,171) | 0 | 1,000,000 | 0 | 0 | 0 | 17,073 | 05/24/2021 |
| 931427-AF-5 | WALGREENS BOOTS ALLIAN | 3.300 | | 09/18/2021 | REDEEMED | | 895,000 | 895,000 | 895,492 | 895,067 | 0 | (67) | 0 | (67) | 0 | 895,000 | 0 | 0 | 0 | 24,613 | 11/18/2021 |
| 25468P-CL-8 | WALT DISNEY COMPANY | 3.750 | | 06/01/2021 | MATURED | | 1,000,000 | 1,000,000 | 999,330 | 999,919 | 0 | 81 | 0 | 81 | 0 | 1,000,000 | 0 | 0 | 0 | 18,750 | 06/01/2021 |
| 25468P-CN-4 | WALT DISNEY COMPANY | 2.750 | | 08/16/2021 | MATURED | | 1,000,000 | 1,000,000 | 987,170 | 999,065 | 0 | 935 | 0 | 935 | 0 | 1,000,000 | 0 | 0 | 0 | 27,500 | 08/16/2021 |
| 254687-CK-0 | WALT DISNEY COMPANY | 4.500 | | 02/15/2021 | MATURED | | 2,000,000 | 2,000,000 | 2,059,600 | 2,003,824 | 0 | (3,824) | 0 | (3,824) | 0 | 2,000,000 | 0 | 0 | 0 | 45,000 | 02/15/2021 |
| 94988J-5T-0 | WELLS FARGO BANK NA | 3.625 | | 09/21/2021 | REDEEMED | | 1,000,000 | 1,000,000 | 999,890 | 999,930 | 0 | 20 | 0 | 20 | 0 | 999,950 | 0 | 50 | 50 | 33,128 | 10/22/2021 |
| 98419M-AB-6 | XYLEM INC | 4.875 | | 10/01/2021 | MATURED | | 1,000,000 | 1,000,000 | 999,350 | 999,868 | 0 | 132 | 0 | 132 | 0 | 1,000,000 | 0 | 0 | 0 | 48,750 | 10/01/2021 |
| 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 |
| 064149-C8-8 | BANK OF NOVA SCOTIA | 4.375 | A | 01/13/2021 | MATURED | | 1,000,000 | 1,000,000 | 1,082,320 | 1,000,334 | 0 | (334) | 0 | (334) | 0 | 1,000,000 | 0 | 0 | 0 | 21,875 | 01/13/2021 |
| 136375-BV-3 | CANADIAN NATIONAL RAIL | 2.850 | A | 09/15/2021 | REDEEMED | | 1,000,000 | 1,000,000 | 993,390 | 999,281 | 0 | 479 | 0 | 479 | 0 | 999,760 | 0 | 240 | 240 | 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 |
| 05523R-AB-3 | BAE SYSTEMS PLC (144A) | 4.750 | D | 10/11/2021 | MATURED | | 1,000,000 | 1,000,000 | 998,980 | 999,833 | 0 | 167 | 0 | 167 | 0 | 1,000,000 | 0 | 0 | 0 | 47,500 | 10/11/2021 |
| 85771P-AF-9 | EQUINOR ASA | 3.150 | D | 10/21/2021 | MAKE WHOLE CALL | | 2,776,394 | 2,756,000 | 2,833,196 | 2,765,438 | 0 | (7,275) | 0 | (7,275) | 0 | 2,758,163 | 0 | (2,163) | (2,163) | 128,430 | 01/23/2022 |
| 80105N-AG-0 | SANOFI | 4.000 | D | 03/29/2021 | MATURED | | 2,000,000 | 2,000,000 | 2,131,860 | 2,003,981 | 0 | (3,981) | 0 | (3,981) | 0 | 2,000,000 | 0 | 0 | 0 | 40,000 | 03/29/2021 |
| 80283L-AT-0 | SANTANDER UK PLC | 3.400 | D | 06/01/2021 | MATURED | | 1,000,000 | 1,000,000 | 998,130 | 999,689 | 0 | 311 | 0 | 311 | 0 | 1,000,000 | 0 | 0 | 0 | 17,000 | 06/01/2021 |
| 806854-AB-1 | SCHLUMBERGER INVESTMEN | 3.300 | D | 06/28/2021 | REDEEMED | | 1,000,000 | 1,000,000 | 1,008,930 | 1,000,482 | 0 | (482) | 0 | (482) | 0 | 1,000,000 | 0 | 0 | 0 | 26,033 | 09/14/2021 |
