PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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

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

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

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

OFFICERS

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

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

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Jeffrey P. Klenk	Wendy C. Skjerven	Paul E. Munson
President	Secretary	Controller

Subscribed and sworn to before me this

19th day of January, 2024

Notary Public

My Commission Expires September 30, 2027

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	5,104,395,801	0	5,104,395,801	4,788,996,790
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks	123,858,353	4,524,710	119,333,643	102,639,111
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (23,806,424), Schedule E - Part 1), cash equivalents ($ 54,348,032, Schedule E - Part 2) and short-term investments ($ 0, Schedule DA)	30,541,608	0	30,541,608	20,110,068
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)	9,065,939	710,000	8,355,939	5,661,540
9.	Receivable for securities	(16,867)	0	(16,867)	89,249
10.	Securities lending reinvested collateral assets (Schedule DL)	13,350,613	0	13,350,613	25,805,872
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	5,281,195,446	5,234,710	5,275,960,736	4,943,302,629
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	43,617,243	0	43,617,243	42,265,766
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	189,529,792	50,348,658	139,181,134	122,885,149
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 57,537,014 earned but unbilled premiums)	194,207,400	8,083,557	186,123,842	185,540,305
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	27,997,684	0	27,997,684	57,954,515
	16.2 Funds held by or deposited with reinsured companies	422,467	0	422,467	392,023
	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	3,250,318
18.2	Net deferred tax asset	88,445,368	16,024,027	72,421,341	68,131,600
19.	Guaranty funds receivable or on deposit	1,798,901	0	1,798,901	1,059,482
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	47,608	0	47,608	14,866,600
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	365,101	0	365,101	482,102
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,827,627,010	79,690,952	5,747,936,058	5,440,130,489
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	5,827,627,010	79,690,952	5,747,936,058	5,440,130,489
	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.	State surcharges receivable	268,647	0	268,647	285,600
2502.	Other assets	88,826	0	88,826	181,227
2503.	Other receivable-reinsurance recoverable	7,628	0	7,628	15,275
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	365,101	0	365,101	482,102

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	1,495,036,900	1,385,257,132
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	168,237	(1,738,793)
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	146,791,770	133,864,803
4.	Commissions payable, contingent commissions and other similar charges	55,734,579	55,456,724
5.	Other expenses (excluding taxes, licenses and fees)	55,546,499	49,033,047
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	15,857,431	16,807,425
7.1	Current federal and foreign income taxes (including $ (2,178,888) on realized capital gains (losses))	5,300,838	0
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 $ 591,487,343 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	1,515,112,686	1,394,161,189
10.	Advance premium	4,091,249	3,880,400
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	21,388,522	18,122,229
12.	Ceded reinsurance premiums payable (net of ceding commissions)	62,914,516	73,928,911
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	21,072,858	23,586,276
15.	Remittances and items not allocated	7,201,721	5,082,055
16.	Provision for reinsurance (including $ 0 certified) (Schedule F, Part 3, Column 78)	9,891,783	6,464,384
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	0	0
21.	Payable for securities	0	0
22.	Payable for securities lending	13,350,613	25,805,872
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	241,143	974,055
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,429,701,342	3,190,685,707
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	3,429,701,342	3,190,685,707
29.	Aggregate write-ins for special surplus funds	0	7,581,725
30.	Common capital stock	6,480,000	6,480,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	433,803,760	433,803,760
35.	Unassigned funds (surplus)	1,877,950,956	1,801,579,297
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	2,318,234,716	2,249,444,782
38.	TOTALS (Page 2, Line 28, Col. 3)	5,747,936,058	5,440,130,489
	DETAILS OF WRITE-INS		
2501.	Escheat liability	237,242	178,727
2502.	Federal excise tax-reinsurance contracts	3,901	9,887
2503.	Retroactive reinsurance reserve assumed	0	785,441
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)	241,143	974,055
2901.	Special surplus from retroactive reinsurance	0	7,581,725
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)	0	7,581,725
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	2,182,600,579	2,016,330,495
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	582,561,171	569,785,326
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	83,147,382	39,716,755
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	897,872,126	818,775,672
5.	Aggregate write-ins for underwriting deductions	0	0
6.	Total underwriting deductions (Lines 2 through 5)	1,563,580,680	1,428,277,753
7.	Net income of protected cells	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	619,019,900	588,052,743
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	176,153,951	137,758,415
10.	Net realized capital gains (losses) less capital gains tax of $ (564,322) (Exhibit of Capital Gains (Losses))	(3,213,813)	(8,569,949)
11.	Net investment gain (loss) (Lines 9 + 10)	172,940,137	129,188,466
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ 1,585,008 amount charged off $ 3,454,633)	(1,869,626)	(1,713,012)
13.	Finance and service charges not included in premiums	582,369	579,317
14.	Aggregate write-ins for miscellaneous income	(708,406)	(1,435,351)
15.	Total other income (Lines 12 through 14)	(1,995,664)	(2,569,047)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	789,964,373	714,672,162
17.	Dividends to policyholders	10,068,926	9,419,234
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)	779,895,448	705,252,928
19.	Federal and foreign income taxes incurred	162,887,338	146,630,062
20.	Net income (Line 18 minus Line 19)(to Line 22)	617,008,109	558,622,866
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	2,249,444,782	2,118,461,638
22.	Net income (from Line 20)	617,008,109	558,622,866
23.	Net transfers (to) from Protected Cell accounts	0	0
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ (566,382)	15,519,081	12,350,999
25.	Change in net unrealized foreign exchange capital gain (loss)	22,847	(25,529)
26.	Change in net deferred income tax	7,534,144	10,050,527
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	(9,266,849)	(8,924,468)
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	(3,427,399)	408,749
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	(558,600,000)	(441,500,000)
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)	68,789,934	130,983,144
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	2,318,234,716	2,249,444,782
	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.	Retroactive reinsurance gain/loss	(146,295)	19,106
1402.	Profit and loss, miscellaneous	(562,111)	(1,454,458)
1403.			
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)	(708,406)	(1,435,351)
3701.			
3702.			
3703.			
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0
3799.	Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	0	0

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	2,271,511,016	2,205,488,919
2.	Net investment income	176,398,322	143,098,050
3.	Miscellaneous income	(1,995,664)	(2,569,047)
4.	Total (Lines 1 through 3)	2,445,913,674	2,346,017,922
5.	Benefit and loss related payments	440,947,986	398,024,019
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	963,391,670	873,830,923
8.	Dividends paid to policyholders	6,802,633	5,553,057
9.	Federal and foreign income taxes paid (recovered) net of $ (1,925,392) tax on capital gains (losses)	153,771,860	149,797,454
10.	Total (Lines 5 through 9)	1,564,914,148	1,427,205,452
11.	Net cash from operations (Line 4 minus Line 10)	880,999,526	918,812,470
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	767,747,195	837,938,886
	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	(10,918)
	12.7 Miscellaneous proceeds	12,561,375	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	780,308,569	837,927,968
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,089,956,988	1,219,842,212
	13.2 Stocks	0	0
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	3,673,635	1,888,064
	13.6 Miscellaneous applications	0	18,462,035
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,093,630,623	1,240,192,311
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)	(313,322,053)	(402,264,343)
	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	558,600,000	441,500,000
	16.6 Other cash provided (applied)	1,354,068	(58,914,439)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(557,245,932)	(500,414,439)
	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)	10,431,541	16,133,688
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	20,110,068	3,976,380
	19.2 End of period (Line 18 plus Line 19.1)	30,541,608	20,110,068

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

20.0001. Exchange of bonds	5,799,050	2,897,480
20.0002. Tax credits from certified capital company (CAPCO)	202,536	463,762
20.0003. Income payment received in securities other assets tri-party/tax credit bonds	0	49

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1	3 Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1. Fire	0	0	0	0
2.1 Allied lines	0	0	0	0
2.2 Multiple peril crop	0	0	0	0
2.3 Federal flood	0	0	0	0
2.4 Private crop	0	0	0	0
2.5 Private flood	0	0	0	0
3. Farmowners multiple peril	0	0	0	0
4. Homeowners multiple peril	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	0	0	0	0
5.2 Commercial multiple peril (liability portion)	0	0	0	0
6. Mortgage guaranty	0	0	0	0
8. Ocean marine	0	0	0	0
9. Inland marine	0	0	0	0
10. Financial guaranty	0	0	0	0
11.1 Medical professional liability - occurrence	0	0	0	0
11.2 Medical professional liability - claims-made	0	0	0	0
12. Earthquake	0	0	0	0
13.1 Comprehensive (hospital and medical) individual	0	0	0	0
13.2 Comprehensive (hospital and medical) group	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0
15.1 Vision only	0	0	0	0
15.2 Dental only	0	0	0	0
15.3 Disability income	0	0	0	0
15.4 Medicare supplement	0	0	0	0
15.5 Medicaid Title XIX	0	0	0	0
15.6 Medicare Title XVIII	0	0	0	0
15.7 Long-term care	0	0	0	0
15.8 Federal employees health benefits plan	0	0	0	0
15.9 Other health	0	0	0	0
16. Workers' compensation	2	(5)	(5)	2
17.1 Other liability - occurrence	93,750	15,156	15,371	93,535
17.2 Other liability - claims-made	903,012,397	454,199,427	471,803,470	885,408,354
17.3 Excess workers' compensation	0	0	0	0
18.1 Products liability - occurrence	0	0	0	0
18.2 Products liability - claims-made	0	0	0	0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0
19.4 Other commercial auto liability	0	0	0	0
21.1 Private passenger auto physical damage	0	0	0	0
21.2 Commercial auto physical damage	0	0	0	0
22. Aircraft (all perils)	0	0	0	0
23. Fidelity	180,883,716	100,512,285	101,882,613	179,513,388
24. Surety	1,147,453,397	748,250,425	848,898,532	1,046,805,291
26. Burglary and theft	69,643,964	33,514,157	34,620,484	68,537,636
27. Boiler and machinery	0	0	0	0
28. Credit	0	0	0	0
29. International	0	0	0	0
30. Warranty	0	0	0	0
31. Reinsurance - nonproportional assumed property	0	0	0	0
32. Reinsurance - nonproportional assumed liability	0	540	0	540
33. Reinsurance - nonproportional assumed financial lines	0	0	0	0
34. Aggregate write-ins for other lines of business	2,464,851	132,190	355,208	2,241,833
35. TOTALS	2,303,552,077	1,336,624,175	1,457,575,673	2,182,600,579
DETAILS OF WRITE-INS				
3401. Other contract insurance	2,464,851	132,190	355,208	2,241,833
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)	2,464,851	132,190	355,208	2,241,833

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1. Fire	0	0	0	0	0
2.1 Allied lines	0	0	0	0	0
2.2 Multiple peril crop	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0
2.4 Private crop	0	0	0	0	0
2.5 Private flood	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	0	0	0	0	0
5.2 Commercial multiple peril (liability portion)	0	0	0	0	0
6. Mortgage guaranty	0	0	0	0	0
8. Ocean marine	0	0	0	0	0
9. Inland marine	0	0	0	0	0
10. Financial guaranty	0	0	0	0	0
11.1 Medical professional liability - occurrence	0	0	0	0	0
11.2 Medical professional liability - claims-made	0	0	0	0	0
12. Earthquake	0	0	0	0	0
13.1 Comprehensive (hospital and medical) individual	0	0	0	0	0
13.2 Comprehensive (hospital and medical) group	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0
15.1 Vision only	0	0	0	0	0
15.2 Dental only	0	0	0	0	0
15.3 Disability income	0	0	0	0	0
15.4 Medicare supplement	0	0	0	0	0
15.5 Medicaid Title XIX	0	0	0	0	0
15.6 Medicare Title XVIII	0	0	0	0	0
15.7 Long-term care	0	0	0	0	0
15.8 Federal employees health benefits plan	0	0	0	0	0
15.9 Other health	0	0	0	0	0
16. Workers' compensation	(3)	0	(2)	0	(5)
17.1 Other liability - occurrence	15,369	0	2	0	15,371
17.2 Other liability - claims-made	379,257,084	92,546,386	0	0	471,803,470
17.3 Excess workers' compensation	0	0	0	0	0
18.1 Products liability - occurrence	0	0	0	0	0
18.2 Products liability - claims-made	0	0	0	0	0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0
19.4 Other commercial auto liability	0	0	0	0	0
21.1 Private passenger auto physical damage	0	0	0	0	0
21.2 Commercial auto physical damage	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0
23. Fidelity	70,414,752	31,467,860	0	0	101,882,613
24. Surety	151,092,619	755,342,926	(57,537,014)	0	848,898,532
26. Burglary and theft	29,166,250	5,454,234	0	0	34,620,484
27. Boiler and machinery	0	0	0	0	0
28. Credit	0	0	0	0	0
29. International	0	0	0	0	0
30. Warranty	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	0	0	0	0	0
32. Reinsurance - nonproportional assumed liability	0	0	0	0	0
33. Reinsurance - nonproportional assumed financial lines	0	0	0	0	0
34. Aggregate write-ins for other lines of business	19,078	336,130	0	0	355,208
35. TOTALS	629,965,149	885,147,537	(57,537,014)	0	1,457,575,673
36. Accrued retrospective premiums based on experience					0
37. Earned but unbilled premiums					57,537,014
38. Balance (Sum of Line 35 through 37)					1,515,112,686
DETAILS OF WRITE-INS					
3401. Other contract insurance	19,078	336,130	0	0	355,208
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)	19,078	336,130	0	0	355,208

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	Reinsurance Assumed 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	Reinsurance Ceded 5 To Non-Affiliates	6 Net Premiums Written Cols. 1+2+3-4-5
1. Fire	0	0	0	0	0	0
2.1 Allied lines	0	0	0	0	0	0
2.2 Multiple peril crop	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0
2.4 Private crop	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	0	0	0	0	0	0
5.2 Commercial multiple peril (liability portion)	0	0	0	0	0	0
6. Mortgage guaranty	0	0	0	0	0	0
8. Ocean marine	0	0	0	0	0	0
9. Inland marine	0	0	0	0	0	0
10. Financial guaranty	0	0	0	0	0	0
11.1 Medical professional liability - occurrence	0	0	0	0	0	0
11.2 Medical professional liability - claims-made	0	0	0	0	0	0
12. Earthquake	0	0	0	0	0	0
13.1 Comprehensive (hospital and medical) individual	0	0	0	0	0	0
13.2 Comprehensive (hospital and medical) group	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0
15.1 Vision only	0	0	0	0	0	0
15.2 Dental only	0	0	0	0	0	0
15.3 Disability income	0	0	0	0	0	0
15.4 Medicare supplement	0	0	0	0	0	0
15.5 Medicaid Title XIX	0	0	0	0	0	0
15.6 Medicare Title XVIII	0	0	0	0	0	0
15.7 Long-term care	0	0	0	0	0	0
15.8 Federal employees health benefits plan	0	0	0	0	0	0
15.9 Other health	0	0	0	0	0	0
16. Workers' compensation	0	2	0	0	0	2
17.1 Other liability - occurrence	901,129	187,500	0	901,129	93,750	93,750
17.2 Other liability - claims-made	1,729,060,921	7,503,090	1,649,547	704,508,957	130,692,205	903,012,397
17.3 Excess workers' compensation	0	0	0	0	0	0
18.1 Products liability - occurrence	0	0	0	0	0	0
18.2 Products liability - claims-made	0	0	0	0	0	0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0
19.4 Other commercial auto liability	0	0	0	0	0	0
21.1 Private passenger auto physical damage	0	0	0	0	0	0
21.2 Commercial auto physical damage	0	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0	0
23. Fidelity	233,129,077	204,567	0	52,199,459	250,469	180,883,716
24. Surety	1,108,042,277	121,694,573	5,580,005	15,487,745	72,375,712	1,147,453,397
26. Burglary and theft	74,345,519	71,168	0	4,772,723	0	69,643,964
27. Boiler and machinery	0	0	0	0	0	0
28. Credit	0	0	0	0	0	0
29. International	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	XXX	0	0	0	0	0
32. Reinsurance - nonproportional assumed liability	XXX	1,271,758	13,118,586	14,390,344	0	0
33. Reinsurance - nonproportional assumed financial lines	XXX	0	1,337,578	1,337,578	0	0
34. Aggregate write-ins for other lines of business	0	2,464,851	0	0	0	2,464,851
35. TOTALS	3,145,478,923	133,397,508	21,685,716	793,597,935	203,412,136	2,303,552,077
DETAILS OF WRITE-INS						
3401. Other contract insurance	0	2,464,851	0	0	0	2,464,851
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	2,464,851	0	0	0	2,464,851

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

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

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

Line of Business	Losses Paid Less Salvage				5	6	7	8
	1	2	3	4				
	Direct Business	Reinsurance Assumed	Reinsurance Recovered	Net Payments (Cols. 1 + 2 -3)	Net Losses Unpaid Current Year (Part 2A , Col. 8)	Net Losses Unpaid Prior Year	Losses Incurred Current Year (Cols. 4 + 5 - 6)	Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1. Fire	0	0	0	0	0	0	0	0.0
2.1 Allied lines	0	0	0	0	0	0	0	0.0
2.2 Multiple peril crop	0	0	0	0	0	0	0	0.0
2.3 Federal flood	0	0	0	0	0	0	0	0.0
2.4 Private crop	0	0	0	0	0	0	0	0.0
2.5 Private flood	0	0	0	0	0	0	0	0.0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0.0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0.0
5.1 Commercial multiple peril (non-liability portion)	0	0	0	0	0	0	0	0.0
5.2 Commercial multiple peril (liability portion)	1,049	0	1,049	0	0	0	0	0.0
6. Mortgage guaranty	0	0	0	0	0	0	0	0.0
8. Ocean marine	0	0	0	0	0	0	0	0.0
9. Inland marine	0	0	0	0	0	0	0	0.0
10. Financial guaranty	0	0	0	0	0	0	0	0.0
11.1 Medical professional liability - occurrence	0	0	0	0	0	0	0	0.0
11.2 Medical professional liability - claims-made	0	0	0	0	0	0	0	0.0
12. Earthquake	0	0	0	0	0	0	0	0.0
13.1 Comprehensive (hospital and medical) individual	0	0	0	0	0	0	0	0.0
13.2 Comprehensive (hospital and medical) group	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
15.1 Vision only	0	0	0	0	0	0	0	0.0
15.2 Dental only	0	0	0	0	0	0	0	0.0
15.3 Disability income	0	0	0	0	0	0	0	0.0
15.4 Medicare supplement	0	0	0	0	0	0	0	0.0
15.5 Medicaid Title XIX	0	0	0	0	0	0	0	0.0
15.6 Medicare Title XVIII	0	0	0	0	0	0	0	0.0
15.7 Long-term care	0	0	0	0	0	0	0	0.0
15.8 Federal employees health benefits plan	0	0	0	0	0	0	0	0.0
15.9 Other health	0	0	0	0	0	0	0	0.0
16. Workers' compensation	228,924	0	228,924	0	(8)	(3)	(5)	(291.3)
17.1 Other liability - occurrence	189,673	0	189,673	0	32,107	21,896	10,211	10.9
17.2 Other liability - claims-made	657,880,084	6,129,894	358,138,518	305,871,460	954,506,427	915,735,723	344,642,164	38.9
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0.0
18.1 Products liability - occurrence	16,363	0	16,363	0	0	0	0	0.0
18.2 Products liability - claims-made	0	0	0	0	0	0	0	0.0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0.0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0.0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0.0
19.4 Other commercial auto liability	0	0	0	0	0	0	0	0.0
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0.0
21.2 Commercial auto physical damage	0	0	0	0	0	0	0	0.0
22. Aircraft (all perils)	0	0	0	0	0	0	0	0.0
23. Fidelity	49,185,540	(29,733)	14,564,946	34,590,860	79,465,687	66,343,734	47,712,813	26.6
24. Surety	100,337,057	(1,017,024)	1,079,999	98,240,034	454,696,976	398,090,682	154,846,328	14.8
26. Burglary and theft	36,389,722	3,021	2,313,693	34,079,050	3,616,738	3,617,282	34,078,507	49.7
27. Boiler and machinery	0	0	0	0	0	0	0	0.0
28. Credit	0	0	0	0	0	0	0	0.0
29. International	0	0	0	0	0	0	0	0.0
30. Warranty	0	0	0	0	0	0	0	0.0
31. Reinsurance - nonproportional assumed property	XXX	0	0	0	0	0	0	0.0
32. Reinsurance - nonproportional assumed liability	XXX	211,044	211,044	0	231	330	(99)	(18.3)
33. Reinsurance - nonproportional assumed financial lines	XXX	0	0	0	0	0	0	0.0
34. Aggregate write-ins for other lines of business	0	0	0	0	2,718,742	1,447,490	1,271,252	56.7
35. TOTALS	844,228,411	5,297,200	376,744,208	472,781,404	1,495,036,900	1,385,257,132	582,561,171	26.7
DETAILS OF WRITE-INS								
3401. Other contract insurance	0	0	0	0	2,718,742	1,447,490	1,271,252	0.0
3402.								
3403.								
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	2,718,742	1,447,490	1,271,252	56.7

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

Line of Business	Reported Losses				Incurred But Not Reported			8	9
	1	2	3	4	5	6	7		
	Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1. Fire	0	0	0	0	0	0	0	0	0
2.1 Allied lines	0	0	0	0	252	0	252	0	0
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0
2.4 Private crop	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	0	0	0	0	18	0	18	0	0
5.2 Commercial multiple peril (liability portion)	10,051	0	10,051	0	1,686,062	0	1,686,062	0	0
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0
8. Ocean marine	0	0	0	0	0	0	0	0	0
9. Inland marine	0	0	0	0	0	0	0	0	0
10. Financial guaranty	0	0	0	0	0	0	0	0	0
11.1 Medical professional liability - occurrence	0	0	0	0	0	0	0	0	0
11.2 Medical professional liability - claims-made	0	0	0	0	0	0	0	0	0
12. Earthquake	0	0	0	0	0	0	0	0	0
13.1 Comprehensive (hospital and medical) individual	0	0	0	0	0	0	0	(a) 0	0
13.2 Comprehensive (hospital and medical) group	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
15.1 Vision only	0	0	0	0	0	0	0	(a) 0	0
15.2 Dental only	0	0	0	0	0	0	0	(a) 0	0
15.3 Disability income	0	0	0	0	0	0	0	(a) 0	0
15.4 Medicare supplement	0	0	0	0	0	0	0	(a) 0	0
15.5 Medicaid Title XIX	0	0	0	0	0	0	0	(a) 0	0
15.6 Medicare Title XVIII	0	0	0	0	0	0	0	(a) 0	0
15.7 Long-term care	0	0	0	0	0	0	0	(a) 0	0
15.8 Federal employees health benefits plan	0	0	0	0	0	0	0	(a) 0	0
15.9 Other health	0	0	0	0	0	0	0	(a) 0	0
16. Workers' compensation	1,614,979	(7)	1,614,979	(7)	5,085,888	(1)	5,085,888	(8)	(5)
17.1 Other liability - occurrence	143,068	0	143,068	0	11,387,651	0	11,355,544	32,107	309
17.2 Other liability - claims-made	736,299,167	558,956	370,215,615	366,642,508	1,585,338,588	3,529,216	1,001,003,885	954,506,427	47,952,483
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0
18.1 Products liability - occurrence	264,000	0	264,000	0	866,267	0	866,267	0	0
18.2 Products liability - claims-made	0	0	0	0	7,245	0	7,245	0	0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	55,643	0	55,643	0	0
19.4 Other commercial auto liability	0	0	0	0	59	0	59	0	0
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	0	0	0	0	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0
23. Fidelity	4,789,024	1	1,214,952	3,574,074	124,286,019	200,805	48,595,211	79,465,687	7,577,524
24. Surety	161,062,356	48,616,823	21,190,251	188,488,929	239,495,074	28,378,756	1,665,783	454,696,976	82,740,854
26. Burglary and theft	2,618,189	0	1,326,264	1,291,925	8,304,893	7,976	5,988,057	3,616,738	8,492,559
27. Boiler and machinery	0	0	0	0	0	0	0	0	0
28. Credit	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	XXX	0	0	0	XXX	0	0	0	0
32. Reinsurance - nonproportional assumed liability	XXX	33,390,270	33,390,270	0	XXX	231	0	231	1
33. Reinsurance - nonproportional assumed financial lines	XXX	0	0	0	XXX	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	2,718,742	0	2,718,742	28,045
35. TOTALS	906,800,835	82,566,042	429,369,449	559,997,428	1,976,513,659	34,835,726	1,076,309,913	1,495,036,900	146,791,770
DETAILS OF WRITE-INS									
3401. Other contract insurance	0	0	0	0	0	2,718,742	0	2,718,742	28,045
3402.									
3403.									
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	2,718,742	0	2,718,742	28,045

(a) Including $ .....0 for present value of life indemnity claims reported in Lines 13 and 15.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1.	Claim adjustment services:				
	1.1 Direct	25,406,673	0	0	25,406,673
	1.2 Reinsurance assumed	740,650	0	0	740,650
	1.3 Reinsurance ceded	8,629,241	0	0	8,629,241
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	17,518,082	0	0	17,518,082
2.	Commission and brokerage:				
	2.1 Direct excluding contingent	0	547,764,292	0	547,764,292
	2.2 Reinsurance assumed, excluding contingent	0	26,138,609	0	26,138,609
	2.3 Reinsurance ceded, excluding contingent	0	154,622,103	0	154,622,103
	2.4 Contingent - direct	0	6,724,731	0	6,724,731
	2.5 Contingent - reinsurance assumed	0	431,261	0	431,261
	2.6 Contingent - reinsurance ceded	0	(633,668)	0	(633,668)
	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	427,070,457	0	427,070,457
3.	Allowances to managers and agents	0	14,625	0	14,625
4.	Advertising	36,386	5,661,354	0	5,697,740
5.	Boards, bureaus and associations	19,647	974,940	1,055	995,642
6.	Surveys and underwriting reports	16,495	2,436,737	258	2,453,490
7.	Audit of assureds' records	0	0	0	0
8.	Salary and related items:				
	8.1 Salaries	47,463,986	255,088,169	1,498,552	304,050,707
	8.2 Payroll taxes	3,473,050	15,938,131	64,956	19,476,137
9.	Employee relations and welfare	6,351,973	30,163,859	107,328	36,623,160
10.	Insurance	5,134,130	2,077,891	1,482	7,213,503
11.	Directors' fees	0	0	0	0
12.	Travel and travel items	388,854	12,055,487	19,701	12,464,042
13.	Rent and rent items	1,776,890	10,697,354	48,892	12,523,136
14.	Equipment	48,457	3,132,442	2,636	3,183,535
15.	Cost or depreciation of EDP equipment and software	28,553	28,873,903	20,595	28,923,051
16.	Printing and stationery	9,206	504,807	1,862	515,875
17.	Postage, telephone and telegraph, exchange and express	53,356	4,322,908	3,191	4,379,455
18.	Legal and auditing	8,636	3,488,547	58,541	3,555,725
19.	Totals (Lines 3 to 18)	64,809,619	375,431,154	1,829,049	442,069,823
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $ 101,762	0	51,095,859	0	51,095,859
	20.2 Insurance department licenses and fees	0	1,857,292	0	1,857,292
	20.3 Gross guaranty association assessments	0	84,798	0	84,798
	20.4 All other (excluding federal and foreign income and real estate)	0	1,822,228	0	1,822,228
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	54,860,177	0	54,860,177
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	819,681	40,510,338	204,538	41,534,557
25.	Total expenses incurred	83,147,382	897,872,126	2,033,587	(a) 983,053,095
26.	Less unpaid expenses - current year	146,791,770	126,523,168	615,340	273,930,278
27.	Add unpaid expenses - prior year	133,864,803	121,285,413	11,782	255,161,999
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)	70,220,416	892,634,371	1,430,029	964,284,816
	DETAILS OF WRITE-INS				
2401.	Miscellaneous expenses	841,284	49,825,035	204,538	50,870,857
2402.	Cost of computer software developed for internal use	(21,603)	(9,314,697)	0	(9,336,300)
2403.					
2498.	Summary of remaining write-ins for Line 24 from overflow page	0	0	0	0
2499.	Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	819,681	40,510,338	204,538	41,534,557

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 12,294,276	12,305,109
1.1	Bonds exempt from U.S. tax	(a) 61,148,243	56,905,422
1.2	Other bonds (unaffiliated)	(a) 94,229,693	99,699,475
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) 9,058,592	9,058,592
7	Derivative instruments	(f) 0	0
8.	Other invested assets	(141,957)	(28,274)
9.	Aggregate write-ins for investment income	247,215	247,215
10.	Total gross investment income	176,836,062	178,187,539
11.	Investment expenses		(g) 2,033,588
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)		2,033,588
17.	Net investment income (Line 10 minus Line 16)		176,153,951
	DETAILS OF WRITE-INS		
0901.	Securities lending income	246,958	246,958
0902.	Miscellaneous income	257	257
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	247,215	247,215
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 $ 9,617,099 accrual of discount less $ 9,764,965 amortization of premium and less $ 2,690,673 paid for accrued interest on purchases.

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

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

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

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

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

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

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

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

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(1,357,772)	0	(1,357,772)	(3,078,600)	0
1.1	Bonds exempt from U.S. tax	(1,144,232)	(134,986)	(1,279,218)	0	0
1.2	Other bonds (unaffiliated)	(1,126,334)	0	(1,126,334)	381,542	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	17,649,757	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	0	0	0	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	0	0	0	0	0
9.	Aggregate write-ins for capital gains (losses)	0	(14,812)	(14,812)	0	0
10.	Total capital gains (losses)	(3,628,338)	(149,798)	(3,778,135)	14,952,699	0
	DETAILS OF WRITE-INS					
0901.	Foreign exchange	0	(14,812)	(14,812)	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	(14,812)	(14,812)	0	0

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	4,524,710	3,569,485	(955,225)
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)	710,000	590,000	(120,000)
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	5,234,710	4,159,485	(1,075,225)
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	50,348,658	44,538,411	(5,810,247)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	8,083,557	9,512,966	1,429,409
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	16,024,027	12,213,242	(3,810,785)
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	0	0	0
21.	Furniture and equipment, including health care delivery assets	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	0	0	0
25.	Aggregate write-ins for other than invested assets	0	0	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	79,690,952	70,424,103	(9,266,849)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	79,690,952	70,424,103	(9,266,849)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.				
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	2023	2022
1. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	$ 617,008,109	$ 558,622,866
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	$ 617,008,109	$ 558,622,866
Surplus					
5. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	$ 2,318,234,716	$ 2,249,444,782
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,318,234,716	$ 2,249,444,782

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 over the period of the contract in proportion to the amount of insurance protection provided, which is generally 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).

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

D. Going Concern:

Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

In accordance with SSAP No. 102, *Pensions*, the Company is allocated a portion of the required contributions to the qualified and non-qualified pension plans sponsored by the Company's ultimate holding company (The Travelers Companies, Inc., or TRV) for which the Company has no legal liability. The Company historically has recognized a pension expense that was equal to an allocation of the holding company's GAAP expense, as determined under ASC 715, *Retirement Benefits*. The pension expense should have been the Company's allocated portion of the holding company's required plan contributions, as required by SSAP No. 102.

Beginning with the quarter ended March 31, 2023, the Company changed its accounting for pension expense which is equal to its share of the required holding company annual contributions for the respective plans. Please refer to Note 12G, *Consolidated/Holding Company Plans: Employee Retirement Plans* for more information.

The Company had no material corrections of errors during 2023.

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 2023.

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	$	1,488,319
2. 12 Months or Longer	$	23,889,166

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

1. Less than 12 Months	$	246,730,370
2. 12 Months or Longer	$	210,839,264

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	$ 13,350,613	$ 13,350,613

6. Not applicable.

7. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

Not applicable.

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

The Company has investments in certain federal and state sponsored LIHTC properties. The federally sponsored LIHTC property investments primarily generate federal tax credits which allow the Company to offset federal taxes and are projected to be available through 2034. The state sponsored LIHTC property investments primarily generate premium tax credits which allow the Company to offset premium taxes in Georgia, Missouri and South Carolina and are projected to be available through 2034. At December 31, 2023, the Company had unfunded commitments of $2,046,614 related to LIHTC investments.

During the years ended December 31, 2023 and 2022, $1,268,196 and $1,130,133, respectively, of tax benefits related to LIHTC were recognized. The balance of the investments in LIHTC at December 31, 2023 and 2022 was $8,355,938 and $5,661,541, respectively.

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

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

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	13,350,613	—	—	—	13,350,613	25,805,872	(12,455,259)
c. Subject to repurchase agreements	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	—	—	—	—	—	—	—
j. On deposit with states	7,721,325	—	—	—	7,721,325	7,778,635	(57,310)
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	—	—	—	—	—	—	—
n. Other restricted assets	—	—	—	—	—	—	—
o. Total Restricted Assets	$ 21,071,938	$ —	$ —	$ —	$ 21,071,938	$ 33,584,507	$ (12,512,569)

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %
b. Collateral held under security lending agreements	—	13,350,613	0.229 %	0.232 %
c. Subject to repurchase agreements	—	—	— %	— %
d. Subject to reverse repurchase agreements	—	—	— %	— %
e. Subject to dollar repurchase agreements	—	—	— %	— %
f. Subject to dollar reverse repurchase agreements	—	—	— %	— %
g. Placed under option contracts	—	—	— %	— %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	— %	— %
i. FHLB capital stock	—	—	— %	— %
j. On deposit with states	—	7,721,325	0.132 %	0.134 %
k. On deposit with other regulatory bodies	—	—	— %	— %
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	— %	— %
m. Pledged as collateral not captured in other categories	—	—	— %	— %
n. Other restricted assets	—	—	— %	— %
o. Total Restricted Assets	$ —	$ 21,071,938	0.362 %	0.367 %

(a) Subset of Column 1

(b) Subset of Column 3

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

2. Not applicable.

3. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
General Account:				
a. Cash, Cash Equivalents, and Short-Term Investments	$ —	$ —	— %	— %
b. Schedule D, Part 1	—	—	— %	— %
c. Schedule D, Part 2, Section 1	—	—	— %	— %
d. Schedule D, Part 2, Section 2	—	—	— %	— %
e. Schedule B	—	—	— %	— %
f. Schedule A	—	—	— %	— %
g. Schedule BA, Part 1	—	—	— %	— %
h. Schedule DL, Part 1	13,350,613	13,350,613	0.229 %	0.232 %
i. Other	—	—	— %	— %
j. Total Collateral Assets	$ 13,350,613	$ 13,350,613	0.229 %	0.232 %
Protected Cell:				
k. Cash, Cash Equivalents, and Short-Term Investments	$ —	$ —	— %	— %
l. Schedule D, Part 1	—	—	— %	— %
m. Schedule D, Part 2, Section 1	—	—	— %	— %
n. Schedule D, Part 2, Section 2	—	—	— %	— %
o. Schedule B	—	—	— %	— %
p. Schedule A	—	—	— %	— %
q. Schedule BA, Part 1	—	—	— %	— %
r. Schedule DL, Part 1	—	—	— %	— %
s. Other	—	—	— %	— %
t. Total Collateral Assets	$ —	$ —	— %	— %

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

	1 Amount	2 % of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 13,350,613	0.389 %
v. Recognized Obligation to Return Collateral Asset (Protected Cell)	$ —	— %

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

M. Working Capital Finance Investments:

Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	—	3	$ —	$ 875,566	$ —	$ 916,304
(2) Bonds - FV	—	1	—	182,083	—	182,083
(3) LB&SS - AC	—	—	—	—	—	—
(4) LB&SS - FV	—	—	—	—	—	—
(5) Preferred Stock - AC	—	—	—	—	—	—
(6) Preferred Stock - FV	—	—	—	—	—	—
(7) Total	—	4	$ —	$ 1,057,649	$ —	$ 1,098,387

AC - Amortized Cost FV - Fair Value

P. Short Sales:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Q. Prepayment Penalty and Acceleration Fees:

		General Account	Protected Cell
1.	Number of CUSIPs	3	—
2.	Aggregate Amount of Investment Income	$ 1,191,265	$ —

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

	Asset Type	Percent Share
(1)	Cash	1.0 %
(2)	Cash equivalents	74.5 %
(3)	Short-term investments	24.5 %
(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, 2023, the Company had no accrued investment income over 90 days past due.

C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

	Interest Income Due and Accrued	Amount
1.	Gross	$ 43,617,243
2.	Nonadmitted	$ —
3.	Admitted	$ 43,617,243

D. The aggregate deferred interest.

	Amount
Aggregate deferred interest	$ 107,627

E. Not applicable.

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, 2023		
		Ordinary	Capital	Total
1. a.	Gross deferred tax assets	$ 97,776,522	$ 1,663,901	$ 99,440,423
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	97,776,522	1,663,901	99,440,423
d.	Deferred tax assets nonadmitted	16,024,027	—	16,024,027
e.	Subtotal net admitted deferred tax assets	81,752,495	1,663,901	83,416,396
f.	Deferred tax liabilities	4,023,835	6,971,220	10,995,055
g.	Net admitted deferred tax asset/(liability)	$ 77,728,660	$ (5,307,319)	$ 72,421,341

		December 31, 2022		
		Ordinary	Capital	Total
a.	Gross deferred tax assets	$ 90,299,623	$ 1,049,841	$ 91,349,464
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	90,299,623	1,049,841	91,349,464
d.	Deferred tax assets nonadmitted	12,213,242	—	12,213,242
e.	Subtotal net admitted deferred tax assets	78,086,381	1,049,841	79,136,222
f.	Deferred tax liabilities	3,502,032	7,502,590	11,004,622
g.	Net admitted deferred tax asset/(liability)	$ 74,584,349	$ (6,452,749)	$ 68,131,600

NOTES TO FINANCIAL STATEMENTS

		Change		
	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 7,476,899	$ 614,060	$ 8,090,959
b. Statutory valuation allowance adjustment	—	—	—
c. Adjusted gross deferred tax assets	7,476,899	614,060	8,090,959
d. Deferred tax assets nonadmitted	3,810,785	—	3,810,785
e. Subtotal net admitted deferred tax assets	3,666,114	614,060	4,280,174
f. Deferred tax liabilities	521,803	(531,370)	(9,567)
g. Net admitted deferred tax asset/(liability)	$ 3,144,311	$ 1,145,430	$ 4,289,741

2. Admission Calculation Components SSAP No. 101:

	December 31, 2023		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 57,276,766	$ 232,946	$ 57,509,712
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)	14,445,737	465,892	14,911,629
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	14,445,737	465,892	14,911,629
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	336,872,006
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities.	10,029,992	965,063	10,995,055
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	81,752,495	1,663,901	83,416,396
Deferred tax liabilities netted against deferred tax assets	4,023,835	6,971,220	10,995,055
Total	$ 77,728,660	$ (5,307,319)	$ 72,421,341

	December 31, 2022		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 55,270,819	$ 136,480	$ 55,407,299
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)	12,440,845	283,456	12,724,301
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	12,440,845	283,456	12,724,301
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	327,196,977
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities.	10,374,717	629,905	11,004,622
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	78,086,381	1,049,841	79,136,222
Deferred tax liabilities netted against deferred tax assets	3,502,032	7,502,590	11,004,622
Total	$ 74,584,349	$ (6,452,749)	$ 68,131,600

	Change		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 2,005,947	$ 96,466	$ 2,102,413
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)	2,004,892	182,436	2,187,328
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	2,004,892	182,436	2,187,328
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	9,675,029

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.	(344,725)	335,158	(9,567)
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	3,666,114	614,060	4,280,174
Deferred tax liabilities netted against deferred tax assets	521,803	(531,370)	(9,567)
Total	$ 3,144,311	$ 1,145,430	$ 4,289,741

	2023	2022
3. a. Ratio percentage used to determine recovery period and threshold limitation amount.	1,002 %	1,065 %
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 2,245,813,375	$ 2,181,313,182

4. Impact of Tax-Planning Strategies:

	December 31, 2023	
	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).	$ 97,776,522	$ 1,663,901
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).	$ 81,752,495	$ 1,663,901
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	6 %	57 %

	December 31, 2022	
	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).	$ 90,299,623	$ 1,049,841
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).	$ 78,086,381	$ 1,049,841
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	7 %	59 %

	Change	
	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage.		
1. Adjusted gross deferred tax assets amounts from Note 9A1(c).	$ 7,476,899	$ 614,060
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).	$ 3,666,114	$ 614,060
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	-1 %	-2 %

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, 2023	December 31, 2022	Change
1. Current Income Tax:			
Federal	$ 162,717,843	$ 146,454,573	$ 16,263,270
Foreign	169,496	175,489	(5,993)
Subtotal	162,887,339	146,630,062	16,257,277
Federal income taxes on net capital gains	(564,322)	(2,055,204)	1,490,882
Federal and foreign income taxes incurred	$ 162,323,017	$ 144,574,858	$ 17,748,159

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

	December 31, 2023	December 31, 2022	Change
Ordinary:			
Discounting of unpaid losses	$ 20,882,115	$ 19,771,272	$ 1,110,843
Unearned premium reserve	63,806,565	58,717,747	5,088,818
Receivables - nonadmitted	12,270,765	11,350,789	919,976
Other	817,077	459,815	357,262
Total ordinary deferred tax assets	$ 97,776,522	$ 90,299,623	$ 7,476,899
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	16,024,027	12,213,242	3,810,785
Admitted ordinary deferred tax assets	$ 81,752,495	$ 78,086,381	$ 3,666,114
Capital:			
Investments	$ 1,663,901	$ 1,049,841	$ 614,060
Total capital deferred tax assets	$ 1,663,901	$ 1,049,841	$ 614,060
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	—	—	—
Admitted capital deferred tax assets	$ 1,663,901	$ 1,049,841	$ 614,060
Total admitted deferred tax assets	$ 83,416,396	$ 79,136,222	$ 4,280,174

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

	December 31, 2023	December 31, 2022	Change
Ordinary:			
Investments	$ 1,857,790	$ 697,283	$ 1,160,507
Other	2,166,045	2,804,749	(638,704)
Total ordinary deferred tax liabilities	$ 4,023,835	$ 3,502,032	$ 521,803
Capital:			
Investments	$ 6,971,220	$ 7,502,590	$ (531,370)
Total capital deferred tax liabilities	$ 6,971,220	$ 7,502,590	$ (531,370)
Total deferred tax liabilities	$ 10,995,055	$ 11,004,622	$ (9,567)
4. Net admitted deferred tax asset/(liability)	$ 72,421,341	$ 68,131,600	$ 4,289,741

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.

   The Inflation Reduction Act was enacted on August 16, 2022, and includes a new corporate alternative minimum tax (CAMT). Based on the projected "adjusted financial statement income" for 2023, TRV has determined it is an "applicable corporation" and its adjusted financial statement income is above the thresholds for the 2023 tax year. Under the guidance provided in INT 23-03, the company is an applicable reporting entity for 2023.

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, 2023	December 31, 2022	Change
Total deferred tax assets	$ 99,440,423	$ 91,349,464	$ 8,090,959
Total deferred tax liabilities	10,995,055	11,004,622	(9,567)
Net deferred tax asset/(liability)	$ 88,445,368	$ 80,344,842	8,100,526
Tax effect of unrealized gains (losses)			(566,382)
Change in net deferred income tax			$ 7,534,144

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, 2023
Pretax net income (loss)	$ 779,331,126
Taxes at statutory rate	163,659,536
Increase (decrease) attributable to:	
Nontaxable investment income	(9,227,704)
Other	357,041
	$ 154,788,873
Federal and foreign taxes incurred	$ 162,323,017
Change in net deferred income tax	(7,534,144)
Total statutory income tax	$ 154,788,873
Effective tax rate	19.9 %

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:

2023 Total	$ 162,206,836
2022 Total	148,191,422
2021 Capital Gains	802,869

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, TRV. A list of the entities included with the Company in a consolidated federal income tax return filing is attached.

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

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

H. Repatriation Transition Tax (RTT):

Not applicable.

I. The Company does not have an AMT credit.

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

A-B. In December 2023, the Company sold $75.3 million and $48.3 million of securities to St. Paul Fire and Marine Insurance Company and Travelers Casualty and Surety Company (TCS), respectively.

In March and May 2022, the Company sold $35.0 million and $15.0 million, respectively, of securities to the TRVMMLP.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

cash equivalent investment in Schedule E - Part 2. At December 31, 2023 and 2022, the TRVMMLP totaled $4.96 billion and $3.42 billion, respectively.

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

The Company did not have any material transactions with related parties not reported on Schedule Y.

D. 1. At December 31, 2023 and 2022, the Company had $47,608 and $14,866,600 receivable from affiliates, respectively. Substantially all of the accounts between and among the Company and its affiliates are settled at least monthly through the TRVMMLP or in cash. Accounts between and among the Company and certain international affiliates are settled within the timeframe specified in the related service and reimbursement agreements. All settlements are through the TRVMMLP or in cash.

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

	December 31, 2023	December 31, 2022
Amounts recoverable from reinsurers	$ 22,765,351	$ 49,271,348
Reinsurance payable on paid losses and LAE	168,237	(1,738,793)
Ceded reinsurance premiums payable	37,528,724	46,859,208

These balances were settled net through the intercompany settlement process during January 2024 and January 2023, 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 Agreement	The Travelers Indemnity Company	Travelers P&C[1]
Reinsurance Allocation Agreement	The Travelers Indemnity Company	Travelers P&C[1]

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

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

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

H. Not applicable.

I. Not applicable.

J. Not applicable.

K. Not applicable.

L. Not applicable.

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

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

SCA Entity	Percentage of SCA Ownership	12/31/2023 Gross Amount	12/31/2023 Admitted Amount	12/31/2023 Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Total SSAP No. 97 8a Entities	XXX	$ —	$ —	$ —
b. SSAP No. 97 8b(ii) Entities				
Total SSAP No. 97 8b(ii) Entities	XXX	$ —	$ —	$ —
c. SSAP No. 97 8b(iii) Entities				
Travelers Global, Inc.	100.00%	$ 123,858,353	$ 119,333,643	$ 4,524,710
Total SSAP No. 97 8b(iii) Entities	XXX	$ 123,858,353	$ 119,333,643	$ 4,524,710
d. SSAP No. 97 8b(iv) Entities				
Total SSAP No. 97 8b(iv) Entities	XXX	$ —	$ —	$ —
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	$ 123,858,353	$ 119,333,643	$ 4,524,710
f. Aggregate Total	XXX	$ 123,858,353	$ 119,333,643	$ 4,524,710

NOTES TO FINANCIAL STATEMENTS

2. NAIC filing response information:

SCA Entity	Type of NAIC Filing	Date of Filing to the NAIC	12/31/2022 NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code
a. SSAP No. 97 8a Entities						
Total SSAP No. 97 8a Entities	XXX	XXX	$ —	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ —	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
Travelers Global, Inc.	S2	11/21/2023	$ 102,639,111	Y	N	
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 102,639,111	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ —	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	XXX	$ 102,639,111	XXX	XXX	XXX
f. Aggregate Total	XXX	XXX	$ 102,639,111	XXX	XXX	XXX

N. Not applicable.

O. Not applicable.

11. DEBT

Not applicable.

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

A-D. Defined Benefit Plans:

Not applicable.

E. Defined Contribution Plans:

Not applicable.

F. Multiemployer Plans:

Not applicable.

G. Consolidated/Holding Company Plans:

1. Employee Retirement Plans:

The Company participates in a qualified noncontributory defined benefit pension plan sponsored by TRV that provides benefits, primarily under a cash balance formula, for substantially all employees of the Company and its property-casualty affiliates. In addition the Company participates in nonqualified defined benefit pension plans sponsored by TRV which cover certain highly-compensated employees of the Company and its property-casualty affiliates. The Company has no legal obligation for benefits under these plans. Beginning in the quarter ended March 31, 2023, the Company changed its accounting for pension expense for these plans and recognizes pension expense equal to its allocable share of the required contribution for the qualified plan and the benefits paid for the nonqualified plans, in accordance with an expense allocation agreement. The Company's allocated share of the pension expense (benefit) was $724,516 and $(83,782) for 2023 and 2022, respectively. See Note 2, *Accounting Changes and Corrections of Errors* for more information.

2. Postretirement Benefit Plan:

The Company participates in a postretirement health and life insurance benefit plan sponsored by TRV for employees of the Company and its property-casualty affiliates that satisfy certain age and service requirements and for certain retirees. The Company has no legal obligation for benefits under this plan. The Company is charged for its allocable share of postretirement benefit expense for this plan based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated share of the postretirement benefit plan expense (benefit) was $(636,336) and $(354,888) for 2023 and 2022, respectively.

3. 401(k) Savings Plan:

The Company participates in a 401(k) savings plan sponsored by TRV for substantially all employees of the Company and its property-casualty affiliates. The Company has no legal obligation for benefits under this plan. The Company is charged for its allocable share of expense for this plan based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated share of the 401(k) savings plan expense was $11,563,542 and $9,735,085 for 2023 and 2022, respectively.

H. Postemployment Benefits and Compensated Absences:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

I. Impact of Medicare Modernization Act on Postretirement Benefits:

Not applicable.

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

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

On December 18, 2023 and December 16, 2022, the Company paid $558.6 million and $441.5 million, respectively, of ordinary dividends to its parent company, TCS.

Dividends to the shareholder and the proportion of the profits of the Company that may be paid to the shareholder is not limited by charter. The maximum amount of dividends which can be paid by the Company to the shareholder without prior approval of the Insurance Commissioner of the State of Connecticut is subject to restrictions relating to statutory surplus or net income. The maximum amount of dividends to the shareholder that can be made during 2024 without prior approval is $617,008,109.

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 special surplus from retroactive reinsurance has been fully earned and reclassified to unassigned surplus, as the related retroactive reinsurance has been fully developed. See Note 23F for additional detail.

Unassigned funds have been decreased by cumulative net unrealized losses of $344,979,870.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments:

At December 31, 2023, the Company had unfunded commitments to certain investments of $2.0 million.

B. Assessments:

1. The Company does not have any net accrued liabilities for guaranty fund and other insurance-related assessments due to its cross-business reinsurance agreement with certain affiliates. At December 31, 2023, the Company reported $1,798,901 in accrued premium tax offsets on a direct basis.

2. a. Assets recognized from paid and accrued premium tax offsets December 31, 2022	$	1,059,482
b. Decreases current year:		
Premium tax offset applied		103,099
Premium tax offset refund		1,238
c. Increases current year:		
Premium tax offset accrued		843,756
d. Assets recognized from paid and accrued premium tax offsets December 31, 2023	$	1,798,901

3. Not applicable.

C. Gain Contingencies:

Not applicable.

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

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

	Direct
Claims related ECO and bad faith losses paid during the reporting period	$ 55,000

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

[0-25 Claims]

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

E. Product Warranties:

Not applicable.

F. Joint and Several Liabilities:

Not applicable.

G. All Other Contingencies:

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

In the ordinary course of business, the Company is a defendant or codefendant in various litigation matters. Although there can be no assurances, as of December 31, 2023, the Company believes, based on information currently available, that the ultimate resolution of these legal proceedings would not be likely to have a material adverse effect on its net income, financial condition or liquidity.

NOTES TO FINANCIAL STATEMENTS

15. LEASES

Not applicable.

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

The Company has unfunded commitments to certain investments. The off-balance-sheet risk of these financial instruments was $2.0 million at December 31, 2023.

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

A. Transfers of Receivables Reported as Sales:

Not applicable.

B. Transfer and Servicing of Financial Assets:

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

C. Wash Sales:

Not applicable.

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

Not applicable.

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

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

20. FAIR VALUE MEASUREMENTS

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

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

A. Securities measured and reported at fair value as of December 31, 2023:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 4,049,865	$ —	$ —	$ 4,049,865
Total securities at fair value	$ —	$ 4,049,865	$ —	$ —	$ 4,049,865

At December 31, 2023, the Company also holds Level 3 industrial and miscellaneous bonds measured and reported at their fair value of zero.

Level 2 and Level 3 valuation techniques:

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

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

(At December 31, 2023)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 54,348,032	$ 54,348,032	$ 11,771,275	$ 42,576,757	$ —	$ —	$ —
Long-term bonds	4,839,847,567	5,104,395,801	119,258,399	4,719,186,223	1,402,945	—	—

(At December 31, 2022)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 42,298,790	$ 42,298,790	$ 9,768,813	$ 32,529,977	$ —	$ —	$ —
Long-term bonds	4,388,648,798	4,788,996,790	268,620,995	4,118,376,264	1,651,539	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

A. Unusual or Infrequent Items:

Not applicable.

B. Troubled Debt Restructuring – Debtors:

Not applicable.

C. Other Disclosures:

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

2023 Schedule P:

For short-tailed lines, the 2021 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	2021	2020	2019	2018	2017	2016	2015	2014
Part 1I	$ 1,340	$ 2,413	$ 1,081	$ 368	$ (20)	$ (208)	$ (157)	$ (72)
Part 1J	—	—	—	—	—	—	—	—
Part 1K	30,571	95,566	11,453	2,367	3,900	(1,630)	1,208	42
Part 1L	—	—	—	—	—	—	—	—
Part 1S	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—

	Accident Years									
Schedule P	2013	2012	2011	2010	2009	2008	2007	2006	2005	2004 & Prior
Part 1I	$ (5)	$ (156)	$ (10)	$ (45)	$ 3	$ (59)	$ (78)	$ —	$ —	$ 201
Part 1J	—	—	—	—	—	—	—	—	—	—
Part 1K	(478)	(68)	312	(208)	(127)	112	794	200	449	16,595
Part 1L	—	—	—	—	—	—	—	—	—	—
Part 1S	—	—	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—	—	—

For long-tailed lines, the 2013 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	2013	2012	2011	2010	2009	2008	2007	2006	2005	2004 & Prior
Part 1A	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Part 1B	—	—	—	—	—	—	—	—	—	—
Part 1C	—	—	—	—	—	—	—	—	—	—
Part 1D	—	—	—	—	—	—	—	—	—	—
Part 1E	—	—	—	—	—	—	—	—	—	—
Part 1F - Section 1	—	—	—	—	—	—	—	—	—	—
Part 1F - Section 2	—	—	—	—	—	—	—	—	—	—
Part 1G	—	—	—	—	—	—	—	—	—	—
Part 1H - Section 1	—	—	—	—	—	—	—	—	—	(4)
Part 1H - Section 2	(684)	(1,070)	(66)	1,070	121	1,435	328	—	—	545

NOTES TO FINANCIAL STATEMENTS

	Accident Years									
Schedule P	2013	2012	2011	2010	2009	2008	2007	2006	2005	2004 & Prior
Part 1M	—	—	—	—	—	—	—	—	—	—
Part 1N	—	—	—	—	—	—	—	—	—	—
Part 1O	—	—	—	—	—	—	—	—	—	—
Part 1P	—	—	—	—	—	—	—	—	—	—
Part 1R - Section 1	—	—	—	—	—	—	—	—	—	—
Part 1R - Section 2	—	—	—	—	—	—	—	—	—	—

D. Business Interruption Insurance Recoveries:

Not applicable.

E. State Transferable and Non-transferable Tax Credits:

Not applicable.

F. Subprime-Mortgage-Related Risk Exposure:

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

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

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

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

Overall exposure to subprime mortgage-backed securities is sufficiently small in that the Company would likely have other securities available for liquidity needs. The Company utilizes discounted cash flow valuation analysis in its regular, ongoing review of its existing subprime mortgage portfolio, as well as in its analysis of subprime mortgage-backed bonds for purchase. Based upon the credit performance of mortgages within each securitization, the Company projects voluntary prepayments, defaults and loss severity to estimate any expected losses.

Direct exposure through other investments:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
Residential mortgage-backed securities	$ 903,738	$ 902,496	$ 984,907	$ 496,794

G. Insurance-Linked Securities (ILS) Contracts:

Not applicable.

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

Not applicable.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through February 21, 2024, 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, 2023, were as follows:

Group Code	F.E.I.N.	Reinsurer Name	Unsecured Amount	
3548	06-0566050	The Travelers Indemnity Company	$ 2,017,045,110	*
Total Recoverable from Group Code 3548			$ 2,017,045,110	

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

NOTES TO FINANCIAL STATEMENTS

2. Unaffiliated Company Recoverables:

The unsecured aggregate recoverables for ceded losses, LAE and unearned premiums recoverable from any unaffiliated reinsurer at December 31, 2023 that exceeded 3% of the Company's policyholders' surplus, were as follows:

NONE

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

B. Reinsurance Recoverable in Dispute:

Not applicable.

C. Reinsurance Assumed and Ceded:

1.

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
Affiliates	$ 143,234,157	$ 14,594,476	$ 479,082,599	$ 48,245,970	$ (335,848,442)	$ (33,651,494)
All Other	13,902,056	1,400,644	112,404,744	10,256,329	(98,502,688)	(8,855,685)
Total	$ 157,136,213	$ 15,995,120	$ 591,487,343	$ 58,502,299	$ (434,351,130)	$ (42,507,179)

Direct Unearned Premium Reserve $ 1,949,463,816

2. Accruals for contingent, sliding scale adjustment and other profit sharing commissions, net of reinsurance assumed and ceded, amounted to $10,372,860 at December 31, 2023:

	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ 13,189,598	$ 578,601	$ 3,395,339	$ 10,372,860
b. Sliding Scale Adjustments	—	—	—	—
c. Other Profit Commission Arrangements	—	—	—	—
d. Total	$ 13,189,598	$ 578,601	$ 3,395,339	$ 10,372,860

D. Uncollectible Reinsurance:

Not applicable.

E. Commutation of Ceded Reinsurance:

Not applicable.

F. Retroactive Reinsurance:

During the quarter ended June 30, 2023, remaining amounts related to an assumed retroactive reinsurance contract with Reliance Insurance Company have been fully earned. As a result, the remaining special surplus of $7,587,979 has been reclassified to unassigned surplus.

G. Reinsurance Accounted for as a Deposit:

Not applicable.

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

Not applicable.

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

Not applicable.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation:

Not applicable.

K. Reinsurance Credit:

Not applicable.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2023, the prior year-end total loss and LAE reserves developed favorably by $201,465,000, resulting primarily from better than expected loss experience in recent accident years in fidelity & surety and other liability – claims-made lines. The remaining changes are generally the result of ongoing analyses of recent loss data and trends. There are no material additional premiums or return premiums as a result of these prior year effects.

26. INTERCOMPANY POOLING ARRANGEMENTS

Not applicable.

NOTES TO FINANCIAL STATEMENTS

27. STRUCTURED SETTLEMENTS

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

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

A.

Loss Reserves Eliminated by Annuities	Unrecorded Loss Contingencies
$ 63,648	$ 63,648

B. Not applicable.

28. HEALTH CARE RECEIVABLES

Not applicable.

29. PARTICIPATING POLICIES

Not applicable.

30. PREMIUM DEFICIENCY RESERVES

1.	Liability carried for premium deficiency reserves	$0
2.	Date of the most recent evaluation of this liability	December 31, 2023
3.	Was anticipated investment income utilized in the calculation?	Yes

31. HIGH DEDUCTIBLES

Not applicable.

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

Not applicable.

33. ASBESTOS/ENVIRONMENTAL RESERVES

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

34. SUBSCRIBER SAVINGS ACCOUNTS

Not applicable.

35. MULTIPLE PERIL CROP INSURANCE

Not applicable.

36. FINANCIAL GUARANTY INSURANCE

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Attachment to the 2023 Annual Statement – Notes to Financial Statements, Note 9 – Part F:

Names of the companies included with TRV in the December 31, 2023, 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
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
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
TravCo Personal Insurance Company	36-2999370
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 Group Captive Insurance Company	93-2131852
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 Specialty Insurance Company	52-1925132
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?
Connecticut Insurance Department .....

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

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

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

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

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

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

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

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

6.2 If yes, give full information:
.....

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

7.2 If yes,
7.21 State the percentage of foreign control; ..... 0.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

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

GENERAL INTERROGATORIES

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

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

.....

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

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

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

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? ..... 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 Street, 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, 385 Washington Street, St. Paul, MN 55102; Employee of reporting entity .....

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

12.11 Name of real estate holding company ...

12.12 Number of parcels involved 0

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

12.2 If yes, provide explanation

.....

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

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

.....

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

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

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

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

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

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

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

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

e. Accountability for adherence to the code.

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

.....

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

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

On May 24, 2023, the Board of Directors of the Travelers Companies, Inc. ("Travelers") adopted amendments to the Travelers Code of Business Conduct and Ethics (the "Code"). The purpose of the amendments was to provide additional guidance and greater detail with respect to various matters, including with respect to ethical decision-making, conflicts of interest, economic and trade sanctions and confidential information. Additional changes were also made to improve readability. This summary of the amendments to the Code is qualified in its entirety by reference to the full text of the Code, as amended, which can be found in the Code dated May 31, 2023. .....

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

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

.....

GENERAL INTERROGATORIES

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

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

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
103104641	1st Bank in Hominy	Failure to comply with contract	50,000
211574833	42 North Private Bank	Failure to comply with contract	50,000
	AIB Group plc	Failure to comply with contract	176,095
072014477	Ally Bank	Failure to comply with contract	1,700,000
091300515	American State Bank & Trust Company of Williston	Failure to comply with contract	20,000
061201754	Ameris Bank	Failure to comply with contract	100,000
031301066	AmeriServ Financial Bank	Failure to comply with contract	99,870
103102892	AVB Bank	Failure to comply with contract	35,000
103003632	BancFirst	Failure to comply with contract	248,625
091305044	BankNorth	Failure to comply with contract	75,000
323371076	Banner Bank	Failure to comply with contract	729,474
062001186	BBVA USA	Failure to comply with contract	10,000
096010415	Bremer Bank, National Association	Failure to comply with contract	50,000
125104603	Cashmere Valley Bank	Failure to comply with contract	50,000
121301578	Central Pacific Bank	Failure to comply with contract	25,000
307072443	Century Bank	Failure to comply with contract	275,000
031306278	CNB Bank	Failure to comply with contract	1,237,000
081015218	CNB St. Louis Bank	Failure to comply with contract	200,000
107002008	Community 1st Bank Las Vegas	Failure to comply with contract	100,000
021305386	Community Bank, National Association	Failure to comply with contract	60,060
101001306	Country Club Bank	Failure to comply with contract	223,222
091400172	Dacotah Bank	Failure to comply with contract	250,000
021406667	Dime Community Bank	Failure to comply with contract	20,000
055003298	EagleBank	Failure to comply with contract	75,000
221172270	Fairfield County Bank	Failure to comply with contract	75,000
071922609	First Bank Chicago	Failure to comply with contract	42,000
	First International Bank of Israel Ltd	Failure to comply with contract	5,000,000
071102076	First Mid Bank & Trust, National Association	Failure to comply with contract	200,000
081501227	First Midwest Bank of the Ozarks	Failure to comply with contract	150,000
082901538	First Security Bank	Failure to comply with contract	680,000
104001497	First Westroads Bank, Inc.	Failure to comply with contract	100,000
064009461	FirstBank	Failure to comply with contract	147,000
107005047	FirstBank	Failure to comply with contract	150,000
292970825	Glacier Bank	Failure to comply with contract	365,586
026006237	Interaudi Bank	Failure to comply with contract	100,000
114911580	International Bank of Commerce	Failure to comply with contract	50,000
101101536	KS StateBank	Failure to comply with contract	500,000
031312288	Luzerne Bank	Failure to comply with contract	75,000
062103864	MidSouth Bank	Failure to comply with contract	75,000
104100783	MNB Bank	Failure to comply with contract	161,500
242272227	National Cooperative Bank, N.A.	Failure to comply with contract	500,000
011304300	National Grand Bank of Marblehead	Failure to comply with contract	20,000
	NatWest Markets Plc	Failure to comply with contract	6,235,000
103112523	NBC Oklahoma	Failure to comply with contract	135,000
021303618	NBT Bank, National Association	Failure to comply with contract	32,500
043311497	NexTier Bank, NA	Failure to comply with contract	25,000
062206693	Progress Bank and Trust	Failure to comply with contract	100,000
083001314	Republic Bank & Trust Company	Failure to comply with contract	235,000
043306855	S&T Bank	Failure to comply with contract	400,000
101110404	Silver Lake Bank	Failure to comply with contract	75,000
053200983	SouthState Bank, National Association	Failure to comply with contract	480,000
062104290	Sweet Water State Bank	Failure to comply with contract	25,000
061100606	Synovus Bank	Failure to comply with contract	100,000
113115484	Texas Gulf Bank, National Association	Failure to comply with contract	100,000
021308642	Tioga State Bank, N.A.	Failure to comply with contract	5,000
053174048	UB Bancorp	Failure to comply with contract	50,000
325070980	Washington Federal Bank	Failure to comply with contract	120,000
043400036	Wesbanco Bank, Inc.	Failure to comply with contract	75,000

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $ 0
- 20.12 To stockholders not officers ..... $ 0
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $ 0
- 20.22 To stockholders not officers ..... $ 0
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $ 0

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

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $ 0
- 21.22 Borrowed from others ..... $ 0
- 21.23 Leased from others ..... $ 0
- 21.24 Other ..... $ 0

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 0
- 22.22 Amount paid as expenses ..... $ 0
- 22.23 Other amounts paid ..... $ 0

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

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

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

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

25.02 If no, give full and complete information, relating thereto

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

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 13,350,613

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.	$ 13,350,613
25.092	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 13,350,613
25.093	Total payable for securities lending reported on the liability page.	$ 13,350,613

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

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

26.21	Subject to repurchase agreements	$ 0
26.22	Subject to reverse repurchase agreements	$ 0
26.23	Subject to dollar repurchase agreements	$ 0
26.24	Subject to reverse dollar repurchase agreements	$ 0
26.25	Placed under option agreements	$ 0
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
26.27	FHLB Capital Stock	$ 0
26.28	On deposit with states	$ 7,721,325
26.29	On deposit with other regulatory bodies	$ 0
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 0
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 0
26.32	Other	$ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] N/A [X]
If no, attach a description with this statement.

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

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

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

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

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

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

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

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

29. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

29.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
The Travelers Indemnity Company	A

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X]

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

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	The Travelers Indemnity Company		Not a registered investment advisor	DS

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

30.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	5,104,395,799	4,839,847,567	(264,548,233)
31.2 Preferred stocks	0	0	0
31.3 Totals	5,104,395,799	4,839,847,567	(264,548,233)

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 [X]

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

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

33.2 If no, list exceptions:

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

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

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

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

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [X]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
    a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
    b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
    c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
    d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

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

GENERAL INTERROGATORIES

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported?

.....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly ..... Yes [ ] No [ ]

39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums
.....	.....	.....

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 668,451

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

1 Name	2 Amount Paid
THE SURETY & FIDELITY ASSOCIATION OF AMERICA	 420,572
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 197,625

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

1 Name	2 Amount Paid
.....	0
.....	.....

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 18,157

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

1 Name	2 Amount Paid
THE SURETY & FIDELITY ASSOCIATION OF AMERICA	 17,667
.....	.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [X]

1.2 If yes, indicate premium earned on U. S. business only. ..... $ 0

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... $ 0

1.31 Reason for excluding

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. ..... $ 0

1.5 Indicate total incurred claims on all Medicare Supplement Insurance. ..... $ 0

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $ 0

1.62 Total incurred claims ..... $ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned ..... $ 0

1.65 Total incurred claims ..... $ 0

1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $ 0

1.72 Total incurred claims ..... $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned ..... $ 0

1.75 Total incurred claims ..... $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	0	0
2.2	Premium Denominator	2,182,600,579	2,016,330,495
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	0	0
2.5	Reserve Denominator	3,157,109,593	2,911,544,331
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 ..... $ 61,725,554

3.22 Non-participating policies ..... $ 2,241,826,523

4. For mutual reporting Entities and Reciprocal Exchanges Only:

4.1 Does the reporting entity issue assessable policies? ..... Yes [ ] No [ ]

4.2 Does the reporting entity issue non-assessable policies? ..... Yes [ ] No [ ]

4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders? ..... % 0.0

4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums. ..... $ 0

5. For Reciprocal Exchanges Only:

5.1 Does the Exchange appoint local agents? ..... Yes [ ] No [ ]

5.2 If yes, is the commission paid:

5.21 Out of Attorney's-in-fact compensation..... Yes [ ] No [ ] N/A [ ]

5.22 As a direct expense of the exchange..... Yes [ ] No [ ] N/A [ ]

5.3 What expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact?

.....

5.4 Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred? ..... Yes [ ] No [ ]

5.5 If yes, give full information

.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

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

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

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

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

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

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

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

8.2 If yes, give full information
.....

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

11.1 Has the reporting entity guaranteed policies issued by any other entity and now in force? ..... Yes [ ] No [X]

11.2 If yes, give full information

.....

12.1 If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the asset schedule, Page 2, state the amount of corresponding liabilities recorded for:

12.11 Unpaid losses ..... $ 0

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

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

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

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

12.41 From ....0.0 %

12.42 To..... .....0.0 %

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

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

12.61 Letters of credit ..... $ 0

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

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): ..... $ 224,944,000

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

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

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

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

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

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

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

.....

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

15.2 If yes, give full information

.....

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

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

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

* Disclose type of coverage:

.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

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

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

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

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

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

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

19.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

FIVE-YEAR HISTORICAL DATA

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

		1 2023	2 2022	3 2021	4 2020	5 2019
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11, 16, 17, 18 & 19)	1,739,302,189	1,695,273,941	1,548,375,479	1,331,918,739	1,155,998,878
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	74,416,687	73,406,917	68,727,201	117,631,427	127,696,136
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	1,471,115,350	1,398,539,935	1,187,542,766	1,141,510,537	1,149,477,650
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	15,727,922	14,538,776	16,218,844	14,245,666	14,108,071
6.	Total (Line 35)	3,300,562,147	3,181,759,569	2,820,864,290	2,605,306,369	2,447,280,734
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11, 16, 17, 18 & 19)	903,106,148	875,462,601	819,915,593	698,706,918	612,970,614
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	69,643,964	68,067,699	63,428,633	78,874,472	79,868,800
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	1,330,801,964	1,259,558,434	1,063,089,277	1,017,052,372	1,026,725,109
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
12.	Total (Line 35)	2,303,552,077	2,203,088,734	1,946,433,503	1,794,633,761	1,719,564,522
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	619,019,900	588,052,743	445,822,782	343,952,553	424,147,693
14.	Net investment gain (loss) (Line 11)	172,940,137	129,188,466	120,653,398	167,769,787	124,658,682
15.	Total other income (Line 15)	(1,995,664)	(2,569,047)	(3,090,755)	(1,521,778)	(1,603,064)
16.	Dividends to policyholders (Line 17)	10,068,926	9,419,234	6,591,084	6,387,406	5,459,094
17.	Federal and foreign income taxes incurred (Line 19)	162,887,338	146,630,062	115,215,330	91,318,506	108,401,311
18.	Net income (Line 20)	617,008,109	558,622,866	441,579,011	412,494,651	433,342,906
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	5,747,936,058	5,440,130,489	5,000,059,915	4,625,889,627	4,386,702,020
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	139,181,134	122,885,149	113,198,050	106,938,878	95,818,421
	20.2 Deferred and not yet due (Line 15.2)	186,123,842	185,540,305	180,883,678	170,714,910	167,545,842
	20.3 Accrued retrospective premiums (Line 15.3)	0	0	0	0	0
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	3,429,701,342	3,190,685,707	2,881,598,277	2,534,855,020	2,263,017,456
22.	Losses (Page 3, Line 1)	1,495,036,900	1,385,257,132	1,224,258,147	1,003,200,666	772,047,572
23.	Loss adjustment expenses (Page 3, Line 3)	146,791,770	133,864,803	157,266,812	163,346,678	174,714,866
24.	Unearned premiums (Page 3, Line 9)	1,515,112,686	1,394,161,189	1,212,347,629	1,121,070,380	1,079,715,557
25.	Capital paid up (Page 3, Lines 30 & 31)	6,480,000	6,480,000	6,480,000	6,480,000	6,480,000
26.	Surplus as regards policyholders (Page 3, Line 37)	2,318,234,716	2,249,444,782	2,118,461,638	2,091,034,607	2,123,684,564
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	880,999,526	918,812,470	695,705,339	686,446,139	567,029,863
	Risk-Based Capital Analysis					
28.	Total adjusted capital	2,318,234,716	2,249,444,782	2,118,461,638	2,091,034,607	2,123,684,564
29.	Authorized control level risk-based capital	224,126,419	204,859,615	191,421,809	159,483,846	126,937,793
	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)	96.7	96.9	97.6	91.6	90.1
31.	Stocks (Lines 2.1 & 2.2)	2.3	2.1	2.0	2.6	7.5
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)	0.6	0.4	0.1	5.7	2.3
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)	0.2	0.1	0.1	0.1	0.1
38.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
39.	Securities lending reinvested collateral assets (Line 10)	0.3	0.5	0.2	0.0	0.1
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)	123,858,353	106,208,596	94,325,790	112,894,894	302,555,542
45.	Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
46.	Affiliated mortgage loans on real estate	0	0	0	0	0
47.	All other affiliated	0	0	0	0	0
48.	Total of above Lines 42 to 47	123,858,353	106,208,596	94,325,790	112,894,894	302,555,542
49.	Total Investment in Parent included in Lines 42 to 47 above	0	0	0	0	0
50.	Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	5.3	4.7	4.5	5.4	14.2

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2023	2 2022	3 2021	4 2020	5 2019
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	15,519,081	12,350,999	(2,905,609)	(152,382,655)	2,854,356
52.	Dividends to stockholders (Line 35)	(558,600,000)	(441,500,000)	(412,000,000)	(300,000,000)	(425,000,000)
53.	Change in surplus as regards policyholders for the year (Line 38)	68,789,934	130,983,144	27,427,031	(32,649,957)	12,457,386
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11, 16, 17, 18 & 19)	664,444,937	682,170,182	705,652,564	465,193,326	443,425,955
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	36,392,744	38,647,154	89,897,095	113,385,672	69,407,380
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,049	364,592	37,990	9,673	824
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	148,475,839	109,307,753	68,550,249	175,480,252	182,763,429
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	211,044	268,631	15,285,307	524,425	306,886
59.	Total (Line 35)	849,525,612	830,758,313	879,423,204	754,593,350	695,904,474
	Net Losses Paid (Page 9, Part 2, Col. 4)					
60.	Liability lines (Lines 11, 16, 17, 18 & 19)	305,871,460	297,357,171	299,239,833	231,818,825	241,049,203
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	34,079,050	31,469,814	42,929,073	59,496,788	42,963,167
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	132,830,893	79,959,356	52,306,542	149,708,478	175,606,784
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
65.	Total (Line 35)	472,781,404	408,786,341	394,475,448	441,024,091	459,619,154
	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)	26.7	28.3	33.2	38.5	29.7
68.	Loss expenses incurred (Line 3)	3.8	2.0	3.0	2.9	3.9
69.	Other underwriting expenses incurred (Line 4)	41.1	40.6	39.8	38.9	40.3
70.	Net underwriting gain (loss) (Line 8)	28.4	29.2	24.0	19.7	26.2
	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)	39.1	37.3	38.1	37.9	38.0
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	30.5	30.2	36.2	41.4	33.6
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)	99.4	97.9	91.9	85.8	81.0
	One Year Loss Development ($000 omitted)					
74.	Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	(207,952)	(179,360)	(117,791)	(22,899)	(21,987)
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)	(9.2)	(8.5)	(5.6)	(1.1)	(1.0)
	Two Year Loss Development ($000 omitted)					
76.	Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	(332,032)	(177,353)	(83,457)	(60,668)	(178,092)
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)	(15.7)	(8.5)	(3.9)	(2.9)	(8.8)

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

If no, please explain: .....

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 3548 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 31194

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	0	0	0	0	0	0	0	0	0	0	0	0
2.1 Allied Lines	0	0	0	0	0	50	252	0	4	23	0	0
2.2 Multiple Peril Crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal Flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private Crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private Flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners Multiple Peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners Multiple Peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial Multiple Peril (Non-Liability Portion)	0	0	0	0	0	(8,999,991)	18	0	(1)	(1)	0	0
5.2 Commercial Multiple Peril (Liability Portion)	0	0	0	0	1,049	(147,288)	1,696,113	56,807	352,506	3,640,606	0	0
6. Mortgage Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean Marine	0	0	0	0	0	0	0	0	0	0	0	0
9. Inland Marine	0	0	0	0	0	0	0	0	0	0	0	0
10. Financial Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11.1 Medical Professional Liability - Occurrence	0	0	0	0	0	0	0	0	0	0	0	0
11.2 Medical Professional Liability - Claims-Made	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	0	0	0	0	0	0	0	0	0	0	0	0
13.1 Comprehensive (hospital and medical) ind (b)	0	0	0	0	0	0	0	0	0	0	0	0
13.2 Comprehensive (hospital and medical) group (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit A&H (Group and Individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Vision Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Dental Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Disability Income (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Medicare Supplement (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Medicaid Title XIX (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.7 Long-Term Care (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal Employees Health Benefits Plan (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.9 Other Health (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' Compensation	0	0	0	0	228,924	337,353	6,700,866	12,129	118,163	809,641	6,108	972
17.1 Other Liability - Occurrence	901,129	901,129	0	0	189,673	972,576	11,530,719	67,663	296,312	3,500,092	133,503	18,353
17.2 Other Liability - Claims-Made	1,729,060,921	1,696,644,778	0	948,985,124	657,880,084	661,172,890	2,321,637,756	7,765,202	8,749,637	27,829,673	278,734,303	37,080,608
17.3 Excess Workers' Compensation	0	0	0	0	0	0	0	0	0	0	0	0
18.1 Products Liability - Occurrence	0	0	0	0	16,363	32,523	1,130,267	284,700	432,212	1,015,220	0	0
18.2 Products Liability - Claims-Made	0	0	0	0	0	38	7,245	0	(128)	2,915	0	0
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other Private Passenger Auto Liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial Auto No-Fault (Personal Injury Protection)	0	0	0	0	0	1,083	55,643	0	(4,348)	7,239	0	0
19.4 Other Commercial Auto Liability	0	0	0	0	0	11	59	0	3	2	0	0
21.1 Private Passenger Auto Physical Damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial Auto Physical Damage	0	0	0	0	0	0	0	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	233,129,077	232,987,906	0	139,746,080	49,185,540	68,488,432	129,075,043	294,137	1,290,489	3,627,093	39,969,898	4,999,443
24. Surety	1,108,042,277	1,016,060,816	6,802,633	765,533,858	100,337,057	140,983,411	400,557,430	7,178,503	14,251,331	44,519,735	223,171,693	23,757,223
26. Burglary and Theft	74,345,519	73,515,319	0	37,661,741	36,389,722	29,339,933	10,923,083	50,347	(79,506)	832,137	12,473,518	1,594,336
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
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	0	0	0	0	0	0	0	0	0	0	0	0
35. Total (a)	3,145,478,923	3,020,109,948	6,802,633	1,891,926,802	844,228,411	892,181,021	2,883,314,494	15,709,488	25,406,673	85,784,374	554,489,023	67,450,935
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 1,703,462

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

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
Affiliates - U.S. Non-Pool - Other														
06-1067463	41483	FARMINGTON CASUALTY COMPANY	CT	2,272	2	0	2	13	228	1,042	0	0	0	0
06-6033509	19070	STANDARD FIRE INSURANCE COMPANY	CT	489	0	0	0	4	51	433	0	0	0	0
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT	90,976	101	5,468	5,569	535	9,169	109,129	0	0	0	0
06-0876835	19046	TRAVELERS CASUALTY INS CO OF AMERICA	CT	0	0	0	0	0	0	0	0	0	0	0
06-1286268	36137	TRAVELERS COMMERCIAL INSURANCE COMPANY	CT	0	(2)	0	(2)	0	0	0	0	0	0	0
06-1203698	29696	TRAVELERS EXCESS AND SURPLUS LINES CO	CT	9,659	51	557	608	16	1,032	4,293	0	0	0	0
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT	3,135	17	205	222	10	303	4,121	0	0	0	0
36-2719165	25674	TRAVELERS PROP CAS CO OF AMERICA	CT	268	0	0	0	0	38	104	0	0	0	0
0399999. Affiliates - U.S. Non-Pool - Other				106,799	168	6,231	6,399	579	10,823	119,123	0	0	0	0
0499999. Total - U.S. Non-Pool				106,799	168	6,231	6,399	579	10,823	119,123	0	0	0	0
Affiliates - Other (Non-U.S.) - Other														
AA-2330036	00000	JMALUCELLI TRAVELERS SEGUROS SA	COL	1,392	0	0	0	0	291	1,499	422	0	0	0
AA-2230002	00000	JUNTO SEGUROS SA	BRA	7,664	0	0	0	0	453	8,980	0	0	0	0
AA-1126003	00000	LLOYDS SYNDICATE 5000	GBR	288	0	348	348	0	241	144	0	0	0	0
AA-1121375	00000	TRAVELERS INSURANCE COMPANY LTD	GBR	15,775	0	42,497	42,497	0	3,652	11,265	0	0	0	0
AA-1560039	00000	TRAVELERS INSURANCE COMPANY OF CANADA	CAN	434	0	0	0	0	188	1,313	0	0	0	0
AA-1780121	00000	TRAVELERS INSURANCE DAC	IRL	1,047	0	0	0	0	1,769	911	0	0	0	0
0699999. Affiliates - Other (Non-U.S.) - Other				26,599	0	42,845	42,845	0	6,594	24,112	422	0	0	0
0799999. Total - Other (Non-U.S.)				26,599	0	42,845	42,845	0	6,594	24,112	422	0	0	0
0899999. Total - Affiliates				133,398	168	49,076	49,244	579	17,417	143,234	422	0	0	0
Other U.S. Unaffiliated Insurers														
52-0222226	20516	EULER HERMES NORTH AMERICAN INSURANCE CO	MD	1,055	0	0	0	0	169	390	0	0	0	0
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE	0	0	528	528	0	0	0	0	0	0	0
13-5129825	22292	HANOVER INSURANCE COMPANY	NH	0	0	0	0	0	0	0	0	0	0	0
03-0311204	11268	ICI MUTUAL INSURANCE COMPANY, RRG	VT	16,017	0	30,878	30,878	0	1,397	11,053	0	0	0	0
23-0723970	22713	INSURANCE COMPANY OF NORTH AMERICA	PA	0	0	15	15	0	0	0	0	0	0	0
13-5339725	18341	INSURANCE CORPORATION OF NEW YORK	NY	0	0	258	258	0	0	0	0	0	0	0
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE	0	0	1,754	1,754	0	0	0	0	0	0	0
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT	0	0	32	32	0	0	0	0	0	0	0
0999999. Total Other U.S. Unaffiliated Insurers				17,072	0	33,465	33,465	0	1,566	11,443	0	0	0	0
1299999. Total - Pools and Associations				0	0	0	0	0	0	0	0	0	0	0
Other Non-U.S. Insurers														
AA-0000000	00000	ACE SEGUROS S.A.	CHL	0	0	597	597	0	0	0	0	0	0	0
AA-2584103	00000	AFIANZADORA GUATEMALTECA SA	GTM	20	0	0	0	0	13	22	0	0	0	0
AA-2730009	00000	AFIANZADORA INSURGENTES SA	MEX	197	0	0	0	0	2	90	0	0	0	0
AA-1780074	00000	AMTRUST INTERNATIONAL UNDERWRITERS DAC	IRL	53	0	0	0	0	2	10	0	0	0	0
AA-2531003	00000	ASEGURADORA SUIZA SALVADORENA SA	SLV	6	0	0	0	0	0	1	0	0	0	0
AA-2830001	00000	ASSA COMPANIA DE SEGUROS SA	PAN	661	0	299	299	0	131	300	0	0	0	0
AA-2480008	00000	CONFIANZA COMPANIA DE SEGUROS SA	ECU	4	0	0	0	0	3	2	0	0	0	0
AA-2134136	00000	CREDITO Y CAUCION SA COMPANIA DE SEGUROS	ARG	389	0	0	0	0	100	151	0	0	0	0
AA-1240054	00000	EULER HERMES SA (NV)	BEL	516	0	0	0	0	32	118	0	0	0	0
AA-2681002	00000	FICOHSA SEGUROS SA	HND	1	0	0	0	0	0	0	0	0	0	0
AA-0000000	00000	FAIRFAX BRASIL SEGUROS CORPORATIVOS SA	BRA	0	0	0	0	0	0	0	0	0	0	0
AA-2734101	00000	FIANZAS Y CAUCIONES ATLAS SA	MEX	1,836	0	0	0	0	698	1,434	0	0	0	0
AA-2381000	00000	INSTITUTO NACIONAL DE SEGUROS	CRI	6	0	0	0	0	2	2	0	0	0	0
AA-2431002	00000	LA COLONIAL SA	DOM	5	0	0	0	0	0	4	0	0	0	0
AA-2930006	00000	RIMAC INTERNACIONAL CIA SEG Y REASEG	PER	281	0	0	0	0	0	18	0	0	0	0
AA-2430690	00000	SEGUROS AMERICA C POR A	DOM	6	0	0	0	0	2	4	0	0	0	0
AA-2730029	00000	SEGUROS ATLAS SA	MEX	89	0	0	0	0	17	52	0	0	0	0
AA-2730019	00000	SEGUROS INBURSA SA	MEX	19	0	0	0	0	(7)	129	0	0	0	0
AA-5420023	00000	SEOUL GUARANTEE INSURANCE CO	KOR	134	0	0	0	0	0	107	0	0	0	0
AA-3130007	00000	SUMMIT INSURANCE CO LTD	BHS	23	0	0	0	0	10	7	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-5660010	00000	UCPB GEN INS CO INC	PHL	369	0	0	0	0	0	8	0	0	0	0
1399999. Total Other Non-U.S. Insurers				4,614	0	896	896	0	1,004	2,459	0	0	0	0
9999999 Totals				155,083	168	83,438	83,606	579	19,987	157,136	422	0	0	0

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

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

NONE

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
Authorized - Affiliates - U.S. Non-Pool - Other																			
06-0291290	25615	CHARTER OAK FIRE INSURANCE COMPANY	CT		1	0	0	0	0	0	0	0	0	0	0	1	0	(1)	0
06-1067463	41483	FARMINGTON CASUALTY COMPANY	CT		1	0	0	0	0	0	0	0	0	0	0	(88)	0	88	0
52-0616768	25879	FIDELITY & GUARANTY INS UNDERWRITERS INC	WI		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
42-1091525	35386	FIDELITY AND GUARANTY INSURANCE CO	IA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT		405	0	0	0	0	0	0	0	0	0	0	2	0	(2)	0
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT		3,921	0	0	0	0	0	0	0	0	0	0	0	0	0	0
41-0963301	24775	ST PAUL GUARDIAN INSURANCE COMPANY	CT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
41-0881659	24791	ST PAUL MERCURY INSURANCE COMPANY	CT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
36-2542404	19224	ST PAUL PROTECTIVE INSURANCE COMPANY	CT		101	0	0	0	0	0	0	0	0	0	0	0	0	0	0
06-6033509	19070	STANDARD FIRE INSURANCE COMPANY	CT		6	0	0	0	0	0	0	0	0	0	0	(14)	0	14	0
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT		31	0	0	0	0	0	0	0	0	0	0	(4,727)	0	4,727	0
06-0876835	19046	TRAVELERS CASUALTY INS CO OF AMERICA	CT		2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
06-1203698	29696	TRAVELERS EXCESS AND SURPLUS LINES CO	CT		0	0	0	0	0	0	0	0	0	0	0	(525)	0	525	0
06-0336212	25682	TRAVELERS INDEMNITY CO OF CONNECTICUT	CT		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT		780,346	22,765	0	395,922	15,687	1,032,665	76,742	473,263	3,395	2,020,440	0	43,275	0	1,977,165	0
58-6020487	25666	TRAVELERS INDEMNITY COMPANY OF AMERICA	CT		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
36-2719165	25674	TRAVELERS PROP CAS CO OF AMERICA	CT		2	0	0	0	0	0	0	0	0	0	0	(10)	0	10	0
52-0515280	25887	UNITED STATES FIDELITY & GUARANTY CO	CT		4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other					784,823	22,765	0	395,922	15,687	1,032,665	76,742	473,263	3,395	2,020,441	0	37,914	0	1,982,527	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool					784,823	22,765	0	395,922	15,687	1,032,665	76,742	473,263	3,395	2,020,441	0	37,914	0	1,982,527	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					784,823	22,765	0	395,922	15,687	1,032,665	76,742	473,263	3,395	2,020,441	0	37,914	0	1,982,527	0
Authorized - Other U.S. Unaffiliated Insurers																			
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE CO	PA		0	0	0	0	0	10	0	0	0	10	0	0	0	10	0
06-1182357	22730	ALLIED WORLD INSURANCE COMPANY	NH		0	0	0	954	22	329	(1)	0	0	1,304	0	0	0	1,304	0
06-1430254	10348	ARCH REINSURANCE COMPANY	DE		14,883	526	1	1,924	44	3,904	(25)	7,405	0	13,779	0	2,087	0	11,692	0
51-0434766	20370	AXIS REINSURANCE COMPANY	NY		2,907	0	0	1,581	50	263	(42)	1,259	0	3,111	0	175	0	2,936	0
47-0574325	32603	BERKLEY INSURANCE COMPANY	DE		31	0	0	0	0	0	0	23	0	23	0	0	0	23	0
31-0542366	10677	CINCINNATI INSURANCE COMPANY	OH		4,741	160	0	223	0	1,233	4	2,225	0	3,846	0	751	0	3,095	0
35-2293075	11551	ENDURANCE ASSURANCE CORPORATION	DE		4,568	118	0	714	19	961	(15)	1,891	0	3,689	0	511	0	3,178	0
22-2005057	26921	EVEREST REINSURANCE COMPANY	DE		6,664	77	0	553	14	741	(12)	2,769	0	4,143	0	940	0	3,202	0
13-1963496	20281	FEDERAL INSURANCE COMPANY	IN		7,325	0	0	0	0	0	0	10,700	0	10,700	0	1,388	0	9,312	0
06-1325038	39136	FINIAL REINSURANCE COMPANY	CT		0	0	0	0	0	7	0	0	0	7	0	0	0	7	0
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE		3,663	120	0	168	0	924	3	1,722	0	2,938	0	563	0	2,375	0
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA		2	0	0	0	0	0	0	79	0	79	0	0	0	79	0
06-1481194	10829	MARKEL GLOBAL REINSURANCE COMPANY	DE		845	0	0	417	14	35	(14)	0	0	452	0	11	0	441	0
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE		16,199	370	0	2,368	63	3,162	(53)	9,766	0	15,676	0	2,266	0	13,409	0
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE		13,926	0	0	0	0	0	0	18,935	0	18,935	0	454	0	18,480	0
13-3138390	42307	NAVIGATORS INSURANCE COMPANY	NY		1,017	0	0	292	10	24	(10)	370	0	687	0	37	0	650	0
47-0698507	23680	ODYSSEY REINSURANCE COMPANY	CT		14,397	429	0	1,919	45	3,613	(32)	5,613	0	11,586	0	1,912	0	9,674	0
13-3031176	38636	PARTNER REINSURANCE CO OF THE US	NY		14,549	545	2	2,024	45	4,355	(25)	6,999	0	13,944	0	2,019	0	11,925	0
52-1952955	10357	RENAISSANCE REINSURANCE US INC	MD		2,370	80	0	112	0	616	2	1,113	0	1,923	0	376	0	1,547	0
75-1444207	30058	SCOR REINSURANCE COMPANY	NY		10,217	248	0	1,632	43	2,176	(37)	4,601	0	8,664	0	1,274	0	7,390	0
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY		11,882	187	0	2,615	81	1,702	(71)	6,655	0	11,170	0	1,265	0	9,905	0
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY		7,491	157	0	1,819	44	1,705	(17)	3,324	0	7,033	0	973	0	6,060	0
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO		0	0	1	0	3	33	0	0	0	37	0	0	0	37	0
13-1290712	20583	XL REINSURANCE AMERICA INC	NY		23,727	1,066	3	2,767	39	8,107	21	11,320	0	23,323	0	3,756	0	19,567	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					161,406	4,084	9	22,083	538	33,899	(325)	96,770	0	157,058	0	20,759	0	136,300	0
Authorized - Other Non-U.S. Insurers																			

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	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
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		
AA-1340125	.00000	HANNOVER RUCK SE	DEU		0	0	0	162	4	53	0	0	0	220	0	0	0	220	0
AA-1127241	.00000	LLOYDS SYNDICATE 1241	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1128623	.00000	LLOYDS SYNDICATE 2623	GBR		(100)	0	0	0	0	0	0	(22)	0	(22)	0	0	0	(22)	0
AA-1126623	.00000	LLOYDS SYNDICATE 623	GBR		(22)	0	0	0	0	0	0	(5)	0	(5)	0	0	0	(5)	0
AA-1120377	.00000	OCEAN MARINE INSURANCE COMPANY LTD	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190339	.00000	RENAISSANCE REINSURANCE LTD	BMU		0	0	0	265	6	64	0	0	0	334	0	0	0	334	0
AA-1460006	.00000	VALIDUS REINSURANCE (SWITZERLAND) LTD	CHE		(150)	80	0	125	1	565	1	45	0	817	0	5	0	812	0
1299999. Total Authorized - Other Non-U.S. Insurers					(272)	80	1	552	11	681	1	18	0	1,344	0	5	0	1,339	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					945,957	26,929	9	418,556	16,237	1,067,245	76,419	570,051	3,395	2,178,843	0	58,677	0	2,120,166	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Unauthorized - Affiliates - Other (Non-U.S.) - Other																			
AA-1121375	.00000	TRAVELERS INSURANCE COMPANY LTD	GBR		0	0	0	0	0	0	0	0	0	0	0	(385)	0	385	0
AA-1560039	.00000	TRAVELERS INSURANCE COMPANY OF CANADA	CAN		8,775	0	0	0	36	0	0	5,819	0	5,856	0	0	0	5,856	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other					8,775	0	0	0	36	0	0	5,819	0	5,856	0	(385)	0	6,241	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					8,775	0	0	0	36	0	0	5,819	0	5,856	0	(385)	0	6,241	0
2299999. Total Unauthorized - Affiliates					8,775	0	0	0	36	0	0	5,819	0	5,856	0	(385)	0	6,241	0
Unauthorized - Other U.S. Unaffiliated Insurers																			
03-0371799	.11409	QUEEN CITY ASSURANCE, INC	VT		309	0	0	0	0	0	0	145	0	145	0	71	0	74	0
20-1963972	.14633	VALUEPATH INSURANCE COMPANY	KY		83	0	0	0	0	0	0	51	0	51	0	14	0	37	0
00-0000000	.12704	WILLIAM HENRY INSURANCE LLC	MO		1,779	0	0	0	0	0	0	746	0	746	0	345	0	401	0
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers					2,170	0	0	0	0	0	0	941	0	941	0	429	0	512	0
Unauthorized - Pools - Voluntary Pools																			
AA-9992202	.00000	SMALL BUSINESS ADMINISTRATION	DC		502	2	0	2,406	162	317	0	166	0	3,054	0	0	0	3,054	0
2599999. Total Unauthorized - Pools - Voluntary Pools					502	2	0	2,406	162	317	0	166	0	3,054	0	0	0	3,054	0
Unauthorized - Other Non-U.S. Insurers																			
AA-3194128	.00000	ALLIED WORLD ASSURANCE COMPANY LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-2734101	.00000	FIANZAS Y CAUCIONES ATLAS SA	MEX		133	0	0	0	0	0	0	47	0	47	0	0	0	47	0
AA-1340097	.00000	GOTHAER ALLGEMEINE VERSICHERUNG AG	DEU		42	0	0	0	0	0	0	5	0	5	0	0	0	5	0
AA-0000000	.00000	INBURSA SEGUROS DE CAUCION Y FIANZAS SA	MEX		2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1930680	.00000	INSURANCE AUSTRALIA LTD	AUS		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120377	.00000	OCEAN MARINE INSURANCE COMPANY LTD	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1340004	.00000	R+V VERSICHERUNG AG	DEU		1,012	0	0	501	17	41	(17)	0	0	542	0	14	0	529	0
AA-1340255	.00000	WUERTTEMBERGISCHE VERSICHERUNG AG	DEU		0	0	0	0	0	1	0	0	0	1	0	0	0	1	0
2699999. Total Unauthorized - Other Non-U.S. Insurers					1,188	0	0	501	17	42	(17)	52	0	595	0	14	0	581	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					12,636	2	0	2,907	216	359	(17)	6,979	0	10,445	0	58	0	10,388	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
Certified - Other Non-U.S. Insurers																			
CR-1340125	.00000	HANNOVER RUCK SE	DEU		(895)	754	2	1,161	9	5,436	13	(80)	0	7,296	0	48	0	7,248	0
CR-3190339	.00000	RENAISSANCE REINSURANCE LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4099999. Total Certified - Other Non-U.S. Insurers					(895)	754	2	1,161	9	5,436	13	(80)	0	7,296	0	48	0	7,249	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					(895)	754	2	1,161	9	5,436	13	(80)	0	7,296	0	48	0	7,249	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

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
5099999. Total Reciprocal Jurisdiction - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Reciprocal Jurisdiction - Other Non-U.S. Insurers																			
RJ-1340125 ..	.00000 .	HANNOVER RUCK SE	DEU		28,380	262	0	3,402	102	2,645	(93)	11,752	0	18,071	0	3,466	0	14,606	0
RJ-1128623 ..	.00000 .	LLOYDS SYNDICATE 2623	GBR		940	0	0	290	10	24	(10)	463	0	777	0	45	0	732	0
RJ-1126006 ..	.00000 .	LLOYDS SYNDICATE 4472	GBR		1,476	0	0	417	14	34	(14)	549	0	1,001	0	55	0	946	0
RJ-1126623 ..	.00000 .	LLOYDS SYNDICATE 623	GBR		208	0	0	65	2	5	(2)	100	0	170	0	10	0	160	0
RJ-3190339 ..	.00000 .	RENAISSANCE REINSURANCE LTD	BMU		4,439	0	0	2,191	76	181	(76)	0	0	2,372	0	59	0	2,312	0
RJ-1460006 ..	.00000 .	VALIDUS REINSURANCE (SWITZERLAND) LTD	CHE		3,870	39	0	381	11	379	(9)	1,672	0	2,472	0	497	0	1,975	0
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers					39,313	301	0	6,745	215	3,269	(205)	14,537	0	24,863	0	4,132	0	20,731	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)					39,313	301	0	6,745	215	3,269	(205)	14,537	0	24,863	0	4,132	0	20,731	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					997,010	27,987	11	429,369	16,678	1,076,310	76,210	591,487	3,395	2,221,448	0	62,915	0	2,158,533	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					997,010	27,987	11	429,369	16,678	1,076,310	76,210	591,487	3,395	2,221,448	0	62,915	0	2,158,533	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)
Authorized - Affiliates - U.S. Non-Pool - Other																	
06-0291290 ..	CHARTER OAK FIRE INSURANCE COMPANY	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1067463 ..	FARMINGTON CASUALTY COMPANY	0	0		0	(88)	88	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-0616768 ..	FIDELITY & GUARANTY INS UNDERWRITERS INC	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-1091525 ..	FIDELITY AND GUARANTY INSURANCE CO	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0303275 ..	PHOENIX INSURANCE COMPANY	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0406690 ..	ST PAUL FIRE & MARINE INSURANCE COMPANY	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0963301 ..	ST PAUL GUARDIAN INSURANCE COMPANY	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0881659 ..	ST PAUL MERCURY INSURANCE COMPANY	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2542404 ..	ST PAUL PROTECTIVE INSURANCE COMPANY	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033509 ..	STANDARD FIRE INSURANCE COMPANY	0	0		0	(14)	14	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033504 ..	TRAVELERS CASUALTY & SURETY COMPANY	0	0		0	(4,727)	4,727	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0876835 ..	TRAVELERS CASUALTY INS CO OF AMERICA	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1203698 ..	TRAVELERS EXCESS AND SURPLUS LINES CO	0	0		0	(525)	525	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0336212 ..	TRAVELERS INDEMNITY CO OF CONNECTICUT	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	0	0		0	43,275	1,977,165	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
58-6020487 ..	TRAVELERS INDEMNITY COMPANY OF AMERICA	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2719165 ..	TRAVELERS PROP CAS CO OF AMERICA	0	0		0	(10)	10	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-0515280 ..	UNITED STATES FIDELITY & GUARANTY CO	0	0		0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	0	XXX	0	37,911	1,982,529	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	37,911	1,982,529	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	37,911	1,982,529	0	0	0	0	0	0	0	XXX	0	0
Authorized - Other U.S. Unaffiliated Insurers																	
06-0237820 ..	ACE PROPERTY & CASUALTY INSURANCE CO	0	0		0	0	10	0	10	12	0	12	0	12	1	0	0
06-1182357 ..	ALLIED WORLD INSURANCE COMPANY	0	0		0	0	1,304	0	1,304	1,565	0	1,565	0	1,565	3	0	44
06-1430254 ..	ARCH REINSURANCE COMPANY	0	0		0	2,087	11,692	0	13,779	16,535	2,087	14,448	0	14,448	2	0	303
51-0434766 ..	AXIS REINSURANCE COMPANY	0	0		0	175	2,936	0	3,111	3,733	175	3,558	0	3,558	3	0	100
47-0574325 ..	BERKLEY INSURANCE COMPANY	0	0		0	0	23	0	23	28	0	28	0	28	2	0	1
31-0542366 ..	CINCINNATI INSURANCE COMPANY	0	0		0	751	3,095	0	3,846	4,615	751	3,864	0	3,864	2	0	81
35-2293075 ..	ENDURANCE ASSURANCE CORPORATION	0	0		0	511	3,178	0	3,689	4,426	511	3,916	0	3,916	2	0	82
22-2005057 ..	EVEREST REINSURANCE COMPANY	0	0		0	940	3,202	0	4,143	4,971	940	4,031	0	4,031	2	0	85
13-1963496 ..	FEDERAL INSURANCE COMPANY	0	0		0	1,388	9,312	0	10,700	12,840	1,388	11,452	0	11,452	1	0	183
06-1325038 ..	FINIAL REINSURANCE COMPANY	0	0		0	0	7	0	7	8	0	8	0	8	4	0	0
13-2673100 ..	GENERAL REINSURANCE CORPORATION	0	0		0	563	2,375	0	2,938	3,526	563	2,963	0	2,963	1	0	47
04-1543470 ..	LIBERTY MUTUAL INSURANCE COMPANY	0	0		0	0	79	0	79	95	0	95	0	95	3	0	3
06-1481194 ..	MARKEL GLOBAL REINSURANCE COMPANY	0	0		0	11	441	0	452	542	11	531	0	531	3	0	15
13-4924125 ..	MUNICH REINSURANCE AMERICA INC	0	0		0	2,266	13,409	0	15,676	18,811	2,266	16,544	0	16,544	2	0	347
47-0355979 ..	NATIONAL INDEMNITY COMPANY	0	0		0	454	18,480	0	18,935	22,721	454	22,267	0	22,267	1	0	356
13-3138390 ..	NAVIGATORS INSURANCE COMPANY	0	0		0	37	650	0	687	824	37	787	0	787	2	0	17
47-0698507 ..	ODYSSEY REINSURANCE COMPANY	0	0		0	1,912	9,674	0	11,586	13,903	1,912	11,992	0	11,992	2	0	252
13-3031176 ..	PARTNER REINSURANCE CO OF THE US	0	0		0	2,019	11,925	0	13,944	16,733	2,019	14,714	0	14,714	2	0	309
52-1952955 ..	RENAISSANCE REINSURANCE US INC	0	0		0	376	1,547	0	1,923	2,308	376	1,932	0	1,932	2	0	41

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)
75-1444207 ..	SCOR REINSURANCE COMPANY	0	0		0	1,274	7,390	0	8,664	10,396	1,274	9,122	0	9,122	3	0	255
13-1675535 ..	SWISS REINSURANCE AMERICA CORPORATION	0	0		0	1,265	9,905	0	11,170	13,404	1,265	12,139	0	12,139	2	0	255
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY	0	0		0	973	6,060	0	7,033	8,439	973	7,467	0	7,467	1	0	119
48-0921045 ..	WESTPORT INSURANCE CORPORATION	0	0		0	0	37	0	37	45	0	45	0	45	2	0	1
13-1290712 ..	XL REINSURANCE AMERICA INC	0	0		0	3,756	19,567	0	23,323	27,987	3,756	24,231	0	24,231	2	0	509
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		0	0	XXX	0	20,759	136,300	0	157,058	188,470	20,759	167,711	0	167,711	XXX	0	3,405
Authorized - Other Non-U.S. Insurers																	
AA-1340125 ..	HANNOVER RUCK SE	0	0		0	0	220	0	220	264	0	264	0	264	2	0	6
AA-1127241 ..	LLOYDS SYNDICATE 1241	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1128623 ..	LLOYDS SYNDICATE 2623	0	0		0	(22)	0	0	0	0	0	0	0	0	3	0	0
AA-1126623 ..	LLOYDS SYNDICATE 623	0	0		0	(5)	0	0	0	0	0	0	0	0	3	0	0
AA-1120377 ..	OCEAN MARINE INSURANCE COMPANY LTD	0	56	0002	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190339 ..	RENAISSANCE REINSURANCE LTD	0	3,783	0008	0	334	0	0	334	401	0	401	401	0	2	8	0
AA-1460006 ..	VALIDUS REINSURANCE (SWITZERLAND) LTD	0	1,524	0007	0	817	0	0	817	980	5	976	976	0	3	27	0
1299999. Total Authorized - Other Non-U.S. Insurers		0	5,363	XXX	0	1,124	220	0	1,371	1,646	5	1,641	1,377	264	XXX	36	6
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	5,363	XXX	0	59,794	2,119,049	0	158,430	190,116	20,764	169,352	1,377	167,975	XXX	36	3,411
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized - Affiliates - Other (Non-U.S.) - Other																	
AA-1121375 ..	TRAVELERS INSURANCE COMPANY LTD	0	0		0	(385)	385	0	0	0	(385)	385	0	385	1	0	6
AA-1560039 ..	TRAVELERS INSURANCE COMPANY OF CANADA	0	0		0	0	5,856	5,856	0	0	0	0	0	0	1	0	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		0	0	XXX	0	(385)	6,241	5,856	0	0	(385)	385	0	385	XXX	0	6
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	XXX	0	(385)	6,241	5,856	0	0	(385)	385	0	385	XXX	0	6
2299999. Total Unauthorized - Affiliates		0	0	XXX	0	(385)	6,241	5,856	0	0	(385)	385	0	385	XXX	0	6
Unauthorized - Other U.S. Unaffiliated Insurers																	
03-0371799 ..	QUEEN CITY ASSURANCE, INC	0	297	0004	0	145	0	0	145	174	71	103	103	0	3	3	0
20-1963972 ..	VALUEPATH INSURANCE COMPANY	0	250	0006	0	51	0	0	51	61	14	47	47	0	6	1	0
00-0000000 ..	WILLIAM HENRY INSURANCE LLC	0	0		0	345	401	401	345	413	345	69	0	69	6	0	8
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		0	547	XXX	0	540	401	401	540	648	429	219	150	69	XXX	4	8
Unauthorized - Pools - Voluntary Pools																	
AA-9992202 ..	SMALL BUSINESS ADMINISTRATION	0	0		0	0	3,054	3,054	0	0	0	0	0	0	3	0	0
2599999. Total Unauthorized - Pools - Voluntary Pools		0	0	XXX	0	0	3,054	3,054	0	0	0	0	0	0	XXX	0	0
Unauthorized - Other Non-U.S. Insurers																	
AA-3194128 ..	ALLIED WORLD ASSURANCE COMPANY LTD	0	776	0001	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-2734101 ..	FIANZAS Y CAUCIONES ATLAS SA	0	0		0	0	47	47	0	0	0	0	0	0	6	0	0
AA-1340097 ..	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	0		0	0	5	5	0	0	0	0	0	0	3	0	0
AA-0000000 ..	INBURSA SEGUROS DE CAUCION Y FIANZAS SA	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1930680 ..	INSURANCE AUSTRALIA LTD	0	3	0005	0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1120377 ..	OCEAN MARINE INSURANCE COMPANY LTD	0	17	0003	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1340004 ..	R+V VERSICHERUNG AG	0	0		0	14	529	529	14	16	14	3	0	3	3	0	0
AA-1340255 ..	WUERTTEMBERGISCHE VERSICHERUNG AG	0	0		0	0	1	1	0	0	0	0	0	0	4	0	0

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
2699999. Total Unauthorized - Other Non-U.S. Insurers		0	796	XXX	0	14	581	581	14	16	14	3	0	3	XXX	0	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	1,343	XXX	0	168	10,277	9,892	553	664	58	607	150	457	XXX	4	15
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
Certified - Other Non-U.S. Insurers																	
CR-1340125 ..	HANNOVER RUCK SE	725	0		0	773	6,523	0	7,296	8,755	48	8,707	725	7,982	2	15	168
CR-3190339 ..	RENAISSANCE REINSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
4099999. Total Certified - Other Non-U.S. Insurers		725	0	XXX	0	773	6,524	0	7,296	8,756	48	8,708	725	7,983	XXX	15	168
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		725	0	XXX	0	773	6,524	0	7,296	8,756	48	8,708	725	7,983	XXX	15	168
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
Reciprocal Jurisdiction - Other Non-U.S. Insurers																	
RJ-1340125 ..	HANNOVER RUCK SE	0	0		0	3,466	14,606	0	18,071	21,686	3,466	18,220	0	18,220	2	0	383
RJ-1128623 ..	LLOYDS SYNDICATE 2623	0	0		0	45	732	0	777	933	45	887	0	887	3	0	25
RJ-1126006 ..	LLOYDS SYNDICATE 4472	0	0		0	55	946	0	1,001	1,201	55	1,146	0	1,146	3	0	32
RJ-1126623 ..	LLOYDS SYNDICATE 623	0	0		0	10	160	0	170	204	10	195	0	195	3	0	5
RJ-3190339 ..	RENAISSANCE REINSURANCE LTD	0	0		0	59	2,312	0	2,372	2,846	59	2,787	0	2,787	2	0	59
RJ-1460006 ..	VALIDUS REINSURANCE (SWITZERLAND) LTD	0	0		0	497	1,975	0	2,472	2,966	497	2,469	0	2,469	3	0	69
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers		0	0	XXX	0	4,132	20,731	0	24,863	29,836	4,132	25,704	0	25,704	XXX	0	573
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	0	XXX	0	4,132	20,731	0	24,863	29,836	4,132	25,704	0	25,704	XXX	0	573
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		725	6,705	XXX	0	64,867	2,156,581	9,892	191,143	229,371	25,001	204,370	2,252	202,119	XXX	55	4,166
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		725	6,705	XXX	0	64,867	2,156,581	9,892	191,143	229,371	25,001	204,370	2,252	202,119	XXX	55	4,166