| 822582-AS-1 | SHELL INTERNATIONAL FI | 2.375 | D | 12/22/2021 | MAKE WHOLE CALL | | 1,013,467 | 1,000,000 | 995,670 | 999,203 | 0 | 460 | 0 | 460 | 0 | 999,663 | 0 | 337 | 337 | 45,200 | 08/21/2022 |
| 822582-AV-4 | SHELL INTERNATIONAL FI | 2.250 | D | 12/22/2021 | MAKE WHOLE CALL | | 1,084,931 | 1,065,000 | 1,031,069 | 1,057,399 | 0 | 3,626 | 0 | 3,626 | 0 | 1,061,025 | 0 | 3,975 | 3,975 | 54,943 | 01/06/2023 |
| 88165F-AF-9 | TEVA PHARMACEUTICALS F | 3.650 | D | 11/10/2021 | MATURED | | 1,000,000 | 1,000,000 | 996,350 | 999,597 | 0 | 403 | 0 | 403 | 0 | 1,000,000 | 0 | 0 | 0 | 36,500 | 11/10/2021 |
| 88166J-AA-1 | TEVA PHARMACEUTICALS F | 3.650 | D | 11/10/2021 | MATURED | | 1,000,000 | 1,000,000 | 996,350 | 999,597 | 0 | 403 | 0 | 403 | 0 | 1,000,000 | 0 | 0 | 0 | 36,500 | 11/10/2021 |
| 89152U-AB-8 | TOTAL CAPITAL | 4.250 | D | 12/15/2021 | MATURED | | 1,000,000 | 1,000,000 | 988,980 | 998,880 | 0 | 1,121 | 0 | 1,121 | 0 | 1,000,000 | 0 | 0 | 0 | 42,500 | 12/15/2021 |
| 902133-AK-3 | TYCO ELECTRONICS | 4.875 | D | 01/15/2021 | MATURED | | 1,000,000 | 1,000,000 | 1,027,950 | 1,000,097 | 0 | (97) | 0 | (97) | 0 | 1,000,000 | 0 | 0 | 0 | 24,375 | 01/15/2021 |
| 00842V-AE-3 | ABMT 2016-3 A5 CMO (14 | 3.500 | | 02/25/2021 | PAID ON PRINCIPAL | | 403,724 | 403,724 | 401,453 | 402,668 | 0 | 1,056 | 0 | 1,056 | 0 | 403,724 | 0 | 0 | 0 | 1,747 | 08/25/2046 |
| 07386Y-AE-4 | BSARM 2007-5 3A1 CMO | 3.063 | | 12/25/2021 | PAID ON PRINCIPAL | | 747,300 | 747,300 | 587,280 | 342,014 | 0 | 405,285 | 0 | 405,285 | 0 | 747,300 | 0 | 0 | 0 | 15,161 | 08/25/2047 |
| 07386Y-AE-4 | BSARM 2007-5 3A1 CMO | 3.063 | | 12/25/2021 | WRITTEN OFF | | 0 | 1,009 | 793 | 462 | 0 | (5) | 0 | (5) | 0 | 457 | 0 | (457) | (457) | 16 | 08/25/2047 |
| 07386Y-AE-4 | BSARM 2007-5 3A1 CMO | 3.062 | | 08/25/2021 | RECOVERY OF PAR WRITE-OFF | | 0 | (22,638) | (17,790) | (10,360) | 0 | 270 | 0 | 270 | 0 | (10,090) | 0 | 10,090 | 10,090 | 0 | 08/25/2047 |
| 12544W-AG-2 | CWHL 2007-HY3 4A1 CMO | 3.145 | | 12/25/2021 | PAID ON PRINCIPAL | | 371,826 | 371,826 | 316,599 | 129,542 | 0 | 242,284 | 0 | 242,284 | 0 | 371,826 | 0 | 0 | 0 | 6,094 | 06/25/2047 |
| 12544W-AG-2 | CWHL 2007-HY3 4A1 CMO | 3.192 | | 08/25/2021 | WRITTEN OFF | | 0 | 4,228 | 3,600 | 1,473 | 0 | (13) | 0 | (13) | 0 | 1,460 | 0 | (1,460) | (1,460) | 74 | 06/25/2047 |
| 12544W-AG-2 | CWHL 2007-HY3 4A1 CMO | 3.145 | | 12/25/2021 | RECOVERY OF PAR WRITE-OFF | | 0 | (11,165) | (9,507) | (3,890) | 0 | 85 | 0 | 85 | 0 | (3,805) | 0 | 3,805 | 3,805 | 0 | 06/25/2047 |
| 29977J-AB-2 | EVER 2013-1 A2 CMO | 2.500 | | 12/25/2021 | PAID ON PRINCIPAL | | 1,309,607 | 1,309,607 | 1,180,283 | 1,258,500 | 0 | 51,106 | 0 | 51,106 | 0 | 1,309,607 | 0 | 0 | 0 | 11,876 | 03/25/2043 |