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
Authorized - Affiliates - U.S. Non-Pool - Other																		
06-0291290 ..	CHARTER OAK FIRE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1067463 ..	FARMINGTON CASUALTY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
52-0616768 ..	FIDELITY & GUARANTY INS UNDERWRITERS INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
42-1091525 ..	FIDELITY AND GUARANTY INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-0303275 ..	PHOENIX INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
41-0406690 ..	ST PAUL FIRE & MARINE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
41-0963301 ..	ST PAUL GUARDIAN INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
41-0881659 ..	ST PAUL MERCURY INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-2542404 ..	ST PAUL PROTECTIVE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-6033509 ..	STANDARD FIRE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-6033504 ..	TRAVELERS CASUALTY & SURETY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-0876835 ..	TRAVELERS CASUALTY INS CO OF AMERICA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1203698 ..	TRAVELERS EXCESS AND SURPLUS LINES CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-0336212 ..	TRAVELERS INDEMNITY CO OF CONNECTICUT	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	22,765	0	0	0	0	0	22,765	0	0	22,765	0	0	0.0	0.0	0.0	YES	0
58-6020487 ..	TRAVELERS INDEMNITY COMPANY OF AMERICA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-2719165 ..	TRAVELERS PROP CAS CO OF AMERICA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
52-0515280 ..	UNITED STATES FIDELITY & GUARANTY CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		22,765	0	0	0	0	0	22,765	0	0	22,765	0	0	0.0	0.0	0.0	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		22,765	0	0	0	0	0	22,765	0	0	22,765	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		22,765	0	0	0	0	0	22,765	0	0	22,765	0	0	0.0	0.0	0.0	XXX	0
Authorized - Other U.S. Unaffiliated Insurers																		
06-0237820 ..	ACE PROPERTY & CASUALTY INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1182357 ..	ALLIED WORLD INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1430254 ..	ARCH REINSURANCE COMPANY	528	0	0	0	0	0	528	0	0	528	0	809	0.0	0.0	0.0	YES	0
51-0434766 ..	AXIS REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
47-0574325 ..	BERKLEY INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
31-0542366 ..	CINCINNATI INSURANCE COMPANY	160	0	0	0	0	0	160	0	0	160	0	220	0.0	0.0	0.0	YES	0
35-2293075 ..	ENDURANCE ASSURANCE CORPORATION	118	0	0	0	0	0	118	0	0	118	0	185	0.0	0.0	0.0	YES	0
22-2005057 ..	EVEREST REINSURANCE COMPANY	77	0	0	0	0	0	77	0	0	77	0	84	0.0	0.0	0.0	YES	0
13-1963496 ..	FEDERAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1325038 ..	FINIAL REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-2673100 ..	GENERAL REINSURANCE CORPORATION	120	0	0	0	0	0	120	0	0	120	0	165	0.0	0.0	0.0	YES	0
04-1543470 ..	LIBERTY MUTUAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1481194 ..	MARKEL GLOBAL REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-4924125 ..	MUNICH REINSURANCE AMERICA INC	370	0	0	0	0	0	370	0	0	370	0	556	0.0	0.0	0.0	YES	0
47-0355979 ..	NATIONAL INDEMNITY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-3138390 ..	NAVIGATORS INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
47-0698507 ..	ODYSSEY REINSURANCE COMPANY	429	0	0	0	0	0	429	0	0	429	0	669	0.0	0.0	0.0	YES	0
13-3031176 ..	PARTNER REINSURANCE CO OF THE US	547	0	0	0	0	0	547	0	0	547	0	928	0.0	0.0	0.0	YES	0
52-1952955 ..	RENAISSANCE REINSURANCE US INC	80	0	0	0	0	0	80	0	0	80	0	110	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
75-1444207 ..	SCOR REINSURANCE COMPANY	248	0	0	0	0	0	248	0	0	248	0	387	0.0	0.0	0.0	YES	0
13-1675535 ..	SWISS REINSURANCE AMERICA CORPORATION	188	0	0	0	0	0	188	0	0	188	0	276	0.0	0.0	0.0	YES	0
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY	157	0	0	0	0	0	157	0	0	157	0	227	0.0	0.0	0.0	YES	0
48-0921045 ..	WESTPORT INSURANCE CORPORATION	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
13-1290712 ..	XL REINSURANCE AMERICA INC	1,068	0	0	0	0	0	1,068	0	0	1,068	0	1,663	0.0	0.0	0.0	YES	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		4,093	0	0	0	0	0	4,093	0	0	4,093	0	6,280	0.0	0.0	0.0	XXX	0
Authorized - Other Non-U.S. Insurers																		
AA-1340125 ..	HANNOVER RUCK SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127241 ..	LLOYDS SYNDICATE 1241	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128623 ..	LLOYDS SYNDICATE 2623	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126623 ..	LLOYDS SYNDICATE 623	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120377 ..	OCEAN MARINE INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190339 ..	RENAISSANCE REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460006 ..	VALIDUS REINSURANCE (SWITZERLAND) LTD	80	0	0	0	0	0	80	0	0	80	0	142	0.0	0.0	0.0	YES	0
1299999. Total Authorized - Other Non-U.S. Insurers		80	0	0	0	0	0	80	0	0	80	0	142	0.0	0.0	0.0	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		26,939	0	0	0	0	0	26,939	0	0	26,939	0	6,422	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
Unauthorized - Affiliates - Other (Non-U.S.) - Other																		
AA-1121375 ..	TRAVELERS INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1560039 ..	TRAVELERS INSURANCE COMPANY OF CANADA	0	0	0	0	0	0	0	0	0	0	0	2	0.0	0.0	0.0	YES	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		0	0	0	0	0	0	0	0	0	0	0	2	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	2	0.0	0.0	0.0	XXX	0
2299999. Total Unauthorized - Affiliates		0	0	0	0	0	0	0	0	0	0	0	2	0.0	0.0	0.0	XXX	0
Unauthorized - Other U.S. Unaffiliated Insurers																		
03-0371799 ..	QUEEN CITY ASSURANCE, INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
20-1963972 ..	VALUEPATH INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000 ..	WILLIAM HENRY INSURANCE LLC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
Unauthorized - Pools - Voluntary Pools																		
AA-9992202 ..	SMALL BUSINESS ADMINISTRATION	2	0	0	0	0	0	2	0	0	2	0	905	0.0	0.0	0.0	YES	0
2599999. Total Unauthorized - Pools - Voluntary Pools		2	0	0	0	0	0	2	0	0	2	0	905	0.0	0.0	0.0	XXX	0
Unauthorized - Other Non-U.S. Insurers																		
AA-3194128 ..	ALLIED WORLD ASSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-2734101 ..	FIANZAS Y CAUCIONES ATLAS SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340097 ..	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-0000000 ..	INBURSA SEGUROS DE CAUCION Y FIANZAS SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1930680 ..	INSURANCE AUSTRALIA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120377 ..	OCEAN MARINE INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1340004 ..	R+V VERSICHERUNG AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340255 ..	WUERTTEMBERGISCHE VERSICHERUNG AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2699999. Total Unauthorized - Other Non-U.S. Insurers		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		2	0	0	0	0	0	2	0	0	2	0	907	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
Certified - Other Non-U.S. Insurers																		
CR-1340125 ..	HANNOVER RUCK SE	756	0	0	0	0	0	756	0	0	756	0	1,354	0.0	0.0	0.0	YES	0
CR-3190339 ..	RENAISSANCE REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
4099999. Total Certified - Other Non-U.S. Insurers		756	0	0	0	0	0	756	0	0	756	0	1,354	0.0	0.0	0.0	XXX	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		756	0	0	0	0	0	756	0	0	756	0	1,354	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
Reciprocal Jurisdiction - Other Non-U.S. Insurers																		
RJ-1340125 ..	HANNOVER RUCK SE	262	0	0	0	0	0	262	0	0	262	0	287	0.0	0.0	0.0	YES	0
RJ-1128623 ..	LLOYDS SYNDICATE 2623	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1126006 ..	LLOYDS SYNDICATE 4472	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1126623 ..	LLOYDS SYNDICATE 623	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3190339 ..	RENAISSANCE REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1460006 ..	VALIDUS REINSURANCE (SWITZERLAND) LTD	39	0	0	0	0	0	39	0	0	39	0	42	0.0	0.0	0.0	YES	0
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers		301	0	0	0	0	0	301	0	0	301	0	330	0.0	0.0	0.0	XXX	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		301	0	0	0	0	0	301	0	0	301	0	330	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)		27,998	0	0	0	0	0	27,998	0	0	27,998	0	9,013	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		27,998	0	0	0	0	0	27,998	0	0	27,998	0	9,013	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)
Authorized - Affiliates - U.S. Non-Pool - Other																	
06-0291290 ..	CHARTER OAK FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1067463 ..	FARMINGTON CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-0616768 ..	FIDELITY & GUARANTY INS UNDERWRITERS INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-1091525 ..	FIDELITY AND GUARANTY INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0303275 ..	PHOENIX INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0406690 ..	ST PAUL FIRE & MARINE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0963301 ..	ST PAUL GUARDIAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0881659 ..	ST PAUL MERCURY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2542404 ..	ST PAUL PROTECTIVE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033509 ..	STANDARD FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033504 ..	TRAVELERS CASUALTY & SURETY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0876835 ..	TRAVELERS CASUALTY INS CO OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1203698 ..	TRAVELERS EXCESS AND SURPLUS LINES CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0336212 ..	TRAVELERS INDEMNITY CO OF CONNECTICUT	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
58-6020487 ..	TRAVELERS INDEMNITY COMPANY OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2719165 ..	TRAVELERS PROP CAS CO OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-0515280 ..	UNITED STATES FIDELITY & GUARANTY CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0899999. Total Authorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized - Other U.S. Unaffiliated Insurers																	
06-0237820 ..	ACE PROPERTY & CASUALTY INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1182357 ..	ALLIED WORLD INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1430254 ..	ARCH REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
51-0434766 ..	AXIS REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0574325 ..	BERKLEY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-0542366 ..	CINCINNATI INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35-2293075 ..	ENDURANCE ASSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2005057 ..	EVEREST REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1963496 ..	FEDERAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1325038 ..	FINIAL REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2673100 ..	GENERAL REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1543470 ..	LIBERTY MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1481194 ..	MARKEL GLOBAL REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4924125 ..	MUNICH REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0355979 ..	NATIONAL INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3138390 ..	NAVIGATORS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0698507 ..	ODYSSEY REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

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)
13-3031176 ..	PARTNER REINSURANCE CO OF THE US	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-1952955 ..	RENAISSANCE REINSURANCE US INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1444207 ..	SCOR REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1675535 ..	SWISS REINSURANCE AMERICA CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
48-0921045 ..	WESTPORT INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1290712 ..	XL REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized - Other Non-U.S. Insurers																	
AA-1340125 ..	HANNOVER RUCK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127241 ..	LLOYDS SYNDICATE 1241	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128623 ..	LLOYDS SYNDICATE 2623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126623 ..	LLOYDS SYNDICATE 623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120377 ..	OCEAN MARINE INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190339 ..	RENAISSANCE REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460006 ..	VALIDUS REINSURANCE (SWITZERLAND) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1299999. Total Authorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized - Affiliates - Other (Non-U.S.) - Other																	
AA-1121375 ..	TRAVELERS INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560039 ..	TRAVELERS INSURANCE COMPANY OF CANADA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2299999. Total Unauthorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized - Other U.S. Unaffiliated Insurers																	
03-0371799 ..	QUEEN CITY ASSURANCE, INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
20-1963972 ..	VALUEPATH INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000 ..	WILLIAM HENRY INSURANCE LLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized - Pools - Voluntary Pools																	
AA-9992202 ..	SMALL BUSINESS ADMINISTRATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2599999. Total Unauthorized - Pools - Voluntary Pools				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized - Other Non-U.S. Insurers																	
AA-3194128 ..	ALLIED WORLD ASSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2734101 ..	FIANZAS Y CAUCIONES ATLAS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340097 ..	GOTHAER ALLGEMEINE VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-0000000 ..	INBURSA SEGUROS DE CAUCION Y FIANZAS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930680 ..	INSURANCE AUSTRALIA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120377 ..	OCEAN MARINE INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

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)
AA-1340004	R+V VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340255	WUERTTEMBERGISCHE VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2699999. Total Unauthorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
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
Certified - Other Non-U.S. Insurers																	
CR-1340125	HANNOVER RUCK SE	2	.05/22/2014	10.0	0	7,248	725	10.0	100.0	0	7,248	0	0	0	0	0	0
CR-3190339	RENAISSANCE REINSURANCE LTD	3	.11/21/2018	20.0	0	0	0	20.0	100.0	0	0	0	0	0	0	0	0
4099999. Total Certified - Other Non-U.S. Insurers				XXX	0	7,249	725	XXX	XXX	0	7,249	0	0	0	0	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX	0	7,249	725	XXX	XXX	0	7,249	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
Reciprocal Jurisdiction - Other Non-U.S. Insurers																	
RJ-1340125	HANNOVER RUCK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1128623	LLOYDS SYNDICATE 2623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126006	LLOYDS SYNDICATE 4472	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126623	LLOYDS SYNDICATE 623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3190339	RENAISSANCE REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1460006	VALIDUS REINSURANCE (SWITZERLAND) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers				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	7,249	725	XXX	XXX	0	7,249	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	7,249	725	XXX	XXX	0	7,249	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)
Authorized - Affiliates - U.S. Non-Pool - Other										
06-0291290 ..	CHARTER OAK FIRE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1067463 ..	FARMINGTON CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
52-0616768 ..	FIDELITY & GUARANTY INS UNDERWRITERS INC	0	XXX	XXX	0	0	0	XXX	XXX	0
42-1091525 ..	FIDELITY AND GUARANTY INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0303275 ..	PHOENIX INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
41-0406690 ..	ST PAUL FIRE & MARINE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
41-0963301 ..	ST PAUL GUARDIAN INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
41-0881659 ..	ST PAUL MERCURY INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2542404 ..	ST PAUL PROTECTIVE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-6033509 ..	STANDARD FIRE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-6033504 ..	TRAVELERS CASUALTY & SURETY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0876835 ..	TRAVELERS CASUALTY INS CO OF AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1203698 ..	TRAVELERS EXCESS AND SURPLUS LINES CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0336212 ..	TRAVELERS INDEMNITY CO OF CONNECTICUT	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
58-6020487 ..	TRAVELERS INDEMNITY COMPANY OF AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2719165 ..	TRAVELERS PROP CAS CO OF AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
52-0515280 ..	UNITED STATES FIDELITY & GUARANTY CO	0	XXX	XXX	0	0	0	XXX	XXX	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	XXX	XXX	0	0	0	XXX	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	XXX	XXX	0	0	0	XXX	XXX	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	XXX	XXX	0	0	0	XXX	XXX	0
0899999. Total Authorized - Affiliates		0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized - Other U.S. Unaffiliated Insurers										
06-0237820 ..	ACE PROPERTY & CASUALTY INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1182357 ..	ALLIED WORLD INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1430254 ..	ARCH REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
51-0434766 ..	AXIS REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0574325 ..	BERKLEY INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
31-0542366 ..	CINCINNATI INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
35-2293075 ..	ENDURANCE ASSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
22-2005057 ..	EVEREST REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1963496 ..	FEDERAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1325038 ..	FINIAL REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2673100 ..	GENERAL REINSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
04-1543470 ..	LIBERTY MUTUAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1481194 ..	MARKEL GLOBAL REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-4924125 ..	MUNICH REINSURANCE AMERICA INC	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0355979 ..	NATIONAL INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3138390 ..	NAVIGATORS INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

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)
47-0698507 ..	ODYSSEY REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3031176 ..	PARTNER REINSURANCE CO OF THE US	0	XXX	XXX	0	0	0	XXX	XXX	0
52-1952955 ..	RENAISSANCE REINSURANCE US INC	0	XXX	XXX	0	0	0	XXX	XXX	0
75-1444207 ..	SCOR REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1675535 ..	SWISS REINSURANCE AMERICA CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
48-0921045 ..	WESTPORT INSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1290712 ..	XL REINSURANCE AMERICA INC	0	XXX	XXX	0	0	0	XXX	XXX	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized - Other Non-U.S. Insurers										
AA-1340125 ..	HANNOVER RUCK SE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127241 ..	LLOYDS SYNDICATE 1241	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128623 ..	LLOYDS SYNDICATE 2623	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126623 ..	LLOYDS SYNDICATE 623	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120377 ..	OCEAN MARINE INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190339 ..	RENAISSANCE REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1460006 ..	VALIDUS REINSURANCE (SWITZERLAND) LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
1299999. Total Authorized - Other Non-U.S. Insurers		0	XXX	XXX	0	0	0	XXX	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	XXX	XXX	0	0	0	XXX	XXX	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	0	XXX	XXX	XXX	0	XXX	0
Unauthorized - Affiliates - Other (Non-U.S.) - Other										
AA-1121375 ..	TRAVELERS INSURANCE COMPANY LTD	0	385	0	XXX	XXX	XXX	0	XXX	0
AA-1560039 ..	TRAVELERS INSURANCE COMPANY OF CANADA	0	5,856	0	XXX	XXX	XXX	5,856	XXX	5,856
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		0	6,241	0	XXX	XXX	XXX	5,856	XXX	5,856
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	6,241	0	XXX	XXX	XXX	5,856	XXX	5,856
2299999. Total Unauthorized - Affiliates		0	6,241	0	XXX	XXX	XXX	5,856	XXX	5,856
Unauthorized - Other U.S. Unaffiliated Insurers										
03-0371799 ..	QUEEN CITY ASSURANCE, INC	0	0	0	XXX	XXX	XXX	0	XXX	0
20-1963972 ..	VALUEPATH INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000 ..	WILLIAM HENRY INSURANCE LLC	0	401	0	XXX	XXX	XXX	401	XXX	401
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		0	401	0	XXX	XXX	XXX	401	XXX	401
Unauthorized - Pools - Voluntary Pools										
AA-9992202 ..	SMALL BUSINESS ADMINISTRATION	0	3,054	0	XXX	XXX	XXX	3,054	XXX	3,054
2599999. Total Unauthorized - Pools - Voluntary Pools		0	3,054	0	XXX	XXX	XXX	3,054	XXX	3,054
Unauthorized - Other Non-U.S. Insurers										
AA-3194128 ..	ALLIED WORLD ASSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-2734101 ..	FIANZAS Y CAUCIONES ATLAS SA	0	47	0	XXX	XXX	XXX	47	XXX	47
AA-1340097 ..	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	5	0	XXX	XXX	XXX	5	XXX	5
AA-0000000 ..	INBURSA SEGUROS DE CAUCION Y FIANZAS SA	0	0	0	XXX	XXX	XXX	0	XXX	0

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1930680 ..	INSURANCE AUSTRALIA LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1120377 ..	OCEAN MARINE INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1340004 ..	R+V VERSICHERUNG AG	0	529	0	XXX	XXX	XXX	529	XXX	529
AA-1340255 ..	WUERTTEMBERGISCHE VERSICHERUNG AG	0	1	0	XXX	XXX	XXX	1	XXX	1
2699999. Total Unauthorized - Other Non-U.S. Insurers		0	581	0	XXX	XXX	XXX	581	XXX	581
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	10,277	0	XXX	XXX	XXX	9,892	XXX	9,892
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
Certified - Other Non-U.S. Insurers										
CR-1340125 ..	HANNOVER RUCK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3190339 ..	RENAISSANCE REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
4099999. Total Certified - Other Non-U.S. Insurers		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
Reciprocal Jurisdiction - Other Non-U.S. Insurers										
RJ-1340125 ..	HANNOVER RUCK SE	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1128623 ..	LLOYDS SYNDICATE 2623	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126006 ..	LLOYDS SYNDICATE 4472	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126623 ..	LLOYDS SYNDICATE 623	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-3190339 ..	RENAISSANCE REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1460006 ..	VALIDUS REINSURANCE (SWITZERLAND) LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers		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	10,277	0	0	0	0	9,892	0	9,892
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	0	0	0	0	0	0	0
9999999 Totals		0	10,277	0	0	0	0	9,892	0	9,892

SCHEDULE F - PART 4

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

1 Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
0001	1	021000089	CITIBANK N.A.	776
0002	1	021000089	CITIBANK N.A.	56
0003	1	021000089	CITIBANK N.A.	17
0004	1	026002532	BANK OF NOVA SCOTIA	297
0005	1	026007728	NATIONAL AUSTRALIA BANK	3
0006	1	083001314	REPUBLIC BANK	250
0007	1	021000089	CITIBANK N.A.	1,524
0008	1	021000089	CITIBANK N.A.	3,783
Total				6,705

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

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

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.	QUEEN CITY ASSURANCE	50.000	158
2.	QUEEN CITY ASSURANCE	50.000	151
3.	MUNICH REINSURANCE AMERICA	40.000	10,906
4.	XL REINSURANCE AMERICA	32.000	126,985
5.	HANNOVER RUCK SE	32.000	3,382

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

	1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated
6.	TRAVELERS INDEMNITY COMPANY	2,020,440	780,346	Yes [X] No [ ]
7.	HANNOVER RUCK SE	25,587	27,484	Yes [ ] No [X]
8.	XL REINSURANCE AMERICA INC	23,323	23,727	Yes [ ] No [X]
9.	NATIONAL INDEMNITY COMPANY	18,935	13,926	Yes [ ] No [X]
10.	MUNICH REINSURANCE AMERICA INC	15,676	16,199	Yes [ ] No [X]

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

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	5,275,960,736	0	5,275,960,736
2.	Premiums and considerations (Line 15)	325,304,977	0	325,304,977
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	27,997,684	(27,997,684)	0
4.	Funds held by or deposited with reinsured companies (Line 16.2)	422,467	0	422,467
5.	Other assets	118,250,194	0	118,250,194
6.	Net amount recoverable from reinsurers	0	2,148,641,278	2,148,641,278
7.	Protected cell assets (Line 27)	0	0	0
8.	Totals (Line 28)	5,747,936,058	2,120,643,595	7,868,579,653
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	1,641,996,907	1,598,567,212	3,240,564,118
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	132,439,346	3,395,339	135,834,685
11.	Unearned premiums (Line 9)	1,515,112,686	591,487,343	2,106,600,029
12.	Advance premiums (Line 10)	4,091,249	0	4,091,249
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	21,388,522	0	21,388,522
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	62,914,516	(62,914,516)	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)	21,072,858	0	21,072,858
17.	Provision for reinsurance (Line 16)	9,891,783	(9,891,783)	0
18.	Other liabilities	20,793,476	0	20,793,476
19.	Total liabilities excluding protected cell business (Line 26)	3,429,701,342	2,120,643,595	5,550,344,937
20.	Protected cell liabilities (Line 27)	0	0	0
21.	Surplus as regards policyholders (Line 37)	2,318,234,716	XXX	2,318,234,716
22.	Totals (Line 38)	5,747,936,058	2,120,643,595	7,868,579,653

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

If yes, give full explanation: .....

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

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

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	6,291	6,746	792	505	2,364	392	3,165	1,804	XXX
2. 2014	1,826,816	465,168	1,361,648	495,322	196,913	19,169	11,279	52,927	16,021	15,566	343,206	XXX
3. 2015	1,879,820	509,296	1,370,524	435,105	187,483	12,857	6,155	49,513	15,930	18,515	287,907	XXX
4. 2016	1,936,556	528,963	1,407,593	597,659	257,880	26,726	8,378	54,801	18,197	53,531	394,730	XXX
5. 2017	2,033,846	581,305	1,452,541	687,668	264,848	18,243	5,763	56,237	18,359	46,350	473,177	XXX
6. 2018	2,151,646	613,939	1,537,706	743,002	301,622	21,193	6,616	56,861	16,992	24,242	495,826	XXX
7. 2019	2,293,545	672,467	1,621,078	745,294	318,186	14,448	7,162	61,278	18,135	12,283	477,537	XXX
8. 2020	2,513,108	766,933	1,746,175	681,100	254,017	14,448	4,953	65,332	19,274	31,375	482,636	XXX
9. 2021	2,696,094	840,938	1,855,156	473,142	161,520	5,859	3,798	61,766	17,921	4,276	357,529	XXX
10. 2022	2,929,557	913,227	2,016,330	338,039	91,668	7,408	3,554	56,420	13,948	5,192	292,696	XXX
11. 2023	3,166,203	983,602	2,182,601	212,162	47,261	2,857	1,396	40,226	8,792	1,934	197,795	XXX
12. Totals	XXX	XXX	XXX	5,414,784	2,088,144	143,998	59,560	557,726	163,960	216,428	3,804,844	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	79,419	66,498	24,813	25,887	3,620	2,636	7,807	7,626	8,698	2,600	9,700	19,109	XXX
2. 2014	3,724	2,547	7,465	7,134	418	247	51	0	1,256	380	2,401	2,606	XXX
3. 2015	6,405	3,791	13,951	12,852	127	105	(81)	18	1,469	403	2,780	4,704	XXX
4. 2016	18,514	13,746	18,785	17,302	900	377	175	(5)	1,181	466	3,193	7,669	XXX
5. 2017	41,411	31,245	39,291	34,967	2,365	1,051	6	117	2,846	1,002	11,208	17,536	XXX
6. 2018	53,280	39,892	50,008	48,997	2,600	833	(106)	(218)	6,038	2,020	7,943	20,296	XXX
7. 2019	57,285	34,343	85,084	67,154	3,428	858	3,090	233	9,384	3,876	8,504	51,807	XXX
8. 2020	141,300	67,442	210,320	93,031	5,523	1,175	810	984	15,931	5,898	14,961	205,355	XXX
9. 2021	103,972	39,395	260,492	145,570	2,575	1,771	10,643	1,661	22,648	10,143	5,037	201,789	XXX
10. 2022	180,540	57,136	534,885	249,894	7,420	2,708	10,426	2,706	39,294	18,542	28,687	441,579	XXX
11. 2023	303,517	73,333	766,256	373,521	12,649	4,916	14,924	3,904	41,564	13,856	67,608	669,378	XXX
12. Totals	989,367	429,369	2,011,349	1,076,310	41,624	16,678	47,746	17,025	150,310	59,185	162,022	1,641,829	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	11,847	7,262
2. 2014	580,331	234,520	345,811	31.8	50.4	25.4	0	0	0.0	1,507	1,099
3. 2015	519,347	226,737	292,610	27.6	44.5	21.4	0	0	0.0	3,714	990
4. 2016	718,741	316,341	402,400	37.1	59.8	28.6	0	0	0.0	6,250	1,419
5. 2017	848,066	357,352	490,714	41.7	61.5	33.8	0	0	0.0	14,490	3,046
6. 2018	932,876	416,753	516,122	43.4	67.9	33.6	0	0	0.0	14,398	5,898
7. 2019	979,292	449,947	529,344	42.7	66.9	32.7	0	0	0.0	40,871	10,936
8. 2020	1,134,764	446,773	687,991	45.2	58.3	39.4	0	0	0.0	191,148	14,207
9. 2021	941,097	381,778	559,318	34.9	45.4	30.1	0	0	0.0	179,498	22,291
10. 2022	1,174,433	440,157	734,276	40.1	48.2	36.4	0	0	0.0	408,395	33,184
11. 2023	1,394,154	526,981	867,173	44.0	53.6	39.7	0	0	0.0	622,918	46,460
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,495,037	146,792

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

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	One Year	Two Year
1. Prior	653,154	454,357	318,433	283,626	268,919	267,735	272,034	264,429	257,303	256,476	(827)	(7,953)
2. 2014	423,997	428,020	372,108	325,912	309,569	303,364	304,249	307,669	307,730	308,029	299	360
3. 2015	XXX	433,484	413,882	373,240	317,559	307,492	279,907	268,440	259,333	257,961	(1,371)	(10,479)
4. 2016	XXX	XXX	457,994	452,578	397,553	401,510	401,382	386,384	368,479	365,080	(3,399)	(21,304)
5. 2017	XXX	XXX	XXX	497,183	510,954	474,345	471,689	458,620	451,147	450,991	(156)	(7,629)
6. 2018	XXX	XXX	XXX	XXX	472,285	500,406	486,911	485,776	478,697	472,234	(6,463)	(13,542)
7. 2019	XXX	XXX	XXX	XXX	XXX	512,839	528,621	512,917	494,325	480,693	(13,633)	(32,224)
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	695,558	638,325	645,985	631,900	(14,085)	(6,425)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	735,803	616,004	502,968	(113,037)	(232,836)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	726,332	671,051	(55,281)	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	808,032	XXX	XXX
12. Totals											(207,952)	(332,032)

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	2	3	4	5	6	7	8	9	10		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior	000	110,023	157,134	191,995	231,743	241,419	246,392	243,052	243,632	243,464	XXX	XXX
2. 2014	79,013	186,396	241,782	276,025	283,956	296,544	299,524	305,316	305,714	306,299	XXX	XXX
3. 2015	XXX	54,254	157,092	210,491	230,802	244,445	252,124	253,483	254,466	254,324	XXX	XXX
4. 2016	XXX	XXX	74,872	206,510	281,332	309,213	347,315	354,897	358,739	358,126	XXX	XXX
5. 2017	XXX	XXX	XXX	102,318	280,792	367,522	398,527	418,164	432,560	435,299	XXX	XXX
6. 2018	XXX	XXX	XXX	XXX	113,197	317,922	397,670	429,863	454,319	455,957	XXX	XXX
7. 2019	XXX	XXX	XXX	XXX	XXX	116,968	279,499	366,939	404,209	434,394	XXX	XXX
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	129,939	276,378	376,258	436,577	XXX	XXX
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	107,542	240,317	313,683	XXX	XXX
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	102,707	250,224	XXX	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	166,362	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	435,083	198,299	48,156	3,639	(19,248)	(12,540)	(1,040)	(107)	(2,172)	(893)
2. 2014	272,361	177,259	85,176	29,216	7,502	1,239	(699)	(476)	279	381
3. 2015	XXX	289,649	172,134	104,638	53,373	37,730	13,624	4,105	2,792	1,001
4. 2016	XXX	XXX	293,943	112,308	29,288	17,035	10,656	1,890	(2,711)	1,663
5. 2017	XXX	XXX	XXX	298,491	135,759	53,846	37,741	11,848	2,394	4,213
6. 2018	XXX	XXX	XXX	XXX	268,565	89,855	37,789	21,298	483	1,124
7. 2019	XXX	XXX	XXX	XXX	XXX	275,065	130,288	74,573	45,889	20,787
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	435,863	233,714	194,421	117,116
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	525,032	280,493	123,904
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	503,095	292,710
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	403,754

Schedule P - Part 1A - Homeowners/Farmowners

N O N E

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

N O N E

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2014	0	0	0	0	0	0	0	1	1	0	0	0
3. 2015	0	0	0	0	0	0	0	0	0	0	0	0
4. 2016	0	0	0	0	0	0	0	0	0	0	0	0
5. 2017	0	0	0	0	0	0	0	1	1	0	0	0
6. 2018	0	0	0	0	0	0	0	3	3	0	0	0
7. 2019	0	0	0	0	0	0	0	0	0	0	0	0
8. 2020	0	0	0	0	0	0	0	0	0	0	0	0
9. 2021	0	0	0	0	0	0	0	0	0	0	0	0
10. 2022	0	0	0	0	0	0	0	0	0	0	0	0
11. 2023	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	0	0	0	0	6	6	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	0	0	56	56	0	0	7	7	0	0	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2015	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2016	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2017	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2018	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2021	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2022	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2023	0	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	0	0	56	56	0	0	7	7	4	4	0	0	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2014	2	2	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2015	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2016	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2017	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2018	4	4	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2019	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2020	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2021	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2022	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2023	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	229	229	12	12	(5)	(5)	0	0	XXX
2. 2014	40	40	0	0	0	0	0	0	0	0	0	0
3. 2015	0	0	0	0	0	0	0	(5)	(5)	0	0	0
4. 2016	0	0	0	0	0	0	0	1	1	0	0	0
5. 2017	0	0	0	0	0	0	0	0	0	0	0	0
6. 2018	0	0	0	0	0	0	0	(2)	(2)	0	0	0
7. 2019	0	0	0	0	0	0	0	(1)	(1)	0	0	0
8. 2020	0	0	0	0	0	0	0	(2)	(2)	0	0	0
9. 2021	0	0	0	0	0	0	0	0	0	0	0	0
10. 2022	0	0	0	0	0	0	0	0	0	0	0	0
11. 2023	0	0	0	0	0	0	0	(1)	(1)	0	0	0
12. Totals	XXX	XXX	XXX	229	229	12	12	(15)	(15)	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,615	1,615	5,086	5,086	386	386	423	423	128	128	0	0	16
2. 2014	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2015	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2016	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2017	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2018	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2021	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2022	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2023	0	0	0	0	0	0	0	0	(32)	(32)	0	0	0
12. Totals	1,615	1,615	5,086	5,086	386	386	423	423	92	92	0	0	16

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2014	(1)	(1)	0	(1.5)	(1.5)	0.0	0	0	0.0	0	0
3. 2015	(5)	(5)	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2016	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2017	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2018	(2)	(2)	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2019	(2)	(2)	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2020	(3)	(3)	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2021	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2022	(1)	(1)	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2023	(33)	(33)	0	0.0	0.0	(100.0)	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								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	1	57	57	0	0	0	0	XXX
2. 2014	0	0	0	0	0	0	0	0	0	0	0	0
3. 2015	0	0	0	0	0	0	0	0	0	0	0	0
4. 2016	0	0	0	0	0	0	0	0	0	0	0	0
5. 2017	0	0	0	0	0	0	0	0	0	0	0	0
6. 2018	0	0	0	0	0	0	0	0	0	0	0	0
7. 2019	0	0	0	0	0	0	0	0	0	0	0	0
8. 2020	0	0	0	0	0	0	0	0	0	0	0	0
9. 2021	0	0	0	0	0	0	0	0	0	0	0	0
10. 2022	0	0	0	0	0	0	0	0	0	0	0	0
11. 2023	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	1	1	57	57	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	10	10	1,686	1,686	88	88	3,553	3,553	218	218	0	0	24
2. 2014	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2015	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2016	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2017	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2018	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2021	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2022	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2023	0	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	10	10	1,686	1,686	88	88	3,553	3,553	221	221	0	0	24

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2014	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2015	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2016	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2017	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2018	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2019	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2020	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2021	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2022	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2023	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

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

N O N E

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

N O N E

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

N O N E

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	184	184	60	60	226	222	0	4	XXX
2. 2014	676	676	0	191	191	3	3	19	15	0	4	3
3. 2015	586	586	0	51	51	10	10	22	17	0	4	2
4. 2016	711	711	0	358	358	1	1	14	10	0	4	4
5. 2017	174	174	0	369	369	0	0	8	4	0	4	2
6. 2018	956	956	0	97	97	12	12	19	14	0	4	5
7. 2019	1,138	1,059	78	69	69	1	1	16	11	0	4	5
8. 2020	682	565	117	82	82	0	0	7	3	0	4	1
9. 2021	808	687	120	3	3	0	0	10	5	0	4	1
10. 2022	3,462	842	2,620	0	0	10	10	12	8	0	4	1
11. 2023	3,330	995	2,335	0	0	2	2	21	15	0	5	2
12. Totals	XXX	XXX	XXX	1,405	1,405	99	99	373	323	0	50	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	50	50	8,029	8,029	205	205	3,136	3,136	1,050	1,055	0	(4)	7
2. 2014	0	0	0	0	0	0	0	0	(3)	2	0	(4)	0
3. 2015	0	0	43	43	0	0	0	0	(3)	2	0	(4)	0
4. 2016	0	0	191	191	0	0	0	0	(3)	2	0	(4)	0
5. 2017	0	0	843	843	0	0	0	0	(3)	2	0	(4)	0
6. 2018	0	0	168	168	0	0	17	17	(3)	2	0	(4)	0
7. 2019	0	0	889	889	0	0	0	0	(3)	2	0	(4)	0
8. 2020	93	93	253	221	0	0	0	0	(11)	(6)	0	28	1
9. 2021	0	0	265	249	0	0	56	56	(3)	2	0	11	0
10. 2022	0	0	1,785	353	0	0	36	23	(3)	2	0	1,441	0
11. 2023	0	0	1,641	370	23	23	50	39	19	(30)	0	1,331	1
12. Totals	143	143	14,106	11,356	228	228	3,296	3,272	1,038	1,034	0	2,779	9

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	(4)
2. 2014	211	211	0	31.2	31.2	0.0	0	0	0.0	0	(4)
3. 2015	122	122	0	20.9	20.9	0.0	0	0	0.0	0	(4)
4. 2016	562	562	0	79.0	79.0	0.0	0	0	0.0	0	(4)
5. 2017	1,218	1,218	0	701.3	701.3	0.0	0	0	0.0	0	(4)
6. 2018	311	311	0	32.5	32.5	0.0	0	0	0.0	0	(4)
7. 2019	972	972	0	85.5	91.8	0.0	0	0	0.0	0	(4)
8. 2020	424	392	32	62.2	69.5	27.4	0	0	0.0	32	(4)
9. 2021	330	315	15	40.9	45.9	12.6	0	0	0.0	15	(4)
10. 2022	1,841	396	1,445	53.2	47.0	55.2	0	0	0.0	1,432	8
11. 2023	1,756	419	1,336	52.7	42.2	57.2	0	0	0.0	1,271	60
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	2,751	28

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	8,531	6,685	23	22	246	94	117	1,999	XXX
2. 2014	814,851	384,041	430,810	367,840	176,497	11,564	11,183	27,877	13,955	1,021	205,647	3,878
3. 2015	845,086	390,425	454,662	346,894	169,494	6,547	6,096	28,184	14,262	208	191,773	3,723
4. 2016	881,780	412,495	469,285	433,926	238,914	8,464	8,101	31,933	16,784	473	210,524	3,948
5. 2017	954,804	459,513	495,290	472,842	251,813	6,279	5,633	31,978	16,927	329	236,726	4,103
6. 2018	1,013,950	481,979	531,971	504,191	271,474	7,256	6,407	32,443	15,515	405	250,496	4,509
7. 2019	1,095,452	516,201	579,251	505,765	247,272	7,814	6,798	35,699	16,450	460	278,758	5,022
8. 2020	1,228,807	579,164	649,643	431,811	161,755	4,994	4,693	36,977	16,819	856	290,515	5,198
9. 2021	1,447,798	685,086	762,712	351,551	125,223	4,493	3,699	37,207	16,213	777	248,117	5,303
10. 2022	1,604,589	763,073	841,516	221,357	79,762	4,183	3,500	30,918	12,480	96	160,716	4,542
11. 2023	1,705,996	820,588	885,408	95,709	41,467	1,707	1,394	20,859	7,961	217	67,453	3,969
12. Totals	XXX	XXX	XXX	3,740,417	1,770,354	63,327	57,525	314,321	147,461	4,959	2,142,724	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	63,159	61,864	10,087	10,341	1,045	1,052	14	13	1,474	830	0	1,679	75
2. 2014	3,539	2,547	8,441	7,134	251	247	86	0	578	327	0	2,639	28
3. 2015	5,384	3,791	14,611	12,808	105	105	18	18	598	339	0	3,657	29
4. 2016	18,369	13,746	18,576	14,047	562	342	(159)	33	765	433	0	9,511	37
5. 2017	35,248	31,245	42,408	33,867	1,442	1,051	117	117	1,661	936	0	13,661	80
6. 2018	47,394	38,797	56,089	48,735	1,003	823	(257)	(236)	3,327	1,871	0	17,565	160
7. 2019	53,509	33,387	78,767	63,139	2,135	815	(597)	83	6,597	3,707	0	39,278	317
8. 2020	109,501	57,158	137,264	87,033	1,336	1,054	1,092	1,008	9,986	5,578	0	107,349	479
9. 2021	100,412	38,108	233,143	133,732	1,763	1,392	1,683	1,587	17,531	9,846	0	169,867	842
10. 2022	129,648	35,114	394,150	239,469	3,992	2,561	2,779	2,422	32,619	18,254	0	265,367	1,565
11. 2023	170,694	54,458	595,331	350,699	7,329	4,242	2,086	4,224	22,882	12,815	0	371,885	2,925
12. Totals	736,858	370,216	1,588,868	1,001,004	20,963	13,685	6,863	9,269	98,017	54,937	0	1,002,459	6,537

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,041	638
2. 2014	420,177	211,890	208,286	51.6	55.2	48.3	0	0	0.0	2,299	340
3. 2015	402,343	206,913	195,430	47.6	53.0	43.0	0	0	0.0	3,397	260
4. 2016	512,436	292,401	220,035	58.1	70.9	46.9	0	0	0.0	9,151	360
5. 2017	591,975	341,588	250,387	62.0	74.3	50.6	0	0	0.0	12,545	1,116
6. 2018	651,447	383,386	268,061	64.2	79.5	50.4	0	0	0.0	15,951	1,614
7. 2019	689,688	371,652	318,036	63.0	72.0	54.9	0	0	0.0	35,749	3,528
8. 2020	732,962	335,098	397,864	59.6	57.9	61.2	0	0	0.0	102,575	4,774
9. 2021	747,783	329,799	417,984	51.6	48.1	54.8	0	0	0.0	161,715	8,152
10. 2022	819,646	393,562	426,083	51.1	51.6	50.6	0	0	0.0	249,214	16,153
11. 2023	916,599	477,261	439,338	53.7	58.2	49.6	0	0	0.0	360,869	11,016
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	954,506	47,952

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	2,257	1,007	48	45	94	4	272	1,342	XXX
2. 2022	71,012	5,285	65,727	36,061	1,267	2	0	2,092	153	1,855	36,735	XXX
3. 2023	73,579	5,042	68,538	21,713	504	0	0	1,688	82	701	22,816	XXX
4. Totals	XXX	XXX	XXX	60,031	2,777	50	45	3,873	239	2,829	60,894	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	1,584	1,303	3,358	3,810	210	100	124	0	4,982	447	0	4,597	23
2. 2022	100	0	(155)	576	130	0	1	0	649	58	0	90	6
3. 2023	935	24	5,110	1,602	0	0	368	25	2,931	271	0	7,422	38
4. Totals	2,618	1,326	8,313	5,988	341	100	492	25	8,561	777	0	12,109	67

	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	(171)	4,769
2. 2022	38,879	2,054	36,825	54.8	38.9	56.0	0	0	0.0	(631)	721
3. 2023	32,745	2,507	30,238	44.5	49.7	44.1	0	0	0.0	4,419	3,003
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,617	8,493

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									XXX
2. 2022												
3. 2023												
4. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2022													
3. 2023													
4. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2022											
3. 2023											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

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	8,489	3,852	4,231	35	6,007	225	35,190	14,614	XXX
2. 2022	1,236,053	129,586	1,106,467	80,622	10,640	3,212	44	23,314	1,223	3,240	95,241	XXX
3. 2023	1,368,574	142,255	1,226,319	94,740	5,291	1,148	0	17,638	714	1,016	107,521	XXX
4. Totals	XXX	XXX	XXX	183,850	19,783	8,591	79	46,959	2,161	39,447	217,376	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	52,591	2,335	89,082	19,914	10,150	519	12,588	105	20,395	873	65,727	161,060	270
2. 2022	29,989	1,218	139,105	9,496	3,223	73	7,610	261	6,083	281	28,687	174,681	77
3. 2023	131,888	18,852	164,173	20,851	5,296	651	12,419	(384)	15,612	680	67,608	288,740	224
4. Totals	214,468	22,405	392,361	50,261	18,669	1,242	32,618	(18)	42,090	1,834	162,022	624,481	571

	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	119,424	41,636
2. 2022	293,158	23,236	269,922	23.7	17.9	24.4	0	0	0.0	158,380	16,301
3. 2023	442,915	46,654	396,261	32.4	32.8	32.3	0	0	0.0	256,359	32,381
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	534,163	90,318

Schedule P - Part 1L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 1M - International

N O N E

Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property

N O N E

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	211	211	65	65	25	25	0	0	XXX
2. 2014	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2015	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2016	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2017	61	60	1	0	0	0	0	0	0	0	0	XXX
6. 2018	1,321	1,317	4	0	0	0	0	0	0	0	0	XXX
7. 2019	9,300	9,296	4	0	0	0	0	72	72	0	0	XXX
8. 2020	12,534	12,533	1	15,000	15,000	0	0	535	535	0	0	XXX
9. 2021	13,394	13,393	1	0	0	0	0	66	66	0	0	XXX
10. 2022	13,107	13,106	1	0	0	0	0	85	85	0	0	XXX
11. 2023	13,387	13,387	1	0	0	0	0	21	21	0	0	XXX
12. Totals	XXX	XXX	XXX	15,211	15,211	65	65	804	804	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	2,587	2,587	0	0	348	348	0	0	(33)	(33)	0	0	XXX
2. 2014	0	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2015	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2016	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2017	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2018	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2019	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2020	10,000	10,000	0	0	0	0	0	0	(66)	(66)	0	0	XXX
9. 2021	0	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2022	20,803	20,803	0	0	75	75	0	0	(66)	(66)	0	0	XXX
11. 2023	0	0	0	0	0	0	0	0	166	166	0	0	XXX
12. Totals	33,390	33,390	0	0	423	423	0	0	0	0	0	0	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2014	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2015	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2016	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2017	0	0	0	0.1	0.1	0.0	0	0	0.0	0	0
6. 2018	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2019	72	72	0	0.8	0.8	0.0	0	0	0.0	0	0
8. 2020	25,469	25,469	0	203.2	203.2	0.0	0	0	0.0	0	0
9. 2021	66	66	0	0.5	0.5	0.0	0	0	0.0	0	0
10. 2022	20,896	20,896	0	159.4	159.4	0.0	0	0	0.0	0	0
11. 2023	187	187	0	1.4	1.4	42.9	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2014	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2015	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2016	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2017	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2018	157	157	0	0	0	0	0	0	0	0	0	XXX
7. 2019	1,119	1,119	0	0	0	0	0	0	0	0	0	XXX
8. 2020	1,467	1,467	0	0	0	0	0	0	0	0	0	XXX
9. 2021	1,439	1,439	0	0	0	0	0	0	0	0	0	XXX
10. 2022	1,334	1,334	0	0	0	0	0	0	0	0	0	XXX
11. 2023	1,337	1,337	0	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	XXX
2. 2014	0	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2015	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2016	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2017	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2018	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2019	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2020	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2021	0	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2022	0	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2023	0	0	0	0	0	0	0	0	0	0	0	0	XXX
12. Totals	0	0	0	0	0	0	0	0	0	0	0	0	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2014	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2015	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2016	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2017	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2018	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2019	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2020	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2021	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2022	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2023	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 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	16	16	285	285	6	6	0	0	XXX
2. 2014	0	0	0	0	0	0	0	3	0	0	3	0
3. 2015	0	0	0	0	0	0	0	9	6	0	3	0
4. 2016	0	0	0	0	0	0	0	3	0	0	3	0
5. 2017	0	0	0	0	0	0	0	3	0	0	3	0
6. 2018	0	0	0	0	0	0	0	3	0	0	3	0
7. 2019	0	0	0	0	0	0	0	3	0	0	3	0
8. 2020	0	0	0	0	0	0	0	0	0	0	0	0
9. 2021	0	0	0	0	0	0	0	0	0	0	0	0
10. 2022	0	0	0	0	0	0	0	0	0	0	0	0
11. 2023	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	16	16	285	285	30	12	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 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	264	264	866	866	525	525	490	490	189	189	0	0	211
2. 2014	0	0	0	0	0	0	0	0	11	11	0	0	0
3. 2015	0	0	0	0	0	0	0	0	11	11	0	0	0
4. 2016	0	0	0	0	0	0	0	0	11	11	0	0	0
5. 2017	0	0	0	0	0	0	0	0	11	11	0	0	0
6. 2018	0	0	0	0	0	0	0	0	11	11	0	0	0
7. 2019	0	0	0	0	0	0	0	0	11	11	0	0	0
8. 2020	0	0	0	0	0	0	0	0	11	11	0	0	0
9. 2021	0	0	0	0	0	0	0	0	11	11	0	0	0
10. 2022	0	0	0	0	0	0	0	0	11	11	0	0	0
11. 2023	0	0	0	0	0	0	0	0	(14)	(14)	0	0	0
12. Totals	264	264	866	866	525	525	490	490	278	278	0	0	211

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2014	14	11	3	0.0	0.0	0.0	0	0	0.0	0	0
3. 2015	20	18	3	0.0	0.0	0.0	0	0	0.0	0	0
4. 2016	14	11	3	0.0	0.0	0.0	0	0	0.0	0	0
5. 2017	14	11	3	0.0	0.0	0.0	0	0	0.0	0	0
6. 2018	14	11	3	0.0	0.0	0.0	0	0	0.0	0	0
7. 2019	15	11	3	0.0	0.0	0.0	0	0	0.0	0	0
8. 2020	11	11	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2021	11	11	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2022	11	11	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2023	(14)	(14)	0	0.0	0.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2014	0	0	0	0	0	0	0	0	0	0	0	0
3. 2015	0	0	0	0	0	0	0	0	0	0	0	0
4. 2016	0	0	0	0	0	0	0	0	0	0	0	0
5. 2017	0	0	0	0	0	0	0	0	0	0	0	0
6. 2018	0	0	0	0	0	0	0	0	0	0	0	0
7. 2019	0	0	0	0	0	0	0	0	0	0	0	0
8. 2020	0	0	0	0	0	0	0	0	0	0	0	0
9. 2021	0	0	0	0	0	0	0	0	0	0	0	0
10. 2022	0	0	0	0	0	0	0	0	0	0	0	0
11. 2023	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	0	0	7	7	0	0	3	3	1	1	0	0	0
2. 2014	0	0	0	0	0	0	0	0	1	1	0	0	0
3. 2015	0	0	0	0	0	0	0	0	1	1	0	0	0
4. 2016	0	0	0	0	0	0	0	0	1	1	0	0	0
5. 2017	0	0	0	0	0	0	0	0	1	1	0	0	0
6. 2018	0	0	0	0	0	0	0	0	1	1	0	0	0
7. 2019	0	0	0	0	0	0	0	0	1	1	0	0	0
8. 2020	0	0	0	0	0	0	0	0	1	1	0	0	0
9. 2021	0	0	0	0	0	0	0	0	1	1	0	0	0
10. 2022	0	0	0	0	0	0	0	0	1	1	0	0	0
11. 2023	0	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	0	0	7	7	0	0	3	3	9	9	0	0	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2014	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2015	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2016	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2017	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2018	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2019	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2020	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2021	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2022	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2023	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

Schedule P - Part 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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	X								
7. 2019	XXX	XXX	XXX	X	XX							
8. 2020	XXX	XXX	XXX	X	XX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

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

1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	X								
7. 2019	XXX	XXX	XXX	X	XX							
8. 2020	XXX	XXX	XXX	X	XX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

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

1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	X								
7. 2019	XXX	XXX	XXX	X	XX							
8. 2020	XXX	XXX	XXX	X	XX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

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

1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	0	0

NONE

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	X								
7. 2019	XXX	XXX	XXX	X	XX							
8. 2020	XXX	XXX	XXX	X	XX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

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

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	X								
7. 2019	XXX	XXX	XXX	X	X							
8. 2020	XXX	XXX	XXX	X	X	X						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

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

1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	X								
7. 2019	XXX	XXX	XXX	X	X							
8. 2020	XXX	XXX	XXX	X	X	X						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

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

1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	X								
7. 2019	XXX	XXX	XXX	X	X							
8. 2020	XXX	XXX	XXX	X	X	X						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

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

1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	10	10	22	32	10	22
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15	15	15	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,445	1,445	0	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,282	XXX	XXX
										12. Totals	10	22

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

1. Prior	307,050	267,565	259,118	239,519	237,231	239,654	242,065	237,765	237,608	237,726	118	(39)
2. 2014	227,474	236,486	225,705	207,645	197,385	191,148	190,835	194,330	193,641	194,114	473	(216)
3. 2015	XXX	232,722	236,947	210,459	187,870	184,689	183,520	182,957	180,769	181,249	480	(1,708)
4. 2016	XXX	XXX	240,443	221,815	204,309	206,375	203,308	206,642	204,710	204,554	(156)	(2,088)
5. 2017	XXX	XXX	XXX	258,547	241,559	237,556	233,554	234,597	233,902	234,611	710	14
6. 2018	XXX	XXX	XXX	XXX	245,510	252,702	252,685	249,939	247,014	249,677	2,663	(262)
7. 2019	XXX	XXX	XXX	XXX	XXX	290,380	316,118	299,038	298,234	295,897	(2,336)	(3,140)
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	387,816	398,417	390,431	373,298	(17,133)	(25,119)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	447,079	425,524	389,305	(36,219)	(57,774)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	411,772	393,281	(18,491)	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	416,373	XXX	XXX
										12. Totals	(69,891)	(90,333)

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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,189	9,117	9,634	517	4,445
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,873	34,296	7,423	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,972	XXX	XXX
4. Totals											7,940	4,445

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
4. Totals												

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	451,680	307,316	205,518	(101,799)	(246,162)
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	286,241	242,029	(44,212)	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	364,404	XXX	XXX
4. Totals											(146,011)	(246,162)

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

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
4. Totals												

SCHEDULE P - PART 2M - INTERNATIONAL

NONE

1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals												

SCHEDULE P - PART 2N - REINSURANCE
NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX								
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals												

NONE

SCHEDULE P - PART 2O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	0	0	0	0	0	0	0	0	0	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	2	2	2	2	0	0	0	(2)
7. 2019	XXX	XXX	XXX	XXX	XXX	2	2	2	0	0	0	(2)
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
12. Totals											0	(4)

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

1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX								
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals												

NONE

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

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX									
7. 2019	XXX	XXX	XXX									
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals												

NONE

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

1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX									
7. 2019	XXX	XXX	XXX									
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals												

NONE

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2023	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					
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2023	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)										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		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior	000											
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	X								
7. 2019	XXX	XXX	XXX	XXX								
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

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

1. Prior	000											
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	X	XX							
8. 2020	XXX	XXX	XXX	X	XX	XX						
9. 2021	XXX	XXX	XXX	XXX	XX	XX	X					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

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

1. Prior	000	0	0	0	0	0	0	0	0	0	1	0
2. 2014	0	0	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

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

1. Prior	000	0	0	0	0	0	0	0	0	0	12	0
2. 2014	0	0	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	0	0	0	0	0	0	0	0	0	45	0
2. 2014	0	0	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

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		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior	000											
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX								
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

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

1. Prior	000											
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX								
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

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

1. Prior	000										XXX	XXX
2. 2014											XXX	XXX
3. 2015	XXX										XXX	XXX
4. 2016	XXX	XXX									XXX	XXX
5. 2017	XXX	XXX	XXX								XXX	XXX
6. 2018	XXX	XXX	XXX	XXX							XXX	XXX
7. 2019	XXX	XXX	XXX	XXX							XXX	XXX
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

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

1. Prior	000	0	0	0	0	0	0	0	0	0	14	0
2. 2014	0	0	0	0	0	0	0	0	0	0	3	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0	2	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0	4	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0	2	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0	4	1
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	5	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	1	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1	0

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

1. Prior	000	108,977	153,076	184,483	207,747	219,813	227,617	230,357	234,844	236,691	3,257	0
2. 2014	24,981	96,418	144,266	164,580	176,420	182,025	183,968	189,796	190,411	191,725	3,496	354
3. 2015	XXX	22,322	92,833	136,060	156,909	168,278	173,181	175,843	176,832	177,851	3,354	340
4. 2016	XXX	XXX	22,556	88,352	141,594	165,614	178,830	189,598	191,814	195,376	3,500	411
5. 2017	XXX	XXX	XXX	27,417	112,456	171,316	193,716	208,571	217,441	221,675	3,642	381
6. 2018	XXX	XXX	XXX	XXX	36,128	128,839	181,000	207,853	224,748	233,567	3,850	499
7. 2019	XXX	XXX	XXX	XXX	XXX	37,058	130,068	198,504	233,090	259,509	4,131	574
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	36,970	145,510	225,437	270,357	4,095	624
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58,898	161,431	227,122	3,871	590
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	47,243	142,278	2,496	481
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	54,555	835	209

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		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	8,318	9,570	XXX	XXX
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,175	34,796	XXX	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,210	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000				
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	55,147	63,979	XXX	XXX
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,289	73,150	XXX	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	90,596	XXX	XXX

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

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000			XXX	XXX
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

NONE

1. Prior	000										XXX	XXX
2. 2014											XXX	XXX
3. 2015	XXX										XXX	XXX
4. 2016	XXX	XXX									XXX	XXX
5. 2017	XXX	XXX	XXX								XXX	XXX
6. 2018	XXX	XXX	XXX	XXX							XXX	XXX
7. 2019	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		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		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior	000										XXX	XXX
2. 2014											XXX	XXX
3. 2015	XXX										XXX	XXX
4. 2016	XXX	XXX									XXX	XXX
5. 2017	XXX	XXX	XXX								XXX	XXX
6. 2018	XXX	XXX	XXX	XXX							XXX	XXX
7. 2019	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000										XXX	XXX
2. 2014											XXX	XXX
3. 2015	XXX										XXX	XXX
4. 2016	XXX	XXX									XXX	XXX
5. 2017	XXX	XXX	XXX								XXX	XXX
6. 2018	XXX	XXX	XXX	XXX							XXX	XXX
7. 2019	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

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

1. Prior	000										XXX	XXX
2. 2014											XXX	XXX
3. 2015	XXX										XXX	XXX
4. 2016	XXX	XXX									XXX	XXX
5. 2017	XXX	XXX	XXX								XXX	XXX
6. 2018	XXX	XXX	XXX	XXX							XXX	XXX
7. 2019	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

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		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior	000	0	0	0	0	0	0	0	0	0	81	0
2. 2014	0	0	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

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

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		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior	000											
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

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

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		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

NONE

SCHEDULE P - PART 3T - WARRANTY

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		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		

NONE

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

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

Years in Which Losses Were Incurred	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	10	10	22	32
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15	15	15
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,445	1,445
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,282

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

1. Prior	173,769	83,579	51,526	15,048	(2,239)	(2,521)	3,839	544	251	(253)
2. 2014	159,927	92,050	57,992	28,836	13,781	6,372	2,615	2,373	2,011	1,394
3. 2015	XXX	162,451	94,872	47,670	19,094	8,407	4,795	4,582	2,655	1,803
4. 2016	XXX	XXX	173,194	73,167	26,999	15,386	8,339	6,156	4,085	4,336
5. 2017	XXX	XXX	XXX	176,888	75,972	36,491	19,539	11,906	7,427	8,542
6. 2018	XXX	XXX	XXX	XXX	158,241	72,604	36,676	19,538	7,405	7,333
7. 2019	XXX	XXX	XXX	XXX	XXX	174,293	90,261	43,680	29,083	14,947
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	260,555	145,536	103,689	50,316
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	291,950	174,181	99,508
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	274,585	155,037
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	242,495

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,763	203	(329)
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,642	(731)
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,851

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	342,820	190,838	81,652
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	224,423	136,958
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	156,126

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

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4M - INTERNATIONAL

NONE

1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4N - REINSURANCE
NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	2	2	2	2	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	2	2	2	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

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

1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 4T - Warranty

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	0	0	0	0	0	1	0	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	1	1	1	1	1	0	0	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	1	1	1	1	1	1	0	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

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

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	2	0	(2)	2	4	3	2	3	1	(1)
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	26	26	27	26	22	20	18	16	15	16
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	28	26	27	29	26	23	20	19	16	15
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	3	5	4	2	7	7	9	7	1	3
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	2,289	1,605	1,348	1,277	1,268	1,260	63	57	38	24
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	2,425	2,297	1,611	1,362	1,289	1,274	1,264	68	59	39
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in 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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	3	2	8	1	1	0	1	1	0	0
2. 2014	0	1	1	3	3	3	3	3	3	3
3. 2015	XXX	0	1	2	2	2	2	2	2	2
4. 2016	XXX	XXX	0	2	2	3	4	4	4	4
5. 2017	XXX	XXX	XXX	0	0	1	2	2	2	2
6. 2018	XXX	XXX	XXX	XXX	1	2	4	4	4	4
7. 2019	XXX	XXX	XXX	XXX	XXX	2	4	4	5	5
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	1	1
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	20	21	5	4	3	6	5	5	7	7
2. 2014	2	1	2	0	0	0	0	0	0	0
3. 2015	XXX	1	1	0	0	0	0	0	0	0
4. 2016	XXX	XXX	2	1	1	1	0	0	0	0
5. 2017	XXX	XXX	XXX	2	2	1	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	1	3	1	1	1	0
7. 2019	XXX	XXX	XXX	XXX	XXX	1	0	1	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	1	1	1	1
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	25	25	21	5	4	9	7	6	8	7
2. 2014	2	2	3	3	3	3	3	3	3	3
3. 2015	XXX	1	2	2	2	2	2	2	2	2
4. 2016	XXX	XXX	2	3	3	4	4	4	4	4
5. 2017	XXX	XXX	XXX	2	2	2	2	2	2	2
6. 2018	XXX	XXX	XXX	XXX	2	5	5	5	5	5
7. 2019	XXX	XXX	XXX	XXX	XXX	3	4	5	5	5
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	1	1	1	1
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	1	1
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	1
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2

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

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	2,806	1,507	717	383	265	157	104	57	28	39
2. 2014	468	1,952	2,744	3,097	3,299	3,410	3,442	3,469	3,485	3,496
3. 2015	XXX	490	1,934	2,634	3,003	3,167	3,257	3,307	3,337	3,354
4. 2016	XXX	XXX	576	1,953	2,782	3,133	3,316	3,401	3,457	3,500
5. 2017	XXX	XXX	XXX	516	2,130	2,961	3,327	3,489	3,583	3,642
6. 2018	XXX	XXX	XXX	XXX	637	2,314	3,105	3,510	3,726	3,850
7. 2019	XXX	XXX	XXX	XXX	XXX	701	2,410	3,384	3,836	4,131
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	705	2,613	3,591	4,095
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	969	2,853	3,871
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	782	2,496
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	835

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	2,712	1,518	951	627	395	253	167	121	105	75
2. 2014	1,654	1,246	632	354	185	92	70	49	36	28
3. 2015	XXX	1,640	1,136	627	318	185	112	69	42	29
4. 2016	XXX	XXX	1,619	1,284	625	342	191	125	77	37
5. 2017	XXX	XXX	XXX	1,738	1,214	643	344	211	134	80
6. 2018	XXX	XXX	XXX	XXX	1,824	1,352	759	426	256	160
7. 2019	XXX	XXX	XXX	XXX	XXX	2,194	1,756	960	573	317
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	2,380	1,692	921	479
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,503	1,687	842
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,310	1,565
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,925

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	5,800	3,126	1,710	1,031	669	418	275	181	133	115
2. 2014	2,207	3,448	3,689	3,789	3,830	3,851	3,862	3,870	3,874	3,878
3. 2015	XXX	2,208	3,320	3,560	3,647	3,685	3,707	3,716	3,719	3,723
4. 2016	XXX	XXX	2,294	3,536	3,777	3,863	3,908	3,934	3,943	3,948
5. 2017	XXX	XXX	XXX	2,356	3,629	3,949	4,037	4,074	4,094	4,103
6. 2018	XXX	XXX	XXX	XXX	2,571	4,030	4,322	4,423	4,476	4,509
7. 2019	XXX	XXX	XXX	XXX	XXX	3,025	4,568	4,854	4,970	5,022
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	3,243	4,767	5,085	5,198
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,630	5,015	5,303
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,240	4,542
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,969

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	9	3	9	7	13	11	13	5	13	7
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	57	61	75	66	68	59	70	72	132	211
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	70	71	87	87	84	91	87	107	154	227
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 5T - Warranty - Section 1

N O N E

Schedule P - Part 5T - Warranty - Section 2

N O N E

Schedule P - Part 5T - Warranty - Section 3

N O N E

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	(15)	(1)	0	1	0	0	0	0	0	0	0
2. 2014	15	(9)	(14)	(15)	(15)	(15)	(15)	(15)	(15)	(15)	0
3. 2015	XXX	25	12	10	10	10	10	10	10	10	0
4. 2016	XXX	XXX	18	13	12	12	12	12	12	12	0
5. 2017	XXX	XXX	XXX	8	(1)	(2)	(2)	(2)	(2)	(2)	0
6. 2018	XXX	XXX	XXX	XXX	11	(1)	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	12	(3)	(3)	(3)	(3)	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	14	(3)	(3)	(3)	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18	8	7	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	3	(7)
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8	8
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)	0	0	0	0	0	0	0	0	0	0	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX									
6. 2018	XXX	XXX									
7. 2019	XXX	XXX									
8. 2020	XXX	XXX									
9. 2021	XXX	XXX									
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	1,241	103	(3)	0	(1)	0	0	0	0	0	0
2. 2014	(1,201)	14	(89)	(90)	(92)	(96)	(98)	(98)	(98)	(98)	0
3. 2015	XXX	(1,317)	300	279	279	281	275	275	275	275	0
4. 2016	XXX	XXX	(1,512)	41	6	20	19	20	20	20	0
5. 2017	XXX	XXX	XXX	(1,531)	(372)	(154)	(128)	(112)	(112)	(112)	0
6. 2018	XXX	XXX	XXX	XXX	(1,121)	484	736	741	740	740	0
7. 2019	XXX	XXX	XXX	XXX	XXX	(1,835)	288	689	657	656	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	(2,390)	380	1,404	1,386	(17)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(3,193)	(601)	(510)	91
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(3,584)	(2,544)	1,039
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1,113)	(1,113)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)	40	0	0	0	0	0	0	0	0	0	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	40	0	0	0	0	0	0	0	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2023	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)	40	0	0	0	0	0	0	0	0	0	XXX

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	(193)	(13)	0	1	0	0	0	0	0	0	0
2. 2014	193	(85)	(96)	(96)	(96)	(96)	(96)	(96)	(96)	(96)	0
3. 2015	XXX	291	150	138	138	138	138	138	138	138	0
4. 2016	XXX	XXX	153	144	142	142	142	142	142	142	0
5. 2017	XXX	XXX	XXX	21	(12)	(13)	(13)	(13)	(13)	(13)	0
6. 2018	XXX	XXX	XXX	XXX	35	10	9	9	9	9	0
7. 2019	XXX	XXX	XXX	XXX	XXX	27	(81)	(81)	(80)	(80)	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	108	(50)	(51)	(51)	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	159	85	75	(11)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74	18	(56)
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	66	66
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)	0	0	0	0	0	0	0	0	0	0	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	21	21	21	21	21	0
7. 2019	XXX	XXX	XXX	XXX	XXX	(22)	50	50	50	50	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	(71)	(71)	(71)	(71)	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	(70)	(70)
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	70	70
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)	0	0	0	0	0	0	0	0	0	0	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	(47)	1	(4)	(300)	0	0	0	0	0	0	0
2. 2014	723	759	774	774	774	774	774	774	774	774	0
3. 2015	XXX	549	537	538	538	538	538	538	538	538	0
4. 2016	XXX	XXX	712	755	755	755	755	755	755	755	0
5. 2017	XXX	XXX	XXX	430	599	602	602	602	602	602	0
6. 2018	XXX	XXX	XXX	XXX	788	840	839	839	839	839	0
7. 2019	XXX	XXX	XXX	XXX	XXX	1,081	1,096	1,098	1,098	1,098	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	669	703	717	717	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	772	1,842	891	(951)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,378	3,233	855
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,426	3,426
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,330
13. Earned Premiums (Sch P-Pt. 1)	676	586	711	174	956	1,138	682	808	3,462	3,330	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	(49)	0	(4)	(300)	0	0	0	0	0	0	0
2. 2014	725	725	725	725	725	725	725	725	725	725	0
3. 2015	XXX	586	586	586	586	586	586	586	586	586	0
4. 2016	XXX	XXX	715	715	715	715	715	715	715	715	0
5. 2017	XXX	XXX	XXX	474	474	474	474	474	474	474	0
6. 2018	XXX	XXX	XXX	XXX	956	956	956	956	956	956	0
7. 2019	XXX	XXX	XXX	XXX	XXX	1,059	1,059	1,059	1,059	1,059	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	565	565	565	565	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	687	687	687	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	842	842	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	995	995
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	995
13. Earned Premiums (Sch P-Pt. 1)	676	586	711	174	956	1,059	565	687	842	995	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	189	97	(66)	3	(8)	(5)	(2)	(32)	32	(67)	(67)
2. 2014	814,662	815,007	815,004	815,007	815,006	815,006	815,005	815,005	815,005	814,977	(28)
3. 2015	XXX	844,645	844,756	844,743	844,719	844,719	844,719	844,719	844,719	844,698	(21)
4. 2016	XXX	XXX	881,738	882,151	882,143	882,141	882,141	882,141	882,141	882,141	0
5. 2017	XXX	XXX	XXX	954,398	954,637	954,624	954,623	954,609	954,609	954,579	(30)
6. 2018	XXX	XXX	XXX	XXX	1,013,753	1,013,905	1,013,903	1,013,903	1,013,903	1,013,867	(36)
7. 2019	XXX	XXX	XXX	XXX	XXX	1,095,319	1,095,558	1,095,535	1,095,516	1,095,508	(8)
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	1,228,574	1,229,208	1,229,195	1,229,200	4
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,447,232	1,448,188	1,447,816	(372)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,603,633	1,603,009	(624)
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,707,177	1,707,177
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,705,996
13. Earned Premiums (Sch P-Pt. 1)	814,851	845,086	881,780	954,804	1,013,950	1,095,452	1,228,807	1,447,798	1,604,589	1,705,996	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	(64)	(9)	(6)	0	0	0	0	0	0	0	0
2. 2014	384,105	384,143	384,142	384,142	384,142	384,142	384,142	384,142	384,142	384,142	0
3. 2015	XXX	390,396	390,935	390,947	390,924	390,924	390,924	390,924	390,924	390,924	0
4. 2016	XXX	XXX	411,963	412,293	412,293	412,344	412,345	412,345	412,345	412,345	0
5. 2017	XXX	XXX	XXX	459,172	459,245	459,238	459,250	459,250	459,250	459,250	0
6. 2018	XXX	XXX	XXX	XXX	481,929	482,198	482,209	482,208	482,208	482,206	(2)
7. 2019	XXX	XXX	XXX	XXX	XXX	515,888	516,201	516,209	516,190	516,192	2
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	578,827	579,153	579,146	579,153	6
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	684,754	685,516	685,224	(292)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	762,335	761,949	(386)
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	821,260	821,260
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	820,588
13. Earned Premiums (Sch P-Pt. 1)	384,041	390,425	412,495	459,513	481,979	516,201	579,164	685,086	763,073	820,588	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX									
6. 2018	XXX	XXX									
7. 2019	XXX	XXX									
8. 2020	XXX	XXX									
9. 2021	XXX	XXX									
10. 2022	XXX	XXX									
11. 2023	XXX	XXX									
12. Totals	XXX	XXX									
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX									
6. 2018	XXX	XXX									
7. 2019	XXX	XXX									
8. 2020	XXX	XXX									
9. 2021	XXX	XXX									
10. 2022	XXX	XXX									
11. 2023	XXX	XXX									
12. Totals	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX									
6. 2018	XXX	XXX									
7. 2019	XXX	XXX									
8. 2020	XXX	XXX									
9. 2021	XXX	XXX									
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX									
6. 2018	XXX	XXX									
7. 2019	XXX	XXX									
8. 2020	XXX	XXX									
9. 2021	XXX	XXX									
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	1	1	1	1	1	1	1	0
5. 2017	XXX	XXX	XXX	60	60	60	60	60	60	60	0
6. 2018	XXX	XXX	XXX	XXX	1,321	1,322	1,322	1,322	1,322	1,322	0
7. 2019	XXX	XXX	XXX	XXX	XXX	9,300	9,300	9,300	9,300	9,300	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	12,534	12,600	12,600	12,600	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,327	13,358	13,358	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,077	13,015	(61)
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,448	13,448
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,387
13. Earned Premiums (Sch P-Pt. 1)	0	0	0	61	1,321	9,300	12,534	13,394	13,107	13,387	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	60	60	60	60	60	60	60	0
6. 2018	XXX	XXX	XXX	XXX	1,317	1,317	1,317	1,317	1,317	1,317	0
7. 2019	XXX	XXX	XXX	XXX	XXX	9,296	9,296	9,296	9,296	9,296	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	12,533	12,542	12,542	12,542	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,384	13,387	13,387	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,104	13,117	13
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,373	13,373
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,387
13. Earned Premiums (Sch P-Pt. 1)	0	0	0	60	1,317	9,296	12,533	13,393	13,106	13,387	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX									
6. 2018	XXX	XXX									
7. 2019	XXX	XXX									
8. 2020	XXX	XXX									
9. 2021	XXX	XXX									
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX									
6. 2018	XXX	XXX									
7. 2019	XXX	XXX									
8. 2020	XXX	XXX									
9. 2021	XXX	XXX									
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	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 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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX									
6. 2018	XXX	XXX									
7. 2019	XXX	XXX									
8. 2020	XXX	XXX									
9. 2021	XXX	XXX									
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX									
6. 2018	XXX	XXX									
7. 2019	XXX	XXX									
8. 2020	XXX	XXX									
9. 2021	XXX	XXX									
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	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 7A - PRIMARY LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	0	0	0.0	0	0	0.0
2. Private Passenger Auto Liability/ Medical	0	0	0.0	0	0	0.0
3. Commercial Auto/Truck Liability/ Medical	0	0	0.0	0	0	0.0
4. Workers' Compensation	0	0	0.0	0	0	0.0
5. Commercial Multiple Peril	0	0	0.0	0	0	0.0
6. Medical Professional Liability - Occurrence	0	0	0.0	0	0	0.0
7. Medical Professional Liability - Claims - Made	0	0	0.0	0	0	0.0
8. Special Liability	0	0	0.0	0	0	0.0
9. Other Liability - Occurrence	2,779	0	0.0	2,559	0	0.0
10. Other Liability - Claims-Made	1,002,459	0	0.0	903,012	0	0.0
11. Special Property	12,109	0	0.0	69,644	0	0.0
12. Auto Physical Damage	0	0	0.0	0	0	0.0
13. Fidelity/Surety	624,481	0	0.0	1,328,337	0	0.0
14. Other	0	0	0.0	0	0	0.0
15. International	0	0	0.0	0	0	0.0
16. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX	XXX	XXX
19. Products Liability - Occurrence	0	0	0.0	0	0	0.0
20. Products Liability - Claims-Made	0	0	0.0	0	0	0.0
21. Financial Guaranty/Mortgage Guaranty	0	0	0.0	0	0	0.0
22. Warranty	0	0	0.0	0	0	0.0
23. Totals	1,641,828	0	0.0	2,303,552	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	0	0	0.0	0	0	0.0
2. Private Passenger Auto Liability/Medical	0	0	0.0	0	0	0.0
3. Commercial Auto/Truck Liability/Medical	0	0	0.0	0	0	0.0
4. Workers' Compensation	0	0	0.0	0	0	0.0
5. Commercial Multiple Peril	0	0	0.0	0	0	0.0
6. Medical Professional Liability - Occurrence	0	0	0.0	0	0	0.0
7. Medical Professional Liability - Claims - Made	0	0	0.0	0	0	0.0
8. Special Liability	0	0	0.0	0	0	0.0
9. Other Liability - Occurrence	2,779	0	0.0	2,559	0	0.0
10. Other Liability - Claims-Made	1,002,459	0	0.0	903,012	0	0.0
11. Special Property	12,109	0	0.0	69,644	0	0.0
12. Auto Physical Damage	0	0	0.0	0	0	0.0
13. Fidelity/Surety	624,481	0	0.0	1,328,337	0	0.0
14. Other	0	0	0.0	0	0	0.0
15. International	0	0	0.0	0	0	0.0
16. Reinsurance - Nonproportional Assumed Property	0	0	0.0	0	0	0.0
17. Reinsurance - Nonproportional Assumed Liability	0	0	0.0	0	0	0.0
18. Reinsurance - Nonproportional Assumed Financial Lines	0	0	0.0	0	0	0.0
19. Products Liability - Occurrence	0	0	0.0	0	0	0.0
20. Products Liability - Claims-Made	0	0	0.0	0	0	0.0
21. Financial Guaranty/Mortgage Guaranty	0	0	0.0	0	0	0.0
22. Warranty	0	0	0.0	0	0	0.0
23. Totals	1,641,829	0	0.0	2,303,552	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 6

Years in Which Policies Were Issued	INCURRED ADJUSTABLE COMMISSIONS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 7

Years in Which Policies Were Issued	RESERVES FOR COMMISSION ADJUSTMENTS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P INTERROGATORIES

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

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

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

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

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

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

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

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

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior	0	0
1.602	2014	0	0
1.603	2015	0	0
1.604	2016	0	0
1.605	2017	0	0
1.606	2018	0	0
1.607	2019	0	0
1.608	2020	0	0
1.609	2021	0	0
1.610	2022	0	0
1.611	2023	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 331,608

5.2 Surety 1,585,173

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

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

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

7.2 (An extended statement may be attached.)

.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 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	46,887,036	40,452,065	0	15,178,284	6,568,174	25,715,087	27,344	19,648
2. Alaska AK	L	11,816,731	9,442,268	0	185,873	(234,703)	4,016,934	1,268	4,942
3. Arizona AZ	L	43,028,517	43,151,279	0	7,224,363	7,776,219	32,083,255	26,739	1,913
4. Arkansas AR	L	27,923,334	26,138,824	0	13,405,310	17,058,905	43,655,004	19,047	1,150
5. California CA	L	395,044,490	377,306,781	0	92,383,087	123,868,636	385,790,152	261,415	20,626
6. Colorado CO	L	64,942,490	66,510,984	0	23,206,833	12,478,591	50,511,019	45,534	51,827
7. Connecticut CT	L	54,780,339	50,466,626	0	7,463,817	928,083	54,304,466	43,922	0
8. Delaware DE	L	8,831,751	8,430,882	0	331,837	1,371,107	7,425,058	4,702	0
9. District of Columbia DC	L	33,472,531	36,634,502	0	3,366,222	5,814,386	25,031,314	17,189	0
10. Florida FL	L	185,699,391	177,403,290	0	83,520,415	147,445,078	186,694,461	52,759	6,217
11. Georgia GA	L	90,108,027	86,727,693	0	37,047,419	3,485,215	74,316,551	48,405	9,551
12. Hawaii HI	L	20,962,898	18,209,844	0	1,593,255	498,276	13,695,890	1,843	0
13. Idaho ID	L	12,380,154	11,691,608	0	1,400,273	1,700,978	8,083,339	10,937	0
14. Illinois IL	L	127,146,304	127,104,473	0	51,779,025	57,173,703	133,343,213	72,310	5,003
15. Indiana IN	L	50,709,792	51,378,009	0	6,701,654	8,294,264	49,981,589	14,340	1,074
16. Iowa IA	L	36,189,270	35,232,523	0	8,125,568	2,773,588	32,872,914	8,605	42,354
17. Kansas KS	L	29,782,332	30,262,983	0	4,742,587	10,834,538	34,668,574	8,513	1,515
18. Kentucky KY	L	32,719,160	30,930,646	0	2,660,436	3,394,871	22,673,976	13,583	8,558
19. Louisiana LA	L	68,920,668	53,569,336	0	10,245,008	8,374,785	39,862,585	24,772	7,706
20. Maine ME	L	13,417,329	13,375,532	0	2,836,223	2,552,940	10,412,153	6,377	3,965
21. Maryland MD	L	56,066,909	57,160,265	0	9,901,102	9,232,873	46,764,956	26,088	496
22. Massachusetts MA	L	107,162,788	101,425,957	0	18,003,224	30,663,087	113,572,798	44,446	42,621
23. Michigan MI	L	62,558,850	60,330,203	0	13,391,014	21,415,890	55,368,754	33,092	2,347
24. Minnesota MN	L	53,747,217	51,263,421	0	10,545,197	12,136,945	49,049,134	24,352	3,029
25. Mississippi MS	L	27,822,132	27,763,823	0	2,813,618	2,715,659	22,759,488	16,621	3,610
26. Missouri MO	L	71,117,614	66,585,281	0	27,285,904	17,479,414	55,965,586	36,551	4,485
27. Montana MT	L	22,449,715	19,242,353	0	5,135,385	3,818,694	16,110,080	21,908	9,467
28. Nebraska NE	L	22,700,587	20,490,589	0	4,592,048	6,345,177	19,171,762	7,362	1,206
29. Nevada NV	L	28,934,853	22,165,292	0	1,955,131	3,363,227	20,673,675	15,663	39,786
30. New Hampshire NH	L	11,715,412	12,036,064	0	4,296,148	3,664,576	9,640,600	7,466	7,479
31. New Jersey NJ	L	71,041,203	70,790,743	0	41,948,470	35,837,820	106,486,956	61,497	1,764
32. New Mexico NM	L	9,450,677	10,053,364	0	2,448,230	2,081,058	6,684,054	6,952	0
33. New York NY	L	208,950,075	207,182,045	0	85,218,007	64,873,075	235,996,026	142,412	15,929
34. North Carolina NC	L	97,999,497	93,720,539	0	11,983,451	16,950,038	70,313,873	61,298	11,440
35. North Dakota ND	L	13,533,050	13,087,566	0	5,227,030	3,491,356	11,192,336	3,035	0
36. Ohio OH	L	101,931,407	101,208,546	0	34,104,983	21,034,621	92,691,697	30,073	19,790
37. Oklahoma OK	L	31,294,159	31,218,433	0	17,098,321	16,300,225	37,755,400	741	5,679
38. Oregon OR	L	38,849,178	39,129,089	0	7,945,793	9,634,436	26,482,496	27,166	7,675
39. Pennsylvania PA	L	125,121,011	123,275,315	0	33,208,635	25,278,334	137,604,021	53,176	4,471
40. Rhode Island RI	L	15,905,455	16,361,711	0	2,179,404	2,789,650	15,403,070	10,439	0
41. South Carolina SC	L	42,847,565	39,604,823	0	7,586,354	5,069,754	36,274,900	27,742	3,629
42. South Dakota SD	L	10,264,498	10,605,526	0	941,102	1,204,416	7,120,662	3,529	4,313
43. Tennessee TN	L	52,848,203	51,521,791	0	7,502,197	9,656,885	40,016,851	26,499	7,272
44. Texas TX	L	209,830,466	200,721,620	6,802,633	59,978,824	64,997,348	183,150,885	124,117	19,456
45. Utah UT	L	34,599,093	29,175,335	0	6,596,958	2,661,588	17,035,368	37,898	34,866
46. Vermont VT	L	1,906,607	1,831,911	0	558,804	434,200	841,737	1,365	50
47. Virginia VA	L	89,145,541	82,133,889	0	17,317,861	39,042,867	82,995,682	63,044	3,133
48. Washington WA	L	76,885,226	76,263,256	0	18,141,539	26,219,216	68,068,474	59,793	(247)
49. West Virginia WV	L	12,021,569	11,988,605	0	115,166	977,207	9,816,022	3,812	0
50. Wisconsin WI	L	51,713,369	48,262,936	0	5,313,547	6,357,483	43,310,712	9,953	13,706
51. Wyoming WY	L	10,817,623	11,455,461	0	1,566,115	(1,085,933)	5,925,153	5,593	17,565
52. American Samoa AS	L	1,175	1,172	0	0	0	0	0	0
53. Guam GU	L	838,476	1,305,041	0	0	(26,762)	248,818	0	0
54. Puerto Rico PR	L	10,588,715	8,896,538	0	(66,667)	(470,761)	2,078,775	85	0
55. U.S. Virgin Islands VI	L	1,203,327	1,705,898	0	5,980,368	6,012,941	1,286,747	86	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0	0	0
58. Aggregate other alien OT	XXX	6,853,139	5,725,400	0	17,654	(133,214)	319,412	0	0
59. Totals	XXX	3,145,478,923	3,020,109,948	6,802,633	844,228,411	892,181,021	2,883,314,494	1,703,462	471,066
DETAILS OF WRITE-INS									
58001. BMU Bermuda	XXX	4,089,458	3,658,182	0	23,150	(1,680)	0	0	0
58002. KOR Korea, Republic of	XXX	1,329,660	324,029	0	0	0	0	0	0
58003. CYM Cayman Islands	XXX	891,560	836,883	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	542,461	906,307	0	(5,496)	(131,534)	319,412	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	6,853,139	5,725,400	0	17,654	(133,214)	319,412	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 55
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0
6. N - None of the above - Not allowed to write business in the state 2

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

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA						
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA						
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV						
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	… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945
… 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	
… … … TravCo Personal 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	
… … Travelers 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	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… … Zensurance Inc.	Canada	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … … ClearCover Underwriting Inc.	Canada	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … SPFM Holdings, LLC	Delaware	41-0406690	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … … Shelf Holdco Ltd. (22%)	Bermuda		… … … Travelers Lloyds Management Company	Texas	20-4312440
… … SPFM Merger Sub, Inc.	Delaware		… … … TPC Investments Inc.	Connecticut	06-1534005
… … USF&G Capital I	Delaware	52-1953822	… … … Travelers Group Captive Insurance Company *	Connecticut	93-2131852
… … USF&G Capital III	Delaware	52-2044075	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … 350 Market Street, LLC	Delaware	38-4046010	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … Travelers Special Services Limited	United Kingdom		… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002

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

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

… … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil	
… … … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil	
… … … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
… … … … The Family Business Institute LLC	Delaware	06-6033504
… … … … Simply Business, LLC	Massachusetts	30-0956205
… … … … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959
… … … … 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
… … … … … Travelers Australia Pty Ltd	Australia	
… … … … Tiercel, LLC	Delaware	06-0566050
… … … … … Redstart, LLC	Delaware	06-0566050
… … … … QuantumSubro, LLC	Delaware	06-0566050
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Marine, LLC	Delaware	06-0566050

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		41-0518860	0	0000086312	NYSE	The Travelers Companies, Inc.	MN	UIP			0.000		NO	0
3548	The Travelers Companies, Inc.	24767	41-0406690	0	0		St. Paul Fire and Marine Insurance Company	CT	IA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24791	41-0881659	0	0		St. Paul Mercury Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24775	41-0963301	0	0		St. Paul Guardian Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	30481	41-1230819	0	0		St. Paul Surplus Lines Insurance Company	DE	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41769	41-1435765	0	0		The Travelers Casualty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41750	41-1435766	0	0		Travelers Constitution State Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		51-0375653	0	0		Northbrook Holdings, Inc.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	36463	36-2999370	0	0		TravCo Personal 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		Travelers Specialty Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25887	52-0515280	0	0		United States Fidelity and Guaranty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1551225	0	0		Laurel Village Fidelity Realty, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-1616702	0	0		Laurel Village Joint Venture Partnership	MN	NIA	Laurel Village Fidelity Realty, Inc.	O/M	50.000	The Travelers Companies, Inc.	NO	100
3548	The Travelers Companies, Inc.		41-1542260	0	0		Laurel Village I Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542261	0	0		Laurel Village II Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542263	0	0		Laurel Village III Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542264	0	0		Laurel Village IV Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542266	0	0		Laurel Village Tower A Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1593312	0	0		Laurel Village Tower B Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542267	0	0		Laurel Village Tower C Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542255	0	0		Laurel Village Swinford Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704255	0	0		USF&G Retail Associates GP, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	USF&G Retail Associates GP, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	United States Fidelity and Guaranty Company	O	83.950	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1852190	0	0		BMR Sports Properties, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	BMR Sports Properties, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.	25879	52-0616768	0	0		Fidelity and Guaranty Insurance Underwriters, Inc.	WI	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	35386	42-1091525	0	0		Fidelity and Guaranty Insurance Company	IA	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.		52-2073764	0	0		MMI Capital Trust I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		Promenade Partners, L.L.C.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		41-0406690	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
3548	The Travelers Companies, Inc.			0	0		Shelf Holdco Ltd.	BMU	NIA	SPFM Holdings, LLC	B	22.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		SPFM Merger Sub, Inc.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
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.		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.			0	0		Xbridge Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.			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/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		ClearCover Underwriting Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	UIP	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	UIP	Travelers Property Casualty Corp.	O/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.	O/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	O/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	O	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	O/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	O/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	O/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	O/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	O/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	O/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	O/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	O/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.	O/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.	O/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.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		93-2131852	0	0		Travelers Group Captive Insurance Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	UDP	Travelers Insurance Group Holdings, Inc.	O/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	O/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	O/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	O/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.	O/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	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	RE	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	DS	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	DS	Travelers Global, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	DS	Travelers Brazil Holding LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	DS	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	DS	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Resseguros S.A.	O/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	DS	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Seguros S.A.	O/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	DS	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	DS	Junto Holding Latam S.A.	O/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	O/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	O/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	O/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	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	O/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	O/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	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, LLC	MA	NIA	Travelers Casualty and Surety Company	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, LLC	O/B/M	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	O	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.	O/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	O/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	O/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	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
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.			0	0		Travelers Australia Pty Ltd	AUS	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.		06-0566050	0	0		QuantumSubro, LLC	DE	NIA	The Travelers Indemnity Company	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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marine, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
												0.000			
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Asterisk	Explanation
100	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
101	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company and 1% owned by USF&G Retail Associates GP, Inc.
102	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
103	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
104	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
105	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
106	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
107	St. Paul Fire and Marine owns a significant portion of the investment entity. Although it is managed by an unaffiliated partner, St. Paul Fire and Marine still has control of the entity.

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	38-4046010	350 Market Street	(1,500,000)	0	0	0	0	0		0	(1,500,000)	0
43117	86-0703220	American Equity Insurance Company	(1,800,000)	0	0	0	0	0		0	(1,800,000)	(31,467)
00000	06-0566050	Arrowhead Company, LLC	(900,000)	0	0	0	0	0		0	(900,000)	0
19062	06-0848755	Automobile Insurance Company of Hartford, Connecticut (The)	(30,700,000)	0	0	0	0	0	*	0	(30,700,000)	132,879,084
25615	06-0291290	Charter Oak Fire Insurance Company (The)	(29,700,000)	0	0	0	0	0	*	0	(29,700,000)	(3,417,266,233)
00000	06-0566050	Crystal Brook, LLC	0	19,500,000	0	0	0	0		0	19,500,000	0
41483	06-1067463	Farmington Casualty Company	(29,600,000)	0	0	0	0	0	*	0	(29,600,000)	293,342,769
35386	42-1091525	Fidelity and Guaranty Insurance Company	(300,000)	0	0	0	0	0		0	(300,000)	(717,627,881)
25879	52-0616768	Fidelity and Guaranty Insurance Underwriters, Inc.	(2,300,000)	0	0	0	0	0	*	0	(2,300,000)	(219,697,064)
10647	59-3372141	First Floridian Auto and Home Insurance Company	0	0	0	0	0	0		0	0	(1,425,311)
00000	41-1985480	Fog City Fund, LLC	0	(1,047,397)	0	0	0	0		0	(1,047,397)	0
42811	56-1371361	Gulf Underwriters Insurance Company	0	0	0	0	0	0		0	0	(21,163,400)
00000	82-0925474	IHP Capital Partners Fund VIII, L.P.	0	533,500	0	0	0	0		0	533,500	0
00000	AA-2330036	JMalucelli Travelers Seguros S.A.	0	0	0	0	0	0		0	0	(1,498,996)
00000	AA-2230002	Junto Seguros S.A.	0	0	0	0	0	0		0	0	(8,979,550)
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	(701,214,243)
24031	94-6051964	Northland Casualty Company	(3,900,000)	0	0	0	0	0	*	0	(3,900,000)	80,969,929
24015	41-6009967	Northland Insurance Company	(51,100,000)	0	0	0	0	0	*	0	(51,100,000)	54,541,413
25623	06-0303275	Phoenix Insurance Company (The)	(16,800,000)	0	0	0	0	0	*	0	(16,800,000)	(226,871,534)
22233	75-6013697	Select Insurance Company	(1,900,000)	0	0	0	0	0		0	(1,900,000)	(1,732,939)
00000	30-0956205	Simply Business, LLC	0	70,000,000	0	0	0	0		0	70,000,000	0
00000	41-0406690	SPFM Holdings, LLC	0	20,000,000	0	0	0	0		0	20,000,000	0
24767	41-0406690	St. Paul Fire and Marine Insurance Company	(126,086,280)	(19,842,243)	0	0	0	0	*	0	(145,928,523)	14,301,263,429
24775	41-0963301	St. Paul Guardian Insurance Company	(2,200,000)	0	0	0	0	0	*	0	(2,200,000)	(71,050,621)
24791	41-0881659	St. Paul Mercury Insurance Company	(9,200,000)	0	0	0	0	0	*	0	(9,200,000)	(16,140,054)
19224	36-2542404	St. Paul Protective Insurance Company	(15,000,000)	0	0	0	0	0	*	0	(15,000,000)	(311,897,342)
30481	41-1230819	St. Paul Surplus Lines Insurance Company	0	0	0	0	0	0	*	0	0	(133,648,795)
19070	06-6033509	Standard Fire Insurance Company (The)	2,000,000	0	0	0	0	0	*	0	2,000,000	(2,410,746,373)
00000	06-0566050	Sutton Holdco, LLC.	0	3,129,000	0	0	0	0		0	3,129,000	0
00000	06-0566050	Tiercel, LLC	0	28,000,000	0	0	0	0		0	28,000,000	0
00000	20-4403403	TINDY Foreign, Inc.	0	20,000,000	0	0	0	0		0	20,000,000	0
28188	35-1838077	TravCo Insurance Company	(6,500,000)	0	0	0	0	0	*	0	(6,500,000)	(366,819,309)
36463	36-2999370	TravCo Personal Insurance Company	(3,600,000)	0	0	0	0	0	*	0	(3,600,000)	(21,166,652)
00000	AA-3194119	Travelers (Bermuda) Limited	0	0	0	0	0	0		0	0	(1,060,578)
19038	06-6033504	Travelers Casualty and Surety Company	93,300,000	(70,533,500)	0	0	0	0	*	0	22,766,500	10,214,635,195
31194	06-0907370	Travelers Casualty and Surety Company of America	(558,600,000)	0	0	0	(153,602,365)	(317,174,514)		0	(1,029,376,879)	(1,774,964,498)
41769	41-1435765	Travelers Casualty Company (The)	(5,900,000)	0	0	0	0	0	*	0	(5,900,000)	182,817,136

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
36170	06-1286266	Travelers Casualty Company of Connecticut	(9,500,000)	0	0	0	0	0	*	0	(9,500,000)	240,556,116
19046	06-0876835	Travelers Casualty Insurance Company of America	(56,100,000)	0	0	0	0	0	*	0	(56,100,000)	(583,319,825)
40282	95-3634110	Travelers Commercial Casualty Company	(9,400,000)	0	0	0	0	0	*	0	(9,400,000)	192,984,355
36137	06-1286268	Travelers Commercial Insurance Company	(10,300,000)	0	0	0	0	0	*	0	(10,300,000)	(379,661,366)
00000	41-0518860	Travelers Companies, Inc. (The)	260,000,000	0	0	0	0	0		0	260,000,000	0
41750	41-1435766	Travelers Constitution State Insurance Company	(5,900,000)	0	0	0	0	0	*	0	(5,900,000)	186,832,235
00000	62-1657094	Travelers Distribution Alliance, Inc.	0	2,000,000	0	0	0	0		0	2,000,000	0
29696	06-1203698	Travelers Excess and Surplus Lines Company	0	0	0	0	0	0	*	0	0	(1,141,555,140)
27998	35-1838079	Travelers Home and Marine Insurance Company (The)	(10,800,000)	0	0	0	0	0	*	0	(10,800,000)	(1,527,116,758)
25658	06-0566050	Travelers Indemnity Company (The)	(64,300,000)	(75,629,000)	0	0	153,602,365	317,174,514	*	0	330,847,879	13,300,303,197
25666	58-6020487	Travelers Indemnity Company of America (The)	(18,300,000)	0	0	0	0	0	*	0	(18,300,000)	(2,881,445,348)
25682	06-0336212	Travelers Indemnity Company of Connecticut (The)	(32,900,000)	0	0	0	0	0	*	0	(32,900,000)	(3,178,224,540)
00000	06-0566050	Travelers Indemnity U.K. Investments LLC	(20,000,000)	(10,000,000)	0	0	0	0		0	(30,000,000)	0
00000	AA-1121375	Travelers Insurance Company Limited	0	0	0	0	0	0		0	0	(66,270,580)
00000	AA-1560039	Travelers Insurance Company of Canada	0	0	0	0	0	0		0	0	4,635,381
00000	06-1445591	Travelers Insurance Group Holdings Inc.	905,000,000	0	0	0	0	0		0	905,000,000	0
41262	76-0002592	Travelers Lloyds Insurance Company (The)	(2,400,000)	0	0	0	0	0		0	(2,400,000)	(297,865,122)
41564	75-1732040	Travelers Lloyds of Texas Insurance Company	(1,200,000)	0	0	0	0	0		0	(1,200,000)	(97,733,338)
00000	06-0566050	Travelers Marketplace Holdings, LLC	0	13,000,000	0	0	0	0		0	13,000,000	0
38130	36-3703200	Travelers Personal Insurance Company	(6,700,000)	0	0	0	0	0	*	0	(6,700,000)	(3,440,330,444)
36145	06-1286264	Travelers Personal Security Insurance Company	(6,300,000)	0	0	0	0	0	*	0	(6,300,000)	(125,121,452)
25674	36-2719165	Travelers Property Casualty Company of America	(11,000,000)	0	0	0	0	0	*	0	(11,000,000)	(16,048,938,811)
36161	06-1286274	Travelers Property Casualty Insurance Company	(8,300,000)	0	0	0	0	0	*	0	(8,300,000)	(1,054,791,724)
00000	06-0566050	Travelers Real Estate, LLC	(1,300,000)	0	0	0	0	0		0	(1,300,000)	0
10213	52-1925132	Travelers Specialty Insurance Company	0	0	0	0	0	0	*	0	0	(1,582,968)
		Travelers Special Services Limited	0	890,640	0	0	0	0		0	890,640	0
25887	52-0515280	United States Fidelity and Guaranty Company	(87,200,000)	0	0	0	0	0	*	0	(87,200,000)	2,063,200,015
00000	52-1953822	USF&G Capital I	(262,906)	0	0	0	0	0		0	(262,906)	0
00000	52-2044075	USF&G Capital III	(257,090)	0	0	0	0	0		0	(257,090)	0
00000	20-3033027	Yonkers Financing Corp.	0	(1,000)	0	0	0	0		0	(1,000)	0
00000	38-4046010	350 Market Street	(1,500,000)	0	0	0	0	0		0	(1,500,000)	0
43117	86-0703220	American Equity Insurance Company	(1,800,000)	0	0	0	0	0		0	(1,800,000)	(31,467)

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	06-0566050	Arrowhead Company, LLC	(900,000)	0	0	0	0	0		0	(900,000)	0
19062	06-0848755	Automobile Insurance Company of Hartford, Connecticut (The)	(30,700,000)	0	0	0	0	0	*	0	(30,700,000)	132,879,084
25615	06-0291290	Charter Oak Fire Insurance Company (The)	(29,700,000)	0	0	0	0	0	*	0	(29,700,000)	(3,417,266,233)
00000	06-1501229	Constitution State Services LLC	0	0	0	0	0	0		0	0	0
00000	06-0566050	Crystal Brook, LLC	0	19,500,000	0	0	0	0		0	19,500,000	0
00000	06-6033504	Family Business Institute LLC (The)	0	0	0	0	0	0		0	0	0
41483	06-1067463	Farmington Casualty Company	(29,600,000)	0	0	0	0	0	*	0	(29,600,000)	293,342,769
35386	42-1091525	Fidelity and Guaranty Insurance Company	(300,000)	0	0	0	0	0		0	(300,000)	(717,627,881)
25879	52-0616768	Fidelity and Guaranty Insurance Underwriters, Inc.	(2,300,000)	0	0	0	0	0	*	0	(2,300,000)	(219,697,064)
10647	59-3372141	First Floridian Auto and Home Insurance Company	0	0	0	0	0	0		0	0	(1,425,311)
00000	41-1985480	Fog City Fund, LLC	0	(1,047,397)	0	0	0	0		0	(1,047,397)	0
42811	56-1371361	Gulf Underwriters Insurance Company	0	0	0	0	0	0		0	0	(21,163,400)
00000	82-0925474	IHP Capital Partners Fund VIII, L.P.	0	533,500	0	0	0	0		0	533,500	0
00000	AA-2330036	JMalucelli Travelers Seguros S.A.	0	0	0	0	0	0		0	0	(1,498,996)
00000	AA-2230002	Junto Seguros S.A.	0	0	0	0	0	0		0	0	(8,979,550)
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	(701,214,243)
24031	94-6051964	Northland Casualty Company	(3,900,000)	0	0	0	0	0	*	0	(3,900,000)	80,969,929
24015	41-6009967	Northland Insurance Company	(51,100,000)	0	0	0	0	0	*	0	(51,100,000)	54,541,413
25623	06-0303275	Phoenix Insurance Company (The)	(16,800,000)	0	0	0	0	0	*	0	(16,800,000)	(226,871,534)
00000	06-0566050	QuantumSubro, LLC	0	0	0	0	0	0		0	0	0
22233	75-6013697	Select Insurance Company	(1,900,000)	0	0	0	0	0		0	(1,900,000)	(1,732,939)
00000	30-0956205	Simply Business, LLC	0	70,000,000	0	0	0	0		0	70,000,000	0
00000	41-0406690	SPFM Holdings, LLC	0	20,000,000	0	0	0	0		0	20,000,000	0
24767	41-0406690	St. Paul Fire and Marine Insurance Company	(126,086,280)	(19,842,243)	0	0	0	0	*	0	(145,928,523)	14,301,263,429
24775	41-0963301	St. Paul Guardian Insurance Company	(2,200,000)	0	0	0	0	0	*	0	(2,200,000)	(71,050,621)
24791	41-0881659	St. Paul Mercury Insurance Company	(9,200,000)	0	0	0	0	0	*	0	(9,200,000)	(16,140,054)
19224	36-2542404	St. Paul Protective Insurance Company	(15,000,000)	0	0	0	0	0	*	0	(15,000,000)	(311,897,342)
30481	41-1230819	St. Paul Surplus Lines Insurance Company	0	0	0	0	0	0	*	0	0	(133,648,795)
19070	06-6033509	Standard Fire Insurance Company (The)	2,000,000	0	0	0	0	0	*	0	2,000,000	(2,410,746,373)
00000	06-6033509	Standard Fire Properties, LLC.	0	0	0	0	0	0		0	0	0
00000	06-0566050	Sutton Holdco, LLC.	0	3,129,000	0	0	0	0		0	3,129,000	0
00000	06-0566050	Tiercel, LLC	0	28,000,000	0	0	0	0		0	28,000,000	0
00000	20-4403403	TINDY Foreign, Inc.	0	20,000,000	0	0	0	0		0	20,000,000	0
28188	35-1838077	TravCo Insurance Company	(6,500,000)	0	0	0	0	0	*	0	(6,500,000)	(366,819,309)
36463	36-2999370	TravCo Personal Insurance Company	(3,600,000)	0	0	0	0	0	*	0	(3,600,000)	(21,166,652)
00000	AA-3194119	Travelers (Bermuda) Limited	0	0	0	0	0	0		0	0	(1,060,578)
19038	06-6033504	Travelers Casualty and Surety Company	93,300,000	(70,533,500)	0	0	0	0	*	0	22,766,500	10,214,635,195
31194	06-0907370	Travelers Casualty and Surety Company of America	(558,600,000)	0	0	0	(153,602,365)	(317,174,514)		0	(1,029,376,879)	(1,774,964,498)

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
41769	41-1435765	Travelers Casualty Company (The)	(5,900,000)	0	0	0	0	0	*	0	(5,900,000)	182,817,136
36170	06-1286266	Travelers Casualty Company of Connecticut	(9,500,000)	0	0	0	0	0	*	0	(9,500,000)	240,556,116
19046	06-0876835	Travelers Casualty Insurance Company of America	(56,100,000)	0	0	0	0	0	*	0	(56,100,000)	(583,319,825)
40282	95-3634110	Travelers Commercial Casualty Company	(9,400,000)	0	0	0	0	0	*	0	(9,400,000)	192,984,355
36137	06-1286268	Travelers Commercial Insurance Company	(10,300,000)	0	0	0	0	0	*	0	(10,300,000)	(379,661,366)
00000	41-0518860	Travelers Companies, Inc. (The)	260,000,000	0	0	0	0	0		0	260,000,000	0
41750	41-1435766	Travelers Constitution State Insurance Company	(5,900,000)	0	0	0	0	0	*	0	(5,900,000)	186,832,235
00000	62-1657094	Travelers Distribution Alliance, Inc.	0	2,000,000	0	0	0	0		0	2,000,000	0
29696	06-1203698	Travelers Excess and Surplus Lines Company	0	0	0	0	0	0	*	0	0	(1,141,555,140)
27998	35-1838079	Travelers Home and Marine Insurance Company (The)	(10,800,000)	0	0	0	0	0	*	0	(10,800,000)	(1,527,116,758)
25658	06-0566050	Travelers Indemnity Company (The)	(64,300,000)	(75,629,000)	0	0	153,602,365	317,174,514	*	0	330,847,879	13,300,303,197
25666	58-6020487	Travelers Indemnity Company of America (The)	(18,300,000)	0	0	0	0	0	*	0	(18,300,000)	(2,881,445,348)
25682	06-0336212	Travelers Indemnity Company of Connecticut (The)	(32,900,000)	0	0	0	0	0	*	0	(32,900,000)	(3,178,224,540)
00000	06-0566050	Travelers Indemnity U.K. Investments LLC	(20,000,000)	(10,000,000)	0	0	0	0		0	(30,000,000)	0
00000	AA-1121375	Travelers Insurance Company Limited	0	0	0	0	0	0		0	0	(66,270,580)
00000	AA-1560039	Travelers Insurance Company of Canada	0	0	0	0	0	0		0	0	4,635,381
00000	06-1445591	Travelers Insurance Group Holdings Inc.	905,000,000	0	0	0	0	0		0	905,000,000	0
41262	76-0002592	Travelers Lloyds Insurance Company (The)	(2,400,000)	0	0	0	0	0		0	(2,400,000)	(297,865,122)
41564	75-1732040	Travelers Lloyds of Texas Insurance Company	(1,200,000)	0	0	0	0	0		0	(1,200,000)	(97,733,338)
00000	06-0566050	Travelers Marketplace Holdings, LLC	0	13,000,000	0	0	0	0		0	13,000,000	0
38130	36-3703200	Travelers Personal Insurance Company	(6,700,000)	0	0	0	0	0	*	0	(6,700,000)	(3,440,330,444)
36145	06-1286264	Travelers Personal Security Insurance Company	(6,300,000)	0	0	0	0	0	*	0	(6,300,000)	(125,121,452)
25674	36-2719165	Travelers Property Casualty Company of America	(11,000,000)	0	0	0	0	0	*	0	(11,000,000)	(16,048,938,811)
36161	06-1286274	Travelers Property Casualty Insurance Company	(8,300,000)	0	0	0	0	0	*	0	(8,300,000)	(1,054,791,724)
00000	06-0566050	Travelers Real Estate, LLC	(1,300,000)	0	0	0	0	0		0	(1,300,000)	0
10213	52-1925132	Travelers Specialty Insurance Company	0	0	0	0	0	0	*	0	0	(1,582,968)
		Travelers Special Services Limited	0	890,640	0	0	0	0		0	890,640	0
00000	06-0566050	Travelers TLD, LLC	0	0	0	0	0	0		0	0	0
25887	52-0515280	United States Fidelity and Guaranty Company	(87,200,000)	0	0	0	0	0	*	0	(87,200,000)	2,063,200,015
00000	52-1953822	USF&G Capital I	(262,906)	0	0	0	0	0		0	(262,906)	0
00000	52-2044075	USF&G Capital III	(257,090)	0	0	0	0	0		0	(257,090)	0
00000	20-1222630	Vesbridge Partners, LP	0	0	0	0	0	0		0	0	0
00000	06-0566050	Windamere II, LLC	0	0	0	0	0	0		0	0	0

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	41-2007089	Windamere III, LLC	0	0	0	0	0	0		0	0	0
00000	20-3033027	Yonkers Financing Corp.	0	(1,000)	0	0	0	0		0	(1,000)	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

See Attachment for pooling Information

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	TravCo Personal 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%	27987	Northfield Insurance Company	0.00%
40282	Travelers Commercial Casualty Company	0.47%	30481	St. Paul Surplus Lines Insurance Company	0.00%
36137	Travelers Commercial Insurance Company	0.47%	29696	Travelers Excess and Surplus Lines Company	0.00%
36170	Travelers Casualty Company of Connecticut	0.47%	10213	Travelers Specialty Insurance Company	0.00%
24791	St. Paul Mercury Insurance Company	0.40%			

SCHEDULE Y

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

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
St. Paul Fire and Marine Insurance Company	The Travelers Companies, Inc.	100.000	NO	N/A	The Travelers Companies, Inc.	100.000	NO
St. Paul Mercury Insurance Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
St. Paul Guardian Insurance Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
St. Paul Surplus Lines Insurance Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Travelers Casualty Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Constitution State Insurance Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
TravCo Personal 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
Travelers 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

REQUIRED FILINGS

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

SUPPLEMENTAL FILINGS

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

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

Explanations:

11. The data for this supplement is not required to be filed.
12. The data for this supplement is not required to be filed.
13. The data for this supplement is not required to be filed.
14. The data for this supplement is not required to be filed.
15. The data for this supplement is not required to be filed.
16. The data for this supplement is not required to be filed.
17. The data for this supplement is not required to be filed.
18. The data for this supplement is not required to be filed.
21. The data for this supplement is not required to be filed.
22. The data for this supplement is not required to be filed.
24. The data for this supplement is not required to be filed.
25. The data for this supplement is not required to be filed.
26. The data for this supplement is not required to be filed.
27. The data for this supplement is not required to be filed.
29. The Company does not write premium in excess of the reporting thresholds for any of the relevant lines of business.
30. The data for this supplement is not required to be filed.
31. The data for this supplement is not required to be filed.
32. The data for this supplement is not required to be filed.
33. The data for this supplement is not required to be filed.
35. The Company had no Accident & Health insurance premiums in 2023.
36. The data for this supplement is not required to be filed.
37. The data for this supplement is not required to be filed.