| 33850B-AE-7 | FSMT 2017-1 1A5 CMO (1 | 3.500 | | 05/25/2021 | PAID ON PRINCIPAL | | 2,608,517 | 2,608,517 | 2,654,574 | 2,618,069 | 0 | (9,552) | 0 | (9,552) | 0 | 2,608,517 | 0 | 0 | 0 | 19,501 | 03/25/2047 |
| 46651G-AC-3 | JPMMT 2019-7 A3 CMO (1 | 3.500 | | 12/25/2021 | PAID ON PRINCIPAL | | 3,315,807 | 3,315,807 | 3,357,255 | 3,351,597 | 0 | (35,790) | 0 | (35,790) | 0 | 3,315,807 | 0 | 0 | 0 | 51,366 | 02/25/2050 |
| 74958T-AJ-2 | RFMSI 2007-SA3 3A4 CMO | 4.751 | | 12/25/2021 | PAID ON PRINCIPAL | | 101,460 | 101,460 | 81,367 | 47,638 | 0 | 53,823 | 0 | 53,823 | 0 | 101,460 | 0 | 0 | 0 | 1,914 | 07/27/2037 |
| 74958T-AJ-2 | RFMSI 2007-SA3 3A4 CMO | 4.751 | | 12/25/2021 | WRITTEN OFF | | 0 | 51,286 | 41,129 | 24,080 | 0 | (98) | 0 | (98) | 0 | 23,982 | 0 | (23,982) | (23,982) | 1,149 | 07/27/2037 |
| 74958T-AJ-2 | RFMSI 2007-SA3 3A4 CMO | 4.701 | | 06/01/2021 | RECOVERY OF PAR WRITE-OFF | | 0 | (10,861) | (8,710) | (5,100) | 0 | (23) | 0 | (23) | 0 | (5,122) | 0 | 5,122 | 5,122 | 0 | 07/27/2037 |
| 81746L-AA-0 | SEMT 2015-3 A1 CMO | 3.500 | | 12/25/2021 | PAID ON PRINCIPAL | | 2,713,113 | 2,713,113 | 2,797,050 | 2,771,278 | 9,636 | (67,801) | 0 | (58,164) | 0 | 2,713,113 | 0 | 0 | 0 | 39,025 | 07/25/2045 |
| 81748B-AB-8 | SEMT 2019-3 A2 CMO (14 | 3.500 | | 12/25/2021 | PAID ON PRINCIPAL | | 2,967,292 | 2,967,292 | 3,019,683 | 3,002,244 | 0 | (34,952) | 0 | (34,952) | 0 | 2,967,292 | 0 | 0 | 0 | 44,495 | 09/25/2049 |
| 81748J-AD-7 | SEMT 2019-4 A4 CMO (14 | 3.500 | | 09/25/2021 | PAID ON PRINCIPAL | | 4,218,589 | 4,218,589 | 4,290,437 | 4,251,898 | 0 | (33,308) | 0 | (33,308) | 0 | 4,218,589 | 0 | 0 | 0 | 48,159 | 11/25/2049 |
| 886312-AD-9 | TBMLT 2018-2 A4 CMO (1 | 3.500 | | 03/25/2021 | PAID ON PRINCIPAL | | 314,218 | 314,218 | 311,174 | 313,323 | 0 | 895 | 0 | 895 | 0 | 314,218 | 0 | 0 | 0 | 1,478 | 07/25/2048 |
| 17291E-AV-3 | CGCMT 2016-P6 A4 | 3.458 | | 12/10/2021 | PAID ON PRINCIPAL | | 461,660 | 461,660 | 486,438 | 481,649 | 0 | (19,989) | 0 | (19,989) | 0 | 461,660 | 0 | 0 | 0 | 15,964 | 12/10/2049 |
| 12630D-AW-4 | COMM 2014-CR14 ASB | 3.743 | | 12/10/2021 | PAID ON PRINCIPAL | | 1,182,290 | 1,182,290 | 1,197,254 | 1,190,423 | 0 | (8,133) | 0 | (8,133) | 0 | 1,182,290 | 0 | 0 | 0 | 26,830 | 02/10/2047 |
| 61763M-AE-0 | MSBAM 2014-C16 A4 | 3.600 | | 08/15/2021 | PAID ON PRINCIPAL | | 409,507 | 409,507 | 413,580 | 410,523 | 0 | (1,016) | 0 | (1,016) | 0 | 409,507 | 0 | 0 | 0 | 7,798 | 06/15/2047 |
| 393505-E3-2 | GT 1998-3 A5 | 6.220 | | 08/01/2021 | PAID ON PRINCIPAL | | 101,329 | 101,329 | 84,293 | 96,018 | 0 | 5,312 | 0 | 5,312 | 0 | 101,329 | 0 | 0 | 0 | 2,330 | 03/01/2030 |
| 393505-F4-9 | GT 1998-4 A5 | 6.180 | | 12/01/2021 | PAID ON PRINCIPAL | | 424,619 | 424,619 | 342,880 | 375,907 | 0 | 48,712 | 0 | 48,712 | 0 | 424,619 | 0 | 0 | 0 | 14,307 | 04/01/2030 |