Bar Codes:

11. SIS Stockholder Information Supplement [Document Identifier 420]



12. Financial Guaranty Insurance Exhibit [Document Identifier 240]



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



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



15. Trusteed Surplus Statement [Document Identifier 490]



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



17. Reinsurance Summary Supplemental Filing [Document Identifier 401]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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



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



22. Bail Bond Supplement [Document Identifier 500]



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



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



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



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



29. Market Conduct Annual Statement (MCAS) Premium Exhibit [Document Identifier 600]



30. Credit Insurance Experience Exhibit [Document Identifier 230]



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



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



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



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



36. Private Flood Insurance Supplement [Document Identifier 560]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken		4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
		2 Direct Premiums Written	3 Direct Premiums Earned						
58004. GBR United Kingdom	XXX	289,772	599,731	0	0	(126,042)	319,443	0	0
58005. JAM Jamaica	XXX	218,243	199,633	0	0	0	0	0	0
58006. HKG Hong Kong, Special Administrative Region of China	XXX	32,046	32,013	0	0	0	0	0	0
58007. BEL Belgium	XXX	2,500	2,496	0	0	0	0	0	0
58008. MEX Mexico	XXX	0	72,312	0	0	0	0	0	0
58009. NZL New Zealand	XXX	0	112	0	0	0	0	0	0
58010. PLW Palau	XXX	0	35	0	0	0	0	0	0
58011. NLD Netherlands	XXX	0	0	0	(5,496)	(5,496)	0	0	0
58012. SGP Singapore	XXX	0	0	0	0	4	(31)	0	0
58013. WSM Samoa	XXX	(100)	(25)	0	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	542,461	906,307	0	(5,496)	(131,534)	319,412	0	0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	252,098,166	4.774	252,098,166	13,350,613	265,448,779	5.031
	1.02 All other governments	10,000,000	0.189	10,000,000	0	10,000,000	0.190
	1.03 U.S. states, territories and possessions, etc. guaranteed	42,342,274	0.802	42,342,274	0	42,342,274	0.803
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,337,454,108	25.325	1,337,454,108	0	1,337,454,108	25.350
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,016,936,601	19.256	1,016,936,601	0	1,016,936,601	19.275
	1.06 Industrial and miscellaneous	2,445,564,651	46.307	2,445,564,651	0	2,445,564,651	46.353
	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 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
	1.12 Total long-term bonds	5,104,395,800	96.652	5,104,395,800	13,350,613	5,117,746,413	97.001
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	123,858,353	2.345	119,333,643	0	119,333,643	2.262
	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 Exchange traded funds	0	0.000	0	0	0	0.000
	3.09 Total common stocks	123,858,353	2.345	119,333,643	0	119,333,643	2.262
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)	(23,806,424)	(0.451)	(23,806,424)	0	(23,806,424)	(0.451)
	6.02 Cash equivalents (Schedule E, Part 2)	54,348,032	1.029	54,348,032	0	54,348,032	1.030
	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	30,541,608	0.578	30,541,608	0	30,541,608	0.579
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)	9,065,939	0.172	8,355,939	0	8,355,939	0.158
10.	Receivables for securities	(16,867)	0.000	(16,867)	0	(16,867)	0.000
11.	Securities Lending (Schedule DL, Part 1)	13,350,613	0.253	13,350,613	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	5,281,195,445	100.000	5,275,960,735	13,350,613	5,275,960,735	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		6,251,540
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	749,970	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	2,923,665	3,673,635
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		859,236
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)		9,065,939
12.	Deduct total nonadmitted amounts		710,000
13.	Statement value at end of current period (Line 11 minus Line 12)		8,355,939

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		4,895,205,386
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,095,756,038
3.	Accrual of discount		9,617,099
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	380,846	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	17,649,757	
	4.4. Part 4, Column 11	(3,077,904)	14,952,699
5.	Total gain (loss) on disposals, Part 4, Column 19		(3,628,338)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		774,940,046
7.	Deduct amortization of premium		9,764,965
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	134,986	
	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	134,986
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		1,191,265
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		5,228,254,153
12.	Deduct total nonadmitted amounts		4,524,710
13.	Statement value at end of current period (Line 11 minus Line 12)		5,223,729,443

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	252,098,166	246,319,342	249,706,190	259,606,974
Governments (Including all obligations guaranteed by governments)	2.	Canada	0	0	0	0
	3.	Other Countries	10,000,000	9,556,900	9,999,500	10,000,000
	4.	Totals	262,098,166	255,876,242	259,705,690	269,606,974
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	42,342,274	41,459,923	42,102,774	42,170,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	1,337,454,108	1,253,943,295	1,352,443,888	1,330,495,000
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	1,016,936,601	996,872,145	1,032,957,069	1,018,367,441
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	2,183,706,683	2,041,077,887	2,184,161,387	2,205,812,179
	9.	Canada	72,391,314	66,435,887	72,717,187	72,050,000
	10.	Other Countries	189,466,654	184,182,187	188,883,373	190,861,000
	11.	Totals	2,445,564,651	2,291,695,962	2,445,761,946	2,468,723,179
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	5,104,395,800	4,839,847,567	5,132,971,367	5,129,362,594
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), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	123,858,353	123,858,353	468,688,130	
	25.	Total Common Stocks	123,858,353	123,858,353	468,688,130	
	26.	Total Stocks	123,858,353	123,858,353	468,688,130	
	27.	Total Bonds and Stocks	5,228,254,153	4,963,705,920	5,601,659,497	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	13,467,494	135,357,547	72,915,324	25,471,457	4,886,344	XXX	252,098,166	4.9	302,250,756	6.3	252,098,166	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	13,467,494	135,357,547	72,915,324	25,471,457	4,886,344	XXX	252,098,166	4.9	302,250,756	6.3	252,098,166	0
2. All Other Governments												
2.1 NAIC 1	0	10,000,000	0	0	0	XXX	10,000,000	0.2	10,000,000	0.2	10,000,000	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	10,000,000	0	0	0	XXX	10,000,000	0.2	10,000,000	0.2	10,000,000	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	3,806,427	0	16,326,709	22,209,138	0	XXX	42,342,274	0.8	34,039,021	0.7	42,342,274	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	3,806,427	0	16,326,709	22,209,138	0	XXX	42,342,274	0.8	34,039,021	0.7	42,342,274	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	1,245,439	39,689,729	299,179,985	949,814,236	47,524,718	XXX	1,337,454,108	26.2	1,536,012,675	32.1	1,337,454,108	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	717,593	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	1,245,439	39,689,729	299,179,985	949,814,236	47,524,718	XXX	1,337,454,108	26.2	1,536,730,268	32.1	1,337,454,108	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	36,161,691	195,670,134	225,069,909	496,478,639	63,556,227	XXX	1,016,936,601	19.9	704,246,408	14.7	1,016,936,601	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	36,161,691	195,670,134	225,069,909	496,478,639	63,556,227	XXX	1,016,936,601	19.9	704,246,408	14.7	1,016,936,601	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	148,784,146	673,978,341	755,804,293	44,972,675	4,357,378	XXX	1,627,896,833	31.9	1,406,312,249	29.4	1,142,454,832	485,442,001
6.2 NAIC 2	77,775,983	359,190,376	372,083,653	4,567,940	0	XXX	813,617,953	15.9	788,380,611	16.5	687,266,974	126,350,979
6.3 NAIC 3	986,610	3,063,255	0	0	0	XXX	4,049,865	0.1	6,697,422	0.1	4,049,865	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	340,056	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	227,546,739	1,036,231,972	1,127,887,946	49,540,616	4,357,378	XXX	2,445,564,651	47.9	2,201,730,338	46.0	1,833,771,671	611,792,980
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
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 203,465,199	1,054,695,752	1,369,296,219	1,538,946,146	120,324,666	0	4,286,727,982	84.0	XXX	XXX	3,801,285,980	485,442,001
12.2 NAIC 2	(d) 77,775,983	359,190,376	372,083,653	4,567,940	0	0	813,617,953	15.9	XXX	XXX	687,266,974	126,350,979
12.3 NAIC 3	(d) 986,610	3,063,255	0	0	0	0	4,049,865	0.1	XXX	XXX	4,049,865	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	282,227,792	1,416,949,383	1,741,379,872	1,543,514,086	120,324,666	0	(b) 5,104,395,799	100.0	XXX	XXX	4,492,602,820	611,792,980
12.8 Line 12.7 as a % of Col. 7	5.5	27.8	34.1	30.2	2.4	0.0	100.0	XXX	XXX	XXX	88.0	12.0
13. Total Bonds Prior Year												
13.1 NAIC 1	248,664,426	854,912,542	1,181,158,635	1,578,658,652	129,466,852	0	XXX	XXX	3,992,861,108	83.4	3,688,356,141	304,504,967
13.2 NAIC 2	50,575,255	300,493,421	420,312,011	16,999,925	0	0	XXX	XXX	788,380,611	16.5	674,810,241	113,570,370
13.3 NAIC 3	0	5,774,482	922,940	0	0	0	XXX	XXX	6,697,422	0.1	6,697,422	0
13.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.5 NAIC 5	66,705	201,983	788,961	0	0	0	XXX	XXX	(c) 1,057,649	0.0	717,593	340,056
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	299,306,385	1,161,382,428	1,603,182,547	1,595,658,577	129,466,852	0	XXX	XXX	(b) 4,788,996,790	100.0	4,370,581,397	418,415,393
13.8 Line 13.7 as a % of Col. 9	6.2	24.3	33.5	33.3	2.7	0.0	XXX	XXX	100.0	XXX	91.3	8.7
14. Total Publicly Traded Bonds												
14.1 NAIC 1	153,961,368	845,981,178	1,186,623,350	1,498,752,796	115,967,289	0	3,801,285,980	74.5	3,688,356,141	77.0	3,801,285,980	XXX
14.2 NAIC 2	60,777,832	285,408,694	336,512,507	4,567,940	0	0	687,266,974	13.5	674,810,241	14.1	687,266,974	XXX
14.3 NAIC 3	986,610	3,063,255	0	0	0	0	4,049,865	0.1	6,697,422	0.1	4,049,865	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	717,593	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	215,725,810	1,134,453,127	1,523,135,857	1,503,320,736	115,967,289	0	4,492,602,820	88.0	4,370,581,397	91.3	4,492,602,820	XXX
14.8 Line 14.7 as a % of Col. 7	4.8	25.3	33.9	33.5	2.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	4.2	22.2	29.8	29.5	2.3	0.0	88.0	XXX	XXX	XXX	88.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	49,503,831	208,714,574	182,672,869	40,193,350	4,357,378	0	485,442,001	9.5	304,504,967	6.4	XXX	485,442,001
15.2 NAIC 2	16,998,151	73,781,682	35,571,146	0	0	0	126,350,979	2.5	113,570,370	2.4	XXX	126,350,979
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	340,056	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	66,501,982	282,496,256	218,244,015	40,193,350	4,357,378	0	611,792,980	12.0	418,415,393	8.7	XXX	611,792,980
15.8 Line 15.7 as a % of Col. 7	10.9	46.2	35.7	6.6	0.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.3	5.5	4.3	0.8	0.1	0.0	12.0	XXX	XXX	XXX	XXX	12.0

(a) Includes $ 491,805,713 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 2,000,000 current year of bonds with Z designations and $ 5,881,186 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year, $ 1,057,649 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	3,964,482	87,199,244	33,859,189	0	0	XXX	125,022,914	2.4	280,165,928	5.9	125,022,914	0
1.02 Residential Mortgage-Backed Securities	7,766,931	41,060,190	31,703,949	23,870,393	4,886,344	XXX	109,287,806	2.1	7,513,546	0.2	109,287,806	0
1.03 Commercial Mortgage-Backed Securities	120,774	452,658	429,842	0	0	XXX	1,003,273	0.0	1,037,677	0.0	1,003,273	0
1.04 Other Loan-Backed and Structured Securities	1,615,308	6,645,456	6,922,345	1,601,064	0	XXX	16,784,173	0.3	13,533,604	0.3	16,784,173	0
1.05 Totals	13,467,494	135,357,547	72,915,324	25,471,457	4,886,344	XXX	252,098,166	4.9	302,250,756	6.3	252,098,166	0
2. All Other Governments												
2.01 Issuer Obligations	0	10,000,000	0	0	0	XXX	10,000,000	0.2	10,000,000	0.2	10,000,000	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	10,000,000	0	0	0	XXX	10,000,000	0.2	10,000,000	0.2	10,000,000	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	3,806,427	0	16,326,709	22,209,138	0	XXX	42,342,274	0.8	34,039,021	0.7	42,342,274	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	3,806,427	0	16,326,709	22,209,138	0	XXX	42,342,274	0.8	34,039,021	0.7	42,342,274	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	1,245,439	39,689,729	299,179,985	949,814,236	47,524,718	XXX	1,337,454,108	26.2	1,536,730,268	32.1	1,337,454,108	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	1,245,439	39,689,729	299,179,985	949,814,236	47,524,718	XXX	1,337,454,108	26.2	1,536,730,268	32.1	1,337,454,108	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	3,289,985	50,903,182	101,426,708	366,911,316	16,531,660	XXX	539,062,853	10.6	643,743,873	13.4	539,062,853	0
5.02 Residential Mortgage-Backed Securities	32,871,706	144,766,952	123,643,200	129,567,323	47,024,566	XXX	477,873,748	9.4	60,502,535	1.3	477,873,748	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	36,161,691	195,670,134	225,069,909	496,478,639	63,556,227	XXX	1,016,936,601	19.9	704,246,408	14.7	1,016,936,601	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	207,509,326	952,057,626	987,995,982	10,680,604	266,668	XXX	2,158,510,205	42.3	2,005,004,789	41.9	1,734,642,521	423,867,684
6.02 Residential Mortgage-Backed Securities	20,037,414	64,153,885	46,943,206	38,860,012	4,090,710	XXX	174,085,227	3.4	87,467,581	1.8	902,496	173,182,731
6.03 Commercial Mortgage-Backed Securities	0	20,020,462	92,948,757	0	0	XXX	112,969,219	2.2	109,257,968	2.3	98,226,654	14,742,565
6.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.05 Totals	227,546,739	1,036,231,972	1,127,887,946	49,540,616	4,357,378	XXX	2,445,564,651	47.9	2,201,730,338	46.0	1,833,771,671	611,792,980
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	219,815,659	1,139,849,781	1,438,788,573	1,349,615,294	64,323,046	XXX	4,212,392,354	82.5	XXX	XXX	3,788,524,670	423,867,684
12.02 Residential Mortgage-Backed Securities	60,676,051	249,981,027	202,290,355	192,297,728	56,001,620	XXX	761,246,780	14.9	XXX	XXX	588,064,050	173,182,731
12.03 Commercial Mortgage-Backed Securities	120,774	20,473,119	93,378,599	0	0	XXX	113,972,492	2.2	XXX	XXX	99,229,927	14,742,565
12.04 Other Loan-Backed and Structured Securities	1,615,308	6,645,456	6,922,345	1,601,064	0	XXX	16,784,173	0.3	XXX	XXX	16,784,173	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	282,227,792	1,416,949,383	1,741,379,872	1,543,514,086	120,324,666	0	5,104,395,799	100.0	XXX	XXX	4,492,602,820	611,792,980
12.10 Line 12.09 as a % of Col. 7	5.5	27.8	34.1	30.2	2.4	0.0	100.0	XXX	XXX	XXX	88.0	12.0
13. Total Bonds Prior Year												
13.01 Issuer Obligations	273,425,371	1,089,752,262	1,459,635,893	1,564,312,619	122,557,734	XXX	XXX	XXX	4,509,683,879	94.2	4,141,556,976	368,126,903
13.02 Residential Mortgage-Backed Securities	19,912,839	61,977,653	37,694,363	28,989,690	6,909,118	XXX	XXX	XXX	155,483,662	3.2	110,331,818	45,151,844
13.03 Commercial Mortgage-Backed Securities	4,572,380	4,930,742	100,687,879	104,644	0	XXX	XXX	XXX	110,295,645	2.3	105,158,998	5,136,646
13.04 Other Loan-Backed and Structured Securities	1,395,796	4,721,771	5,164,413	2,251,625	0	XXX	XXX	XXX	13,533,604	0.3	13,533,604	0
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	299,306,385	1,161,382,428	1,603,182,547	1,595,658,577	129,466,852	0	XXX	XXX	4,788,996,790	100.0	4,370,581,397	418,415,393
13.10 Line 13.09 as a % of Col. 9	6.2	24.3	33.5	33.3	2.7	0.0	XXX	XXX	100.0	XXX	91.3	8.7
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	173,217,215	920,776,739	1,282,192,381	1,348,281,957	64,056,379	XXX	3,788,524,670	74.2	4,141,556,976	86.5	3,788,524,670	XXX
14.02 Residential Mortgage-Backed Securities	40,772,513	186,557,813	155,385,097	153,437,716	51,910,910	XXX	588,064,050	11.5	110,331,818	2.3	588,064,050	XXX
14.03 Commercial Mortgage-Backed Securities	120,774	20,473,119	78,636,034	0	0	XXX	99,229,927	1.9	105,158,998	2.2	99,229,927	XXX
14.04 Other Loan-Backed and Structured Securities	1,615,308	6,645,456	6,922,345	1,601,064	0	XXX	16,784,173	0.3	13,533,604	0.3	16,784,173	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	215,725,810	1,134,453,127	1,523,135,857	1,503,320,736	115,967,289	0	4,492,602,820	88.0	4,370,581,397	91.3	4,492,602,820	XXX
14.10 Line 14.09 as a % of Col. 7	4.8	25.3	33.9	33.5	2.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	4.2	22.2	29.8	29.5	2.3	0.0	88.0	XXX	XXX	XXX	88.0	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	46,598,444	219,073,042	156,596,192	1,333,338	266,668	XXX	423,867,684	8.3	368,126,903	7.7	XXX	423,867,684
15.02 Residential Mortgage-Backed Securities	19,903,538	63,423,213	46,905,258	38,860,012	4,090,710	XXX	173,182,731	3.4	45,151,844	0.9	XXX	173,182,731
15.03 Commercial Mortgage-Backed Securities	0	0	14,742,565	0	0	XXX	14,742,565	0.3	5,136,646	0.1	XXX	14,742,565
15.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	66,501,982	282,496,256	218,244,015	40,193,350	4,357,378	0	611,792,980	12.0	418,415,393	8.7	XXX	611,792,980
15.10 Line 15.09 as a % of Col. 7	10.9	46.2	35.7	6.6	0.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.3	5.5	4.3	0.8	0.1	0.0	12.0	XXX	XXX	XXX	XXX	12.0

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	42,298,790	0	42,298,790	0
2. Cost of cash equivalents acquired	2,693,225,232	0	2,693,225,232	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	2,681,175,989	0	2,681,175,989	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)	54,348,032	0	54,348,032	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	54,348,032	0	54,348,032	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
Joint Venture Interests - Other - Unaffiliated																			
	CyberAcuView LLC		Wilmington	DE	CyberAcuView		09/18/2020		710,000	710,000	710,000	0	0	0	0	0	0	0	12.500
2599999. Joint Venture Interests - Other - Unaffiliated									710,000	710,000	710,000	0	0	0	0	0	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Capital Partners Series T-GA, L.P.		Columbia	MO	Affordable Equity Partners		11/15/2013		2,375,992	229,072	229,072	0	(168,303)	0	0	0	(14,555)	0	12.500
	Capital Partners Series T-GA III, L.P.		Columbia	MO	Affordable Equity Partners		12/14/2017		2,576,789	1,381,208	1,381,208	0	(234,887)	0	0	0	(77,989)	0	12.000
	Capital Partners Series T-GA IV, L.P.		Columbia	MO	Affordable Equity Partners		11/15/2019		2,207,123	1,665,982	1,665,982	0	(203,047)	0	0	0	(53,046)	2	10.000
	Capital Partners Series T-GA V, L.P.		Columbia	MO	Affordable Equity Partners		05/31/2022		1,743,373	1,609,436	1,609,436	0	(120,678)	0	0	0	33,324	32,597	8.570
	Capital Partners Series T-GA VI, L.P.		Columbia	MO	Affordable Equity Partners		12/15/2022		2,852,593	2,742,157	2,742,157	0	(110,436)	0	0	0	29,251	37,623	13.100
	Capital Partners Series T-MOSC I, LLC		Columbia	MO	Affordable Equity Partners		09/29/2023		749,970	728,083	728,083	0	(21,887)	0	0	0	54,740	1,976,394	10.730
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									12,505,840	8,355,939	8,355,939	0	(859,236)	0	0	0	(28,274)	2,046,615	XXX
6099999. Total - Unaffiliated									13,215,840	9,065,939	9,065,939	0	(859,236)	0	0	0	(28,274)	2,046,615	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									13,215,840	9,065,939	9,065,939	0	(859,236)	0	0	0	(28,274)	2,046,615	XXX

1.

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

1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture Interests - Other - Unaffiliated										
	CyberAcuView LLC	Wilmington	DE	CyberAcuView	09/18/2020		0	120,000	0	12.500
2599999. Joint Venture Interests - Other - Unaffiliated							0	120,000	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	Capital Partners Series T-GA V, L.P.	Columbia	MO	Affordable Equity Partners	05/31/2022		0	656,863	0	8.570
	Capital Partners Series T-GA VI, L.P.	Columbia	MO	Affordable Equity Partners	12/15/2022		0	2,146,802	0	13.100
	Capital Partners Series T-MOSC I, LLC	Columbia	MO	Affordable Equity Partners	09/29/2023		749,970	0	0	10.730
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							749,970	2,803,665	0	XXX
6099999. Total - Unaffiliated							749,970	2,923,665	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							749,970	2,923,665	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
6299999 - Totals																			

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
91282C-BL-4	U S TREASURY BONDS				1.A	33,466,156	83.4920	29,222,200	35,000,000	33,859,189	0	149,910	0	0	1.125	1.610	FA	147,656	393,750	05/03/2021	02/15/2031
912828-R3-6	U S TREASURY BONDS				1.A	18,695,380	94.3670	18,873,400	20,000,000	19,187,482	0	322,878	0	0	1.625	3.421	MN	41,071	325,000	06/16/2022	05/15/2026
91282C-AZ-4	U S TREASURY NOTES				1.A	2,702,354	92.8760	2,786,280	3,000,000	2,830,960	0	83,924	0	0	0.375	3.439	MN	953	11,250	06/13/2022	11/30/2025
91282C-BC-4	U S TREASURY NOTES				1.A	9,053,940	92.6870	9,268,700	10,000,000	9,446,694	0	263,539	0	0	0.375	3.254	JD	18,750	37,500	06/28/2022	12/31/2025
91282C-BJ-9	U S TREASURY NOTES		SD		1.A	3,555,058	88.1810	3,218,607	3,650,000	3,593,058	0	13,542	0	0	0.750	1.142	JJ	11,381	27,375	03/03/2021	01/31/2028
91282C-BR-1	U S TREASURY NOTES				1.A	3,802,982	99.0040	3,960,160	4,000,000	3,964,482	0	161,500	0	0	0.250	4.597	MS	2,940	10,000	01/09/2023	03/15/2024
91282C-BT-7	U S TREASURY NOTES				1.A	4,215,125	92.7920	4,268,432	4,600,000	4,364,891	0	99,261	0	0	0.750	3.120	MS	8,672	34,500	06/23/2022	03/31/2026
91282C-CZ-2	U S TREASURY NOTES				1.A	4,511,931	91.8610	4,593,050	5,000,000	4,611,166	0	99,235	0	0	0.875	3.884	MS	10,997	21,875	03/30/2023	09/30/2026
91282C-GA-3	U S TREASURY NOTES				1.A	9,965,659	99.4780	9,947,800	10,000,000	9,976,203	0	10,544	0	0	4.000	4.127	JD	17,486	400,000	02/07/2023	12/15/2025
91282C-HB-0	U S TREASURY NOTES				1.A	4,873,259	98.8590	4,942,950	5,000,000	4,893,008	0	19,749	0	0	3.625	4.584	MN	22,905	90,625	07/11/2023	05/15/2026
912828-ZC-7	U S TREASURY NOTES				1.A	9,264,096	96.0660	9,606,600	10,000,000	9,557,185	0	293,089	0	0	1.125	5.087	FA	37,706	56,250	03/08/2023	02/28/2025
912828-4R-8	U S TREASURY NOTES				1.A	9,916,440	97.7380	9,773,800	10,000,000	9,957,956	0	28,475	0	0	2.875	3.180	MN	24,351	287,500	07/14/2022	05/31/2025
912828-4R-8	U S TREASURY NOTES				1.A	8,606,632	97.7380	8,796,420	9,000,000	8,780,643	0	146,362	0	0	2.875	4.672	MN	21,916	258,750	10/20/2022	05/31/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						122,629,009	XXX	119,258,399	129,250,000	125,022,914	0	1,692,007	0	0	XXX	XXX	XXX	366,786	1,954,375	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36179Y-AR-5	GNMA II PASS THRU CERT POOL #MA9016			4	1.A	19,414,420	99.3720	19,662,895	19,786,971	19,426,029	0	11,610	0	0	5.000	5.297	MON	82,446	412,229	07/25/2023	07/20/2053
36179Y-AS-3	GNMA II PASS THRU CERT POOL #MA9017			4	1.A	24,631,918	100.6810	24,875,595	24,707,198	24,631,954	0	36	0	0	5.500	5.565	MON	113,241	566,207	07/12/2023	07/20/2053
36202D-QY-0	GNMA II PASS THRU CERT POOL #3171			4	1.A	6,240	103.1720	6,739	6,532	6,276	0	15	0	0	5.500	6.271	MON	30	359	05/23/2002	12/20/2031
36202D-6D-8	GNMA II PASS THRU CERT POOL #3568			4	1.A	77,686	101.8300	82,391	80,910	78,548	0	94	0	0	5.000	5.764	MON	337	4,045	06/16/2004	06/20/2034
36202E-UR-8	GNMA II PASS THRU CERT POOL #4192			4	1.A	196,101	100.8110	216,502	214,758	197,162	0	(29)	0	0	4.500	5.753	MON	805	9,664	07/17/2008	07/20/2038
36202E-XT-1	GNMA II PASS THRU CERT POOL #4290			4	1.A	103,517	104.0880	108,154	103,906	103,468	0	0	0	0	5.500	5.578	MON	476	5,715	10/20/2008	11/20/2038
3622AC-PD-6	GNMA II PASS THRU CERT POOL #786820			4	1.A	28,870,324	99.7430	29,603,352	29,679,556	28,888,298	0	17,974	0	0	5.000	5.448	MON	123,665	370,994	09/13/2023	07/20/2053
38382D-MM-8	GNR 2020-21 CD CMO			4	1.A	6,512,705	84.5380	5,453,360	6,450,718	6,522,003	0	(34)	0	0	2.250	2.020	MON	12,095	145,141	02/21/2020	02/20/2050
38383C-GW-4	GNR 2021-177 EA CMO			4	1.A	10,468,803	86.2270	10,805,645	12,531,626	10,477,639	0	8,836	0	0	2.000	5.331	MON	20,886	62,658	08/29/2023	09/20/2049
38383V-HD-3	GNR 2023-7 AG CMO			4	1.A	18,959,471	99.9910	18,975,554	18,977,262	18,956,427	0	(3,044)	0	0	4.500	4.502	MON	71,165	782,812	01/19/2023	01/20/2051
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						109,241,185	XXX	109,790,187	112,539,437	109,287,806	0	35,459	0	0	XXX	XXX	XXX	425,146	2,359,825	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38380M-7A-3	GNR 2019-55 AE (PROJECT LOAN)			4	1.A	997,682	92.6930	915,062	987,193	1,003,273	0	(2,446)	0	0	3.000	2.805	MON	2,468	29,616	06/07/2019	12/16/2059
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						997,682	XXX	915,062	987,193	1,003,273	0	(2,446)	0	0	XXX	XXX	XXX	2,468	29,616	XXX	XXX
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
83162C-VV-2	SBAP 2013-20J 1			4	1.A	1,504,891	95.1980	1,427,718	1,499,735	1,495,375	0	274	0	0	3.370	3.318	AO	12,635	50,964	12/20/2013	10/01/2033
83162C-VY-6	SBAP 2013-20L 1			4	1.A	1,596,561	95.3160	1,518,930	1,593,573	1,586,435	0	441	0	0	3.380	3.352	JD	4,489	54,291	12/20/2013	12/01/2033
83162C-ZW-6	SBAP 2018-20J 1			4	1.A	4,279,156	94.4690	4,042,484	4,279,156	4,253,912	0	(2,187)	0	0	3.770	3.770	AO	40,331	168,112	10/11/2018	10/01/2038
83162C-ZW-6	SBAP 2018-20J 1			4	1.A	275,902	94.4690	260,805	276,075	274,289	0	(137)	0	0	3.770	3.779	AO	2,602	10,846	10/31/2018	10/01/2038
83162C-B8-5	SBAP 2019-20E 1			4	1.A	2,161,091	91.2670	1,972,382	2,161,091	2,154,494	0	(777)	0	0	2.880	2.880	MN	10,373	64,198	05/09/2019	05/01/2039
831641-FL-4	SBIC 2018-10B 1			4	1.A	2,020,714	95.3660	1,927,074	2,020,714	2,020,489	0	(364)	0	0	3.548	3.533	MS	23,571	71,695	09/13/2018	09/10/2028
831641-FW-0	SBIC 2023-10B 1			4	1.A	5,000,000	104.1260	5,206,300	5,000,000	4,999,178	0	(822)	0	0	5.688	5.664	MS	79,476	0	09/14/2023	09/10/2033
0049999999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						16,838,314	XXX	16,355,694	16,830,344	16,784,173	0	(3,573)	0	0	XXX	XXX	XXX	173,477	420,106	XXX	XXX
0109999999. Total - U.S. Government Bonds						249,706,190	XXX	246,319,342	259,606,974	252,098,166	0	1,721,447	0	0	XXX	XXX	XXX	967,877	4,763,921	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					

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
500769-HS-6	KFW		D		1.A FE	9,999,500	95.5690	9,556,900	10,000,000	10,000,000	0	0	0	0	2.875	2.875	AO	69,479	287,500	01/24/2018	04/03/2028
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						9,999,500	XXX	9,556,900	10,000,000	10,000,000	0	0	0	0	XXX	XXX	XXX	69,479	287,500	XXX	XXX
0309999999. Total - All Other Government Bonds						9,999,500	XXX	9,556,900	10,000,000	10,000,000	0	0	0	0	XXX	XXX	XXX	69,479	287,500	XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
341150-7F-1	FLORIDA DEPT TRANSN GO S2019			2	1.A FE	7,431,286	90.4680	6,626,781	7,325,000	7,388,014	0	(10,447)	0	0	3.000	2.830	JJ	109,875	219,750	07/23/2019	07/01/2040
60412A-MJ-9	MINNESOTA GENERAL OBLIGATION S2017B			2	1.A FE	4,593,188	97.3220	4,549,804	4,675,000	4,613,024	0	3,518	0	0	3.125	3.245	AO	36,523	146,094	09/27/2017	10/01/2037
68608U-3X-2	OREGON GENERAL OBLIGATION REF S2015B			2	1.B FE	4,626,728	102.5570	3,902,294	3,805,000	3,944,472	0	(85,224)	0	0	5.000	2.620	FA	79,271	190,250	02/03/2015	08/01/2038
68609B-QH-3	OREGON GENERAL OBLIGATION S2016A			2	1.B FE	1,232,858	101.0080	1,207,046	1,195,000	1,205,572	0	(3,878)	0	0	3.500	3.140	FA	17,427	41,825	02/23/2016	08/01/2035
68609B-RE-9	OREGON GENERAL OBLIGATION S2016C			2	1.B FE	1,812,735	105.1970	1,577,955	1,500,000	1,586,267	0	(31,846)	0	0	5.000	2.680	FA	31,250	75,000	03/15/2016	08/01/2035
68609U-BK-0	OREGON GENERAL OBLIGATION S2023B (TXBL)				1.B FE	8,560,000	99.6620	8,531,067	8,560,000	8,560,000	0	0	0	0	4.347	4.347	MN	62,017	225,329	03/16/2023	05/01/2031
83710D-2B-3	SOUTH CAROLINA GENERAL OBLIGATION S2010A			2	1.A FE	2,613,476	99.5230	3,816,707	3,835,000	3,806,427	0	110,401	0	0	1.000	4.000	AO	9,588	38,350	03/24/2010	04/01/2024
83710R-RU-3	SOUTH CAROLINA GENERAL OBLIGATION S2016F			2	1.A FE	3,489,671	98.1940	3,402,422	3,465,000	3,471,789	0	(2,698)	0	0	2.875	2.790	JD	8,302	99,619	09/22/2016	06/01/2035
917542-VL-3	UTAH GENERAL OBLIGATION S2018			2	1.A FE	7,742,834	100.4590	7,845,848	7,810,000	7,766,709	0	4,367	0	0	3.125	3.200	JJ	122,031	244,063	02/07/2018	07/01/2032
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						42,102,774	XXX	41,459,923	42,170,000	42,342,274	0	(15,807)	0	0	XXX	XXX	XXX	476,284	1,280,279	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						42,102,774	XXX	41,459,923	42,170,000	42,342,274	0	(15,807)	0	0	XXX	XXX	XXX	476,284	1,280,279	XXX	XXX
Bonds - U.S. Political Subdivisions - Issuer Obligations																					
011338-WA-4	ALAMO HEIGHTS ISD GO S2018A			2	1.A FE	5,605,000	100.5390	5,635,211	5,605,000	5,605,000	0	0	0	0	3.500	3.500	FA	81,740	196,175	05/11/2018	02/01/2037
015302-3D-2	ALEXANDRIA GENERAL OBLIGATION S2016A			2	1.A FE	4,111,774	98.6660	3,941,707	3,995,000	4,027,679	0	(12,317)	0	0	2.875	2.540	JJ	52,961	114,856	07/26/2016	07/15/2033
023051-TS-4	AMARILLO ISD GEN OBLIG REF S2014A (PSF)			2	1.A FE	1,670,414	100.0450	1,635,736	1,635,000	1,635,303	0	(4,328)	0	0	3.500	3.230	FA	23,844	57,225	08/13/2014	02/01/2031
023051-TT-2	AMARILLO ISD GEN OBLIG REF S2014A (PSF)			2	1.A FE	1,727,166	100.0410	1,700,697	1,700,000	1,700,215	0	(3,341)	0	0	3.500	3.300	FA	24,792	59,500	08/13/2014	02/01/2032
023051-TU-9	AMARILLO ISD GEN OBLIG REF S2014A (PSF)			2	1.A FE	1,775,972	100.0400	1,755,702	1,755,000	1,755,148	0	(2,595)	0	0	3.500	3.350	FA	25,594	61,425	08/13/2014	02/01/2033
023051-TV-7	AMARILLO ISD GEN OBLIG REF S2014A (PSF)			2	1.A FE	1,839,491	100.0390	1,825,712	1,825,000	1,825,076	0	(1,811)	0	0	3.500	3.400	FA	26,615	63,875	08/13/2014	02/01/2034
023051-TW-5	AMARILLO ISD GEN OBLIG REF S2014A (PSF)			2	1.A FE	1,887,407	100.0360	1,880,677	1,880,000	1,880,000	0	(953)	0	0	3.500	3.450	FA	27,417	65,800	08/13/2014	02/01/2035
033753-QG-2	ANDERSON CO SCH DIST #5 GO REF S2016			2	1.C FE	6,345,785	100.0130	6,110,794	6,110,000	6,167,046	0	(25,172)	0	0	3.500	3.050	MS	71,283	213,850	02/03/2016	03/01/2035
037591-QW-7	APEX GENERAL OBLIGATION S2018			2	1.A FE	1,896,904	98.3010	1,872,634	1,905,000	1,898,802	0	360	0	0	3.250	3.280	JD	5,159	61,913	04/17/2018	06/01/2037
074347-H8-1	BEAUFORT CO GENERAL OBLIGATION S2017A			2	1.B FE	4,941,903	97.0650	4,833,837	4,980,000	4,952,613	0	1,827	0	0	3.125	3.180	FA	64,844	155,625	07/20/2017	02/01/2036
074347-N2-7	BEAUFORT CO GENERAL OBLIGATION S2019A			2	1.B FE	15,588	99.3370	14,901	15,000	15,289	0	(65)	0	0	3.000	2.510	MS	150	450	02/21/2019	03/01/2029
074347-N3-5	BEAUFORT CO GENERAL OBLIGATION S2019A			2	1.B FE	123,144	99.1880	119,026	120,000	121,549	0	(348)	0	0	3.000	2.670	MS	1,200	3,600	02/21/2019	03/01/2030
074347-N4-3	BEAUFORT CO GENERAL OBLIGATION S2019A			2	1.B FE	595,146	96.5970	579,582	600,000	596,893	0	384	0	0	2.750	2.830	MS	5,500	16,500	02/21/2019	03/01/2031
073900-R6-1	BEAUFORT CO SCHOOL DIST GO S2022C			2	1.C FE	7,871,613	99.1700	7,884,015	7,950,000	7,878,706	0	4,665	0	0	3.250	3.340	MS	86,125	258,375	06/02/2022	03/01/2036
073900-R7-9	BEAUFORT CO SCHOOL DIST GO S2022C			2	1.C FE	8,450,338	99.1650	8,404,234	8,475,000	8,452,393	0	1,325	0	0	3.375	3.400	MS	95,344	286,031	06/02/2022	03/01/2037
073900-R8-7	BEAUFORT CO SCHOOL DIST GO S2022C			2	1.C FE	8,900,094	96.8630	8,741,886	9,025,000	8,909,480	0	6,195	0	0	3.375	3.490	MS	101,531	304,594	06/02/2022	03/01/2038
082887-PY-0	BENTON CO SD #17 KENNEWICK GO S2019			2	1.A FE	3,540,272	91.4230	3,227,232	3,530,000	3,536,113	0	(1,038)	0	0	2.875	2.840	JD	8,457	101,488	09/12/2019	12/01/2038
087672-EE-7	BETTENDORF GENERAL OBLIGATION S2023A			2	1.C FE	796,878	99.7510	802,996	805,000	797,322	0	445	0	0	3.375	3.470	JD	2,264	21,509	01/18/2023	06/01/2036
087672-EF-4	BETTENDORF GENERAL OBLIGATION S2023A			2	1.C FE	822,588	99.4370	825,327	830,000	822,957	0	369	0	0	3.500	3.580	JD	2,421	22,998	01/18/2023	06/01/2037
087672-EG-2	BETTENDORF GENERAL OBLIGATION S2023A			2	1.C FE	855,459	99.6560	857,042	860,000	855,678	0	219	0	0	3.625	3.670	JD	2,598	24,680	01/18/2023	06/01/2038
087672-EH-0	BETTENDORF GENERAL OBLIGATION S2023A			2	1.C FE	878,626	99.5700	886,173	890,000	879,098	0	472	0	0	3.625	3.730	JD	2,689	25,541	01/18/2023	06/01/2039
087672-EJ-6	BETTENDORF GENERAL OBLIGATION S2023A			2	1.C FE	916,476	100.2730	922,512	920,000	916,625	0	148	0	0	3.750	3.780	JD	2,875	27,313	01/18/2023	06/01/2040
087672-EK-3	BETTENDORF GENERAL OBLIGATION S2023A			2	1.C FE	946,214	100.3350	958,199	955,000	946,530	0	316	0	0	3.750	3.820	JD	2,984	28,352	01/18/2023	06/01/2041
087672-EL-1	BETTENDORF GENERAL OBLIGATION S2023A			2	1.C FE	980,155	99.9980	994,980	995,000	980,643	0	489	0	0	3.750	3.860	JD	3,109	29,539	01/18/2023	06/01/2042
088023-PM-2	BEVERLY HILLS USD GO ELEC 18 TAXABLE S22				1.B FE	3,413,240	95.0050	3,239,671	3,410,000	3,412,265	0	(605)	0	0	2.800	2.780	FA	39,783	95,480	03/24/2022	08/01/2027
088023-PN-0	BEVERLY HILLS USD GO ELEC 18 TAXABLE S22				1.B FE	2,265,108	94.2540	2,130,140	2,260,000	2,263,825	0	(777)	0	0	2.900	2.860	FA	27,308	65,540	03/24/2022	08/01/2028
088023-PP-5	BEVERLY HILLS USD GO ELEC 18 TAXABLE S22				1.B FE	2,566,605	93.1270	2,384,051	2,560,000	2,565,204	0	(853)	0	0	2.950	2.910	FA	31,467	75,520	03/24/2022	08/01/2029

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
088023-PQ-3	BEVERLY HILLS USD GO ELEC 18 TAXABLE S22				1.B FE	2,886,221	91.9530	2,648,246	2,880,000	2,885,088	0	(696)	0	0	3.000	2.970	FA	36,000	86,400	03/24/2022	08/01/2030
088023-PR-1	BEVERLY HILLS USD GO ELEC 18 TAXABLE S22				1.B FE	3,222,652	90.7660	2,918,127	3,215,000	3,221,442	0	(751)	0	0	3.050	3.020	FA	40,857	98,058	03/24/2022	08/01/2031
088023-PS-9	BEVERLY HILLS USD GO ELEC 18 TAXABLE S22				1.B FE	3,584,259	90.0530	3,219,395	3,575,000	3,582,961	0	(803)	0	0	3.150	3.120	FA	46,922	112,613	03/24/2022	08/01/2032
090874-NG-9	BIRDVILLE ISD GO S2019 (PSF)			2	1.A FE	3,189,469	103.0880	3,123,566	3,030,000	3,108,678	0	(17,551)	0	0	4.000	3.320	FA	45,787	121,200	01/16/2019	02/15/2037
091212-FM-7	BIRMINGHAM PUBLIC SCHOOLS GO REF S2020			2	1.C FE	2,044,466	104.5090	1,781,878	1,705,000	1,929,631	0	(33,212)	0	0	4.000	1.790	MN	11,367	68,200	05/28/2020	05/01/2036
091212-FN-5	BIRMINGHAM PUBLIC SCHOOLS GO REF S2020			2	1.C FE	4,802,268	103.6520	4,171,993	4,025,000	4,539,857	0	(75,956)	0	0	4.000	1.850	MN	26,833	161,000	05/28/2020	05/01/2037
091212-FP-0	BIRMINGHAM PUBLIC SCHOOLS GO REF S2020			2	1.C FE	4,899,257	102.8330	4,236,720	4,120,000	4,636,514	0	(76,088)	0	0	4.000	1.890	MN	27,467	164,800	05/28/2020	05/01/2038
093887-NC-7	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,127,341	87.8540	1,827,363	2,080,000	2,112,278	0	(4,784)	0	0	2.000	1.740	MN	6,933	41,600	10/02/2020	05/01/2033
093887-ND-5	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,471,866	86.4600	2,109,624	2,440,000	2,461,754	0	(3,212)	0	0	2.000	1.850	MN	8,133	48,800	10/02/2020	05/01/2034
093887-NE-3	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,043,812	85.1640	1,733,087	2,035,000	2,041,013	0	(887)	0	0	2.000	1.950	MN	6,783	40,700	10/02/2020	05/01/2035
093887-NF-0	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,649,387	83.3420	2,216,897	2,660,000	2,651,302	0	613	0	0	2.000	2.030	MN	8,867	53,200	10/02/2020	05/01/2036
093887-NG-8	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,272,578	81.0780	1,860,740	2,295,000	2,276,339	0	1,202	0	0	2.000	2.070	MN	7,650	45,900	10/02/2020	05/01/2037
093887-NH-6	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,750,084	77.7210	2,172,302	2,795,000	2,757,110	0	2,240	0	0	2.000	2.110	MN	9,317	55,900	10/02/2020	05/01/2038
093887-NJ-2	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	1,753,984	76.0770	1,365,582	1,795,000	1,759,967	0	1,909	0	0	2.000	2.150	MN	5,983	35,900	10/02/2020	05/01/2039
093887-NK-9	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,860,233	76.1260	2,200,041	2,890,000	2,864,285	0	1,295	0	0	2.125	2.190	MN	10,235	61,413	10/02/2020	05/01/2040
093887-NL-7	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,889,314	74.4140	2,187,772	2,940,000	2,895,783	0	2,067	0	0	2.125	2.230	MN	10,413	62,475	10/02/2020	05/01/2041
093887-NM-5	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	1,758,708	73.0940	1,315,692	1,800,000	1,763,668	0	1,583	0	0	2.125	2.260	MN	6,375	38,250	10/02/2020	05/01/2042
101547-YE-1	BOULDER VALLEY SD #RE-2 GO REF S2019B			2	1.B FE	11,115,312	100.5070	11,337,190	11,280,000	11,157,007	0	9,166	0	0	3.250	3.370	JD	30,550	366,600	01/24/2019	12/01/2034
103637-JC-9	BOZEMAN GENERAL OBLIGATION S2019			2	1.B FE	986,370	86.1440	861,440	1,000,000	989,150	0	670	0	0	2.375	2.470	JJ	11,875	23,750	08/29/2019	07/01/2037
117583-B8-6	BRYAN ISD GENERAL OBLIG S2016 (PSF)			2	1.A FE	1,744,959	98.8540	1,670,633	1,690,000	1,703,442	0	(6,075)	0	0	3.250	2.860	FA	20,749	54,925	06/07/2016	02/15/2034
118601-LQ-4	BUCKS CO CMNTY CLG AUTH CNTY GTD S2022			2	1.B FE	2,105,997	104.8600	2,112,929	2,015,000	2,095,489	0	(8,071)	0	0	4.000	3.450	JD	3,582	80,600	08/11/2022	06/15/2038
131537-E5-7	CALVERT CO GENERAL OBLIGATION REF S2016			2	1.A FE	2,625,811	96.6680	2,445,700	2,530,000	2,556,276	0	(10,093)	0	0	2.750	2.320	JJ	34,788	69,575	07/19/2016	07/01/2031
134159-ZJ-4	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	250,000	97.5410	243,853	250,000	250,000	0	0	0	0	0.541	0.541	FA	564	1,353	09/24/2020	08/01/2024
134159-ZK-1	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	775,000	94.0040	728,531	775,000	775,000	0	0	0	0	0.701	0.701	FA	2,264	5,433	09/24/2020	08/01/2025
134159-ZL-9	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	1,250,000	91.4650	1,143,313	1,250,000	1,250,000	0	0	0	0	0.893	0.893	FA	4,651	11,163	09/24/2020	08/01/2026
134159-ZM-7	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	2,120,000	89.3010	1,893,181	2,120,000	2,120,000	0	0	0	0	1.043	1.043	FA	9,213	22,112	09/24/2020	08/01/2027
134159-ZN-5	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	1,875,000	87.5780	1,642,088	1,875,000	1,875,000	0	0	0	0	1.259	1.259	FA	9,836	23,606	09/24/2020	08/01/2028
134159-ZP-0	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	2,600,000	85.5110	2,223,286	2,600,000	2,600,000	0	0	0	0	1.379	1.379	FA	14,939	35,854	09/24/2020	08/01/2029
134159-ZQ-8	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	1,300,000	83.4570	1,084,941	1,300,000	1,300,000	0	0	0	0	1.479	1.479	FA	8,011	19,227	09/24/2020	08/01/2030
134159-ZR-6	CAMPBELL UHSD GO TAXABLE REF S2020			2	1.A FE	825,000	81.7140	674,141	825,000	825,000	0	0	0	0	1.609	1.609	FA	5,531	13,274	09/24/2020	08/01/2031
134159-ZS-4	CAMPBELL UHSD GO TAXABLE REF S2020			2	1.A FE	800,000	80.0440	640,352	800,000	800,000	0	0	0	0	1.709	1.709	FA	5,697	13,672	09/24/2020	08/01/2032
134159-ZT-2	CAMPBELL UHSD GO TAXABLE REF S2020			2	1.A FE	630,000	78.3920	493,870	630,000	630,000	0	0	0	0	1.779	1.779	FA	4,670	11,208	09/24/2020	08/01/2033
134159-ZU-9	CAMPBELL UHSD GO TAXABLE REF S2020			2	1.A FE	660,000	77.1730	509,342	660,000	660,000	0	0	0	0	1.899	1.899	FA	5,222	12,533	09/24/2020	08/01/2034
139015-RG-8	CANYON ISD GO S2020 (PSF)			2	1.A FE	2,486,194	100.4560	2,295,420	2,285,000	2,416,021	0	(19,930)	0	0	3.000	2.000	FA	25,897	68,550	04/23/2020	02/15/2031
142665-EL-8	CARLSBAD USD GO REF S2016			2	1.C FE	1,954,986	100.1630	1,903,097	1,900,000	1,915,052	0	(5,564)	0	0	3.000	2.680	FA	23,750	57,000	01/21/2016	08/01/2030
145232-FE-9	CARROLL ISD GENERAL OBLIGATION S18 (PSF)			2	1.A FE	2,152,138	99.4980	2,268,554	2,280,000	2,185,068	0	6,779	0	0	3.250	3.710	FA	27,993	74,100	09/20/2018	02/15/2035
147051-VW-3	CARY GENERAL OBLIGATION S2017A			2	1.A FE	1,558,814	96.9650	1,512,654	1,560,000	1,559,125	0	50	0	0	3.125	3.130	JD	4,063	48,750	09/26/2017	06/01/2037
147051-WX-0	CARY GENERAL OBLIGATION S2019A			2	1.A FE	837,936	91.9930	777,341	845,000	840,065	0	504	0	0	2.375	2.450	MS	6,690	20,069	07/16/2019	09/01/2032
147051-XB-7	CARY GENERAL OBLIGATION S2019A			2	1.A FE	841,561	91.5830	773,876	845,000	842,291	0	175	0	0	2.750	2.780	MS	7,746	23,238	07/16/2019	09/01/2036
150528-YF-8	CEDAR RAPIDS GENERAL OBLIGATION REF S18A			2	1.B FE	1,205,717	99.0610	1,203,591	1,215,000	1,207,838	0	413	0	0	3.375	3.430	JD	3,417	41,006	05/09/2018	06/01/2037
150528-ZY-6	CEDAR RAPIDS GENERAL OBLIGATION S19A			2	1.B FE	1,100,831	94.7190	1,051,381	1,110,000	1,102,699	0	433	0	0	3.000	3.060	JD	2,775	33,300	05/15/2019	06/01/2037
15722T-JF-9	CHABOT-LAS POSITAS CCD S2021B			2	1.C FE	2,472,575	94.9370	2,373,425	2,500,000	2,475,155	0	1,450	0	0	3.000	3.090	FA	31,250	75,000	03/15/2022	08/01/2037
157432-KW-4	CHAFFEY CCD GENERAL OBLIGATION S2019A			2	1.C FE	5,301,800	89.3650	4,794,432	5,365,000	5,316,820	0	3,638	0	0	2.250	2.340	JD	10,059	120,713	09/05/2019	06/01/2035
157432-LA-1	CHAFFEY CCD GENERAL OBLIGATION S2019A			2	1.C FE	5,181,512	92.1130	4,559,594	4,950,000	5,073,698	0	(26,256)	0	0	3.000	2.400	JD	12,375	148,500	09/05/2019	06/01/2039
159808-NQ-3	CHARLES CNTY GENERAL OBLIGATION S2020			2	1.A FE	2,066,287	84.8670	2,176,839	2,565,000	2,092,368	0	26,081	0	0	1.250	4.043	AO	8,016	16,031	06/27/2023	10/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
159902-EN-1	CHARLESTON CO PARK & REC DIST GO S2017			2	1.B FE	1,877,490	89.5030	2,058,569	2,300,000	2,040,163	0	27,894	0	0	1.500	3.090	FA	14,375	34,500	08/23/2017	02/01/2032
161069-R3-5	CHARLOTTESVILLE GEN OBLIG REF S2016			2	1.A FE	383,231	98.2940	363,688	370,000	373,781	0	(1,355)	0	0	3.000	2.600	MS	3,700	11,100	05/23/2016	09/01/2034
161069-T6-6	CHARLOTTESVILLE GEN OBLIG S2017			2	1.A FE	681,301	99.3170	680,321	685,000	682,457	0	192	0	0	3.000	3.040	JD	913	20,550	06/15/2017	12/15/2034
161681-UE-9	CHASKA ISD#112 GO S2016A			2	1.B FE	4,938,948	100.5830	4,752,547	4,725,000	4,775,145	0	(23,036)	0	0	3.500	2.970	FA	68,906	165,375	01/21/2016	02/01/2035
166393-5S-3	CHESTERFIELD CO GENERAL OBLIG REF S2016			2	1.A FE	2,201,279	98.9410	2,072,814	2,095,000	2,119,404	0	(11,772)	0	0	3.000	2.400	JJ	31,425	62,850	06/14/2016	01/01/2032
166393-6Y-9	CHESTERFIELD CO GENERAL OBLIG S2017B			2	1.A FE	4,079,709	98.8320	4,061,995	4,110,000	4,090,728	0	1,834	0	0	3.000	3.060	JJ	61,650	123,300	06/16/2017	01/01/2033
166394-BP-0	CHESTERFIELD CO GENERAL OBLIG S2020			2	1.A FE	2,985,000	78.2790	2,336,628	2,985,000	2,985,000	0	0	0	0	2.000	2.000	JJ	29,850	59,700	07/08/2020	01/01/2038
166394-BQ-8	CHESTERFIELD CO GENERAL OBLIG S2020			2	1.A FE	2,962,135	76.4340	2,281,555	2,985,000	2,965,811	0	1,082	0	0	2.000	2.050	JJ	29,850	59,700	07/08/2020	01/01/2039
17741R-GF-9	CITRUS CCD GO TAXABLE REF S2020A				1.C FE	1,000,000	87.9210	879,210	1,000,000	1,000,000	0	0	0	0	1.454	1.454	FA	6,058	14,540	07/22/2020	08/01/2028
17741R-GG-7	CITRUS CCD GO TAXABLE REF S2020A				1.C FE	1,300,000	85.6830	1,113,879	1,300,000	1,300,000	0	0	0	0	1.524	1.524	FA	8,255	19,812	07/22/2020	08/01/2029
17741R-GH-5	CITRUS CCD GO TAXABLE REF S2020A				1.C FE	1,215,000	83.6070	1,015,825	1,215,000	1,215,000	0	0	0	0	1.614	1.614	FA	8,171	19,610	07/22/2020	08/01/2030
17741R-GJ-1	CITRUS CCD GO TAXABLE REF S2020A			2	1.C FE	1,850,000	81.9550	1,516,168	1,850,000	1,850,000	0	0	0	0	1.754	1.754	FA	13,520	32,449	07/22/2020	08/01/2031
17741R-GK-8	CITRUS CCD GO TAXABLE REF S2020A			2	1.C FE	1,000,000	80.3190	803,190	1,000,000	1,000,000	0	0	0	0	1.854	1.854	FA	7,725	18,540	07/22/2020	08/01/2032
179390-NG-0	CLACKAMAS CCD GO CABS S2015B	@		2	1.B FE	974,923	60.7710	1,473,697	2,425,000	1,440,287	0	64,036	0	0	0.000	4.600	N/A	0	0	05/07/2015	06/15/2035
179090-PS-8	CLACKAMAS CO SD #7J LAKE OSWEGO GO S22			2	1.B FE	10,081,746	95.2140	9,635,657	10,120,000	10,084,056	0	1,282	0	0	3.375	3.400	JD	28,463	341,550	03/31/2022	06/01/2043
184541-EA-4	CLEAR CREEK ISD GO S2021 (PSF)			2	1.A FE	9,000,185	97.0160	7,790,385	8,030,000	8,744,254	0	(93,694)	0	0	3.000	1.670	FA	91,007	240,900	02/25/2021	02/15/2037
194475-RP-6	COLLEGE STATION ISD GO S2014 (PSF)			2	1.A FE	3,553,053	100.2760	3,529,715	3,520,000	3,522,232	0	(3,673)	0	0	4.000	3.890	FA	53,191	140,800	01/21/2014	08/15/2033
194741-HU-1	COLLIN CO CCD GO S2020A			2	1.A FE	5,048,450	88.9760	4,448,800	5,000,000	5,030,840	0	(5,001)	0	0	3.000	2.880	FA	56,667	150,000	04/08/2020	08/15/2039
194741-HV-9	COLLIN CO CCD GO S2020A			2	1.A FE	5,525,356	87.6540	4,812,205	5,490,000	5,512,510	0	(3,651)	0	0	3.000	2.920	FA	62,220	164,700	04/08/2020	08/15/2040
194740-HP-4	COLLIN CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,337,372	100.7290	1,304,441	1,295,000	1,300,747	0	(4,968)	0	0	4.000	3.590	FA	19,569	51,800	07/07/2015	02/15/2033
198037-DQ-3	COLUMBIA SCHOOL DISTRICT GO S2018			2	1.B FE	2,612,782	99.5750	2,628,780	2,640,000	2,620,360	0	1,425	0	0	3.250	3.330	MS	28,600	85,800	03/13/2018	03/01/2035
199820-5T-4	COMAL ISD GO REF S2022 (PSF)			2	1.A FE	19,909,000	74.9960	14,999,200	20,000,000	19,971,105	0	24,470	0	0	2.625	2.649	FA	218,750	525,000	01/14/2022	02/01/2047
208418-R8-8	CONROE ISD GO S2020 (PSF)			2	1.A FE	6,882,773	84.3000	5,854,635	6,945,000	6,893,104	0	2,761	0	0	2.550	2.610	FA	66,904	177,098	01/10/2020	02/15/2039
217490-EE-7	COPPELL ISD GO TAXABLE REF CABS S21(PSF)	@			1.A FE	975,940	96.9850	969,850	1,000,000	995,439	0	7,286	0	0	0.000	0.736	N/A	0	0	03/23/2021	08/15/2024
217490-EF-4	COPPELL ISD GO TAXABLE REF CABS S21(PSF)	@			1.A FE	475,970	92.6140	463,070	500,000	490,825	0	5,572	0	0	0.000	1.145	N/A	0	0	03/23/2021	08/15/2025
217490-EG-2	COPPELL ISD GO TAXABLE REF CABS S21(PSF)	@			1.A FE	363,566	88.8120	346,367	390,000	376,726	0	4,942	0	0	0.000	1.325	N/A	0	0	03/23/2021	08/15/2026
217490-DJ-7	COPPELL ISD GO TAXABLE REF S2021 (PSF)				1.A FE	1,150,000	90.6740	1,042,751	1,150,000	1,150,000	0	0	0	0	1.448	1.448	FA	6,291	16,652	03/23/2021	08/15/2027
217490-DK-4	COPPELL ISD GO TAXABLE REF S2021 (PSF)				1.A FE	1,195,000	88.9970	1,063,514	1,195,000	1,195,000	0	0	0	0	1.588	1.588	FA	7,169	18,977	03/23/2021	08/15/2028
217490-DL-2	COPPELL ISD GO TAXABLE REF S2021 (PSF)				1.A FE	500,000	87.7150	438,575	500,000	500,000	0	0	0	0	1.809	1.809	FA	3,417	9,045	03/23/2021	08/15/2029
217490-DM-0	COPPELL ISD GO TAXABLE REF S2021 (PSF)				1.A FE	500,000	86.0680	430,340	500,000	500,000	0	0	0	0	1.919	1.919	FA	3,625	9,595	03/23/2021	08/15/2030
217490-DP-3	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	555,000	82.6450	458,680	555,000	555,000	0	0	0	0	2.059	2.059	FA	4,317	11,427	03/23/2021	08/15/2032
217490-DQ-1	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	445,000	81.4090	362,270	445,000	445,000	0	0	0	0	2.149	2.149	FA	3,613	9,563	03/23/2021	08/15/2033
217490-DR-9	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	550,000	80.4620	442,541	550,000	550,000	0	0	0	0	2.259	2.259	FA	4,694	12,425	03/23/2021	08/15/2034
217490-DS-7	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	520,000	79.4370	413,072	520,000	520,000	0	0	0	0	2.349	2.349	FA	4,614	12,215	03/23/2021	08/15/2035
217490-DU-2	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	500,000	77.8240	389,120	500,000	500,000	0	0	0	0	2.529	2.529	FA	4,777	12,645	03/23/2021	08/15/2037
217490-DV-0	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	550,000	76.6030	421,317	550,000	550,000	0	0	0	0	2.569	2.569	FA	5,338	14,130	03/23/2021	08/15/2038
217490-DW-8	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	400,000	75.8620	303,448	400,000	400,000	0	0	0	0	2.649	2.649	FA	4,003	10,596	03/23/2021	08/15/2039
217490-DX-6	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	545,000	75.2330	410,020	545,000	545,000	0	0	0	0	2.729	2.729	FA	5,619	14,873	03/23/2021	08/15/2040
217490-DY-4	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	500,000	74.9420	374,710	500,000	500,000	0	0	0	0	2.829	2.829	FA	5,344	14,145	03/23/2021	08/15/2041
217490-DZ-1	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	450,000	74.4420	334,989	450,000	450,000	0	0	0	0	2.899	2.899	FA	4,928	13,046	03/23/2021	08/15/2042
217490-EA-5	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	550,000	73.5380	404,459	550,000	550,000	0	0	0	0	2.919	2.919	FA	6,065	16,055	03/23/2021	08/15/2043
217490-EB-3	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	500,000	72.6930	363,465	500,000	500,000	0	0	0	0	2.929	2.929	FA	5,533	14,645	03/23/2021	08/15/2044
232392-AZ-3	CUYAHOGA CNTY CCD S2018			2	1.B FE	2,040,591	95.8610	2,013,081	2,100,000	2,052,246	0	2,169	0	0	3.500	3.690	JD	6,125	73,500	02/01/2018	12/01/2039
232769-CR-8	CYPRESS-FAIRBANKS ISD GO REF S2016 (PSF)			2	1.A FE	3,043,348	101.5170	2,842,476	2,800,000	2,861,717	0	(27,825)	0	0	4.000	2.920	FA	42,311	112,000	10/13/2016	02/15/2036
232769-EU-9	CYPRESS-FAIRBANKS ISD GO REF S2019 (PSF)			2	1.A FE	4,322,561	102.3520	4,211,785	4,115,000	4,230,046	0	(20,256)	0	0	4.000	3.400	FA	62,182	164,600	01/18/2019	02/15/2038

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
232769-GN-3	CYPRESS-FAIRBANKS ISD GO REF S2020 (PSF)			2	1.A FE	9,952,700	78.1830	7,818,300	10,000,000	9,959,599	0	2,046	0	0	2.250	2.280	FA	85,000	225,000	06/26/2020	02/15/2040
235308-H2-2	DALLAS ISD GENERAL OBLIGATION S22 (PSF)			2	1.A FE	11,360,000	81.5770	9,267,147	11,360,000	11,360,000	0	0	0	0	2.375	2.375	FA	101,924	269,800	01/21/2022	02/15/2039
235308-H3-0	DALLAS ISD GENERAL OBLIGATION S22 (PSF)			2	1.A FE	8,432,170	80.1280	6,810,880	8,500,000	8,437,834	0	3,110	0	0	2.375	2.430	FA	76,264	201,875	01/21/2022	02/15/2040
236091-6X-7	DANE CO GENERAL OBLIGATION REF S2015B			2	1.B FE	1,315,137	100.3840	1,299,973	1,295,000	1,298,352	0	(2,292)	0	0	3.500	3.310	JD	3,777	45,325	09/17/2015	06/01/2032
236092-CR-1	DANE CO GENERAL OBLIGATION REF S2018B			2	1.A FE	263,543	100.9710	267,573	265,000	264,028	0	98	0	0	3.250	3.300	JD	718	8,613	09/07/2018	06/01/2032
239019-S6-0	DAVIS CO SCH DIST GO S2016			2	1.A FE	4,545,272	100.1930	4,433,540	4,425,000	4,451,499	0	(13,266)	0	0	3.375	3.050	JD	12,445	149,344	02/18/2016	06/01/2034
239019-3T-7	DAVIS CO SCH DIST GO S2020			2	1.A FE	2,546,430	87.7870	2,238,569	2,550,000	2,547,083	0	179	0	0	2.500	2.510	JD	5,313	63,750	04/17/2020	06/01/2037
239019-3U-4	DAVIS CO SCH DIST GO S2020			2	1.A FE	2,596,120	85.1200	2,225,888	2,615,000	2,599,281	0	890	0	0	2.500	2.550	JD	5,448	65,375	04/17/2020	06/01/2038
239019-3V-2	DAVIS CO SCH DIST GO S2020			2	1.A FE	2,643,820	83.4760	2,237,157	2,680,000	2,649,472	0	1,591	0	0	2.500	2.590	JD	5,583	67,000	04/17/2020	06/01/2039
239019-3W-0	DAVIS CO SCH DIST GO S2020			2	1.A FE	2,747,828	84.8640	2,333,760	2,750,000	2,748,144	0	88	0	0	2.625	2.630	JD	6,016	72,188	04/17/2020	06/01/2040
245145-FL-6	DEL MAR UNION SCH DIST GO S2019			2	1.A FE	2,866,737	85.8200	2,488,780	2,900,000	2,872,447	0	1,404	0	0	2.625	2.700	FA	31,719	76,125	10/02/2019	08/01/2039
245505-WS-7	DEL VALLE ISD GENERAL OBLIGATION S2021			2	1.A FE	4,022,480	81.2460	3,249,840	4,000,000	4,016,903	0	(2,438)	0	0	2.000	1.930	JD	3,556	80,000	08/11/2021	06/15/2036
248775-4F-2	DENTON CO GO LTD S2017			2	1.A FE	2,835,996	99.5090	2,826,056	2,840,000	2,837,069	0	185	0	0	3.250	3.260	JJ	42,561	92,300	06/16/2017	07/15/2036
249164-NL-4	DENVER CITY AND CNTY CO GO S2018A			2	1.A FE	15,850,446	101.3470	16,159,779	15,945,000	15,879,659	0	5,685	0	0	3.250	3.300	FA	215,922	518,213	06/19/2018	08/01/2033
249164-NC-4	DENVER CITY AND CNTY CO REF GO S2013A			2	1.A FE	2,642,234	100.0780	2,516,962	2,515,000	2,515,014	0	(8,715)	0	0	4.000	3.390	FA	41,917	100,600	09/24/2013	08/01/2027
25009X-NJ-0	DES MOINES GENERAL OBLIGATION S2018B			2	1.B FE	2,866,522	99.7510	2,872,829	2,880,000	2,869,808	0	646	0	0	3.375	3.410	JD	8,100	97,200	07/11/2018	06/01/2036
250353-BE-8	DESCHUTES PUBLIC LIBRARY DIST GO S2021			2	1.C FE	4,561,650	85.3430	3,840,435	4,500,000	4,546,550	0	(5,808)	0	0	2.000	1.850	JD	7,500	90,000	04/14/2021	06/01/2035
250353-BF-5	DESCHUTES PUBLIC LIBRARY DIST GO S2021			2	1.C FE	6,024,769	83.2840	4,967,891	5,965,000	6,010,170	0	(5,627)	0	0	2.000	1.890	JD	9,942	119,300	04/14/2021	06/01/2036
258885-P5-5	DOUGLAS CO SD #RE-1 GO S2019			2	1.B FE	5,700,505	104.8050	5,612,308	5,355,000	5,542,359	0	(34,345)	0	0	4.000	3.230	JD	9,520	214,200	01/30/2019	12/15/2035
26371G-TT-7	DUBLIN CITY SCHOOL DIST GO S2019A			2	1.B FE	433,968	105.9920	423,968	400,000	418,337	0	(3,415)	0	0	4.000	2.990	JD	1,333	16,000	02/06/2019	12/01/2033
269408-PR-5	EAGAN GENERAL OBLIGATION S2018A			2	1.A FE	1,335,054	100.5350	1,337,116	1,330,000	1,331,564	0	(725)	0	0	3.500	3.440	FA	19,396	46,550	09/18/2018	02/01/2034
276119-VY-7	EASTCHESTER UNION FREE SCH DIST GO S2018			2	1.C FE	1,581,219	100.0360	1,595,574	1,595,000	1,584,958	0	766	0	0	3.250	3.320	MS	15,263	51,838	09/06/2018	09/15/2034
280659-TZ-6	EDINA ISD #273 GENERAL OBLIGATION S2015A			2	1.A FE	9,117,628	100.6640	8,767,834	8,710,000	8,763,075	0	(47,475)	0	0	4.000	3.420	FA	145,167	348,400	06/24/2015	02/01/2036
289425-UF-5	ELMHURST GENERAL OBLIGATION S2015			2	1.A FE	1,114,312	100.2260	1,082,441	1,080,000	1,080,684	0	(4,534)	0	0	4.000	3.570	MS	14,400	43,200	06/15/2015	03/01/2031
30382A-LG-5	FAIRFAX CO GENERAL OBLIGATION S2021A			2	1.A FE	13,359,686	76.9500	9,838,058	12,785,000	13,204,651	0	(54,367)	0	0	2.000	1.520	AO	63,925	255,700	01/26/2021	10/01/2038
339832-EM-5	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	764,445	82.3180	637,965	775,000	766,721	0	667	0	0	2.000	2.110	JD	1,292	15,500	06/03/2020	12/01/2034
339832-EN-3	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	785,355	81.1390	640,998	790,000	786,278	0	270	0	0	2.125	2.170	JD	1,399	16,788	06/03/2020	12/01/2035
339832-EP-8	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	799,454	80.6500	653,265	810,000	801,393	0	569	0	0	2.125	2.220	JD	1,434	17,213	06/03/2020	12/01/2036
339832-EQ-6	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	821,444	79.6030	656,725	825,000	822,055	0	177	0	0	2.250	2.155	JD	1,547	18,563	06/03/2020	12/01/2037
339832-ER-4	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	834,911	77.6450	656,100	845,000	836,516	0	470	0	0	2.250	2.330	JD	1,584	19,013	06/03/2020	12/01/2038
339832-ES-2	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	848,911	75.8420	656,033	865,000	851,296	0	701	0	0	2.250	2.370	JD	1,622	19,463	06/03/2020	12/01/2039
339832-ET-0	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	880,017	75.7280	670,193	885,000	880,709	0	203	0	0	2.375	2.410	JD	1,752	21,019	06/03/2020	12/01/2040
345102-MU-8	FOOTHILL-DE ANZA CCD GO REF S2016			2	1.A FE	2,638,537	102.4510	2,397,353	2,340,000	2,426,051	0	(31,859)	0	0	4.000	2.520	FA	39,000	93,600	09/28/2016	08/01/2036
345102-PJ-0	FOOTHILL-DE ANZA CCD GO TXBL REF S21B			1	1.A FE	3,200,000	90.8050	2,905,760	3,200,000	3,200,000	0	0	0	0	1.473	1.473	FA	19,640	47,136	04/08/2021	08/01/2027
345102-PK-7	FOOTHILL-DE ANZA CCD GO TXBL REF S21B			1	1.A FE	1,670,000	89.1920	1,489,506	1,670,000	1,670,000	0	0	0	0	1.623	1.623	FA	11,293	27,104	04/08/2021	08/01/2028
345102-PL-5	FOOTHILL-DE ANZA CCD GO TXBL REF S21B			1	1.A FE	1,540,000	87.9990	1,355,185	1,540,000	1,540,000	0	0	0	0	1.858	1.858	FA	11,922	28,613	04/08/2021	08/01/2029
345102-PM-3	FOOTHILL-DE ANZA CCD GO TXBL REF S21B			1	1.A FE	1,500,000	86.3230	1,294,845	1,500,000	1,500,000	0	0	0	0	1.958	1.958	FA	12,238	29,370	04/08/2021	08/01/2030
345766-NM-7	FOREST HILLS LOCAL SCH DIST GO S2015			2	1.C FE	3,742,454	98.1790	3,647,350	3,715,000	3,717,916	0	(3,160)	0	0	3.500	3.410	JD	10,835	130,025	02/04/2015	12/01/2036
346766-TH-1	FORT BEND CO GENERAL OBLIGATION REF S16A			2	1.B FE	2,107,609	103.9230	1,803,064	1,735,000	1,825,867	0	(40,344)	0	0	5.000	2.500	MS	28,917	86,750	05/09/2016	03/01/2035
346766-VL-9	FORT BEND CO GENERAL OBLIGATION REF S18			2	1.B FE	1,236,300	102.5650	1,184,626	1,155,000	1,186,085	0	(9,215)	0	0	4.000	3.100	MS	15,400	46,200	01/23/2018	03/01/2036
346766-B9-8	FORT BEND CO GENERAL OBLIGATION REF S22			2	1.B FE	5,684,300	101.1830	5,059,150	5,000,000	5,574,137	0	(62,819)	0	0	4.000	2.440	MS	66,667	200,000	03/03/2022	03/01/2047
346843-NL-5	FORT BEND ISD GO REF S2018 (PSF)			2	1.A FE	1,659,690	101.7880	1,618,429	1,590,000	1,620,031	0	(7,671)	0	0	4.000	3.440	FA	24,027	63,600	05/02/2018	08/15/2038
347550-ND-3	FORT LAUDERDALE GENERAL OBLIGATION S20A			2	1.B FE	2,678,317	87.7130	2,346,323	2,675,000	2,677,058	0	(347)	0	0	2.375	2.360	JJ	31,766	63,531	01/28/2020	07/01/2036
347550-PK-5	FORT LAUDERDALE GENERAL OBLIGATION S20B			2	1.B FE	3,282,733	87.7300	2,881,931	3,285,000	3,283,233	0	120	0	0	2.375	2.380	JJ	39,009	78,019	01/29/2020	07/01/2036
35569P-FA-6	FREDERICK CO GENERAL OBLIGATION S2019A			2	1.A FE	6,928,852	85.4720	5,953,125	6,965,000	6,935,609	0	1,626	0	0	2.625	2.660	FA	76,180	182,831	09/10/2019	08/01/2038

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
355748-UA-0	FREDERICK GENERAL OBLIGATION REF S2016C			2	1.B FE	1,455,027	100.8740	1,407,192	1,395,000	1,414,285	0	(5,757)	0	0	3.250	2.790	MS	15,113	45,338	03/16/2016	03/01/2031
357172-YF-6	FREMONT UHSD GENERAL OBLIGATION REF S17A			2	1.A FE	1,867,520	103.4030	1,783,702	1,725,000	1,780,785	0	(14,531)	0	0	4.000	3.040	FA	28,750	69,000	06/21/2017	08/01/2037
363658-JK-2	GALLATIN CO HSD #7 BOZEMAN GO S2017A			2	1.C FE	1,473,723	102.6870	1,406,812	1,370,000	1,409,653	0	(10,847)	0	0	4.000	3.100	JD	4,567	54,800	07/14/2017	06/01/2035
373046-A4-3	GEORGETOWN ISD GO S2023 (PSF)			2	1.A FE	7,815,288	100.5010	7,839,078	7,800,000	7,813,926	0	(1,362)	0	0	3.875	3.850	FA	114,183	162,040	01/11/2023	08/15/2042
375280-MN-1	GILBERT GENERAL OBLIGATION S2022			2	1.A FE	9,723,960	100.7380	9,892,472	9,820,000	9,731,449	0	4,567	0	0	3.500	3.580	JJ	158,484	392,391	04/28/2022	07/15/2038
378892-UN-1	GLENVIEW GEN OBLIGATION REF S2016A			2	1.A FE	1,845,218	99.8610	1,747,568	1,750,000	1,779,881	0	(9,785)	0	0	3.000	2.390	JD	4,375	52,500	10/04/2016	12/01/2029
379699-7Z-8	GLOUCESTER CO GENERAL OBLIGATION S2022			2	1.B FE	697,767	108.6960	760,872	700,000	697,965	0	125	0	0	4.000	4.030	MS	9,333	34,300	05/18/2022	03/01/2036
379699-8A-2	GLOUCESTER CO GENERAL OBLIGATION S2022			2	1.B FE	717,794	107.1930	777,149	725,000	718,375	0	371	0	0	4.000	4.090	MS	9,667	35,525	05/18/2022	03/01/2037
379699-8B-0	GLOUCESTER CO GENERAL OBLIGATION S2022			2	1.B FE	747,810	106.0820	795,615	750,000	747,971	0	102	0	0	4.125	4.150	MS	10,313	37,898	05/18/2022	03/01/2038
379699-8C-8	GLOUCESTER CO GENERAL OBLIGATION S2022			2	1.B FE	772,980	105.4000	822,120	780,000	773,449	0	302	0	0	4.125	4.200	MS	10,725	39,414	05/18/2022	03/01/2039
379699-8D-6	GLOUCESTER CO GENERAL OBLIGATION S2022			2	1.B FE	793,497	104.8710	844,212	805,000	794,208	0	455	0	0	4.125	4.240	MS	11,069	40,678	05/18/2022	03/01/2040
379699-8E-4	GLOUCESTER CO GENERAL OBLIGATION S2022			2	1.B FE	837,799	105.1970	883,655	840,000	837,929	0	79	0	0	4.250	4.270	MS	11,900	43,733	05/18/2022	03/01/2041
395460-3X-4	GREENSBORO GENERAL OBLIGATION REF S2016			2	1.A FE	954,063	100.3820	903,438	900,000	915,476	0	(5,752)	0	0	3.000	2.310	FA	11,250	27,000	09/22/2016	02/01/2030
395460-4W-5	GREENSBORO GENERAL OBLIGATION REF S2018B			2	1.A FE	6,936,530	101.2430	7,026,264	6,940,000	6,937,412	0	264	0	0	3.250	3.255	AO	56,388	225,550	09/25/2018	10/01/2031
395460-4W-5	GREENSBORO GENERAL OBLIGATION REF S2018B	SD		2	1.A FE	349,825	101.2430	354,351	350,000	349,870	0	13	0	0	3.250	3.255	AO	2,844	11,375	09/25/2018	10/01/2031
411018-SW-5	HANOVER GENERAL OBLIGATION S2019			2	1.C FE	599,141	94.7320	563,655	595,000	597,171	0	(462)	0	0	3.000	2.910	MN	2,281	17,850	07/01/2019	05/15/2037
412487-CG-3	HARFORD CO GENERAL OBLIGATION S2014			2	1.A FE	2,158,393	100.0810	2,121,717	2,120,000	2,120,759	0	(4,591)	0	0	4.000	3.780	MS	24,969	84,800	03/11/2014	03/15/2034
412487-GY-0	HARFORD CO GENERAL OBLIGATION S2019			2	1.A FE	1,992,280	100.2500	2,005,000	2,000,000	1,994,122	0	400	0	0	3.250	3.280	AO	16,250	65,000	01/16/2019	10/01/2035
414004-3W-9	HARRIS CO GO REF S2007C (FSA)			1	1.A FE	1,078,174	109.7450	1,042,578	950,000	984,764	0	(8,733)	0	0	5.250	4.150	FA	18,842	49,875	04/13/2010	08/15/2027
419722-V3-4	HAWAII CO GENERAL OBLIGATION S2017A			2	1.C FE	1,774,590	105.9330	1,588,995	1,500,000	1,598,341	0	(29,304)	0	0	5.000	2.820	MS	25,000	75,000	06/21/2017	09/01/2037
421110-7B-7	HAYS CONSOL ISD GO S2022 (PSF)			2	1.A FE	5,431,979	103.2100	5,495,933	5,325,000	5,417,358	0	(11,155)	0	0	4.000	3.720	FA	80,467	199,392	08/12/2022	02/15/2042
421110-7C-5	HAYS CONSOL ISD GO S2022 (PSF)			2	1.A FE	9,385,130	102.9210	9,489,316	9,220,000	9,362,590	0	(17,206)	0	0	4.000	3.750	FA	139,324	345,238	08/12/2022	02/15/2043
425507-EQ-9	HENNEPIN CO GENERAL OBLIGATION S2016B			2	1.A FE	14,265,922	105.7600	14,626,608	13,830,000	14,233,208	0	(157,732)	131,310	0	5.000	3.930	JD	57,625	691,500	09/27/2016	12/01/2035
426056-V9-5	HENRICO CO GENERAL OBLIGATION S2020A			2	1.A FE	5,241,150	77.8080	4,096,591	5,265,000	5,245,112	0	1,159	0	0	2.000	2.030	FA	43,875	105,300	06/16/2020	08/01/2038
44256P-UD-3	HOWARD CO GENERAL OBLIGATION REF S2019A			2	1.A FE	7,547,820	92.0400	6,967,428	7,570,000	7,552,053	0	955	0	0	3.000	3.020	FA	85,793	227,100	05/15/2019	08/15/2038
444197-LK-1	HUDSON SCHOOL DISTRICT GO REF S2016			2	1.B FE	3,081,098	102.6360	2,817,358	2,745,000	2,827,720	0	(36,702)	0	0	4.000	2.560	MS	36,600	109,800	05/24/2016	03/01/2034
445047-GM-9	HUMBLE ISD GO S2018 (PSF)			2	1.A FE	4,515,685	99.9140	4,541,091	4,545,000	4,521,287	0	1,148	0	0	3.625	3.670	FA	62,241	164,756	07/25/2018	02/15/2039
462611-QK-3	IOWA WESTERN CCD GO S2020C			2	1.B FE	645,150	99.7870	573,775	575,000	618,755	0	(7,574)	0	0	3.500	2.010	JD	1,677	20,125	04/17/2020	06/01/2033
462611-QL-1	IOWA WESTERN CCD GO S2020C			2	1.B FE	668,496	99.6130	597,678	600,000	642,788	0	(7,385)	0	0	3.500	2.100	JD	1,750	21,000	04/17/2020	06/01/2034
462611-QM-9	IOWA WESTERN CCD GO S2020C			2	1.B FE	692,031	99.3820	621,138	625,000	666,927	0	(7,218)	0	0	3.500	2.180	JD	1,823	21,875	04/17/2020	06/01/2035
462611-QN-7	IOWA WESTERN CCD GO S2020C			2	1.B FE	715,247	104.9220	681,993	650,000	690,866	0	(7,017)	0	0	3.500	2.260	JD	1,896	22,750	04/17/2020	06/01/2036
462611-QP-2	IOWA WESTERN CCD GO S2020C			2	1.B FE	738,153	104.9220	708,224	675,000	714,608	0	(6,784)	0	0	3.500	2.340	JD	1,969	23,625	04/17/2020	06/01/2037
462611-QQ-0	IOWA WESTERN CCD GO S2020C			2	1.B FE	789,148	104.9220	760,685	725,000	765,272	0	(6,884)	0	0	3.500	2.400	JD	2,115	25,375	04/17/2020	06/01/2038
462611-QS-6	IOWA WESTERN CCD GO S2020C			2	1.B FE	837,054	105.7010	819,183	775,000	814,022	0	(6,649)	0	0	3.500	2.500	JD	2,260	27,125	04/17/2020	06/01/2040
462668-KJ-2	IREDELL CO GENERAL OBLIGATION S2018			2	1.A FE	2,181,062	101.1660	2,220,594	2,195,000	2,184,446	0	707	0	0	3.500	3.550	AO	19,206	76,825	09/19/2018	10/01/2035
472538-KL-0	JEFFERSON SCHOOL DIST GO S2017			2	1.B FE	2,485,506	104.0720	2,211,530	2,125,000	2,223,451	0	(43,526)	0	0	5.000	2.780	MS	35,417	106,250	06/21/2017	03/01/2037
47844P-HW-8	JOHNSON CO GENERAL OBLIGATION S2016A			2	1.A FE	2,414,486	94.6070	2,251,647	2,380,000	2,390,266	0	(3,676)	0	0	3.000	2.830	MS	23,800	71,400	09/28/2016	09/01/2035
479340-UF-6	JOHNSTON CO GENERAL OBLIGATION S2016			2	1.A FE	1,802,430	99.8480	1,747,340	1,750,000	1,762,382	0	(5,718)	0	0	3.000	2.648	FA	21,875	52,500	04/26/2016	02/01/2032
483862-NL-8	KANE CO FOREST PRESERVE DIST GO S2017A			2	1.B FE	3,286,023	100.2520	3,373,480	3,365,000	3,306,392	0	3,475	0	0	3.500	3.670	JD	5,234	117,775	07/11/2017	12/15/2036
486063-C9-9	KATY ISD GO S2020 (PSF)			2	1.A FE	2,283,895	99.3050	2,120,162	2,135,000	2,232,300	0	(14,696)	0	0	3.000	2.200	FA	24,197	64,050	04/22/2020	02/15/2035
486063-D2-3	KATY ISD GO S2020 (PSF)			2	1.A FE	2,378,755	98.4710	2,200,827	2,235,000	2,329,033	0	(14,172)	0	0	3.000	2.260	FA	25,330	67,050	04/22/2020	02/15/2036
486063-D3-1	KATY ISD GO S2020 (PSF)			2	1.A FE	3,668,276	97.3290	3,377,316	3,470,000	3,599,869	0	(19,519)	0	0	3.000	2.340	FA	39,327	104,100	04/22/2020	02/15/2037
489819-BH-4	KENOSHA GENERAL OBLIGATION S2021B			2	1.C FE	8,300,720	90.0840	7,206,720	8,000,000	8,229,799	0	(32,064)	0	0	2.000	1.550	AO	40,000	160,000	09/21/2021	10/01/2031
494656-X8-9	KING & SNOHOMISH CO SD #417 GO REF S2022			2	1.A FE	12,391,200	103.0860	12,370,320	12,000,000	12,345,580	0	(34,611)	0	0	4.000	3.600	JD	40,000	480,000	08/10/2022	12/01/2040
495008-RP-1	KING CO SD #216-ENUMCLAW GO S2015			2	1.A FE	3,303,542	102.3280	2,962,396	2,895,000	2,962,087	0	(45,568)	0	0	5.000	3.310	JD	12,063	144,750	07/01/2015	12/01/2033

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
495242-Q6-9	KING CO SD #412 SHORELINE GO TXBL REF21B				1.B FE	1,300,000	86.6940	1,127,022	1,300,000	1,300,000	0	0	0	0	1.151	1.151	JD	1,247	14,963	02/11/2021	12/01/2028
495242-Q7-7	KING CO SD #412 SHORELINE GO TXBL REF21B				1.B FE	2,165,000	85.1810	1,844,169	2,165,000	2,165,000	0	0	0	0	1.384	1.384	JD	2,497	29,964	02/11/2021	12/01/2029
495242-Q8-5	KING CO SD #412 SHORELINE GO TXBL REF21B				1.B FE	5,250,000	83.2260	4,369,365	5,250,000	5,250,000	0	0	0	0	1.484	1.484	JD	6,493	77,910	02/11/2021	12/01/2030
498531-HN-5	KLEIN ISD GENERAL OBLIG REF S2016A (PSF)			2	1.A FE	1,100,850	100.8580	1,008,580	1,000,000	1,019,219	0	(11,729)	0	0	4.000	2.750	FA	16,667	40,000	04/14/2016	08/01/2035
498531-PM-8	KLEIN ISD GENERAL OBLIG REF S2020 (PSF)			2	1.A FE	6,913,563	97.9420	6,322,156	6,455,000	6,761,728	0	(42,824)	0	0	3.000	2.220	FA	80,688	193,650	04/16/2020	08/01/2036
505786-HS-5	LADUE SCHOOL DIST GO S2016			2	1.A FE	5,057,762	98.3560	4,868,622	4,950,000	4,950,000	0	(2,718)	0	0	2.875	2.520	MS	47,438	142,313	05/24/2016	03/01/2033
511074-XE-1	LAKE TRAVIS ISD GO REF S2023			2	1.B FE	4,861,250	100.5870	5,029,350	5,000,000	4,921,504	0	60,254	0	0	4.000	4.180	FA	172,222	0	01/27/2023	02/15/2048
514014-PL-7	LANCASTER CO SD #1 GO REF S2015			2	1.C FE	7,000,135	101.0050	6,898,642	6,830,000	6,860,376	0	(18,948)	0	0	3.750	3.450	JJ	118,102	256,125	08/12/2015	01/15/2033
517138-YF-4	LARIMER CO SD #R-1 POUDRE GO S2018			2	1.B FE	3,208,050	105.9000	3,177,000	3,000,000	3,109,140	0	(20,024)	0	0	4.000	3.200	JD	5,333	120,000	09/13/2018	12/15/2032
520121-LF-9	LAWRENCE GENERAL OBLIGATION S2014A			2	1.B FE	1,561,780	100.0370	1,550,574	1,550,000	1,550,869	0	(1,334)	0	0	3.250	3.160	MS	16,792	50,375	09/09/2014	09/01/2031
522364-4D-7	LEAWOOD GENERAL OBLIGATION S2017A			2	1.A FE	1,203,418	98.4750	1,191,548	1,210,000	1,205,829	0	414	0	0	2.875	2.920	MS	11,596	34,788	08/08/2017	09/01/2032
526030-V4-0	LENEXA GENERAL OBLIGATION S2015A			2	1.A FE	734,494	100.3150	722,268	720,000	721,197	0	(1,783)	0	0	3.750	3.490	MS	9,000	27,000	06/16/2015	09/01/2034
526030-3Q-2	LENEXA GENERAL OBLIGATION S2019C			2	1.A FE	509,922	93.7750	482,941	515,000	511,594	0	398	0	0	2.375	2.470	MS	4,077	12,231	07/17/2019	09/01/2031
526030-3T-6	LENEXA GENERAL OBLIGATION S2019C			2	1.A FE	547,169	94.4390	524,136	555,000	549,120	0	468	0	0	2.625	2.740	MS	4,856	14,569	07/17/2019	09/01/2034
526030-3W-9	LENEXA GENERAL OBLIGATION S2019C			2	1.A FE	303,929	92.4570	281,994	305,000	304,138	0	50	0	0	2.875	2.900	MS	2,923	8,769	07/17/2019	09/01/2037
52882P-DU-9	LEWISVILLE ISD GO S2019 (PSF)			2	1.A FE	3,237,920	95.1100	3,043,520	3,200,000	3,220,587	0	(4,123)	0	0	3.000	2.850	FA	36,267	96,000	07/10/2019	08/15/2037
529063-SG-5	LEXINGTON CO SCH DIST #1 GO REF S2016			2	1.C FE	1,734,959	100.0090	1,650,149	1,650,000	1,669,578	0	(9,033)	0	0	3.250	2.660	FA	22,344	53,625	01/11/2016	02/01/2030
529063-WM-7	LEXINGTON CO SCH DIST #1 GO S2020C			2	1.C FE	8,819,010	78.5200	6,988,280	8,900,000	8,833,382	0	4,429	0	0	1.875	1.940	FA	69,531	166,875	09/01/2020	02/01/2037
529063-WN-5	LEXINGTON CO SCH DIST #1 GO S2020C			2	1.C FE	8,912,345	75.1170	6,809,356	9,065,000	8,937,454	0	7,772	0	0	1.875	1.990	FA	70,820	169,969	09/01/2020	02/01/2038
52908E-G9-8	LEXINGTON-FAYETTE URBAN CO GO S2016C			2	1.C FE	1,171,461	96.2340	1,101,879	1,145,000	1,151,676	0	(2,963)	0	0	3.000	2.720	MS	11,450	34,350	09/08/2016	09/01/2033
545540-ES-1	LOS GATOS-SARATOGA JOINT SD GO S2016B			2	1.B FE	1,192,860	96.9910	1,163,892	1,200,000	1,194,993	0	321	0	0	3.000	3.040	FA	15,000	36,000	09/19/2016	08/01/2036
54589T-JR-4	LOUDOUN CO GENERAL OBLIGATION REF S2020A			2	1.A FE	7,437,027	81.4410	6,087,715	7,475,000	7,443,639	0	1,909	0	0	2.125	2.160	JD	13,237	158,844	05/21/2020	12/01/2037
546585-QP-8	LOUISVILLE & JEFFERSON MET GOV GO S2016A			2	1.B FE	1,005,127	99.7170	977,227	980,000	986,921	0	(2,735)	0	0	3.125	2.820	JD	2,552	30,625	09/13/2016	12/01/2033
548210-RN-5	LOWER MAKEFIELD GENERAL OBLIG REF S2016			2	1.C FE	419,047	96.1380	403,780	420,000	419,516	0	71	0	0	2.500	2.520	MS	3,500	10,500	10/06/2016	03/01/2030
558495-NA-1	MADISON MET SCH DIST GO S2021A			2	1.B FE	4,243,821	78.0830	4,450,731	5,700,000	4,286,956	0	43,135	0	0	1.875	4.371	MS	35,625	53,438	06/12/2023	03/01/2037
558495-PF-8	MADISON MET SCH DIST GO S2022			2	1.B FE	12,298,348	101.8020	12,175,519	11,960,000	12,235,283	0	(39,302)	0	0	4.000	3.580	MS	159,467	617,933	04/26/2022	03/01/2041
566795-LQ-1	MARICOPA CO CCD GO S2013			2	1.A FE	2,217,154	100.0580	2,161,253	2,160,000	2,159,985	0	(3,311)	0	0	3.500	3.190	JJ	37,800	75,600	05/29/2013	07/01/2026
567320-HT-6	MARICOPA CO SD #65 LITTLETON GO S2022A			2	1.C FE	1,139,954	114.3790	1,200,980	1,050,000	1,126,600	0	(8,649)	0	0	5.000	3.870	JJ	26,250	55,854	05/18/2022	07/01/2037
567527-UF-1	MARICOPA CO UHSD #214 TOLLESON GO S20A			2	1.C FE	7,111,207	91.3510	6,015,463	6,585,000	6,908,813	0	(55,071)	0	0	3.000	2.050	JJ	98,775	197,550	03/04/2020	07/01/2039
56781R-KM-8	MARIN CCD GO TAXABLE REF S2021			2	1.A FE	2,625,000	77.3470	2,030,359	2,625,000	2,625,000	0	0	0	0	1.851	1.851	FA	20,245	48,589	02/05/2021	08/01/2034
56781R-KN-6	MARIN CCD GO TAXABLE REF S2021			2	1.A FE	3,750,000	75.8190	2,843,213	3,750,000	3,750,000	0	0	0	0	1.921	1.921	FA	30,016	72,038	02/05/2021	08/01/2035
56781R-KP-1	MARIN CCD GO TAXABLE REF S2021			2	1.A FE	4,440,000	74.3470	3,301,007	4,440,000	4,440,000	0	0	0	0	1.971	1.971	FA	36,464	87,512	02/05/2021	08/01/2036
56781R-LH-8	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	6,000,000	75.8610	4,551,660	6,000,000	6,000,000	0	0	0	0	2.640	2.640	FA	66,000	158,400	08/25/2021	08/01/2039
56781R-LK-1	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	6,125,000	73.8990	4,526,314	6,125,000	6,124,880	0	23	0	0	2.699	2.699	FA	68,881	165,314	08/25/2021	08/01/2041
574157-3S-0	MARYLAND NATIONAL CAP PARK GO (PGC) S17A			2	1.A FE	1,642,278	99.9410	1,649,027	1,650,000	1,644,639	0	399	0	0	3.125	3.160	JJ	23,776	51,563	07/13/2017	01/15/2035
581646-3C-8	MCKINNEY GENERAL OBLIGATION LTD REF S14			2	1.A FE	1,359,016	100.9900	1,201,781	1,190,000	1,202,167	0	(19,110)	0	0	5.000	3.320	FA	22,478	59,500	07/31/2014	08/15/2035
581646-6S-0	MCKINNEY GENERAL OBLIGATION LTD REF S15			2	1.A FE	3,138,716	102.7380	2,830,432	2,755,000	2,825,651	0	(41,750)	0	0	5.000	3.360	FA	52,039	137,750	06/24/2015	08/15/2035
58178C-FS-1	MCKINNEY GENERAL OBLIGATION LTD S2022			2	1.A FE	770,404	103.4150	801,466	775,000	770,895	0	311	0	0	3.500	3.560	FA	10,247	32,098	05/25/2022	08/15/2034
58178C-FT-9	MCKINNEY GENERAL OBLIGATION LTD S2022			2	1.A FE	777,941	103.4320	806,770	780,000	778,143	0	125	0	0	3.625	3.650	FA	10,682	33,459	05/25/2022	08/15/2035
584002-UZ-0	MECKLENBURG CO GENERAL OBLIG S2016B			2	1.A FE	15,449,550	97.9680	14,695,200	15,000,000	15,142,012	0	(46,291)	0	0	3.000	2.660	JD	37,500	450,000	09/29/2016	12/01/2035
584002-SS-9	MECKLENBURG CO GENERAL OBLIGATION S2013B			2	1.A FE	5,004,250	99.7680	4,988,400	5,000,000	5,000,000	0	0	0	0	3.000	2.990	MS	50,000	150,000	02/05/2013	03/01/2032
584002-VQ-9	MECKLENBURG CO GENERAL OBLIGATION S2017A			2	1.A FE	2,957,520	99.1080	2,973,240	3,000,000	2,971,139	0	2,350	0	0	3.000	3.110	AO	22,500	90,000	08/15/2017	04/01/2034
584002-WM-7	MECKLENBURG CO GENERAL OBLIGATION S2018			2	1.A FE	7,494,825	100.8850	7,566,375	7,500,000	7,495,830	0	227	0	0	3.625	3.630	MS	90,625	271,875	09/12/2018	03/01/2037
587839-F4-8	MERCER CO GENERAL OBLIGATION S2016			2	1.B FE	4,984,750	94.7390	4,812,741	5,080,000	5,040,667	0	8,153	0	0	2.000	2.180	JJ	46,849	101,600	08/24/2016	07/15/2028
591852-ZF-8	MET COUNCIL MPS-ST PAUL MET AREA GO S15C			2	1.A FE	5,669,620	100.3600	5,519,800	5,500,000	5,523,523	0	(19,604)	0	0	3.750	3.370	MS	68,750	206,250	07/08/2015	03/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
591852-C2-2	MET COUNCIL MPS-ST PAUL MET AREA GO S16C			2	1.A FE	5,316,900	100.4750	5,023,750	5,000,000	5,078,222	0	(34,629)	0	0	3.500	2.750	MS	58,333	175,000	05/25/2016	03/01/2035
591852-P7-7	MET COUNCIL MPS-ST PAUL MET AREA GO S19B			2	1.A FE	2,243,138	94.2650	2,120,963	2,250,000	2,245,562	0	553	0	0	2.500	2.530	MS	18,750	56,250	05/22/2019	03/01/2031
600038-LU-5	MILL VALLEY SCH DIST GO REF S2017			2	1.A FE	1,000,000	98.8930	988,930	1,000,000	1,000,000	0	0	0	0	2.800	2.800	FA	11,667	28,000	09/28/2017	08/01/2031
601670-LX-8	MILPITAS USD GO S2019A			2	1.C FE	3,718,200	93.9040	3,521,400	3,750,000	3,723,514	0	1,194	0	0	3.125	3.180	FA	48,828	117,188	04/26/2019	08/01/2040
602409-JJ-4	MILWAUKEE METRO SEWER DIST GO S2015A			2	1.B FE	7,434,636	100.2020	7,404,928	7,390,000	7,398,439	0	(4,752)	0	0	3.500	3.430	AO	64,663	258,650	04/20/2015	10/01/2033
602409-LM-4	MILWAUKEE METRO SEWER DIST GO S2020A			2	1.B FE	4,693,326	86.3770	4,059,719	4,700,000	4,694,472	0	327	0	0	2.500	2.510	AO	29,375	117,500	04/16/2020	10/01/2037
602409-LN-2	MILWAUKEE METRO SEWER DIST GO S2020A			2	1.B FE	4,819,413	84.2650	4,091,066	4,855,000	4,825,217	0	1,639	0	0	2.500	2.550	AO	30,344	121,375	04/16/2020	10/01/2038
602409-NJ-9	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	2,379,145	99.0060	2,371,194	2,395,000	2,381,053	0	1,187	0	0	3.250	3.320	AO	19,459	77,838	04/25/2022	10/01/2033
604195-3W-5	MINNETONKA ISD #276 GO TAXABLE REF S21G			2	1.A FE	700,000	83.2180	582,526	700,000	700,019	0	(5)	0	0	1.950	1.950	FA	5,688	13,650	09/01/2021	02/01/2033
604195-3X-3	MINNETONKA ISD #276 GO TAXABLE REF S21G			2	1.A FE	750,000	79.2890	594,668	750,000	750,027	0	(7)	0	0	2.250	2.250	FA	7,031	16,875	09/01/2021	02/01/2036
604195-3Y-1	MINNETONKA ISD #276 GO TAXABLE REF S21G			2	1.A FE	1,075,000	76.5000	822,375	1,075,000	1,075,050	0	(14)	0	0	2.550	2.550	FA	11,422	27,413	09/01/2021	02/01/2039
604195-3Z-8	MINNETONKA ISD #276 GO TAXABLE REF S21G			2	1.A FE	400,000	74.3790	297,516	400,000	400,021	0	(6)	0	0	2.750	2.748	FA	4,583	11,000	09/01/2021	02/01/2042
604617-AY-6	MIRACOSTA CCD GO REF S2017A			2	1.A FE	2,535,104	97.0210	2,522,546	2,600,000	2,551,480	0	2,816	0	0	3.000	3.170	FA	32,500	78,000	08/23/2017	08/01/2037
604617-BU-3	MIRACOSTA CCD GO S2020B			2	1.A FE	4,981,037	81.0330	4,011,134	4,950,000	4,971,292	0	(3,010)	0	0	2.000	1.930	FA	41,250	99,000	08/19/2020	08/01/2037
604617-BV-1	MIRACOSTA CCD GO S2020B			2	1.A FE	5,414,418	78.3080	4,228,632	5,400,000	5,409,920	0	(1,403)	0	0	2.000	1.970	FA	45,000	108,000	08/19/2020	08/01/2038
613681-6A-8	MONTGOMERY CO GEN OBLIG S2018			2	1.B FE	1,156,040	108.3250	1,083,250	1,000,000	1,072,477	0	(16,052)	0	0	5.000	3.130	MS	16,667	50,000	05/02/2018	03/01/2037
61366A-JE-8	MONTGOMERY CO GENERAL OBLIGATION REFS22A			2	1.C FE	4,504,502	97.0630	4,392,101	4,525,000	4,506,475	0	1,223	0	0	3.000	3.040	AO	33,938	135,750	04/01/2022	04/01/2036
61366A-JF-5	MONTGOMERY CO GENERAL OBLIGATION REFS22A			2	1.C FE	4,481,877	94.5800	4,279,745	4,525,000	4,485,730	0	2,360	0	0	3.000	3.080	AO	33,938	135,750	04/01/2022	04/01/2037
613664-7T-2	MONTGOMERY CO GENERAL OBLIGATION S2015			2	1.C FE	1,337,839	99.5560	1,319,117	1,325,000	1,325,000	0	(377)	0	0	3.250	3.110	AO	10,766	43,063	04/15/2015	04/01/2031
613580-EW-5	MONTGOMERY CO GENERAL OBLIGATION S2022			2	1.A FE	11,725,641	115.1020	11,809,465	10,260,000	11,543,641	0	(128,862)	0	0	5.000	3.300	JJ	256,500	474,525	06/29/2022	07/01/2038
613580-EX-3	MONTGOMERY CO GENERAL OBLIGATION S2022			2	1.A FE	12,275,096	114.2980	12,315,610	10,775,000	12,089,127	0	(131,666)	0	0	5.000	3.340	JJ	269,375	498,344	06/29/2022	07/01/2039
61334P-FA-6	MONTGOMERY CO GENERAL OBLIGATION S2022A			2	1.A FE	14,593,740	105.0540	14,707,560	14,000,000	14,525,317	0	(51,698)	0	0	4.000	3.490	FA	233,333	513,333	08/18/2022	08/01/2040
61334P-FB-4	MONTGOMERY CO GENERAL OBLIGATION S2022A			2	1.A FE	14,498,680	104.6010	14,644,140	14,000,000	14,441,348	0	(43,270)	0	0	4.000	3.570	FA	233,333	513,333	08/18/2022	08/01/2041
61334P-FC-2	MONTGOMERY CO GENERAL OBLIGATION S2022A			2	1.A FE	14,439,600	104.0950	14,573,300	14,000,000	14,389,156	0	(38,063)	0	0	4.000	3.620	FA	233,333	513,333	08/18/2022	08/01/2042
615683-LS-6	MOORE CO GENERAL OBLIGATION S2018			2	1.B FE	1,538,453	98.4900	1,526,595	1,550,000	1,541,133	0	536	0	0	3.375	3.430	JD	4,359	52,313	08/21/2018	12/01/2036
615683-ML-0	MOORE CO GENERAL OBLIGATION S2019A			2	1.B FE	1,689,358	96.9620	1,648,354	1,700,000	1,692,070	0	595	0	0	3.000	3.050	JJ	23,517	51,000	03/13/2019	01/15/2035
615683-ND-7	MOORE CO GENERAL OBLIGATION S2019B			2	1.B FE	1,885,066	87.8270	1,668,713	1,900,000	1,889,632	0	1,098	0	0	2.000	2.070	JJ	17,522	38,000	09/04/2019	07/15/2032
615683-NE-5	MOORE CO GENERAL OBLIGATION S2019B			2	1.B FE	1,887,555	87.9610	1,671,259	1,900,000	1,891,036	0	836	0	0	2.125	2.180	JJ	18,617	40,375	09/04/2019	07/15/2033
622625-JW-2	MOUNT PLEASANT GENERAL OBLIGATION S2019			2	1.A FE	1,729,963	100.0690	1,751,208	1,750,000	1,735,356	0	1,164	0	0	3.125	3.220	JD	4,557	54,688	01/22/2019	06/01/2034
62451F-JW-1	MOUNTAIN VIEW-WHISMAN SD GO S2020A			2	1.A FE	261,265	99.1270	247,818	250,000	257,627	0	(1,040)	0	0	3.000	2.500	MS	2,500	7,500	05/01/2020	09/01/2034
62451F-JY-7	MOUNTAIN VIEW-WHISMAN SD GO S2020A			2	1.A FE	697,970	97.2960	656,748	675,000	690,582	0	(2,115)	0	0	3.000	2.620	MS	6,750	20,250	05/01/2020	09/01/2036
62451F-KA-7	MOUNTAIN VIEW-WHISMAN SD GO S2020A			2	1.A FE	945,563	93.5100	864,968	925,000	938,977	0	(1,889)	0	0	3.000	2.750	MS	9,250	27,750	05/01/2020	09/01/2038
62451F-KB-5	MOUNTAIN VIEW-WHISMAN SD GO S2020A			2	1.A FE	767,035	92.7760	700,459	755,000	763,189	0	(1,104)	0	0	3.000	2.820	MS	7,550	22,650	05/01/2020	09/01/2039
62451F-KC-3	MOUNTAIN VIEW-WHISMAN SD GO S2020A			2	1.A FE	667,570	91.2470	602,230	660,000	665,157	0	(695)	0	0	3.000	2.870	MS	6,600	19,800	05/01/2020	09/01/2040
625517-EV-5	MULTNOMAH CO SD#1J PORTLAND GO S2015B			2	1.B FE	12,670,343	100.6900	12,490,595	12,405,000	12,448,602	0	(28,885)	0	0	3.500	3.250	JD	19,297	434,175	04/16/2015	06/15/2031
627627-QW-5	MUSKEGO NORWAY SCHOOL DISTRICT GO S2016			2	1.C FE	3,220,776	99.8700	3,095,970	3,100,000	3,130,803	0	(13,123)	0	0	3.250	2.790	AO	25,188	100,750	05/25/2016	04/01/2033
639905-EN-4	NEENAH JOINT SCH DIST GO S2020			2	1.D FE	7,389,602	92.2830	6,349,070	6,880,000	7,167,641	0	(65,667)	0	0	3.000	1.950	MS	68,800	206,400	06/25/2020	03/01/2037
642543-WU-2	NEW BRAUNFELS ISD GO REF S2016 (PSF)			2	1.A FE	2,533,888	96.8010	2,511,986	2,595,000	2,553,523	0	2,777	0	0	3.000	3.160	FA	32,438	77,850	02/03/2016	02/01/2036
644800-2J-2	NEW HANOVER CO GENERAL OBLIGATION S2015			2	1.A FE	4,233,590	100.2180	4,169,069	4,160,000	4,169,581	0	(8,622)	0	0	3.500	3.280	FA	60,667	145,600	08/04/2015	02/01/2033
654064-HE-7	NICOLET WI HIGH SCH DIST GO S2022			2	1.A FE	4,193,381	102.5060	4,351,380	4,245,000	4,198,401	0	3,322	0	0	3.500	3.620	MS	49,525	174,988	05/24/2022	03/01/2035
654064-HF-4	NICOLET WI HIGH SCH DIST GO S2022			2	1.A FE	4,355,006	102.6650	4,512,127	4,395,000	4,358,525	0	2,324	0	0	3.625	3.710	MS	53,106	187,642	05/24/2022	03/01/2036
659154-2Z-0	NORTH EAST ISD GO REF S2007 (PSF)				1.A FE	13,218,600	113.3970	11,339,700	10,000,000	11,128,032	0	(203,484)	0	0	5.250	2.850	FA	218,750	525,000	01/19/2012	02/01/2029
660266-JX-6	NORTH KANSAS CITY SD #74 GO S2020			2	1.B FE	6,858,741	76.1730	5,240,702	6,880,000	6,862,025	0	999	0	0	2.000	2.020	MS	45,867	137,600	07/29/2020	03/01/2039
661334-ER-9	NORTH ORANGE CO CCD GO S2016A			2	1.B FE	2,179,607	100.3500	2,077,245	2,070,000	2,100,784	0	(11,377)	0	0	3.250	2.650	FA	28,031	67,275	06/02/2016	08/01/2033
662055-KP-6	NORTH ROYALTON SCHOOL DISTRICT GO S2017			2	1.C FE	1,149,026	100.9160	1,094,939	1,085,000	1,097,808	0	(8,722)	0	0	4.000	3.140	JD	3,617	43,400	07/26/2017	12/01/2036

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
66702R-TV-4	NORTHSIDE ISD GO REF S2018 (PSF)			2	1.A FE	4,800,000	98.2810	4,717,488	4,800,000	4,800,000	0	0	0	0	3.500	3.500	FA	63,467	168,000	05/09/2018	08/15/2038
670029-WF-0	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	551,060	108.8470	544,235	500,000	543,529	0	(4,575)	0	0	4.000	2.820	MN	3,333	20,000	04/01/2022	05/01/2033
670029-WG-8	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	491,445	108.3530	487,589	450,000	485,359	0	(3,697)	0	0	4.000	2.930	MN	3,000	18,000	04/01/2022	05/01/2034
670029-WH-6	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	872,604	107.9820	869,255	805,000	862,712	0	(6,009)	0	0	4.000	3.020	MN	5,367	32,200	04/01/2022	05/01/2035
670029-WJ-2	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	368,247	107.2680	364,711	340,000	364,116	0	(2,510)	0	0	4.000	3.030	MN	2,267	13,600	04/01/2022	05/01/2036
670029-WK-9	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	378,448	105.8990	370,647	350,000	374,293	0	(2,526)	0	0	4.000	3.050	MN	2,333	14,000	04/01/2022	05/01/2037
670029-WL-7	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	539,750	105.0590	525,295	500,000	533,945	0	(3,526)	0	0	4.000	3.070	MN	3,333	20,000	04/01/2022	05/01/2038
670029-WM-5	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	1,022,134	104.1420	989,349	950,000	1,011,617	0	(6,388)	0	0	4.000	3.110	MN	6,333	38,000	04/01/2022	05/01/2039
670029-WN-3	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	806,280	103.4960	776,220	750,000	798,078	0	(4,982)	0	0	4.000	3.120	MN	5,000	30,000	04/01/2022	05/01/2040
670029-WP-8	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	537,075	102.6000	513,000	500,000	531,674	0	(3,281)	0	0	4.000	3.130	MN	3,333	20,000	04/01/2022	05/01/2041
670029-WQ-6	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	455,757	102.0800	433,840	425,000	451,282	0	(2,720)	0	0	4.000	3.150	MN	2,833	17,000	04/01/2022	05/01/2042
670029-WS-2	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	1,578,065	101.1470	1,502,033	1,485,000	1,564,573	0	(8,192)	0	0	4.000	3.260	MN	9,900	59,400	04/01/2022	05/01/2044
671130-PN-6	OAK CREEK-FRANKLIN JOINT SD GO S2019A			2	1.C FE	6,321,336	92.1080	5,862,674	6,365,000	6,330,344	0	2,083	0	0	3.000	3.050	AO	47,738	190,950	05/14/2019	04/01/2037
674736-BV-4	OCEAN CO GENERAL OBLIGATION S2016			2	1.A FE	2,003,993	98.6150	1,947,646	1,975,000	1,981,158	0	(3,418)	0	0	2.875	2.690	AO	14,195	56,781	09/20/2016	10/01/2033
674736-GG-2	OCEAN CO GENERAL OBLIGATION S2019			2	1.A FE	2,371,699	89.4310	2,123,986	2,375,000	2,372,395	0	170	0	0	2.500	2.510	MS	19,792	59,375	09/05/2019	09/01/2036
677765-HN-2	OHLONE CCD GO TAXABLE REF S2021			2	1.B FE	6,740,000	71.2290	4,800,835	6,740,000	6,739,873	0	24	0	0	2.936	2.936	FA	82,453	197,886	04/20/2021	08/01/2044
678519-QP-7	OKLAHOMA CITY GEN OBLIG S2014			2	1.A FE	4,645,986	100.1340	4,460,970	4,455,000	4,458,496	0	(22,595)	0	0	4.000	3.480	MS	59,400	178,200	03/18/2014	03/01/2032
678519-QQ-5	OKLAHOMA CITY GEN OBLIG S2014			2	1.A FE	4,930,792	100.1320	4,761,277	4,755,000	4,758,172	0	(20,885)	0	0	4.000	3.550	MS	63,400	190,200	03/18/2014	03/01/2033
678519-QR-3	OKLAHOMA CITY GEN OBLIG S2014			2	1.A FE	4,952,180	100.1340	4,801,425	4,795,000	4,797,796	0	(18,736)	0	0	4.000	3.600	MS	63,933	191,800	03/18/2014	03/01/2034
678519-QG-0	OKLAHOMA CITY GEN OBLIG S2020			2	1.A FE	3,062,961	102.8960	2,778,192	2,700,000	2,901,345	0	(45,761)	0	0	4.000	2.120	MS	36,000	108,000	03/31/2020	03/01/2037
679384-JR-9	OLATHE GENERAL OBLIGATION REF S16-228			2	1.B FE	536,413	98.9250	504,518	510,000	512,613	0	(3,431)	0	0	2.875	2.180	AO	3,666	14,663	06/21/2016	10/01/2030
690564-QX-0	OWATONNA ISD #761 GO S2016A			2	1.B FE	3,407,206	100.0220	3,385,745	3,385,000	3,387,960	0	(2,696)	0	0	3.000	2.916	FA	42,313	101,550	01/19/2016	02/01/2032
698873-ZT-6	PAPILLION-LA VISTA SD#27 GO S2019			2	1.C FE	1,853,774	100.0470	1,850,870	1,850,000	1,852,045	0	(383)	0	0	3.375	3.350	JD	5,203	62,438	01/16/2019	12/01/2035
701060-JA-4	PARKER CO GENERAL OBLIGATION S2017			2	1.C FE	2,255,417	106.4810	2,113,648	1,985,000	2,079,453	0	(28,244)	0	0	5.000	3.380	FA	37,494	99,250	01/23/2017	02/15/2036
720362-CZ-3	PIERCE CO FIRE PROTECTION DIST #6 GO S16			2	1.C FE	819,855	101.2240	759,180	750,000	765,540	0	(7,783)	0	0	4.000	2.880	JD	2,500	30,000	04/07/2016	12/01/2034
727730-JT-1	PLATTE CO SCH DIST PARK HILL GO S2018			2	1.B FE	892,234	108.6830	847,727	780,000	834,014	0	(11,939)	0	0	5.000	3.210	MS	13,000	39,000	09/26/2018	03/01/2036
732147-EW-9	POMPANO BEACH GENERAL OBLIGATION S2018			2	1.C FE	3,745,700	103.5780	3,739,166	3,610,000	3,678,521	0	(13,813)	0	0	4.000	3.540	JJ	72,200	144,400	09/11/2018	07/01/2037
733794-JV-4	PORT CHESTER-RYE UNION FREE SD GO REFS20			2	1.D FE	5,346,767	76.1640	4,101,431	5,385,000	5,352,278	0	1,604	0	0	2.375	2.420	JD	10,658	127,894	06/02/2020	06/01/2040
742633-VE-7	PRIOR LAKE SAVAGE ISD #719 GO S2016B			2	1.B FE	1,219,127	99.3460	1,142,479	1,150,000	1,166,325	0	(7,598)	0	0	2.750	2.050	FA	13,177	31,625	07/11/2016	02/01/2029
751622-QA-2	RAMSEY CO GENERAL OBLIGATION S2018A			2	1.A FE	435,000	100.2770	436,205	435,000	435,000	0	0	0	0	3.250	3.250	FA	5,891	14,138	05/08/2018	02/01/2034
763261-Z2-3	RICHARDSON ISD GEN OBLIG REF S2017 (PSF)			2	1.A FE	1,070,590	102.0070	1,020,070	1,000,000	1,019,765	0	(8,898)	0	0	4.000	3.030	FA	15,111	40,000	09/29/2017	02/15/2035
763261-Q8-0	RICHARDSON ISD GEN OBLIG S2016 (PSF)			2	1.A FE	3,570,656	100.6480	3,220,736	3,200,000	3,253,076	0	(46,133)	0	0	4.000	2.490	FA	48,356	128,000	06/22/2016	02/15/2036
770570-3C-1	ROBERTSON CO GENERAL OBLIGATION S2018			2	1.C FE	631,584	98.3140	624,294	635,000	632,912	0	249	0	0	3.000	3.050	MN	3,175	19,050	03/27/2018	05/01/2031
771588-TE-0	ROCHESTER GENERAL OBLIGATION S2015A			2	1.A FE	3,216,576	100.5120	3,146,026	3,130,000	3,141,156	0	(10,003)	0	0	3.750	3.410	FA	48,906	117,375	05/18/2015	02/01/2034
771614-RW-6	ROCHESTER ISD #535 GO S2017B			2	1.B FE	344,593	100.2080	345,718	345,000	344,749	0	27	0	0	3.000	3.010	FA	4,313	10,350	08/01/2017	02/01/2032
791230-YC-3	SAINT LOUIS CO GENERAL OBLIGATION S2021A			2	1.B FE	1,692,502	73.7400	1,257,267	1,705,000	1,693,647	0	513	0	0	2.125	2.170	JD	3,019	36,231	09/09/2021	12/01/2041
791230-YD-1	SAINT LOUIS CO GENERAL OBLIGATION S2021A			2	1.B FE	1,720,012	72.2180	1,260,204	1,745,000	1,722,156	0	963	0	0	2.125	2.210	JD	3,090	37,081	09/09/2021	12/01/2042
793181-JP-4	SAINT PETER ISD #508 GO S2015A			2	1.A FE	3,518,210	100.7960	3,507,701	3,480,000	3,485,028	0	(4,542)	0	0	4.000	3.860	FA	58,000	139,200	07/14/2015	02/01/2038
797508-GR-3	SAN DIEGUITO UHSD GO S2016C-2			2	1.C FE	925,256	102.4720	819,776	800,000	834,933	0	(12,994)	0	0	4.000	2.250	FA	13,333	32,000	06/28/2016	08/01/2036
797661-YE-9	SAN FRANCISCO BAY AREA GO S2019-B1			2	1.E FE	2,811,958	89.5780	2,463,395	2,750,000	2,786,745	0	(6,018)	0	0	3.000	2.740	FA	34,375	82,500	07/31/2019	08/01/2039
798189-NB-8	SAN JOSE EVERGREEN CCD GO REF S2016D			2	1.B FE	4,830,271	97.1260	4,705,755	4,845,000	4,834,742	0	648	0	0	3.000	3.020	MS	48,450	145,350	05/18/2016	09/01/2036
798189-TM-8	SAN JOSE EVERGREEN CCD GO TXBL S2023 C-1				1.B FE	1,250,000	101.5240	1,269,050	1,250,000	1,250,000	0	0	0	0	4.718	4.718	MS	19,658	27,194	03/01/2023	09/01/2027
801315-LK-6	SANTA BARBARA USD GO TAXABLE REF S20B				1.C FE	370,000	88.9170	328,993	370,000	370,000	0	0	0	0	1.603	1.603	FA	2,471	5,931	07/01/2020	08/01/2028
801315-LL-4	SANTA BARBARA USD GO TAXABLE REF S20B				1.C FE	590,000	86.7650	511,914	590,000	590,000	0	0	0	0	1.653	1.653	FA	4,064	9,753	07/01/2020	08/01/2029
801315-LM-2	SANTA BARBARA USD GO TAXABLE REF S20B				1.C FE	535,000	84.6210	452,722	535,000	535,000	0	0	0	0	1.703	1.703	FA	3,796	9,111	07/01/2020	08/01/2030