# 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 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 138,393,904 | 136,008,772 | 137,128,646 | 135,670,367 | 9,636 | 522,297 | 0 | 531,933 | 0 | 136,202,300 | 0 | (205,387) | (205,387) | 5,663,511 | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 332,782,228 | 330,397,096 | 344,335,540 | 331,072,408 | 9,636 | (491,421) | 0 | (481,784) | 0 | 330,590,624 | 0 | (205,387) | (205,387) | 12,121,527 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | 14,396,499 | 11,820,997 | 14,578,247 | 14,578,247 | 0 | (51,668) | 0 | (51,668) | 0 | 14,526,580 | 0 | (130,081) | (130,081) | 78,228 | XXX |
| 8399999. Total - Bonds | | | | | | 347,178,727 | 342,218,093 | 358,913,787 | 345,650,655 | 9,636 | (543,088) | 0 | (533,452) | 0 | 345,117,203 | 0 | (335,468) | (335,468) | 12,199,755 | 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 | | | | | | 347,178,727 | XXX | 358,913,787 | 345,650,655 | 9,636 | (543,088) | 0 | (533,452) | 0 | 345,117,203 | 0 | (335,468) | (335,468) | 12,199,755 | XXX |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | | | | | | | | | | | | | | |
| 041826-6R-4 | ARLINGTON ISD GEN OBLIG S2021 | | 02/05/2021 | SIEBERT WILLIAMS SHAN | 04/30/2021 | OPPENHEIMER AND CO | 1,535,000 | 1,926,686 | 1,897,905 | 1,919,697 | 0 | (6,989) | 0 | (6,989) | 0 | 0 | (21,792) | (21,792) | 10,233 | 0 |
| 041826-6S-2 | ARLINGTON ISD GEN OBLIG S2021 | | 02/05/2021 | SIEBERT WILLIAMS SHAN | 04/30/2021 | OPPENHEIMER AND CO | 1,000,000 | 1,249,350 | 1,233,410 | 1,244,917 | 0 | (4,433) | 0 | (4,433) | 0 | 0 | (11,507) | (11,507) | 6,667 | 0 |
| 041826-6T-0 | ARLINGTON ISD GEN OBLIG S2021 | | 02/05/2021 | SIEBERT WILLIAMS SHAN | 04/30/2021 | DA DAVIDSON | 3,760,000 | 4,683,042 | 4,624,274 | 4,666,663 | 0 | (16,379) | 0 | (16,379) | 0 | 0 | (42,390) | (42,390) | 25,067 | 0 |
| 041826-6W-3 | ARLINGTON ISD GEN OBLIG S2021 | | 02/05/2021 | SIEBERT WILLIAMS SHAN | 05/04/2021 | PIPER JAFFRAY | 5,090,000 | 6,281,060 | 6,204,914 | 6,259,305 | 0 | (21,755) | 0 | (21,755) | 0 | 0 | (54,392) | (54,392) | 35,064 | 0 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | 11,385,000 | 14,140,138 | 13,960,502 | 14,090,583 | 0 | (49,556) | 0 | (49,556) | 0 | 0 | (130,081) | (130,081) | 77,031 | 0 |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 46592X-AC-8 | JPMMT 2021-13 A3 CMO | | 10/26/2021 | J P MORGAN CHASE SECU | 12/25/2021 | PAID ON PRINCIPAL | 435,997 | 438,109 | 435,997 | 435,997 | 0 | (2,112) | 0 | (2,112) | 0 | 0 | 0 | 0 | 1,197 | 848 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 435,997 | 438,109 | 435,997 | 435,997 | 0 | (2,112) | 0 | (2,112) | 0 | 0 | 0 | 0 | 1,197 | 848 |
| 8399998. Total - Bonds | | | | | | | 11,820,997 | 14,578,247 | 14,396,499 | 14,526,580 | 0 | (51,668) | 0 | (51,668) | 0 | 0 | (130,081) | (130,081) | 78,228 | 848 |
| 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 | | | | | | | | 14,578,247 | 14,396,499 | 14,526,580 | 0 | (51,668) | 0 | (51,668) | 0 | 0 | (130,081) | (130,081) | 78,228 | 848 |