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
801315-LN-0	SANTA BARBARA USD GO TAXABLE REF S20B			2	1.C FE	1,095,000	83.1530	910,525	1,095,000	1,095,000	0	0	0	0	1.853	1.853	FA	8,454	20,290	07/01/2020	08/01/2031
801315-LP-5	SANTA BARBARA USD GO TAXABLE REF S20B			2	1.C FE	1,085,000	81.6360	885,751	1,085,000	1,085,000	0	0	0	0	1.953	1.953	FA	8,829	21,190	07/01/2020	08/01/2032
801315-LT-7	SANTA BARBARA USD GO TAXABLE REF S20B			2	1.C FE	1,450,000	77.9130	1,129,739	1,450,000	1,450,004	0	(2)	0	0	2.652	2.652	FA	16,023	38,454	07/01/2020	08/01/2038
801546-RD-6	SANTA CLARA CO GO TAXABLE S2021B			2	1.B FE	5,355,000	79.5230	4,258,457	5,355,000	5,355,000	0	0	0	0	1.900	1.900	FA	42,394	101,745	07/14/2021	08/01/2033
801546-RF-1	SANTA CLARA CO GO TAXABLE S2021B			2	1.B FE	5,809,346	75.6980	4,462,397	5,895,000	5,822,433	0	5,487	0	0	1.950	2.070	FA	47,897	114,953	07/14/2021	08/01/2035
801686-SA-5	SANTA CLARITA CCD GO S2019			2	1.C FE	757,462	98.1190	706,457	720,000	740,214	0	(4,132)	0	0	3.000	2.350	FA	9,000	21,600	08/08/2019	08/01/2035
801889-QD-1	SANTA FE CO GENERAL OBLIGATION REF S2017			2	1.A FE	2,284,245	98.9110	2,274,953	2,300,000	2,290,726	0	1,096	0	0	2.750	2.810	JJ	31,625	63,250	08/09/2017	07/01/2031
802498-RD-9	SANTA MONICA-MALIBU USD GO S2017C			2	1.B FE	488,309	103.4280	465,426	450,000	464,695	0	(3,924)	0	0	4.000	3.010	JJ	9,000	18,000	06/07/2017	07/01/2037
802498-ZN-8	SANTA MONICA-MALIBU USD GO TXBL REF S21			2	1.B FE	3,010,000	73.5150	2,212,802	3,010,000	3,010,000	0	0	0	0	2.424	2.424	FA	30,401	72,962	08/04/2021	08/01/2038
80381L-CF-9	SARPY CO SCH DIST #1 GO S2020			2	1.E FE	1,133,810	101.4230	1,014,230	1,000,000	1,092,540	0	(12,020)	0	0	4.000	2.540	JD	1,778	40,000	05/07/2020	12/15/2040
804328-KC-5	SAUK CO GENERAL OBLIGATION S2022			2	1.B FE	2,630,521	99.3090	2,616,792	2,635,000	2,630,926	0	264	0	0	3.125	3.140	AO	20,586	122,601	03/16/2022	04/01/2036
804350-HW-9	SAUK PRAIRIE SCH DIST GO S2020			2	1.D FE	2,173,291	85.2700	1,871,677	2,195,000	2,177,483	0	1,241	0	0	2.125	2.200	MS	15,548	46,644	06/24/2020	03/01/2036
804350-HX-7	SAUK PRAIRIE SCH DIST GO S2020			2	1.D FE	1,965,460	82.5550	1,651,100	2,000,000	1,971,622	0	1,831	0	0	2.125	2.250	MS	14,167	42,500	06/24/2020	03/01/2037
804350-HY-5	SAUK PRAIRIE SCH DIST GO S2020			2	1.D FE	2,898,888	80.3410	2,345,957	2,920,000	2,902,392	0	1,038	0	0	2.250	2.300	MS	21,900	65,700	06/24/2020	03/01/2038
804350-HZ-2	SAUK PRAIRIE SCH DIST GO S2020			2	1.D FE	1,773,370	78.2850	1,405,216	1,795,000	1,776,715	0	993	0	0	2.250	2.330	MS	13,463	40,388	06/24/2020	03/01/2039
804350-JQ-0	SAUK PRAIRIE SCH DIST GO S2020			2	1.A	363,059	98.8180	365,627	370,000	365,344	0	1,044	0	0	2.250	2.370	MS	2,775	8,325	06/24/2020	03/01/2040
804350-JR-8	SAUK PRAIRIE SCH DIST GO S2020			2	1.D FE	1,275,612	76.4590	993,967	1,300,000	1,279,131	0	1,047	0	0	2.250	2.370	MS	9,750	29,250	06/24/2020	03/01/2040
809554-WH-7	SCOTT CO GENERAL OBLIGATION REF S2019A			2	1.A FE	1,006,226	92.8460	933,102	1,005,000	1,005,666	0	(127)	0	0	3.125	3.110	JD	2,617	31,406	05/14/2019	12/01/2041
810454-EP-9	SCOTTSDALE LTGO TAXABLE S2023				1.A FE	1,119,053	103.8330	1,100,630	1,060,000	1,112,720	0	(6,333)	0	0	5.000	4.120	JJ	26,500	22,083	01/18/2023	07/01/2030
812627-BK-2	SEATTLE GENERAL OBLIGATION S2016	SD		2	1.A FE	274,238	102.6940	246,466	240,000	249,017	0	(3,584)	0	0	4.000	2.390	JD	800	9,600	05/03/2016	12/01/2031
82519P-DR-4	SHORELINE GENERAL OBLIGATION REF S2022			2	1.B FE	2,803,106	102.8180	2,914,890	2,835,000	2,804,810	0	1,107	0	0	4.125	4.210	JD	9,745	116,944	05/18/2022	12/01/2041
826239-HF-5	SIERRA JOINT CCD GO S2021B			2	1.B FE	2,269,201	78.3080	1,758,015	2,245,000	2,262,774	0	(2,327)	0	0	2.000	1.880	FA	18,708	44,900	02/19/2021	08/01/2038
826239-HG-3	SIERRA JOINT CCD GO S2021B			2	1.B FE	2,392,005	76.3170	1,812,529	2,375,000	2,387,511	0	(1,636)	0	0	2.000	1.920	FA	19,792	47,500	02/19/2021	08/01/2039
826239-HH-1	SIERRA JOINT CCD GO S2021B			2	1.B FE	2,513,943	74.5420	1,867,277	2,505,000	2,511,580	0	(860)	0	0	2.000	1.960	FA	20,875	50,100	02/19/2021	08/01/2040
826239-HJ-7	SIERRA JOINT CCD GO S2021B			2	1.B FE	2,636,166	72.9840	1,930,427	2,645,000	2,637,185	0	366	0	0	2.000	2.020	FA	22,042	52,900	02/19/2021	08/01/2041
829596-YD-1	SIOUX FALLS SCH DIST #49-5 GO S2022			2	1.B FE	5,563,973	84.9180	4,683,228	5,515,000	5,556,557	0	(4,216)	0	0	3.000	2.900	FA	68,938	165,450	02/23/2022	08/01/2045
829596-YE-9	SIOUX FALLS SCH DIST #49-5 GO S2022			2	1.B FE	8,068,880	83.6460	6,695,862	8,005,000	8,059,252	0	(5,502)	0	0	3.000	2.910	FA	100,063	240,150	02/23/2022	08/01/2046
833153-VE-6	SNOHOMISH CO SD #15 EDMONDS GO S2016			2	1.B FE	3,375,120	102.1570	3,064,710	3,000,000	3,100,560	0	(39,857)	0	0	4.000	2.560	JD	10,000	120,000	06/23/2016	12/01/2035
834666-MJ-5	SOMERSET CO IMPT AUTH CO GTD LEASE S20			2	1.A FE	1,145,515	85.0540	973,868	1,145,000	1,145,346	0	(50)	0	0	1.875	1.870	MS	7,156	21,469	08/26/2020	09/01/2034
834666-MK-2	SOMERSET CO IMPT AUTH CO GTD LEASE S20			2	1.A FE	1,150,694	83.5900	973,824	1,165,000	1,153,503	0	868	0	0	1.875	1.970	MS	7,281	21,844	08/26/2020	09/01/2035
834666-ML-0	SOMERSET CO IMPT AUTH CO GTD LEASE S20			2	1.A FE	1,181,765	82.7750	980,884	1,185,000	1,182,350	0	181	0	0	2.000	2.020	MS	7,900	23,700	08/26/2020	09/01/2036
834666-MM-8	SOMERSET CO IMPT AUTH CO GTD LEASE S20			2	1.A FE	603,912	80.4550	490,776	610,000	604,933	0	317	0	0	2.000	2.070	MS	4,067	12,200	08/26/2020	09/01/2037
834666-MN-6	SOMERSET CO IMPT AUTH CO GTD LEASE S20			2	1.A FE	608,921	78.0260	483,761	620,000	610,656	0	538	0	0	2.000	2.120	MS	4,133	12,400	08/26/2020	09/01/2038
834666-MP-1	SOMERSET CO IMPT AUTH CO GTD LEASE S20			2	1.A FE	1,251,205	77.6260	978,088	1,260,000	1,252,487	0	398	0	0	2.125	2.170	MS	8,925	26,775	08/26/2020	09/01/2039
834666-MQ-9	SOMERSET CO IMPT AUTH CO GTD LEASE S20			2	1.A FE	1,265,378	76.0630	977,410	1,285,000	1,268,055	0	831	0	0	2.125	2.220	MS	9,102	27,306	08/26/2020	09/01/2040
834666-MR-7	SOMERSET CO IMPT AUTH CO GTD LEASE S20			2	1.A FE	1,312,804	76.1610	1,001,517	1,315,000	1,313,075	0	87	0	0	2.250	2.260	MS	9,863	29,588	08/26/2020	09/01/2041
840610-SF-7	SOUTH WASHINGTON CO ISD #833 GO S2016A			2	1.B FE	12,129,031	100.7060	11,520,766	11,440,000	11,600,775	0	(74,015)	0	0	3.500	2.800	FA	166,833	400,400	02/04/2016	02/01/2033
848780-TA-0	SPOKANE CO SD #354 MEAD GO S18			2	1.A FE	7,478,445	107.1870	6,967,155	6,500,000	6,937,191	0	(103,324)	0	0	5.000	3.160	JD	27,083	325,000	05/03/2018	12/01/2037
849254-VY-0	SPOTSYLVANIA CO GEN OBLIG S2017A			2	1.A FE	590,796	98.3190	589,914	600,000	593,830	0	516	0	0	3.000	3.120	JJ	8,300	18,000	08/02/2017	01/15/2034
787642-6G-7	ST CHARLES CO FRANCIS HOWELL SD GOREFS22			2	1.C FE	2,386,780	113.1140	2,262,280	2,000,000	2,317,607	0	(39,900)	0	0	5.000	2.560	MS	33,333	100,000	03/18/2022	03/01/2038
787642-6H-5	ST CHARLES CO FRANCIS HOWELL SD GOREFS22			2	1.C FE	3,272,170	112.6110	3,096,803	2,750,000	3,178,916	0	(53,794)	0	0	5.000	2.600	MS	45,833	137,500	03/18/2022	03/01/2039
791319-KL-9	ST LOUIS CO SD C-2 PARKWAY GO S2016			2	1.A FE	4,402,096	98.6360	4,216,689	4,275,000	4,307,110	0	(14,257)	0	0	3.000	2.640	MS	42,750	128,250	09/28/2016	03/01/2034
792881-6S-8	ST PAUL GENERAL OBLIGATION REF S2017B			2	1.A FE	728,694	100.8390	741,167	735,000	730,668	0	321	0	0	3.375	3.440	JD	2,067	24,806	03/08/2017	12/01/2034
860758-RR-4	STILLWATER ISD#834 GO S2015A			2	1.B FE	2,431,428	100.0530	2,396,269	2,395,000	2,395,308	0	(4,937)	0	0	3.750	3.540	FA	37,422	89,813	07/16/2015	02/01/2032
864813-Q7-8	SUFFOLK GENERAL OBLIGATION REF S2016A			2	1.A FE	3,655,103	99.1070	3,478,656	3,510,000	3,544,172	0	(15,916)	0	0	2.500	2.020	FA	36,563	87,750	07/14/2016	02/01/2029

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
890346-QD-4	TOOELE CO SCH DIST GO S2022			2	1.A FE	2,749,295	103.9720	2,874,826	2,765,000	2,750,506	0	811	0	0	3.750	3.800	JD	8,641	103,688	05/19/2022	06/01/2037
890346-QE-2	TOOELE CO SCH DIST GO S2022			2	1.A FE	2,868,278	102.9620	2,955,009	2,870,000	2,868,353	0	80	0	0	3.875	3.880	JD	9,268	111,213	05/19/2022	06/01/2038
890346-QF-9	TOOELE CO SCH DIST GO S2022			2	1.A FE	2,952,495	102.4050	3,051,669	2,980,000	2,954,299	0	1,188	0	0	3.875	3.950	JD	9,623	115,475	05/19/2022	06/01/2039
89453P-VZ-9	TRAVIS CO ROAD GENERAL OBLIGATION S2016			2	1.A FE	1,475,575	98.3560	1,450,751	1,475,000	1,475,120	0	(68)	0	0	2.875	2.870	MS	14,135	42,406	04/19/2016	03/01/2033
902273-ZJ-3	TYLER ISD GEN OBLIG S2022 (PSF)			2	1.A FE	4,948,474	101.4700	5,114,088	5,040,000	4,953,725	0	3,734	0	0	3.875	4.020	FA	73,780	205,608	06/29/2022	02/15/2040
902273-ZK-0	TYLER ISD GEN OBLIG S2022 (PSF)			2	1.A FE	5,169,917	100.9220	5,338,774	5,290,000	5,176,279	0	4,522	0	0	3.875	4.050	FA	77,440	215,806	06/29/2022	02/15/2041
90634P-RB-7	UNION COUNTY GENERAL OBLIGATION S2022			2	1.A FE	5,896,792	100.7350	5,948,402	5,905,000	5,897,832	0	650	0	0	3.125	3.140	MS	61,510	223,488	06/08/2022	03/01/2033
90634P-RC-5	UNION COUNTY GENERAL OBLIGATION S2022			2	1.A FE	6,044,533	100.8550	6,147,112	6,095,000	6,050,194	0	3,660	0	0	3.125	3.210	MS	63,490	230,679	06/08/2022	03/01/2034
915556-AK-0	UPPER BRUSHY CREEK WC & ID GO S2022			2	1.C FE	1,859,771	93.4570	1,747,646	1,870,000	1,861,341	0	884	0	0	2.500	2.560	FA	17,661	66,099	02/18/2022	08/15/2032
915556-AL-8	UPPER BRUSHY CREEK WC & ID GO S2022			2	1.C FE	1,934,013	93.3450	1,806,226	1,935,000	1,934,152	0	74	0	0	2.625	2.630	FA	19,189	71,817	02/18/2022	08/15/2033
915556-AM-6	UPPER BRUSHY CREEK WC & ID GO S2022			2	1.C FE	1,990,500	92.6650	1,853,300	2,000,000	1,991,692	0	666	0	0	2.625	2.670	FA	19,833	74,229	02/18/2022	08/15/2034
915556-AN-4	UPPER BRUSHY CREEK WC & ID GO S2022			2	1.C FE	2,038,082	91.5370	1,885,662	2,060,000	2,040,578	0	1,401	0	0	2.625	2.720	FA	20,428	76,456	02/18/2022	08/15/2035
915556-AP-9	UPPER BRUSHY CREEK WC & ID GO S2022			2	1.C FE	2,119,943	91.1400	1,936,725	2,125,000	2,120,462	0	294	0	0	2.750	2.770	FA	22,076	82,624	02/18/2022	08/15/2036
927734-N7-4	VIRGINIA BEACH GENERAL OBLIGATION S2019A			2	1.A FE	4,917,043	100.1210	4,785,784	4,780,000	4,860,684	0	(13,351)	0	0	3.000	2.670	JJ	66,123	143,400	07/10/2019	07/15/2035
930863-5Q-4	WAKE CO GENERAL OBLIGATION S2014			2	1.A FE	8,420,574	100.1290	8,180,539	8,170,000	8,189,007	0	(28,143)	0	0	3.500	3.140	MS	95,317	285,950	08/19/2014	09/01/2032
938234-SB-8	WASHINGTON CO GEN OBLIG S2016B			2	1.A FE	7,449,823	100.4020	6,857,457	6,830,000	6,994,557	0	(65,600)	0	0	3.250	2.220	JD	18,498	221,975	07/07/2016	06/01/2033
938650-QX-9	WASHINGTON CO GEN OBLIG S2017A			2	1.C FE	1,073,369	97.7530	1,055,732	1,080,000	1,075,357	0	331	0	0	3.125	3.170	JD	2,813	33,750	06/19/2017	06/01/2035
938650-RS-9	WASHINGTON CO GEN OBLIG S2017B			2	1.C FE	940,007	97.7390	933,407	955,000	944,860	0	811	0	0	3.000	3.120	JD	2,388	28,650	06/19/2017	06/01/2034
937751-7A-7	WASHINGTON CO GENERAL OBLIGATION S2016			2	1.B FE	1,228,156	100.0890	1,181,050	1,180,000	1,193,068	0	(5,001)	0	0	3.000	2.540	JJ	17,700	35,400	05/03/2016	07/01/2031
942833-YP-3	WAUKEE CSD GENERAL OBLIGATION REF S19A			2	1.C FE	5,895,840	95.9830	5,758,980	6,000,000	5,913,866	0	4,195	0	0	3.250	3.370	JD	16,250	195,000	04/23/2019	06/01/2039
943198-GQ-8	WAUPACA CO GENERAL OBLIGATION S2018A			2	1.C FE	1,151,776	100.3660	1,164,246	1,160,000	1,154,067	0	474	0	0	3.500	3.560	MS	13,533	40,600	09/18/2018	03/01/2034
943363-QS-3	WAUSAU SCHOOL DIST GO S2022			2	1.C FE	6,805,233	101.8070	6,978,870	6,855,000	6,808,455	0	2,169	0	0	4.000	4.060	MS	91,400	316,092	06/14/2022	03/01/2039
94766P-FY-2	WEBER SCH DIST GENERAL OBLIG REF S2014			2	1.A FE	923,072	99.9970	929,972	930,000	926,745	0	448	0	0	3.000	3.060	JD	1,240	27,900	10/07/2014	06/15/2030
94766P-FZ-9	WEBER SCH DIST GENERAL OBLIG REF S2014			2	1.A FE	950,014	99.9190	964,218	965,000	957,341	0	898	0	0	3.000	3.120	JD	1,287	28,950	10/07/2014	06/15/2031
94766P-GA-3	WEBER SCH DIST GENERAL OBLIG REF S2014			2	1.A FE	941,637	99.8160	963,224	965,000	952,201	0	1,299	0	0	3.000	3.180	JD	1,287	28,950	10/07/2014	06/15/2032
94766P-FE-6	WEBER SCH DIST GENERAL OBLIGATION S2013			2	1.A FE	1,393,690	100.0840	1,381,159	1,380,000	1,380,000	0	(726)	0	0	4.125	4.000	JD	2,530	56,925	09/26/2013	06/15/2031
94766P-FG-1	WEBER SCH DIST GENERAL OBLIGATION S2013			2	1.A FE	4,587,549	100.0930	4,574,250	4,570,000	4,570,000	0	(839)	0	0	4.500	4.450	JD	9,140	205,650	09/12/2013	06/15/2033
94766P-HK-0	WEBER SCH DIST GENERAL OBLIGATION S2018			2	1.A FE	1,855,751	100.3280	1,876,134	1,870,000	1,861,319	0	1,019	0	0	3.000	3.070	JD	2,493	56,100	02/22/2018	06/15/2031
948050-KE-8	WEBSTER GROVES SCHOOL DIST GO S2019			2	1.B FE	1,188,144	96.4180	1,157,016	1,200,000	1,190,827	0	617	0	0	2.875	2.950	MS	11,500	34,500	05/20/2019	03/01/2036
95640H-KG-2	WEST VALLEY-MISSION CCD GO S2022B			2	1.A FE	8,078,823	100.4160	8,203,987	8,170,000	8,083,465	0	3,139	0	0	3.750	3.830	FA	127,656	327,651	06/10/2022	08/01/2042
95640H-KH-0	WEST VALLEY-MISSION CCD GO S2022B			2	1.A FE	8,609,197	100.9740	8,749,397	8,665,000	8,611,810	0	1,771	0	0	3.875	3.920	FA	139,904	359,086	06/10/2022	08/01/2043
960470-PL-0	WESTLAKE CITY SD GO TAXABLE REF S2021B			2	1.B FE	4,150,000	74.4090	3,087,974	4,150,000	4,149,925	0	19	0	0	2.957	2.957	JD	10,226	122,716	09/29/2021	12/01/2043
967245-AV-3	WICHITA GENERAL OBLIGATION S2015A			2	1.C FE	727,906	100.9990	722,143	715,000	717,732	0	(1,359)	0	0	4.000	3.790	JD	2,383	28,600	05/13/2015	12/01/2035
969872-ZG-8	WILLIAMSON CO GENERAL OBLIG S2021B			2	1.A FE	3,529,982	79.3630	3,730,061	4,700,000	3,563,291	0	33,309	0	0	1.875	4.273	MN	14,688	44,063	06/15/2023	05/01/2037
969872-ZH-6	WILLIAMSON CO GENERAL OBLIG S2021B			2	1.A FE	3,584,688	76.7790	3,685,392	4,800,000	3,616,079	0	31,391	0	0	2.000	4.327	MN	16,000	48,000	06/15/2023	05/01/2038
969872-ZJ-2	WILLIAMSON CO GENERAL OBLIG S2021B			2	1.A FE	3,557,084	74.7610	3,655,813	4,890,000	3,588,387	0	31,303	0	0	2.000	4.406	MN	16,300	48,900	06/15/2023	05/01/2039
969888-BC-9	WILLIAMSON CO GO S2022			2	1.A FE	3,319,674	102.8800	3,410,472	3,315,000	3,318,956	0	(486)	0	0	4.000	3.980	FA	50,093	141,808	06/28/2022	02/15/2040
969888-BD-7	WILLIAMSON CO GO S2022			2	1.A FE	2,865,000	102.4350	2,934,763	2,865,000	2,865,000	0	0	0	0	4.000	4.000	FA	43,293	122,558	06/28/2022	02/15/2041
969888-BE-5	WILLIAMSON CO GO S2022			2	1.A FE	2,987,820	101.9450	3,058,350	3,000,000	2,988,394	0	424	0	0	4.000	4.030	FA	45,333	128,333	06/28/2022	02/15/2042
97217P-KM-0	WILSON CO GENERAL OBLIGATION S2016			2	1.B FE	3,840,413	99.1200	3,717,000	3,750,000	3,772,578	0	(9,611)	0	0	3.250	2.970	AO	30,469	121,875	03/15/2016	04/01/2032
97217P-PK-9	WILSON CO GENERAL OBLIGATION S2018			2	1.B FE	6,374,698	99.7650	6,424,866	6,440,000	6,392,866	0	3,754	0	0	3.375	3.460	AO	54,338	217,350	09/19/2018	04/01/2034
97217P-PM-5	WILSON CO GENERAL OBLIGATION S2018			2	1.B FE	6,783,481	99.0800	6,826,612	6,890,000	6,808,504	0	5,186	0	0	3.500	3.620	AO	60,288	241,150	09/19/2018	04/01/2036
975673-BM-5	WINSTON SALEM GENERAL OBLIGATION S2016B			2	1.A FE	3,711,908	100.1050	3,658,838	3,655,000	3,670,149	0	(5,974)	0	0	3.250	3.070	JD	9,899	118,788	03/15/2016	06/01/2035
97913P-KU-9	WOODBURY GENERAL OBLIGATION S2018A			2	1.A FE	864,526	100.6380	880,583	875,000	867,548	0	611	0	0	3.250	3.350	FA	11,849	28,438	08/23/2018	02/01/2034
986438-ML-0	YORK CO GENERAL OBLIGATION S2016			2	1.B FE	9,695,473	100.0430	9,469,070	9,465,000	9,472,432	0	(31,514)	0	0	3.250	2.910	AO	76,903	307,613	02/17/2016	04/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
986438-NM-7	YORK CO GENERAL OBLIGATION S2019B			2	1.B FE	1,656,575	100.3580	1,670,961	1,665,000	1,659,035	0	549	0	0	3.125	3.170	MS	17,344	52,031	02/05/2019	03/01/2033
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,352,443,888	XXX	1,253,943,295	1,330,495,000	1,337,454,108	0	(2,902,927)	131,310	0	XXX	XXX	XXX	13,043,900	41,556,498	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						1,352,443,888	XXX	1,253,943,295	1,330,495,000	1,337,454,108	0	(2,902,927)	131,310	0	XXX	XXX	XXX	13,043,900	41,556,498	XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
10146H-LC-8	BOULDER CO WATER & SEWER REV S2016			2	1.B FE	2,076,000	99.1270	1,982,540	2,000,000	2,008,981	0	(9,595)	0	0	3.000	2.500	JD	5,000	60,000	05/03/2016	12/01/2032
115117-MF-7	BROWARD CO WATER & SEWER S2019A			2	1.B FE	4,177,880	101.4500	3,550,750	3,500,000	3,957,569	0	(75,371)	0	0	4.000	1.610	AO	35,000	140,000	01/08/2021	10/01/2044
130178-X6-8	CALIFORNIA ED FAC AUTH S13 S-2(STANFORD)			1	1.A FE	6,384,750	126.3880	6,319,400	5,000,000	5,993,457	0	(46,826)	0	0	5.000	3.370	MN	41,667	250,000	05/20/2014	11/01/2039
130178-3W-4	CALIFORNIA ED FAC AUTH S14 U-6(STANFORD)			1	1.A FE	6,918,175	125.0190	6,876,045	5,500,000	6,630,294	0	(34,694)	0	0	5.000	3.610	MN	45,833	275,000	05/02/2014	05/01/2045
139391-DW-3	CAPE FEAR PUBLIC UTIL WTR & SWR REF S16			2	1.B FE	5,237,398	100.4540	4,801,701	4,780,000	4,907,247	0	(47,190)	0	0	3.500	2.430	FA	69,708	167,300	05/12/2016	08/01/2031
160429-VT-0	CHARLESTON WATERWORKS & SEWER REF S2016B			2	1.A FE	6,545,080	96.9140	6,066,816	6,260,000	6,350,311	0	(28,781)	0	0	2.750	2.250	JJ	86,075	172,150	08/24/2016	01/01/2031
19679P-EK-6	COLORADO WTR RES PWR DEV AUTH REF S13A	SD		2	1.A FE	574,134	100.0040	550,022	550,000	550,000	0	0	0	0	3.000	2.480	MS	5,500	16,500	01/29/2013	03/01/2025
19679P-HZ-0	COLORADO WTR RES PWR DEV AUTH S16A			2	1.A FE	517,185	100.0180	500,090	500,000	504,873	0	(1,753)	0	0	2.750	2.370	MS	4,583	13,750	05/24/2016	09/01/2029
20775Y-CF-1	CONNECTICUT REVOLVING GREEN BONDS S15A			2	1.A FE	8,934,670	102.3950	7,807,619	7,625,000	7,800,897	0	(146,288)	0	0	5.000	2.970	MS	127,083	381,250	04/22/2015	03/01/2034
239018-FU-3	DAVIS CNTY SALES TAX REV S2022			2	1.A FE	2,867,863	107.0550	3,088,537	2,885,000	2,868,828	0	889	0	0	4.125	4.180	AO	29,752	115,701	09/29/2022	04/01/2037
246428-L2-0	DELAWARE TRANS AUTH TRANS SYS REF S2020			2	1.B FE	981,000	105.1360	841,088	800,000	922,888	0	(17,862)	0	0	4.000	1.510	JJ	16,000	32,000	08/26/2020	07/01/2037
246428-L3-8	DELAWARE TRANS AUTH TRANS SYS REF S2020			2	1.B FE	1,222,170	104.2100	1,042,100	1,000,000	1,150,935	0	(21,906)	0	0	4.000	1.550	JJ	20,000	40,000	08/26/2020	07/01/2038
246428-L4-6	DELAWARE TRANS AUTH TRANS SYS REF S2020			2	1.B FE	852,670	103.8560	726,992	700,000	803,788	0	(15,040)	0	0	4.000	1.590	JJ	14,000	28,000	08/26/2020	07/01/2039
24916T-FK-0	DENVER CITY & CO WTR COMMRS REF S2016B			2	1.A FE	5,891,943	97.6570	5,585,980	5,720,000	5,770,087	0	(17,601)	0	0	3.250	2.910	MS	54,737	185,900	05/10/2016	09/15/2037
254845-PY-0	DIST COLUMBIA WTR & SWR AUTH S2018A			2	1.B FE	4,696,880	109.1120	4,364,480	4,000,000	4,323,447	0	(70,453)	0	0	5.000	2.960	AO	50,000	200,000	04/18/2018	10/01/2036
254845-PA-2	DIST COLUMBIA WTR & SWR GREEN BOND S18A			2	1.B FE	4,828,189	107.9500	4,452,938	4,125,000	4,451,708	0	(71,090)	0	0	5.000	3.000	AO	51,563	206,250	04/18/2018	10/01/2038
254845-PB-0	DIST COLUMBIA WTR & SWR GREEN BOND S18A			2	1.B FE	1,167,660	107.5540	1,075,540	1,000,000	1,077,959	0	(16,950)	0	0	5.000	3.030	AO	12,500	50,000	04/18/2018	10/01/2039
25477G-VB-8	DISTRICT OF COLUMBIA INCOME TAX TXBLS22B			1	1.B FE	12,000,000	96.5130	11,581,560	12,000,000	12,000,000	0	0	0	0	3.813	3.813	JJ	228,780	424,514	07/13/2022	07/01/2030
312805-HX-5	FAYETTEVILLE PUBLIC WORKS COMM S2014			2	1.C FE	5,434,838	100.0020	5,310,106	5,310,000	5,312,223	0	(15,108)	0	0	3.500	3.210	MS	61,950	185,850	08/26/2014	03/01/2030
343137-LB-9	FLORIDA TURNPIKE AUTH REV S2021B			2	1.C FE	8,211,086	69.6830	6,010,159	8,625,000	8,246,539	0	15,260	0	0	2.000	2.280	JJ	86,250	172,500	08/09/2021	07/01/2043
347658-WR-3	FORT LAUDERDALE WTR & SWR REV REF S2016			2	1.B FE	7,117,291	100.1370	6,889,426	6,880,000	6,900,844	0	(30,817)	0	0	3.125	2.660	MS	71,667	215,000	04/19/2016	03/01/2033
347658-WS-1	FORT LAUDERDALE WTR & SWR REV REF S2016			2	1.B FE	7,112,119	100.1160	6,882,975	6,875,000	6,895,829	0	(30,795)	0	0	3.125	2.660	MS	71,615	214,844	04/19/2016	09/01/2033
395468-KW-0	GREENSBORO ENTERPRISE SYS REV REF S2017A			2	1.A FE	2,505,209	100.5980	2,444,531	2,430,000	2,458,874	0	(7,900)	0	0	3.500	3.130	JD	7,088	85,050	07/27/2017	06/01/2036
426170-QL-3	HENRICO CO WTR & SWR REV S2019			2	1.A FE	2,447,770	93.3030	2,304,584	2,470,000	2,452,338	0	1,064	0	0	2.875	2.940	MN	11,835	71,013	06/04/2019	05/01/2037
45203H-B3-5	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S14A			2	1.C FE	10,191,900	100.4320	10,043,200	10,000,000	10,016,385	0	(21,748)	0	0	4.000	3.770	AO	100,000	400,000	08/05/2014	10/01/2034
45204E-JS-8	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	2,240,520	101.5800	2,031,600	2,000,000	2,056,592	0	(27,243)	0	0	4.000	2.540	JJ	40,000	80,000	08/30/2016	07/01/2035
45204E-KM-9	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	2,240,520	101.5960	2,031,920	2,000,000	2,056,592	0	(27,243)	0	0	4.000	2.540	JJ	40,000	80,000	08/30/2016	01/01/2035
455168-EX-8	INDIANA UNIV REV STUDENT FEE S2018Y			2	1.A FE	1,917,783	103.1080	1,881,721	1,825,000	1,865,940	0	(10,597)	0	0	4.000	3.330	FA	30,417	73,000	09/13/2018	08/01/2035
45528U-2U-4	INDIANAPOLIS LOC PUB STRMWTR GRN BD S22C			2	1.A FE	1,975,481	105.2510	1,794,530	1,705,000	1,929,003	0	(25,343)	0	0	4.000	2.200	JJ	34,100	68,200	02/16/2022	01/01/2038
45528U-2V-2	INDIANAPOLIS LOC PUB STRMWTR GRN BD S22C			2	1.A FE	2,051,474	104.5170	1,855,177	1,775,000	2,004,032	0	(25,877)	0	0	4.000	2.230	JJ	35,500	71,000	02/16/2022	01/01/2039
45528U-2W-0	INDIANAPOLIS LOC PUB STRMWTR GRN BD S22C			2	1.A FE	2,127,082	103.7570	1,914,317	1,845,000	2,078,743	0	(26,373)	0	0	4.000	2.260	JJ	36,900	73,800	02/16/2022	01/01/2040
45528U-2X-8	INDIANAPOLIS LOC PUB STRMWTR GRN BD S22C			2	1.A FE	2,209,901	103.1900	1,981,248	1,920,000	2,160,252	0	(27,082)	0	0	4.000	2.280	JJ	38,400	76,800	02/16/2022	01/01/2041
45528U-2Y-6	INDIANAPOLIS LOC PUB STRMWTR GRN BD S22C			2	1.A FE	1,659,048	102.0060	1,473,987	1,445,000	1,622,444	0	(19,975)	0	0	4.000	2.310	JJ	28,900	57,800	02/16/2022	01/01/2042
45528U-2Z-3	INDIANAPOLIS LOC PUB STRMWTR GRN BD S22C			2	1.A FE	2,374,506	102.0280	2,117,081	2,075,000	2,323,370	0	(27,908)	0	0	4.000	2.350	JJ	41,500	83,000	02/16/2022	01/01/2043
46246K-2K-7	IOWA FINANCE AUTH ST GREEN BOND REF S15			2	1.A FE	5,305,499	103.5690	4,541,501	4,385,000	4,541,579	0	(95,607)	0	0	5.000	2.680	FA	91,354	219,250	02/04/2015	08/01/2035
46613P-8L-3	JEA WATER & SEWER SYS S2012B			2	1.B FE	891,776	100.1240	760,942	760,000	760,000	0	0	0	0	5.000	2.920	AO	9,500	38,000	07/17/2012	10/01/2032
46613P-2T-2	JEA WATER & SEWER SYS S2014A			2	1.B FE	1,776,191	100.1330	1,732,301	1,730,000	1,731,257	0	(5,578)	0	0	4.000	3.670	AO	17,300	69,200	06/25/2014	10/01/2032
46613P-2U-9	JEA WATER & SEWER SYS S2014A			2	1.B FE	2,963,162	100.1320	2,903,828	2,900,000	2,901,671	0	(7,671)	0	0	4.000	3.730	AO	29,000	116,000	06/25/2014	10/01/2033
46613P-2V-7	JEA WATER & SEWER SYS S2014A			2	1.B FE	3,114,131	100.1350	3,064,131	3,060,000	3,061,381	0	(6,620)	0	0	4.000	3.780	AO	30,600	122,400	06/25/2014	10/01/2034
485116-WG-8	KANSAS CITY WATER REV S2015A			2	1.C FE	3,675,356	100.4880	3,527,129	3,510,000	3,528,137	0	(19,240)	0	0	4.000	3.420	JD	11,700	140,400	04/09/2015	12/01/2036
520192-NG-6	LAWRENCE WATER & SEWER SYS REV S2015			2	1.C FE	4,809,058	101.0780	4,558,618	4,510,000	4,569,570	0	(31,123)	0	0	4.000	3.250	MN	30,067	180,400	04/08/2015	11/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
54659R-EP-2	LOUISVILLE & JEFFERSON CO WATER S2019			2	1.A FE	9,027,846	88.5290	8,087,124	9,135,000	9,046,621	0	4,711	0	0	2.750	2.830	MN	32,099	251,213	10/17/2019	11/15/2038
561851-KG-0	MANATEE CO PUBLIC UTILITIES REV S2018			2	1.B FE	2,829,617	100.3020	2,873,652	2,865,000	2,837,099	0	1,539	0	0	3.500	3.590	AO	25,069	100,275	09/07/2018	10/01/2037
574218-PT-4	MARYLAND HLTH & HGR ED(JOHN HOPKINS)S13B			2	1.C FE	3,110,340	100.0190	3,000,570	3,000,000	2,999,984	0	(6,632)	0	0	4.500	4.050	JJ	67,500	135,000	06/11/2013	07/01/2037
57583U-ZN-1	MASSACHUSETTS DEV (BOSTON COLLEGE) S13S			2	1.D FE	8,707,142	100.0570	8,394,782	8,390,000	8,390,000	0	(19,691)	0	0	5.000	4.520	JJ	209,750	419,500	08/13/2013	07/01/2034
57584X-YC-9	MASSACHUSETTS DEV FIN AGY (HARVARD) S16A			2	1.A FE	28,038,250	102.7950	25,698,750	25,000,000	25,866,791	0	(326,303)	0	0	4.000	2.580	JJ	461,111	1,000,000	10/05/2016	07/15/2036
57584Y-J9-1	MASSACHUSETTS DEV FIN AGY (WILLIAMS)S21T			2	1.B FE	577,906	116.7610	507,910	435,000	541,222	0	(13,262)	0	0	5.000	1.540	JJ	10,875	21,750	02/26/2021	07/01/2035
57584Y-K2-4	MASSACHUSETTS DEV FIN AGY (WILLIAMS)S21T			2	1.B FE	476,658	116.0810	417,892	360,000	446,756	0	(10,813)	0	0	5.000	1.580	JJ	9,000	18,000	02/26/2021	07/01/2036
57604P-B3-7	MASSACHUSETTS WATER POLL ABATE REF S06				1.A FE	2,882,275	101.2910	2,532,275	2,500,000	2,519,227	0	(32,162)	0	0	5.000	3.650	FA	52,083	125,000	10/26/2009	08/01/2024
57604P-C2-8	MASSACHUSETTS WATER POLL ABATE REF S06				1.A FE	6,123,253	118.5120	5,801,162	4,895,000	5,470,894	0	(77,290)	0	0	5.250	3.250	FA	107,078	256,988	04/25/2014	08/01/2030
59447T-A8-6	MICHIGAN FIN AUTH CLEAN WTR TXBL REFS20C				1.A FE	8,465,000	92.8990	7,863,900	8,465,000	8,465,000	0	0	0	0	0.800	0.800	AO	16,930	67,720	10/02/2020	10/01/2025
59447T-A9-4	MICHIGAN FIN AUTH CLEAN WTR TXBL REFS20C				1.A FE	1,000,000	90.3090	903,090	1,000,000	1,000,000	0	0	0	0	0.966	0.966	AO	2,415	9,660	10/02/2020	10/01/2026
59447T-B6-9	MICHIGAN FIN AUTH DRINK WTR TXBL REFS20C				1.A FE	1,240,000	92.8990	1,151,948	1,240,000	1,240,000	0	0	0	0	0.800	0.800	AO	2,480	9,920	10/02/2020	10/01/2025
59447T-B7-7	MICHIGAN FIN AUTH DRINK WTR TXBL REFS20C				1.A FE	300,000	90.3090	270,927	300,000	300,000	0	0	0	0	0.966	0.966	AO	725	2,898	10/02/2020	10/01/2026
594695-2U-1	MICHIGAN TRUNK LINE S2021A			2	1.C FE	5,576,350	106.1780	5,308,900	5,000,000	5,480,375	0	(54,239)	0	0	4.000	2.640	MN	25,556	200,000	03/15/2022	11/15/2037
594695-2W-7	MICHIGAN TRUNK LINE S2021A			2	1.C FE	8,330,775	104.5120	7,838,400	7,500,000	8,192,675	0	(78,034)	0	0	4.000	2.690	MN	38,333	300,000	03/15/2022	11/15/2039
641480-KP-2	NEVADA HIGHWAY IMPT REV S2020A			2	1.B FE	5,118,543	83.2100	4,264,513	5,125,000	5,119,903	0	418	0	0	1.750	1.760	JD	7,474	89,688	09/10/2020	12/01/2034
641480-KQ-0	NEVADA HIGHWAY IMPT REV S2020A			2	1.B FE	5,159,877	81.4320	4,246,679	5,215,000	5,170,484	0	3,312	0	0	1.750	1.830	JD	7,605	91,263	09/10/2020	12/01/2035
641480-KR-8	NEVADA HIGHWAY IMPT REV S2020A			2	1.B FE	5,306,230	80.4580	4,272,320	5,310,000	5,306,936	0	206	0	0	1.875	1.880	JD	8,297	99,563	09/10/2020	12/01/2036
64465P-ZK-7	NEW HAMPSHIRE MUNI BOND BANK S2014A			2	1.C FE	2,730,790	100.4280	2,651,299	2,640,000	2,646,515	0	(10,309)	0	0	4.000	3.590	FA	39,893	105,600	06/11/2014	08/15/2032
64465P-ZL-5	NEW HAMPSHIRE MUNI BOND BANK S2014A			2	1.C FE	1,722,587	100.4230	1,682,085	1,675,000	1,678,416	0	(5,419)	0	0	4.000	3.660	FA	25,311	67,000	06/11/2014	08/15/2033
64580C-LY-1	NEW JERSEY ENVR INFRA GREEN BOND S22A1			2	1.A FE	2,056,346	101.6990	2,110,254	2,075,000	2,058,295	0	1,280	0	0	3.250	3.340	MS	22,479	67,438	06/07/2022	09/01/2034
64580C-LZ-8	NEW JERSEY ENVR INFRA GREEN BOND S22A1			2	1.A FE	2,131,541	101.9150	2,175,885	2,135,000	2,131,868	0	211	0	0	3.375	3.390	MS	24,019	72,056	06/07/2022	09/01/2035
64579S-AB-1	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A	309,641	113.5040	272,410	240,000	275,170	0	(4,861)	0	0	4.500	2.130	MS	3,600	10,800	05/10/2016	09/01/2030
64579S-EK-7	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A	25,803	112.8450	22,569	20,000	22,931	0	(405)	0	0	4.500	2.130	MS	300	900	05/10/2016	09/01/2030
64579S-EM-3	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A FE	4,380,127	113.7690	3,862,458	3,395,000	3,892,514	0	(68,762)	0	0	4.500	2.130	MS	50,925	152,775	05/10/2016	09/01/2030
645791-8Q-0	NEW JERSEY ENVR INFRA TRUST REV S17 A-1			2	1.A FE	1,523,872	100.0210	1,525,320	1,525,000	1,524,172	0	49	0	0	3.375	3.380	MS	17,156	51,469	05/11/2017	09/01/2036
64579S-GJ-8	NEW JERSEY ENVR INFRA TRUST REV S2014A			2	1.A	29,534	100.1100	30,033	30,000	29,935	0	93	0	0	3.250	3.360	MS	325	975	05/20/2014	09/01/2033
64579S-GM-1	NEW JERSEY ENVR INFRA TRUST REV S2014A			2	1.A FE	2,042,734	100.0320	2,075,664	2,075,000	2,056,231	0	1,613	0	0	3.250	3.360	MS	22,479	67,438	05/20/2014	09/01/2033
64579S-AH-8	NEW JERSEY ENVR INFRA TRUST REV S2015			2	1.A FE	2,808,379	101.0760	2,683,568	2,655,000	2,683,511	0	(16,425)	0	0	4.000	3.330	MS	35,400	106,200	05/12/2015	09/01/2034
65887P-UL-7	NORTH DAKOTA PUB FIN AUTH REV S2018A			2	1.A FE	10,480,474	108.8630	9,705,136	8,915,000	9,694,359	0	(150,531)	0	0	5.000	3.010	AO	111,438	445,750	05/15/2018	10/01/2036
662903-NZ-2	NORTH TEXAS MUNI WTR DIST SYS REV S2014			2	1.B FE	4,759,134	100.0300	4,696,409	4,695,000	4,695,974	0	(7,893)	0	0	3.750	3.580	MS	58,688	176,063	07/09/2014	09/01/2032
662903-PA-5	NORTH TEXAS MUNI WTR DIST SYS REV S2014			2	1.B FE	4,912,856	100.0200	4,870,974	4,870,000	4,870,520	0	(5,362)	0	0	3.750	3.640	MS	60,875	182,625	07/09/2014	09/01/2033
662903-ZM-8	NORTH TEXAS WATER REGL WSTWTR REF S2020			2	1.B FE	6,109,945	74.8310	4,568,433	6,105,000	6,108,189	0	(538)	0	0	2.000	1.990	MS	40,700	122,100	07/22/2020	09/01/2038
662903-ZN-6	NORTH TEXAS WATER REGL WSTWTR REF S2020			2	1.B FE	6,195,680	72.8980	4,537,901	6,225,000	6,199,976	0	1,340	0	0	2.000	2.030	MS	41,500	124,500	07/22/2020	09/01/2039
662842-LW-1	NORTH TEXAS WATER UPPER EAST FORK REFS16			2	1.B FE	813,086	104.0520	827,213	795,000	811,478	0	(7,336)	3,676	0	5.000	4.089	JD	3,313	39,750	08/25/2016	06/01/2035
677561-KM-3	OHIO HOSP FAC REV (CLEV CLINIC) REF S17A			2	1.C FE	5,519,360	96.5100	5,404,560	5,600,000	5,543,742	0	4,164	0	0	3.250	3.360	JJ	91,000	182,000	08/09/2017	01/01/2035
677561-KU-5	OHIO HOSP FAC REV (CLEV CLINIC) S2019B			2	1.C FE	5,838,965	100.7740	5,542,570	5,500,000	5,688,954	0	(34,271)	0	0	4.000	3.250	JJ	110,000	220,000	04/17/2019	01/01/2041
67919P-UG-6	OKLAHOMA WATER RES BRD MASTER TR S2023A			2	1.A FE	7,754,160	101.4740	8,117,920	8,000,000	7,866,858	0	112,698	0	0	4.000	4.200	AO	80,000	118,222	04/20/2023	04/01/2048
67919P-PM-9	OKLAHOMA WTR RES BRD GREEN BOND S18			2	1.A FE	1,047,870	102.2150	1,022,150	1,000,000	1,018,890	0	(5,422)	0	0	4.000	3.380	AO	10,000	40,000	03/14/2018	04/01/2037
68607D-VE-2	OREGON DEPT OF TRANS HWY TXBL REV S2020B			1	1.B FE	7,271,103	87.3860	6,322,377	7,235,000	7,257,124	0	(4,381)	0	0	1.330	1.265	MN	12,295	96,226	09/29/2020	11/15/2028
68607D-VE-2	OREGON DEPT OF TRANS HWY TXBL REV S2020B			1	1.B FE	10,000,000	87.3860	8,738,600	10,000,000	10,000,000	0	0	0	0	1.330	1.330	MN	16,994	133,000	09/11/2020	11/15/2028
70917S-QS-5	PENNSYLVANIA HIGHER ED (UNIV OF PA) S15B			2	1.B FE	5,798,219	103.3110	5,062,239	4,900,000	5,069,883	0	(93,361)	0	0	5.000	2.950	AO	61,250	245,000	02/26/2015	10/01/2035
74526L-FC-2	PUERTO RICO HOUSING FIN AUTH REF S2020	SD			1.D FE	1,205,770	103.7630	1,037,630	1,000,000	1,077,927	0	(40,138)	0	0	5.000	0.890	JD	4,167	50,000	09/30/2020	12/01/2025
74823Y-FD-2	QUEEN CREEK EXCISE TAX REV S2022			2	1.B FE	4,891,689	102.0290	5,050,436	4,950,000	4,895,611	0	2,475	0	0	3.875	3.970	FA	79,922	191,813	05/11/2022	08/01/2039
74823Y-FE-0	QUEEN CREEK EXCISE TAX REV S2022			2	1.B FE	3,434,900	101.6060	3,556,210	3,500,000	3,438,909	0	2,546	0	0	3.875	4.020	FA	56,510	135,625	05/11/2022	08/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
762197-VF-5	RHODE ISLAND H&E (BROWN UNIV) REF S2017A			2	1.B FE	5,393,600	102.7520	5,137,600	5,000,000	5,156,770	0	(39,829)	0	0	4.000	3.088	MS	66,667	200,000	06/22/2017	09/01/2037
771902-HK-2	ROCHESTER HLTH CARE FAC REF (MAYO) S2022			2	1.C FE	24,655,500	92.9860	23,246,500	25,000,000	24,679,136	0	13,922	0	0	3.250	3.350	MN	103,819	812,500	03/25/2022	11/15/2040
80216P-AU-0	SANTA FE WATER UTIL SYSTEM REV REF S2016			2	1.B FE	748,118	102.5740	682,117	665,000	687,133	0	(8,771)	0	0	4.000	2.570	JD	2,217	26,600	05/10/2016	06/01/2035
592481-RE-7	ST LOUIS METRO SWR DIST SYS REF S2022B			2	1.B FE	510,062	113.5320	510,894	450,000	501,848	0	(5,301)	0	0	5.000	3.400	MN	3,750	22,500	05/25/2022	05/01/2042
876448-FJ-5	TARRANT REGL WATER DIST DALLAS PROJ S21A			2	1.C FE	8,426,627	79.8650	6,528,964	8,175,000	8,351,701	0	(27,035)	0	0	2.000	1.630	MS	54,500	163,500	02/03/2021	09/01/2037
882117-2R-4	TEXAS A & M PERM UNIV FUND REF S2015A			2	1.A FE	8,756,786	100.7620	8,267,522	8,205,000	8,297,988	0	(59,563)	0	0	4.000	3.220	JJ	164,100	328,200	04/02/2015	07/01/2036
882117-M9-2	TEXAS A & M PERM UNIV FUND S2009A			2	1.A FE	1,314,600	103.1830	1,238,196	1,200,000	1,214,338	0	(9,077)	0	0	5.000	4.170	JJ	30,000	60,000	08/20/2009	07/01/2027
882117-N2-6	TEXAS A & M PERM UNIV FUND S2009A			2	1.A FE	890,552	103.4430	827,544	800,000	811,391	0	(7,204)	0	0	5.250	4.260	JJ	21,000	42,000	08/20/2009	07/01/2028
88258M-AA-3	TEXAS GAS SECURITIZTN TXBL REV S23 A-1				1.A FE	10,000,000	102.0060	10,200,600	10,000,000	10,135,161	0	135,161	0	0	5.102	5.102	MS	170,067	223,921	03/10/2023	04/01/2035
88283L-HU-3	TEXAS TRANS COMM HIGHWAY TXBL BAB S2010				1.A FE	9,385,124	102.3950	8,974,922	8,765,000	9,187,535	0	(120,620)	0	0	5.178	3.591	AO	113,463	453,852	05/03/2022	04/01/2030
882854-U7-5	TEXAS WATER DEV BOARD REVOLVING S2019			2	1.A FE	3,654,210	112.9200	3,387,600	3,000,000	3,376,857	0	(62,015)	0	0	5.000	2.570	FA	62,500	150,000	03/14/2019	08/01/2034
882854-8C-9	TEXAS WATER DEV BRD GREEN BOND S2022			2	1.A FE	16,903,383	99.3000	17,029,950	17,150,000	16,915,212	0	7,898	0	0	3.750	3.850	FA	267,969	698,505	06/09/2022	08/01/2043
890680-PY-1	TOPEKA UTILITY REVENUE REF S2018A			2	1.D FE	1,473,171	100.4220	1,481,225	1,475,000	1,473,674	0	99	0	0	3.500	3.510	FA	21,510	51,625	08/15/2018	08/01/2034
896572-EZ-3	TRINITY RIVER AUTH MOUNTAIN CREEK S2022			2	1.A FE	3,835,064	99.2610	3,831,475	3,860,000	3,837,025	0	1,304	0	0	3.375	3.430	FA	54,281	130,275	06/08/2022	08/01/2037
896572-FA-7	TRINITY RIVER AUTH MOUNTAIN CREEK S2022			2	1.A FE	3,928,953	97.6370	3,895,716	3,990,000	3,933,332	0	2,930	0	0	3.375	3.500	FA	56,109	134,663	06/08/2022	08/01/2038
896575-FZ-5	TRINITY RIVER AUTH RED OAK CREEK REF S16			2	1.D FE	209,700	95.9400	201,474	210,000	209,800	0	15	0	0	3.000	3.010	FA	2,625	6,300	08/31/2016	02/01/2035
896576-PU-3	TRINITY RIVER AUTH TEN MILE CREEK REFS16			2	1.D FE	1,127,330	101.8250	1,018,250	1,000,000	1,036,520	0	(13,519)	0	0	4.000	2.530	FA	16,667	40,000	08/31/2016	08/01/2033
906400-EE-2	UNION CO ENTERPRISE SYSTEM REV W&S S2017			2	1.C FE	2,154,836	98.6260	2,100,734	2,130,000	2,139,558	0	(2,622)	0	0	3.250	3.110	JD	5,769	69,225	08/11/2017	06/01/2034
906400-GB-6	UNION CO ENTERPRISE SYSTEM REV W&S S2021			2	1.C FE	8,699,950	73.2580	6,410,075	8,750,000	8,705,673	0	2,073	0	0	2.125	2.160	JD	15,495	185,938	03/11/2021	06/01/2041
906400-GC-4	UNION CO ENTERPRISE SYSTEM REV W&S S2021			2	1.C FE	3,263,610	87.0280	2,610,840	3,000,000	3,197,264	0	(24,401)	0	0	3.000	2.040	JD	7,500	90,000	03/11/2021	06/01/2043
914402-2D-3	UNIV SYS OF MARYLAND FAC & TUITION S14A	SD		2	1.B FE	207,730	100.3020	195,589	195,000	195,352	0	(1,442)	0	0	4.000	3.240	AO	1,950	7,800	01/29/2014	04/01/2027
914455-RV-4	UNIVERSITY OF MICHIGAN REV S2018A			2	1.A FE	5,710,162	103.3960	5,459,309	5,280,000	5,476,192	0	(42,641)	0	0	4.000	3.060	AO	52,800	211,200	01/25/2018	04/01/2036
924214-2Z-1	VERMONT MUNI BOND BANK REV S2021-1			2	1.C FE	1,549,806	83.9050	1,304,723	1,555,000	1,550,624	0	290	0	0	2.125	2.150	JD	2,754	33,044	02/26/2021	12/01/2036
924214-3A-5	VERMONT MUNI BOND BANK REV S2021-1			2	1.C FE	916,592	81.5410	754,254	925,000	917,814	0	437	0	0	2.125	2.190	JD	1,638	19,656	02/26/2021	12/01/2037
924214-3B-3	VERMONT MUNI BOND BANK REV S2021-1			2	1.C FE	1,196,362	79.5480	966,508	1,215,000	1,198,877	0	901	0	0	2.125	2.230	JD	2,152	25,819	02/26/2021	12/01/2038
924214-3C-1	VERMONT MUNI BOND BANK REV S2021-1			2	1.C FE	1,103,507	90.7110	938,859	1,035,000	1,079,766	0	(8,565)	0	0	3.000	2.070	JD	2,588	31,050	02/26/2021	12/01/2039
924214-3D-9	VERMONT MUNI BOND BANK REV S2021-1			2	1.C FE	1,148,299	89.3370	964,840	1,080,000	1,124,655	0	(8,534)	0	0	3.000	2.110	JD	2,700	32,400	02/26/2021	12/01/2040
924214-3E-7	VERMONT MUNI BOND BANK REV S2021-1			2	1.C FE	1,060,300	88.3950	883,950	1,000,000	1,039,447	0	(7,530)	0	0	3.000	2.150	JD	2,500	30,000	02/26/2021	12/01/2041
924214-4A-4	VERMONT MUNI BOND BANK S2021-3			2	1.C FE	2,781,825	77.4570	2,161,050	2,790,000	2,788,254	0	1,744	0	0	2.000	2.020	JD	4,650	55,800	07/23/2021	12/01/2038
924214-4B-2	VERMONT MUNI BOND BANK S2021-3			2	1.C FE	1,963,740	72.3640	1,447,280	2,000,000	1,990,419	0	7,210	0	0	2.000	2.110	JD	3,333	40,000	07/23/2021	12/01/2041
92818F-CV-5	VIRGINIA PSA MONTGOMERY CO GO S2022			2	1.B FE	5,743,974	99.0130	5,767,507	5,825,000	5,751,426	0	4,403	0	0	3.250	3.370	FA	78,880	239,270	04/12/2022	02/01/2037
92818F-CW-3	VIRGINIA PSA MONTGOMERY CO GO S2022			2	1.B FE	5,962,521	98.5270	5,921,473	6,010,000	5,966,564	0	2,355	0	0	3.375	3.440	FA	84,516	256,364	04/12/2022	02/01/2038
92818H-HC-8	VIRGINIA PUBLIC SCH AUTH FING REF S2017B			2	1.B FE	1,982,825	99.9820	2,004,639	2,005,000	1,989,775	0	1,188	0	0	3.125	3.210	FA	26,107	62,656	08/09/2017	08/01/2034
92818H-LG-4	VIRGINIA PUBLIC SCH AUTH FING REF S2018B			2	1.B FE	3,164,512	100.4040	3,212,928	3,200,000	3,172,583	0	1,539	0	0	3.500	3.580	FA	46,667	112,000	05/02/2018	08/01/2037
92818H-LG-4	VIRGINIA PUBLIC SCH AUTH FING REF S2018B	SD		2	1.B FE	469,732	100.4040	476,919	475,000	470,930	0	229	0	0	3.500	3.580	FA	6,927	16,625	05/02/2018	08/01/2037
92818H-CQ-2	VIRGINIA PUBLIC SCH AUTH FING S2015B			2	1.B FE	2,327,205	100.9340	2,215,501	2,195,000	2,218,465	0	(14,236)	0	0	4.000	3.300	FA	36,583	87,800	04/23/2015	08/01/2035
92818H-WK-3	VIRGINIA PUBLIC SCH AUTH FING S2022A			2	1.B FE	6,634,226	102.5800	6,626,668	6,460,000	6,610,802	0	(14,709)	0	0	4.000	3.680	FA	107,667	311,516	04/20/2022	08/01/2043
92818F-CB-9	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19			2	1.B FE	1,573,317	91.7600	1,449,808	1,580,000	1,575,060	0	427	0	0	2.375	2.410	FA	15,635	37,525	10/10/2019	02/01/2034
92818F-CG-8	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19			2	1.B FE	1,772,548	85.4240	1,529,090	1,790,000	1,775,631	0	762	0	0	2.625	2.690	FA	19,578	46,988	10/10/2019	02/01/2039
92817L-PL-1	VIRGINIA RES AUTH CLEAN WTR REF S2014B			2	1.A FE	6,762,570	100.6960	6,147,491	6,105,000	6,160,603	0	(72,654)	0	0	4.000	2.760	AO	61,050	244,200	09/26/2014	10/01/2027
92818G-QN-6	VIRGINIA RES AUTH INFRASTRUCTURE REFS14A			2	1.A FE	3,117,031	100.0810	3,127,531	3,125,000	3,121,109	0	489	0	0	3.250	3.270	MN	16,927	101,563	05/07/2014	11/01/2030
92818G-QP-1	VIRGINIA RES AUTH INFRASTRUCTURE REFS14A			2	1.A FE	3,535,754	100.2370	3,498,271	3,490,000	3,494,154	0	(4,967)	0	0	3.500	3.350	MN	20,358	122,150	05/07/2014	11/01/2031
92818L-WS-7	VIRGINIA RES AUTH INFRASTRUCTURE REFS15B			2	1.A FE	1,879,072	101.1490	1,785,280	1,765,000	1,788,313	0	(12,180)	0	0	4.000	3.250	MN	11,767	70,600	07/28/2015	11/01/2033
92818N-XX-1	VIRGINIA RES AUTH INFRASTRUCTURE S2012B			2	1.A FE	254,593	100.1040	220,229	220,000	220,000	0	(36)	0	0	4.500	2.730	MN	1,650	9,900	07/12/2012	11/01/2028
92818N-XY-9	VIRGINIA RES AUTH INFRASTRUCTURE S2012B			2	1.A FE	252,897	100.0990	220,218	220,000	220,000	0	(34)	0	0	4.500	2.810	MN	1,650	9,900	07/12/2012	11/01/2029