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

**N O N E**

Schedule D - Part 6 - Section 2

**N O N E**

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<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| U.S. Governments - Issuer Obligations | | | | | | |
| 000000-00-0 | REPO - BOFA A TREASURY | | 1.A | 5,065,622 | 5,065,622 | 01/03/2022 |
| 000000-00-0 | REPO - CITI A TREASURY | | 1.A | 5,065,622 | 5,065,622 | 01/03/2022 |
| 000000-00-0 | REPO - CREDIT A TREASURY | | 1.A | 5,065,622 | 5,065,622 | 01/03/2022 |
| 000000-00-0 | REPO - JP A TREASURY | | 1.A | 5,065,622 | 5,065,622 | 01/03/2022 |
| 000000-00-0 | REPO - TD A TREASURY | | 1.A | 1,066,423 | 1,066,423 | 01/03/2022 |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | 21,328,911 | 21,328,911 | XXX |
| 0599999. Total - U.S. Government Bonds | | | | 21,328,911 | 21,328,911 | 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 | | | | 21,328,911 | 21,328,911 | 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 | | | | 21,328,911 | 21,328,911 | 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 | | | | 21,328,911 | 21,328,911 | XXX |

General Interrogatories:

1. Total activity for the year — Fair Value $ 10,095,813 — Book/Adjusted Carrying Value $ 10,095,813
2. Average balance for the year — Fair Value $ 19,275,405 — Book/Adjusted Carrying Value $ 19,275,405
3.

| Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 3A | 1A $ 21,328,911 | 1B $ 0 | 1C $ 0 | 1D $ 0 | 1E $ 0 | 1F $ 0 | 1G $ 0 | | | | | |
| 3B | 2A $ 0 | 2B $ 0 | 2C $ 0 | | | | | | | | | |
| 3C | 3A $ 0 | 3B $ 0 | 3C $ 0 | | | | | | | | | |
| 3D | 4A $ 0 | 4B $ 0 | 4C $ 0 | | | | | | | | | |
| 3E | 5A $ 0 | 5B $ 0 | 5C $ 0 | | | | | | | | | |
| 3F | 6 $ 0 | | | | | | | | | | | |

# SCHEDULE DL - PART 2
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

NONE

General Interrogatories:

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

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|
| Open Depositories | | | | | | |
| Citibank, N.A. ..... New Castle,DE ..... | | 0.000 | 0 | 0 | 136,979 | XXX |
| JP Morgan Chase Bank, N.A. ..... New York,NY ..... | | 0.000 | 0 | 0 | (1,097,458) | 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 | (960,480) | 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 | (960,480) | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | 0 | XXX |
| | | | | | | |
| | | | | | | |
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| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| 0599999 Total - Cash | XXX | XXX | 0 | 0 | (960,480) | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | (2,550,609) | 4. April | (747,454) | 7. July | (5,316,972) | 10. October | (1,956,833) |
| 2. February | (1,027,272) | 5. May | (2,738,486) | 8. August | (5,030,188) | 11. November | (4,580,347) |
| 3. March | (1,744,300) | 6. June | (2,476,974) | 9. September | (3,070,811) | 12. December | (960,480) |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>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 | | 26,232,136 | 0 | 980 |
| 8799999. Subtotal - Qualified Cash Pools Under SSAP No. 2R | | | | | | 26,232,136 | 0 | 980 |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | |

# 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 | 151,192 | 160,593 |
| 5. California CA | B | WORKERS COMP | 0 | 0 | 133,819,104 | 140,968,584 |
| 6. Colorado CO | | | 0 | 0 | 0 | 0 |
| 7. Connecticut CT | B | GENERAL PURPOSE-HOME STATE DEPOSIT | 6,575,469 | 6,499,680 | 0 | 0 |
| 8. Delaware DE | B | WORKERS COMP | 0 | 0 | 253,649 | 271,588 |
| 9. District of Columbia DC | | | 0 | 0 | 0 | 0 |
| 10. Florida FL | | | 0 | 0 | 0 | 0 |
| 11. Georgia GA | B | GENERAL PURPOSE | 0 | 0 | 604,528 | 622,755 |
| 12. Hawaii HI | | | 0 | 0 | 0 | 0 |
| 13. Idaho ID | B | WORKERS COMP | 0 | 0 | 1,288,639 | 1,283,834 |
| 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 | B | GENERAL PURPOSE | 0 | 0 | 6,226,520 | 6,058,260 |
| 22. Massachusetts MA | B | WORKERS COMP/GENERAL PURPOSE | 0 | 0 | 200,639 | 208,142 |
| 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 | B | WORKERS COMP/GENERAL PURPOSE | 0 | 0 | 344,621 | 367,681 |
| 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 | 611,947 | 644,400 |
| 33. New York NY | | | 0 | 0 | 0 | 0 |
| 34. North Carolina NC | B | GENERAL PURPOSE | 0 | 0 | 348,313 | 372,278 |
| 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 | 7,566,691 | 7,993,352 |
| 39. Pennsylvania PA | | | 0 | 0 | 0 | 0 |
| 40. Rhode Island RI | | | 0 | 0 | 0 | 0 |
| 41. South Carolina SC | B | GENERAL PURPOSE | 0 | 0 | 326,598 | 330,769 |
| 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 | 569,968 | 600,628 |
| 48. Washington WA | | | 0 | 0 | 0 | 0 |
| 49. West Virginia WV | | | 0 | 0 | 0 | 0 |
| 50. Wisconsin WI | | | 0 | 0 | 0 | 0 |
| 51. Wyoming WY | | | 0 | 0 | 0 | 0 |
| 52. American Samoa AS | | | 0 | 0 | 0 | 0 |
| 53. Guam GU | | | 0 | 0 | 0 | 0 |
| 54. Puerto Rico PR | B | GENERAL PURPOSE | 0 | 0 | 1,340,804 | 1,351,515 |
| 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 | 13,989,966 | 14,310,486 |
| 59. Subtotal | XXX | XXX | 6,575,469 | 6,499,680 | 167,643,179 | 175,544,864 |
| DETAILS OF WRITE-INS | | | | | | |
| 5801. OTHER | B | DEPARTMENT OF LABOR | 0 | 0 | 3,908,869 | 3,862,365 |
| 5802. OTHER | B | USAIG-AVIATION | 0 | 0 | 10,081,097 | 10,448,121 |
| 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 | 13,989,966 | 14,310,486 |