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
92818N-LF-3	VIRGINIA RES AUTH INFRASTRUCTURE S2013A			2	1.A FE	89,818	100.0470	80,038	80,000	80,010	0	(895)	0	0	4.500	3.110	MN	600	3,600	05/08/2013	11/01/2034
92818N-W9-5	VIRGINIA RESOURCES AUTH INFRA REF S2014B			2	1.A FE	4,151,786	100.4400	3,987,468	3,970,000	3,987,033	0	(20,004)	0	0	3.750	3.220	MN	24,813	148,875	07/29/2014	11/01/2031
92818M-KM-1	VIRGINIA RESOURCES AUTH INFRA REF S2017B			2	1.A FE	1,089,170	103.3010	1,033,010	1,000,000	1,036,659	0	(8,907)	0	0	4.000	2.980	MN	6,667	40,000	08/03/2017	11/01/2036
92818M-XG-0	VIRGINIA RESOURCES AUTH INFRA S2018A			2	1.A FE	1,849,416	98.7550	1,831,905	1,855,000	1,850,463	0	208	0	0	3.500	3.520	MN	10,821	64,925	05/09/2018	11/01/2039
977123-L9-7	WISCONSIN TRANSPORTATION REV REF S15-1	SD		2	1.B FE	1,389,137	102.7540	1,176,533	1,145,000	1,185,171	0	(25,929)	0	0	5.000	2.600	JJ	28,625	57,250	03/26/2015	07/01/2029
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						555,261,577	XXX	515,827,370	527,885,000	539,062,853	0	(2,468,852)	3,676	0	XXX	XXX	XXX	5,942,901	18,475,657	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
31296R-CX-4	FHLMC GOLD PASSTHRU #A16386			4	1.A	270,484	101.8670	276,400	271,332	270,562	0	3	0	0	5.000	5.061	MON	1,131	13,567	02/06/2004	12/15/2033
31292H-SQ-8	FHLMC GOLD PASSTHRU #C01427			4	1.A	26,695	103.8900	27,107	26,092	26,857	0	(35)	0	0	6.000	3.106	MON	130	1,566	05/07/2003	11/15/2032
31292H-ZM-9	FHLMC GOLD PASSTHRU #C01648			4	1.A	606,312	101.8670	619,569	608,213	606,557	0	10	0	0	5.000	5.061	MON	2,534	30,411	02/06/2004	10/15/2033
31292H-4J-0	FHLMC GOLD PASSTHRU #C01725			4	1.A	210,256	103.2060	223,717	216,766	211,514	0	56	0	0	5.500	6.135	MON	994	11,922	12/21/2004	12/15/2033
31288B-3C-5	FHLMC GOLD PASSTHRU #C73495			4	1.A	21,804	103.0420	21,960	21,312	22,033	0	(26)	0	0	6.000	3.106	MON	107	1,279	05/07/2003	11/15/2032
31283H-WZ-4	FHLMC GOLD PASSTHRU #G01564			4	1.A	206,461	103.6660	209,210	201,810	206,408	0	(217)	0	0	6.000	5.834	MON	1,009	12,109	01/08/2004	04/15/2033
3128LX-DE-7	FHLMC GOLD PASSTHRU #G01901			4	1.A	581,883	98.5250	643,486	653,113	606,962	0	968	0	0	4.000	5.745	MON	2,177	26,124	04/19/2006	05/15/2034
3128LX-DE-7	FHLMC GOLD PASSTHRU #G01901			4	1.A	290,431	98.5250	321,743	326,557	303,142	0	490	0	0	4.000	5.773	MON	1,089	13,062	04/20/2006	05/15/2034
31283Y-4Z-8	FHLMC GOLD PASSTHRU #P20041			4	1.A	5,606	99.7500	5,609	5,623	5,607	0	0	0	0	6.500	6.600	MON	30	366	03/25/1999	05/15/2028
3133BH-HG-4	FHLMC PASS THRU CERT POOL #QE7431			4	1.A	17,347,953	97.0710	17,360,688	17,884,488	17,362,880	0	14,927	0	0	4.500	4.942	MON	67,067	670,668	02/16/2023	08/25/2052
3133BH-2D-7	FHLMC PASS THRU CERT POOL #QE7972			4	1.A	17,926,994	97.0710	17,591,609	18,122,376	17,930,699	0	3,705	0	0	4.500	4.662	MON	67,959	679,589	02/03/2023	08/25/2052
3133BK-M5-5	FHLMC PASS THRU CERT POOL #QE9380			4	1.A	12,796,607	99.0760	12,781,222	12,900,416	12,795,993	0	(615)	0	0	5.000	5.122	MON	53,752	430,014	04/21/2023	09/25/2052
3133BM-Q5-7	FHLMC PASS THRU CERT POOL #QF0476			4	1.A	10,298,876	100.5470	10,534,702	10,477,318	10,297,500	0	(4,102)	0	0	5.000	5.278	MON	43,655	523,866	09/30/2022	09/25/2052
3133KP-ME-5	FHLMC PASS THRU CERT POOL #RA7557			4	1.A	17,971,407	97.0710	18,076,320	18,621,712	17,985,036	0	13,629	0	0	4.500	5.012	MON	69,831	349,157	07/18/2023	06/25/2052
3133KP-UU-0	FHLMC PASS THRU CERT POOL #RA7795			4	1.A	13,498,873	99.1680	13,445,952	13,558,722	13,499,206	0	333	0	0	5.000	5.070	MON	56,495	508,452	03/28/2023	08/25/2052
3133KQ-TC-0	FHLMC PASS THRU CERT POOL #RA8647			4	1.A	23,689,756	97.0710	23,589,351	24,301,080	23,706,336	0	16,580	0	0	4.500	4.862	MON	91,129	637,903	05/09/2023	05/25/2053
3133KQ-WS-1	FHLMC PASS THRU CERT POOL #RA8757			4	1.A	18,754,100	100.6380	18,739,158	18,620,267	18,752,071	0	(2,029)	0	0	5.500	5.390	MON	85,343	768,086	03/14/2023	03/25/2053
3132CW-HR-8	FHLMC PASS THRU CERT POOL #SB0240			4	1.A	4,090,922	92.9470	3,747,376	4,031,706	4,100,197	0	(6,501)	0	0	2.500	2.153	MON	8,399	100,793	01/24/2020	01/25/2035
3132DN-QA-4	FHLMC PASS THRU CERT POOL #SD1349			4	1.A	12,756,304	93.3770	13,440,375	14,393,573	12,781,095	0	21,031	0	0	3.500	5.399	MON	41,981	503,775	10/21/2022	03/25/2048
3132DP-YJ-1	FHLMC PASS THRU CERT POOL #SD2513			4	1.A	12,122,542	97.0710	12,041,248	12,404,552	12,127,596	0	5,054	0	0	4.500	4.831	MON	46,517	325,619	05/08/2023	08/25/2052
3132DQ-G9-1	FHLMC PASS THRU CERT POOL #SD2924			4	1.A	10,821,608	94.7650	11,023,387	11,632,229	10,839,993	0	18,386	0	0	4.000	5.011	MON	38,774	155,096	08/08/2023	01/25/2053
3132DQ-YW-0	FHLMC PASS THRU CERT POOL #SD3425			4	1.A	19,015,916	101.6050	19,464,086	19,156,598	19,016,180	0	264	0	0	5.500	5.620	MON	87,801	351,204	08/03/2023	07/25/2053
3132E0-DC-3	FHLMC PASS THRU CERT POOL #SD3699			4	1.A	17,523,335	102.7700	17,944,297	17,460,586	17,522,375	0	(959)	0	0	6.000	5.953	MON	87,303	349,212	08/21/2023	08/25/2053
3132E0-HC-9	FHLMC PASS THRU CERT POOL #SD3827			4	1.A	9,549,284	102.6370	9,870,570	9,616,902	9,549,366	0	83	0	0	6.500	6.640	MON	52,092	104,183	10/18/2023	08/25/2053
3132DW-FR-9	FHLMC PASS THRU CERT POOL #SD8276			4	1.A	10,522,068	99.0760	10,506,935	10,604,918	10,523,244	0	1,177	0	0	5.000	5.117	MON	44,187	353,497	04/21/2023	12/25/2052
3133TL-AK-4	FHR 2160 ZA CMO			4	1.A	153,213	101.5050	170,875	168,340	164,484	0	541	0	0	6.000	6.790	MON	842	10,101	03/08/2001	06/15/2029
3133TP-VV-8	FHR 2248 ZA CMO			4	1.A	45,063	103.2670	47,450	45,948	45,473	0	61	0	0	7.000	7.240	MON	268	3,216	01/31/2001	09/15/2030
3133T8-NM-7	FHR 2334 SO CMO			4	1.A	109,952	104.4080	117,291	112,339	91,179	0	(8,207)	0	0	6.700	16.211	MON	335	8,829	11/29/2001	07/15/2031
3133TU-VD-7	FHR 2357 OH CMO			4	1.A	187,590	101.7830	192,713	189,336	188,503	0	40	0	0	6.500	6.657	MON	1,026	12,307	01/17/2002	09/15/2031
3133TV-5V-4	FHR 2359 ZA CMO			4	1.A	258,416	101.1680	291,121	287,760	277,459	0	1,288	0	0	6.000	6.785	MON	1,439	17,265	10/09/2001	09/15/2031
31392B-6U-5	FNGT 2002-T4 A2 CMO			4	1.A	52,945	103.8570	53,168	51,193	51,001	0	0	0	0	7.000	6.050	MON	299	3,583	02/06/2002	12/25/2041
3140FK-QU-7	FNMA PASS THRU CERT POOL #BE0466			4	1.A	2,972,547	91.1860	2,716,936	2,979,531	2,972,299	0	(9)	0	0	3.000	3.023	MON	7,449	89,386	05/14/2019	10/25/2046
3140J5-MF-3	FNMA PASS THRU CERT POOL #BM1257			4	1.A	4,503,050	90.7810	4,229,333	4,658,829	4,479,742	0	12,621	0	0	2.500	3.077	MON	9,706	116,471	02/19/2019	04/25/2037
3140J9-3G-4	FNMA PASS THRU CERT POOL #BM5298			4	1.A	1,757,520	92.0620	1,616,625	1,756,011	1,759,125	0	(144)	0	0	3.000	2.974	MON	4,390	52,680	05/17/2019	09/25/2043
3140JA-CC-0	FNMA PASS THRU CERT POOL #BM5466			4	1.A	1,979,446	88.1250	1,753,172	1,989,393	1,977,943	0	240	0	0	2.500	2.563	MON	4,145	49,735	07/25/2019	10/25/2043
3140JA-T9-9	FNMA PASS THRU CERT POOL #BM5975			4	1.A	2,030,844	92.0530	1,841,984	2,000,986	2,038,119	0	(417)	0	0	3.000	2.753	MON	5,002	60,030	06/05/2019	12/25/2045
3140MM-ZZ-4	FNMA PASS THRU CERT POOL #BV7959			4	1.A	13,268,218	99.1680	13,227,157	13,338,034	13,268,110	0	(107)	0	0	5.000	5.082	MON	55,575	500,176	03/28/2023	08/25/2052
3140QC-SP-2	FNMA PASS THRU CERT POOL #CA5025			4	1.A	5,100,118	92.9470	4,672,185	5,026,681	5,097,908	0	(6,494)	0	0	2.500	2.155	MON	10,472	125,667	01/16/2020	01/25/2035

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
31400P-PS-0	FNMA PASS THRU CERT POOL #CB4032			4	1.A	13,305,796	97.0710	13,372,647	13,776,122	13,313,718	0	7,922	0	0	4.500	4.999	MON	51,660	258,302	07/18/2023	07/25/2052
31400Q-U6-0	FNMA PASS THRU CERT POOL #CB5104			4	1.A	19,081,384	97.0750	19,720,393	20,314,540	19,090,684	0	9,300	0	0	4.500	5.390	MON	76,180	304,718	08/25/2023	11/25/2052
31400Q-3Q-6	FNMA PASS THRU CERT POOL #CB5306			4	1.A	8,839,577	102.9420	9,302,112	9,036,185	8,840,211	0	634	0	0	6.000	6.389	MON	45,181	90,362	10/23/2023	12/25/2052
31400R-W6-6	FNMA PASS THRU CERT POOL #CB6068			4	1.A	23,550,353	99.1160	23,350,421	23,558,635	23,549,574	0	(779)	0	0	5.000	5.009	MON	98,161	785,288	04/12/2023	04/25/2053
3140XK-EU-0	FNMA PASS THRU CERT POOL #FS3746			4	1.A	9,193,717	100.6150	9,175,399	9,119,267	9,191,457	0	(2,261)	0	0	5.500	5.345	MON	41,797	334,373	04/26/2023	12/25/2052
3140XK-LJ-7	FNMA PASS THRU CERT POOL #FS3928			4	1.A	23,836,970	101.8480	24,007,475	23,571,788	23,828,389	0	(8,582)	0	0	5.500	5.329	MON	108,037	648,224	06/21/2023	02/25/2053
3140XL-AW-8	FNMA PASS THRU CERT POOL #FS4520			4	1.A	20,158,870	89.8800	21,542,161	23,967,447	20,151,637	0	(7,233)	0	0	3.000	5.591	MON	59,919	179,756	09/26/2023	04/25/2052
3140XL-XJ-2	FNMA PASS THRU CERT POOL #FS5180			4	1.A	13,819,222	99.1230	14,292,042	14,418,491	13,823,567	0	4,345	0	0	5.000	5.692	MON	60,077	180,231	09/20/2023	09/25/2052
3140XM-H9-0	FNMA PASS THRU CERT POOL #FS5655			4	1.A	28,394,341	99.0910	29,001,818	29,267,802	28,399,781	0	5,440	0	0	5.000	5.449	MON	121,949	365,848	08/30/2023	09/25/2053
31418C-E4-2	FNMA PASS THRU CERT POOL #MA2854			4	1.A	1,642,689	86.8580	1,438,958	1,656,667	1,638,598	0	125	0	0	2.500	2.609	MON	3,451	41,417	07/09/2019	12/25/2046
31418E-JF-8	FNMA PASS THRU CERT POOL #MA4761			4	1.A	13,339,438	99.0760	13,452,729	13,578,115	13,341,637	0	2,199	0	0	5.000	5.274	MON	56,575	339,453	06/22/2023	09/25/2052
31418E-LW-8	FNMA PASS THRU CERT POOL #MA4840			4	1.A	18,483,229	97.0710	18,315,354	18,867,958	18,492,710	0	9,482	0	0	4.500	4.772	MON	70,755	495,284	05/05/2023	12/25/2052
31418E-MT-4	FNMA PASS THRU CERT POOL #MA4869			4	1.A	17,736,444	100.5190	17,688,326	17,596,906	17,732,093	0	(4,351)	0	0	5.500	5.337	MON	80,652	564,567	04/28/2023	01/25/2053
31371K-D9-9	FNMA PASS THRU CERT POOL #254028			4	1.A	10,777	100.1700	10,572	10,554	10,702	0	(5)	0	0	6.500	5.931	MON	57	686	10/09/2001	09/25/2031
31376K-B2-1	FNMA PASS THRU CERT POOL #357457			4	1.A	184,210	103.0600	190,264	184,614	184,144	0	(9)	0	0	5.500	5.296	MON	846	10,154	10/10/2003	11/25/2033
31379K-RZ-8	FNMA PASS THRU CERT POOL #421804			4	1.A	18,924	101.6890	19,343	19,022	18,933	0	1	0	0	6.500	6.603	MON	103	1,236	03/25/1998	04/25/2028
31384V-L7-5	FNMA PASS THRU CERT POOL #535050			4	1.A	20,208	102.1980	19,757	19,332	20,599	0	(68)	0	0	7.500	4.577	MON	121	1,450	09/12/2002	12/25/2029
31387W-2L-0	FNMA PASS THRU CERT POOL #596679			4	1.A	8,104	101.3020	8,019	7,916	8,084	0	(1)	0	0	6.500	6.174	MON	43	515	10/04/2001	09/25/2031
31387W-2P-1	FNMA PASS THRU CERT POOL #596682			4	1.A	10,907	101.9790	10,893	10,681	10,860	0	16	0	0	6.500	5.931	MON	58	694	10/09/2001	10/25/2031
31402C-QM-7	FNMA PASS THRU CERT POOL #725060			4	1.A	16,567	104.0330	16,842	16,189	16,661	0	(30)	0	0	6.000	5.821	MON	81	971	01/08/2004	01/25/2034
31402E-S3-3	FNMA PASS THRU CERT POOL #726938			4	1.A	3,246	100.3500	3,380	3,368	3,285	0	5	0	0	4.500	4.837	MON	13	152	02/05/2004	08/25/2033
31402J-ZY-6	FNMA PASS THRU CERT POOL #730759			4	1.A	2,155	100.3500	2,244	2,236	2,184	0	4	0	0	4.500	4.836	MON	8	101	02/05/2004	08/25/2033
31402Q-LF-6	FNMA PASS THRU CERT POOL #734826			4	1.A	54,945	100.3490	57,211	57,012	55,690	0	92	0	0	4.500	4.838	MON	214	2,566	02/05/2004	08/25/2033
31406L-F9-4	FNMA PASS THRU CERT POOL #812992			4	1.A	124,189	103.0620	128,277	124,465	124,150	0	(4)	0	0	5.500	5.537	MON	570	6,846	12/21/2004	02/25/2035
3136B6-QM-8	FNR 19-57 LA CMO			4	1.A	1,814,707	94.1960	1,710,463	1,815,842	1,814,622	0	(204)	0	0	2.500	2.479	MON	3,783	45,396	09/20/2019	05/25/2046
31359W-KH-3	FNR 1999-33 Z CMO			4	1.A	124,481	101.0950	138,063	136,567	133,328	0	506	0	0	6.000	6.794	MON	683	8,194	03/08/2001	07/25/2029
31359S-BJ-8	FNR 2001-6 Z CMO			4	1.A	206,333	100.7480	235,535	233,787	228,026	0	1,047	0	0	6.000	6.899	MON	1,169	14,027	02/13/2001	03/25/2031
31392B-PT-7	FNR 2001-81 QG CMO			4	1.A	160,354	103.0550	165,203	160,304	159,947	0	(22)	0	0	6.500	6.543	MON	868	10,420	01/14/2002	01/25/2032
3133TL-4S-4	FSPC T-17 A5			4	1.B FE	227,957	102.1040	232,788	227,990	227,722	0	813	0	0	7.160	7.268	MON	1,360	16,324	06/02/1999	07/25/2029
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						477,695,492	XXX	481,044,775	490,482,441	477,873,748	0	100,007	0	0	XXX	XXX	XXX	1,936,805	12,678,521	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						1,032,957,069	XXX	996,872,145	1,018,367,441	1,016,936,601	0	(2,368,845)	3,676	0	XXX	XXX	XXX	7,879,705	31,154,178	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00037B-AF-9	ABB FINANCE USA		C	1	1.G FE	1,011,130	98.3020	983,020	1,000,000	1,005,055	0	(1,152)	0	0	3.800	3.663	AO	9,289	38,000	04/12/2018	04/03/2028
00037B-AF-9	ABB FINANCE USA		C	1	1.G FE	1,008,070	98.3020	983,020	1,000,000	1,003,648	0	(830)	0	0	3.800	3.701	AO	9,289	38,000	03/29/2018	04/03/2028
00037B-AF-9	ABB FINANCE USA		C	1	1.G FE	1,000,000	98.3020	983,020	1,000,000	1,000,000	0	0	0	0	3.800	3.800	AO	9,289	38,000	03/26/2018	04/03/2028
002824-BB-5	ABBOTT LABORATORIES			1	1.D FE	2,983,440	98.0130	2,940,390	3,000,000	2,996,324	0	2,884	0	0	2.950	3.052	MS	26,058	88,500	04/02/2019	03/15/2025
002824-BM-1	ABBOTT LABORATORIES			1	1.D FE	998,130	99.0420	990,420	1,000,000	999,530	0	236	0	0	3.875	3.901	MS	11,410	38,750	03/20/2017	09/15/2025
00287Y-AY-5	ABBVIE INC			1	1.G FE	10,505,396	96.9600	10,557,005	10,888,000	10,609,082	0	103,686	0	0	3.200	4.347	MN	45,488	348,416	01/18/2023	05/14/2026
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	995,430	98.3190	983,190	1,000,000	999,200	0	697	0	0	3.250	3.324	FA	13,542	32,500	02/13/2018	02/01/2025
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	989,280	98.3190	983,190	1,000,000	998,641	0	1,194	0	0	3.250	3.377	FA	13,542	32,500	01/21/2015	02/01/2025
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	988,230	98.3190	983,190	1,000,000	997,840	0	1,907	0	0	3.250	3.453	FA	13,542	32,500	07/19/2018	02/01/2025
007958-AD-9	ADVANTAGE CAPITAL 2017 STATE TC SER A-4	@			1.D	33,507	101.3500	33,959	33,507	30,960	0	727	0	0	0.000	8.170	MJSD	141	2,908	06/01/2018	03/01/2025
007958-AH-0	ADVANTAGE CAPITAL 2017 STATE TC SER B-4	@			1.D	61,097	103.3280	63,130	61,097	61,409	0	374	0	0	0.000	8.170	JAJO	993	5,225	06/01/2018	03/01/2025
00805@-AH-8	ADVANTAGE CAPITAL 2021 STATE TC SER G	@			1.E	192,781	104.1220	200,729	192,781	212,923	15,547	15,292	0	0	0.000	7.692	FMAN	0	0	08/30/2022	05/15/2029

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
00108W-AH-3	AEP TEXAS INC			1	2.A FE	1,993,400	96.3570	1,927,140	2,000,000	1,996,736	0	652	0	0	3.950	3.990	JD	6,583	79,000	05/14/2018	06/01/2028
0010EQ-B#-2	AEP TEXAS NORTH COMPANY			1	2.A Z	2,000,000	97.4440	1,948,888	2,000,000	2,000,000	0	0	0	0	3.750	3.750	MS	18,750	75,000	07/16/2015	09/30/2025
00846U-AL-5	AGILENT TECHNOLOGIES INC			1	2.A FE	5,159,900	91.4690	4,573,450	5,000,000	5,111,120	0	(18,898)	0	0	2.750	2.314	MS	40,486	137,500	05/12/2021	09/15/2029
00846U-AN-1	AGILENT TECHNOLOGIES INC			1	2.A FE	4,051,300	86.8000	4,340,000	5,000,000	4,089,475	0	38,175	0	0	2.300	5.384	MS	34,819	57,500	08/15/2023	03/12/2031
009158-AV-8	AIR PRODUCTS & CHEMICALS			1	1.F FE	1,341,292	98.7490	1,303,487	1,320,000	1,321,265	0	(3,665)	0	0	3.350	3.063	JJ	18,425	44,220	02/13/2018	07/31/2024
01748N-AE-4	ALLEGION US HOLDING CO			1	2.B FE	997,580	95.0990	950,990	1,000,000	998,951	0	247	0	0	3.550	3.579	AO	8,875	35,500	09/18/2017	10/01/2027
02079K-AB-3	ALPHABET INC			1	1.C FE	1,130,383	99.6690	1,043,534	1,047,000	1,048,705	0	(11,465)	0	0	3.375	2.259	FA	12,368	35,336	04/26/2016	02/25/2024
02079K-AC-1	ALPHABET INC			1	1.C FE	489,595	94.4930	472,465	500,000	497,044	0	1,081	0	0	1.998	2.231	FA	3,774	9,990	08/02/2016	08/15/2026
02079K-AC-1	ALPHABET INC			1	1.C FE	2,679,780	94.4930	2,834,790	3,000,000	2,887,113	0	40,390	0	0	1.998	3.512	FA	22,644	59,940	06/12/2018	08/15/2026
023135-BC-9	AMAZON.COM INC			1	1.E FE	1,996,420	96.0640	1,921,280	2,000,000	1,998,516	0	366	0	0	3.150	3.171	FA	22,575	63,000	08/15/2017	08/22/2027
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA		C	1	2.B FE	998,680	93.9010	939,010	1,000,000	999,430	0	189	0	0	3.100	3.121	MS	9,128	31,000	06/13/2019	09/15/2026
02361D-AS-9	AMEREN ILLINOIS			1	1.F FE	1,998,200	97.4140	1,948,280	2,000,000	1,999,054	0	181	0	0	3.800	3.811	MN	9,711	76,000	05/14/2018	05/15/2028
02361D-AY-6	AMEREN ILLINOIS			1	1.F FE	1,987,200	93.2670	1,865,340	2,000,000	1,988,551	0	1,084	0	0	3.850	3.927	MS	25,667	77,428	08/16/2022	09/01/2032
025816-CC-1	AMERICAN EXPRESS			2	1.F FE	2,996,580	99.8900	2,996,700	3,000,000	2,999,718	0	639	0	0	3.400	3.425	FA	36,550	102,000	02/19/2019	02/22/2024
025816-DC-0	AMERICAN EXPRESS			2	1.F FE	2,995,890	100.2630	3,007,890	3,000,000	2,996,859	0	969	0	0	4.900	4.950	FA	56,350	72,275	02/14/2023	02/13/2026
02665W-EC-1	AMERICAN HONDA FINANCE		C	1	1.G FE	2,998,260	100.3040	3,009,120	3,000,000	2,998,746	0	486	0	0	4.750	4.770	JJ	66,896	71,250	01/10/2023	01/12/2026
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	998,880	99.8810	998,810	1,000,000	999,868	0	76	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	98.3070	983,070	1,000,000	998,691	0	861	0	0	4.000	4.094	JD	3,333	40,000	05/04/2015	06/01/2025
03027X-AM-2	AMERICAN TOWER CORP			1	2.C FE	999,330	94.6000	946,000	1,000,000	999,761	0	71	0	0	3.125	3.133	JJ	14,410	31,250	09/28/2016	01/15/2027
03027X-AP-5	AMERICAN TOWER CORP			1	2.C FE	997,730	95.9890	959,890	1,000,000	999,099	0	232	0	0	3.550	3.577	JJ	16,369	35,500	06/27/2017	07/15/2027
03040W-AL-9	AMERICAN WATER CAPITAL CORP			1	2.A FE	998,670	97.9740	979,740	1,000,000	999,798	0	141	0	0	3.400	3.415	MS	11,333	34,000	08/11/2014	03/01/2025
03040W-AL-9	AMERICAN WATER CAPITAL CORP			1	2.A FE	996,670	97.9740	979,740	1,000,000	999,503	0	384	0	0	3.400	3.441	MS	11,333	34,000	08/10/2015	03/01/2025
03040W-AQ-8	AMERICAN WATER CAPITAL CORP			1	2.A FE	996,710	94.5380	945,380	1,000,000	998,665	0	333	0	0	2.950	2.988	MS	9,833	29,500	08/07/2017	09/01/2027
03040W-AS-4	AMERICAN WATER CAPITAL CORP			1	2.A FE	1,999,620	96.3230	1,926,460	2,000,000	1,999,753	0	33	0	0	3.750	3.752	MS	25,000	75,000	08/06/2018	09/01/2028
03076C-AG-1	AMERIPRISE FINANCIAL			1	1.G FE	996,560	98.8140	988,140	1,000,000	999,642	0	387	0	0	3.700	3.741	AO	7,811	37,000	09/15/2014	10/15/2024
03076C-AH-9	AMERIPRISE FINANCIAL			1	1.G FE	1,004,350	95.7580	957,580	1,000,000	1,001,201	0	(466)	0	0	2.875	2.824	MS	8,465	28,750	08/09/2016	09/15/2026
031100-L*-9	AMETEK INC			1	2.A	2,028,660	98.6160	1,972,324	2,000,000	2,004,238	0	(5,587)	0	0	3.730	3.436	MS	18,650	74,600	04/24/2019	09/30/2024
031100-L*-9	AMETEK INC			1	2.A	4,000,000	98.6160	3,944,648	4,000,000	4,000,000	0	0	0	0	3.730	3.730	MS	37,300	149,200	09/11/2014	09/30/2024
031162-DD-9	AMGEN INC			1	2.A FE	3,987,480	94.1110	3,764,440	4,000,000	3,990,457	0	1,673	0	0	3.000	3.049	FA	43,000	120,000	02/17/2022	02/22/2029
031162-DE-7	AMGEN INC			1	2.A FE	4,027,600	91.4270	3,657,080	4,000,000	4,022,926	0	(2,506)	0	0	3.350	3.267	FA	48,017	134,000	02/18/2022	02/22/2032
031162-DH-0	AMGEN INC			1	2.A FE	4,993,350	97.9600	4,898,000	5,000,000	4,994,317	0	851	0	0	4.050	4.072	FA	74,813	202,500	08/15/2022	08/18/2029
031162-DJ-6	AMGEN INC			1	2.A FE	4,999,900	95.1830	4,759,150	5,000,000	5,000,000	0	0	0	0	4.200	4.200	MS	70,000	217,583	08/15/2022	03/01/2033
032095-AH-4	AMPHENOL CORP			1	1.G FE	2,007,320	99.7380	1,994,760	2,000,000	2,004,066	0	(680)	0	0	4.350	4.306	JD	7,250	87,000	01/09/2019	06/01/2029
032095-AM-3	AMPHENOL CORP			1	2.A FE	2,989,740	100.2210	3,006,630	3,000,000	2,991,948	0	2,208	0	0	4.750	4.873	MS	35,625	71,250	03/27/2023	03/30/2026
032654-AN-5	ANALOG DEVICES INC			1	1.G FE	975,370	97.7220	977,220	1,000,000	990,812	0	2,905	0	0	3.500	3.834	JD	2,528	35,000	03/08/2018	12/05/2026
032654-AN-5	ANALOG DEVICES INC			1	1.G FE	972,420	97.7220	977,220	1,000,000	989,612	0	3,282	0	0	3.500	3.878	JD	2,528	35,000	04/10/2018	12/05/2026
032654-AU-9	ANALOG DEVICES INC			1	1.F FE	5,011,600	88.7520	4,437,600	5,000,000	5,007,904	0	(1,647)	0	0	1.700	1.664	AO	21,250	85,000	09/29/2021	10/01/2028
032654-BA-2	ANALOG DEVICES INC			1	1.G FE	1,836,800	97.1010	1,942,020	2,000,000	1,875,870	0	31,819	0	0	3.450	5.443	JD	3,067	69,000	10/07/2022	06/15/2027
037735-CU-9	APPALACHIAN POWER CO			1	1.G FE	996,450	97.7570	977,570	1,000,000	999,404	0	390	0	0	3.400	3.442	JD	2,833	34,000	05/11/2015	06/01/2025
037735-CU-9	APPALACHIAN POWER CO			1	1.G FE	393,460	97.7570	391,028	400,000	398,508	0	1,002	0	0	3.400	3.671	JD	1,133	13,600	07/17/2018	06/01/2025
037833-AS-9	APPLE INC			1	1.B FE	499,580	99.3300	496,650	500,000	499,952	0	33	0	0	3.450	3.460	MN	2,635	17,250	04/29/2014	05/06/2024
037833-BY-5	APPLE INC			1	1.B FE	1,029,830	97.6050	976,050	1,000,000	1,006,521	0	(3,299)	0	0	3.250	2.894	FA	11,556	32,500	03/17/2016	02/23/2026
037833-BY-5	APPLE INC			1	1.B FE	997,800	97.6050	976,050	1,000,000	999,439	0	237	0	0	3.250	3.276	FA	11,556	32,500	02/16/2016	02/23/2026
037833-CR-9	APPLE INC			1	1.B FE	1,000,000	96.8310	968,310	1,000,000	1,000,000	0	0	0	0	3.200	3.200	MN	4,444	32,000	05/04/2017	05/11/2027
037833-CX-6	APPLE INC			1	1.B FE	997,690	96.2020	962,020	1,000,000	999,111	0	238	0	0	3.000	3.027	JD	917	30,000	06/13/2017	06/20/2027

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
038222-AL-9	APPLIED MATERIALS			1	1.F FE	1,016,780	96.9540	969,540	1,000,000	1,005,742	0	(1,799)	0	0	3.300	3.098	AO	8,250	33,000	04/25/2017	04/01/2027
040555-CQ-5	ARIZONA PUBLIC SERVICE CO			1	1.G FE	1,000,760	98.8840	988,840	1,000,000	1,000,010	0	(129)	0	0	3.350	3.340	JD	1,489	33,500	06/10/2014	06/15/2024
040555-CV-4	ARIZONA PUBLIC SERVICE CO			1	1.G FE	995,370	93.7680	937,680	1,000,000	998,604	0	485	0	0	2.550	2.603	MS	7,508	25,500	09/15/2016	09/15/2026
04636N-AB-9	ASTRAZENECA FINANCE LLC		C	2	1.F FE	7,029,400	86.2670	6,038,690	7,000,000	7,022,168	0	(2,824)	0	0	2.250	2.202	MN	14,438	157,500	05/26/2021	05/28/2031
00206R-GL-0	AT&T INC			1	2.B FE	1,068,556	97.7910	1,046,364	1,070,000	1,069,275	0	149	0	0	4.100	4.116	FA	16,573	43,870	12/01/2017	02/15/2028
00206R-JY-9	AT&T INC			2	2.B FE	3,084,960	87.7100	2,631,300	3,000,000	3,064,599	0	(8,157)	0	0	2.750	2.420	JD	6,875	82,500	06/15/2021	06/01/2031
048303-CJ-8	ATLANTIC CITY ELECTRIC			1	1.F FE	3,011,400	84.4340	2,533,020	3,000,000	3,008,448	0	(1,110)	0	0	2.300	2.255	MS	20,317	69,000	04/19/2021	03/15/2031
049560-AN-5	ATMOS ENERGY CORP			1	1.E FE	1,505,310	95.3400	1,430,100	1,500,000	1,501,937	0	(560)	0	0	3.000	2.958	JD	2,000	45,000	06/20/2017	06/15/2027
049560-AN-5	ATMOS ENERGY CORP			1	1.E FE	501,095	95.3400	476,700	500,000	500,403	0	(115)	0	0	3.000	2.974	JD	667	15,000	06/19/2017	06/15/2027
049560-AN-5	ATMOS ENERGY CORP			1	1.E FE	1,935,260	95.3400	1,906,800	2,000,000	1,970,961	0	7,777	0	0	3.000	3.449	JD	2,667	60,000	02/06/2019	06/15/2027
049560-AT-2	ATMOS ENERGY CORP			2	1.G FE	5,036,250	81.3740	4,068,700	5,000,000	5,025,174	0	(3,504)	0	0	1.500	1.422	JJ	34,583	75,000	10/19/2020	01/15/2031
052769-AE-6	AUTODESK INC			1	2.A FE	955,830	97.1370	971,370	1,000,000	981,657	0	4,845	0	0	3.500	4.074	JD	1,556	35,000	02/16/2018	06/15/2027
052769-AG-1	AUTODESK INC			1	2.A FE	2,017,680	90.2170	1,804,340	2,000,000	2,011,266	0	(1,695)	0	0	2.850	2.748	JJ	26,283	57,000	01/22/2020	01/15/2030
05279#-AG-4	AUTOLIV ASP INC		C	1	2.B FE	4,000,000	99.1350	3,965,439	4,000,000	4,000,000	0	0	0	0	4.590	4.090	AO	34,680	183,600	03/12/2014	04/23/2024
053015-AF-0	AUTOMATIC DATA PROCESSING			1	1.D FE	2,976,300	83.2990	2,498,970	3,000,000	2,983,772	0	2,310	0	0	1.250	1.335	MS	12,500	37,500	09/15/2020	09/01/2030
053332-AR-3	AUTOZONE INC			1	2.B FE	961,940	97.7250	977,250	1,000,000	994,102	0	4,360	0	0	3.250	3.720	AO	6,861	32,500	07/22/2015	04/15/2025
053332-AT-9	AUTOZONE INC			1	2.B FE	999,740	96.1400	961,400	1,000,000	999,905	0	27	0	0	3.125	3.128	AO	6,076	31,250	04/18/2016	04/21/2026
053332-AX-0	AUTOZONE INC LS:150K	LS		1	2.B FE	2,991,330	99.2070	2,976,210	3,000,000	2,999,265	0	1,738	0	0	3.125	3.188	AO	19,010	93,750	04/04/2019	04/18/2024
053332-BB-7	AUTOZONE INC			1	2.B FE	1,998,100	99.0590	1,981,180	2,000,000	1,998,247	0	155	0	0	4.750	4.762	FA	39,583	95,000	07/19/2022	08/01/2032
05348E-AW-9	AVALONBAY COMMUNITIES			1	1.G FE	1,947,960	96.8570	1,937,140	2,000,000	1,985,376	0	7,355	0	0	3.500	3.907	MN	8,944	70,000	06/12/2018	11/15/2025
05348E-AY-5	AVALONBAY COMMUNITIES			1	1.G FE	996,890	95.2970	952,970	1,000,000	999,017	0	325	0	0	2.900	2.936	AO	6,122	29,000	09/26/2016	10/15/2026
053611-AJ-8	AVERY DENNISON			1	2.B FE	3,095,700	101.4540	3,043,620	3,000,000	3,051,887	0	(9,743)	0	0	4.875	4.462	JD	10,156	146,250	02/04/2019	12/06/2028
053611-AM-1	AVERY DENNISON			1	2.B FE	24,898,000	82.7120	20,678,000	25,000,000	24,918,611	0	8,985	0	0	2.250	2.293	FA	212,500	562,500	08/10/2021	02/15/2032
05523U-AK-6	BAE SYSTEMS HOLDINGS (144A)		C	1	2.A FE	997,030	98.6670	986,670	1,000,000	999,686	0	340	0	0	3.800	3.836	AO	8,867	38,000	09/30/2014	10/07/2024
05523U-AP-5	BAE SYSTEMS HOLDINGS (144A)		C	1	2.A FE	2,050,260	97.8680	1,957,360	2,000,000	2,012,434	0	(6,926)	0	0	3.850	3.473	JD	3,422	77,000	01/18/2018	12/15/2025
059165-EN-6	BALTIMORE GAS & ELECTRIC			1	1.F FE	2,009,640	85.2110	1,704,220	2,000,000	2,007,311	0	(924)	0	0	2.250	2.195	JD	2,000	45,000	06/08/2021	06/15/2031
06051G-FB-0	BANK OF AMERICA CORP				1.G FE	999,270	99.9220	999,220	1,000,000	999,951	0	65	0	0	4.125	4.134	JJ	18,219	41,250	01/15/2014	01/22/2024
06051G-FF-1	BANK OF AMERICA CORP				1.G FE	996,250	99.6300	996,300	1,000,000	999,786	0	391	0	0	4.000	4.046	AO	10,000	40,000	03/27/2014	04/01/2024
06051G-FS-3	BANK OF AMERICA CORP				1.G FE	998,190	98.5590	985,590	1,000,000	999,639	0	201	0	0	3.875	3.897	FA	16,146	38,750	07/27/2015	08/01/2025
06051G-FX-2	BANK OF AMERICA CORP			1	1.G FE	998,330	97.3420	973,420	1,000,000	999,525	0	180	0	0	3.500	3.520	AO	7,000	35,000	04/14/2016	04/19/2026
06051G-GL-7	BANK OF AMERICA CORP			1	1.G FE	1,000,000	95.5580	955,580	1,000,000	1,000,000	0	0	0	0	3.705	3.705	AO	6,895	37,050	04/19/2017	04/24/2028
06051G-GR-4	BANK OF AMERICA CORP			1	1.G FE	1,000,000	94.9090	949,090	1,000,000	1,000,000	0	0	0	0	3.593	3.593	JJ	15,969	35,930	07/18/2017	07/21/2028
06051G-GZ-6	BANK OF AMERICA CORP			1	1.G FE	1,000,000	97.7040	977,040	1,000,000	1,000,000	0	0	0	0	3.366	3.366	JJ	14,773	33,660	01/18/2018	01/23/2026
06051G-HG-7	BANK OF AMERICA CORP			1	1.E FE	2,000,000	95.5970	1,911,940	2,000,000	2,000,000	0	0	0	0	3.970	3.970	MS	25,584	79,400	02/28/2018	03/05/2029
06051G-HM-4	BANK OF AMERICA CORP			1	1.G FE	2,000,000	96.6270	1,932,540	2,000,000	2,000,000	0	0	0	0	4.271	4.271	JJ	37,490	85,420	07/18/2018	07/23/2029
06051G-HQ-5	BANK OF AMERICA CORP			1	1.G FE	1,000,000	94.7450	947,450	1,000,000	1,000,000	0	0	0	0	3.974	3.974	FA	15,896	39,740	02/04/2019	02/07/2030
06051G-HT-9	BANK OF AMERICA CORP			1	1.E FE	5,000,000	96.2910	4,814,550	5,000,000	5,000,000	0	0	0	0	3.559	3.559	AO	33,613	177,950	04/17/2019	04/23/2027
06051G-KW-8	BANK OF AMERICA CORP			1	1.G FE	3,000,000	100.0310	3,000,930	3,000,000	3,000,000	0	0	0	0	4.948	4.948	JJ	65,561	148,440	07/19/2022	07/22/2028
06051G-KY-4	BANK OF AMERICA CORP			1	1.G FE	2,000,000	98.9680	1,979,360	2,000,000	2,000,000	0	0	0	0	5.015	5.015	JJ	44,299	100,300	07/19/2022	07/22/2033
06406H-CS-6	BANK OF NEW YORK MELLON CORP			2	1.F FE	996,350	99.7980	997,980	1,000,000	999,910	0	401	0	0	3.650	3.694	FA	14,904	36,500	01/28/2014	02/04/2024
06406H-CV-9	BANK OF NEW YORK MELLON CORP			2	1.F FE	999,490	99.1820	991,820	1,000,000	999,924	0	31	0	0	3.400	3.406	MN	4,344	34,000	05/02/2014	05/15/2024
06406H-CX-5	BANK OF NEW YORK MELLON CORP			2	1.F FE	996,530	98.2780	982,780	1,000,000	999,689	0	391	0	0	3.250	3.291	MS	9,931	32,500	09/04/2014	09/11/2024
06406R-AD-9	BANK OF NEW YORK MELLON CORP			2	1.F FE	999,580	95.9190	959,190	1,000,000	999,817	0	44	0	0	3.250	3.255	MN	4,063	32,500	05/09/2017	05/16/2027
06406R-AD-9	BANK OF NEW YORK MELLON CORP			2	1.F FE	971,850	95.9190	959,190	1,000,000	988,630	0	3,106	0	0	3.250	3.610	MN	4,063	32,500	02/12/2018	05/16/2027
06406R-AF-4	BANK OF NEW YORK MELLON CORP			2	1.F FE	2,008,140	95.1960	1,903,920	2,000,000	2,003,518	0	(840)	0	0	3.400	3.351	JJ	28,711	68,000	01/23/2018	01/29/2028

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
06406R-AH-0	BANK OF NEW YORK MELLON CORP				1.F FE	997,780	97.5710	975,710	1,000,000	998,892	0	222	0	0	3.850	3.877	AO	6,738	38,500	04/23/2018	04/28/2028
06406R-BB-2	BANK OF NEW YORK MELLON CORP			1	1.F FE	4,985,050	85.5570	4,277,850	5,000,000	4,987,617	0	1,361	0	0	2.500	2.534	JJ	53,819	125,000	01/19/2022	01/26/2032
06406R-BH-9	BANK OF NEW YORK MELLON CORP			2	1.F FE	5,000,000	95.2270	4,761,350	5,000,000	5,000,000	0	0	0	0	4.289	4.289	JD	10,723	214,450	06/08/2022	06/13/2033
06406R-BK-2	BANK OF NEW YORK MELLON CORP			2	1.F FE	2,000,000	99.3810	1,987,620	2,000,000	2,000,000	0	0	0	0	4.596	4.596	JJ	39,577	91,920	07/19/2022	07/26/2030
05526D-BB-0	BAT CAPITAL CORP		C	1	2.B FE	790,000	95.4990	754,442	790,000	790,000	0	0	0	0	3.557	3.557	FA	10,616	28,100	08/08/2017	08/15/2027
07177M-AB-9	BAXALTA INC		C	1	2.A FE	295,986	98.3150	292,979	298,000	297,646	0	226	0	0	4.000	4.083	JD	265	11,920	06/18/2015	06/23/2025
071813-BQ-1	BAXTER INTERNATIONAL			1	2.B FE	1,998,080	94.3280	1,886,560	2,000,000	1,999,415	0	202	0	0	2.600	2.611	FA	19,644	52,000	08/10/2016	08/15/2026
07274E-AG-8	BAYER US FINANCE (144A)		C	1	2.B FE	999,410	98.0210	980,210	1,000,000	999,912	0	67	0	0	3.375	3.382	AO	7,781	33,750	10/07/2014	10/08/2024
07274E-AG-8	BAYER US FINANCE (144A)		C	1	2.B FE	990,110	98.0210	980,210	1,000,000	999,075	0	1,120	0	0	3.375	3.493	AO	7,781	33,750	10/01/2014	10/08/2024
07274N-AL-7	BAYER US FINANCE II LLC (144A)		C	1	2.B FE	1,985,420	95.1220	1,902,440	2,000,000	1,992,213	0	1,368	0	0	4.375	4.463	JD	3,889	87,500	06/18/2018	12/15/2028
07274N-AW-3	BAYER US FINANCE II LLC (144A)		C	1	2.B FE	956,690	98.6150	986,150	1,000,000	995,647	0	7,801	0	0	3.375	4.198	JJ	15,563	33,750	07/12/2018	07/15/2024
075887-BL-2	BECTON DICKINSON			1	2.B FE	3,119,310	99.1610	2,974,830	3,000,000	3,001,857	0	(15,374)	0	0	3.875	3.350	MN	14,854	116,250	04/23/2015	05/15/2024
075887-BW-8	BECTON DICKINSON			1	2.B FE	652,000	96.9650	632,212	652,000	652,000	0	0	0	0	3.700	3.700	JD	1,675	24,124	05/22/2017	06/06/2027
09247X-AN-1	BLACKROCK INC			1	1.D FE	1,005,170	96.9470	969,470	1,000,000	1,001,816	0	(539)	0	0	3.200	3.139	MS	9,422	32,000	04/06/2017	03/15/2027
09247X-AN-1	BLACKROCK INC			1	1.D FE	1,988,680	96.9470	1,938,940	2,000,000	1,995,589	0	1,267	0	0	3.200	3.272	MS	18,844	64,000	01/29/2018	03/15/2027
09247X-AP-6	BLACKROCK INC			1	1.D FE	2,991,360	96.1560	2,884,680	3,000,000	2,994,959	0	837	0	0	3.250	3.284	AO	16,250	97,500	04/18/2019	04/30/2029
09247X-AQ-4	BLACKROCK INC			1	1.D FE	1,998,400	89.3810	1,787,620	2,000,000	1,998,917	0	152	0	0	2.400	2.394	AO	8,000	48,000	01/16/2020	04/30/2030
05565E-AT-2	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,989,200	96.0260	1,920,520	2,000,000	1,996,006	0	1,120	0	0	3.300	3.364	AO	15,583	66,000	03/30/2017	04/06/2027
05565S-AA-2	BNSF 2006-2 TRUST			1	1.B FE	22,446	99.9970	22,445	22,446	22,442	0	(3)	0	0	5.629	5.629	AO	316	1,263	08/02/2006	04/01/2024
097023-AH-8	BOEING CO				2.C FE	1,434,980	101.3040	1,013,040	1,000,000	1,031,953	0	(50,315)	0	0	7.950	2.728	FA	30,033	79,500	02/05/2015	08/15/2024
097023-AH-8	BOEING CO				2.C FE	274,026	101.3040	197,543	195,000	200,672	0	(8,904)	0	0	7.950	3.182	FA	5,857	15,503	08/14/2014	08/15/2024
097023-AH-8	BOEING CO				2.C FE	1,400,880	101.3040	1,013,040	1,000,000	1,028,636	0	(44,927)	0	0	7.950	3.254	FA	30,033	79,500	07/10/2014	08/15/2024
097023-AH-8	BOEING CO				2.C FE	1,390,810	101.3040	1,013,040	1,000,000	1,028,491	0	(44,693)	0	0	7.950	3.277	FA	30,033	79,500	10/02/2014	08/15/2024
097023-BU-8	BOEING CO			1	2.C FE	976,980	94.1460	941,460	1,000,000	991,947	0	2,379	0	0	2.800	3.068	MS	9,333	28,000	02/14/2017	03/01/2027
097023-BX-2	BOEING CO			1	2.C FE	978,180	93.9860	939,860	1,000,000	989,971	0	2,191	0	0	3.250	3.510	MS	10,833	32,500	02/21/2018	03/01/2028
097023-CC-7	BOEING CO			1	2.C FE	4,954,150	99.4510	4,972,550	5,000,000	4,998,135	0	9,461	0	0	2.800	2.997	MS	46,667	140,000	02/13/2019	03/01/2024
09951L-AC-7	BOOZ ALLEN HAMILTON INC			1	2.C FE	994,060	105.7640	1,057,640	1,000,000	994,171	0	111	0	0	5.950	6.029	FA	24,296	0	08/02/2023	08/04/2033
100743-AK-9	BOSTON GAS COMPANY		C	1	2.A FE	2,127,143	94.0780	2,041,493	2,170,000	2,152,164	0	4,595	0	0	3.150	3.395	FA	28,481	68,355	01/29/2018	08/01/2027
10112R-AY-0	BOSTON PROPERTIES LP			1	2.A FE	992,710	92.8480	928,480	1,000,000	997,795	0	752	0	0	2.750	2.833	AO	6,875	27,500	08/08/2016	10/01/2026
10112R-BB-9	BOSTON PROPERTIES LP			1	2.A FE	1,996,300	89.8140	1,796,280	2,000,000	1,997,806	0	356	0	0	3.400	3.422	JD	1,889	68,000	06/12/2019	06/21/2029
10112R-BE-3	BOSTON PROPERTIES LP			1	2.A FE	2,987,100	79.7060	2,391,180	3,000,000	2,989,970	0	1,070	0	0	2.550	2.595	AO	19,125	76,500	03/02/2021	04/01/2032
101137-AS-6	BOSTON SCIENTIFIC			1	2.A FE	998,280	97.7960	977,960	1,000,000	999,157	0	173	0	0	4.000	4.021	MS	13,333	40,000	02/22/2018	03/01/2028
101137-AV-9	BOSTON SCIENTIFIC			1	2.A FE	2,186,687	99.5840	2,178,898	2,188,000	2,187,808	0	203	0	0	3.450	3.463	MS	25,162	75,486	02/21/2019	03/01/2024
101137-AW-7	BOSTON SCIENTIFIC			1	2.A FE	2,005,440	97.4810	1,949,620	2,000,000	2,001,714	0	(811)	0	0	3.750	3.705	MS	25,000	75,000	02/22/2019	03/01/2026
10373Q-AB-6	BP CAP MARKETS AMERICA		C	1	1.F FE	2,062,260	98.6450	1,972,900	2,000,000	2,016,182	0	(9,986)	0	0	3.796	3.258	MS	21,089	75,920	01/31/2019	09/21/2025
110122-BB-3	BRISTOL-MYERS SQUIBB			1	1.F FE	993,920	97.0140	970,140	1,000,000	997,831	0	633	0	0	3.250	3.322	FA	11,194	32,500	02/22/2017	02/27/2027
110122-DU-9	BRISTOL-MYERS SQUIBB			1	1.F FE	6,974,590	88.8980	6,222,860	7,000,000	6,978,563	0	2,253	0	0	2.950	2.992	MS	60,803	206,500	02/15/2022	03/15/2032
110122-DU-9	BRISTOL-MYERS SQUIBB			1	1.F FE	4,883,150	88.8980	4,444,900	5,000,000	4,901,063	0	10,362	0	0	2.950	3.226	MS	43,431	147,500	03/29/2022	03/15/2032
114259-AN-4	BROOKLYN UNION GAS		C	1	2.A FE	1,000,000	95.4780	954,780	1,000,000	1,000,000	0	0	0	0	3.407	3.407	MS	10,505	34,070	03/07/2016	03/10/2026
114259-AT-1	BROOKLYN UNION GAS (144A)		C	1	2.A FE	2,000,000	92.4500	1,849,000	2,000,000	2,000,000	0	0	0	0	3.865	3.865	MS	25,123	77,300	02/27/2019	03/04/2029
115637-AU-4	BROWN-FORMAN			1	1.G FE	6,979,280	102.0220	7,141,540	7,000,000	6,980,281	0	1,001	0	0	4.750	4.786	AO	70,194	186,569	03/21/2023	04/15/2033
11575T-AB-4	BROWN UNIVERSITY REV (TAXABLE) S2020			1	1.B FE	3,000,000	84.4240	2,532,720	3,000,000	3,000,000	0	0	0	0	1.914	1.914	MS	19,140	57,420	05/20/2020	09/01/2030
12117#-AA-9	BUREAU VERITAS HOLDINGS INC			1	2.C	2,000,000	95.1260	1,902,532	2,000,000	2,000,000	0	0	0	0	3.670	3.670	MS	24,467	73,400	06/28/2017	09/01/2027
12189L-AV-3	BURLINGTON NORTHERN SANTA FE			1	1.G FE	6,771,030	97.8760	6,851,320	7,000,000	6,866,975	0	95,945	0	0	3.000	4.577	AO	52,500	210,000	01/17/2023	04/01/2025
134429-BF-5	CAMPBELL SOUP CO			1	2.B FE	2,992,380	98.5280	2,955,840	3,000,000	2,998,389	0	1,166	0	0	3.950	3.992	MS	34,892	118,500	03/12/2018	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
134429-BJ-7	CAMPBELL SOUP CO			1	2.B FE	1,998,860	86.7320	1,734,640	2,000,000	1,999,151	0	118	0	0	2.375	2.382	AO	8,840	47,500	04/14/2021	04/24/2030
14149Y-BE-7	CARDINAL HEALTH			1	2.B FE	999,280	97.7800	977,800	1,000,000	999,810	0	82	0	0	3.750	3.759	MS	11,042	37,500	06/16/2015	09/15/2025
14149Y-BJ-6	CARDINAL HEALTH			1	2.B FE	1,000,000	96.0030	960,030	1,000,000	1,000,000	0	0	0	0	3.410	3.410	JD	1,516	34,100	06/01/2017	06/15/2027
141781-BS-2	CARGILL INC (144A)			1	1.F FE	1,766,157	83.5210	1,712,181	2,050,000	1,802,506	0	26,408	0	0	2.125	3.925	MN	6,171	43,563	08/10/2022	11/10/2031
141781-BS-2	CARGILL INC (144A)			1	1.F FE	3,384,120	83.5210	3,340,840	4,000,000	3,466,371	0	56,411	0	0	2.125	4.129	MN	12,042	85,000	07/07/2022	11/10/2031
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES				1.F FE	990,140	98.4940	984,940	1,000,000	998,504	0	1,560	0	0	3.250	3.415	JD	2,708	32,500	03/12/2018	12/01/2024
12505B-AD-2	CBRE SERVICES INC			1	2.A FE	992,400	100.1180	1,001,180	1,000,000	998,045	0	806	0	0	4.875	4.968	MS	16,250	48,750	08/06/2015	03/01/2026
12505B-AE-0	CBRE SERVICES INC			1	2.A FE	4,922,550	84.6820	4,234,100	5,000,000	4,941,927	0	7,154	0	0	2.500	2.677	AO	31,250	125,000	03/15/2021	04/01/2031
15089Q-AJ-3	CELANESE US HOLDINGS			2	2.C FE	3,011,100	99.0880	2,972,640	3,000,000	3,000,516	0	(2,482)	0	0	3.500	3.418	MN	15,458	105,000	05/07/2019	05/08/2024
03073E-AL-9	CENCORA INC			1	2.A FE	997,150	99.1780	991,780	1,000,000	999,820	0	300	0	0	3.400	3.434	MN	4,344	34,000	05/15/2014	05/15/2024
03073E-AM-7	CENCORA INC			1	2.A FE	994,650	97.9510	979,510	1,000,000	999,255	0	592	0	0	3.250	3.313	MS	10,833	32,500	02/17/2015	03/01/2025
15189X-AV-0	CENTERPOINT ENERGY HOUSTON			1	1.F FE	2,012,200	85.8590	1,717,180	2,000,000	2,009,006	0	(1,174)	0	0	2.350	2.280	AO	11,750	47,000	03/24/2021	04/01/2031
15189X-AV-0	CENTERPOINT ENERGY HOUSTON			1	1.F FE	3,013,380	85.8590	2,575,770	3,000,000	3,009,833	0	(1,281)	0	0	2.350	2.299	AO	17,625	70,500	03/09/2021	04/01/2031
15189W-AL-4	CENTERPOINT ENERGY RESOURCES			1	1.G FE	999,420	97.4650	974,650	1,000,000	999,679	0	57	0	0	4.000	4.007	AO	10,000	40,000	03/26/2018	04/01/2028
15189W-AP-5	CENTERPOINT ENERGY RESOURCES			1	1.G FE	4,995,400	97.3030	4,865,150	5,000,000	4,996,136	0	367	0	0	4.400	4.411	JJ	110,000	233,444	06/07/2022	07/01/2032
15189Y-AF-3	CENTERPOINT ENERGY RESOURCES			1	1.G FE	3,016,140	83.1130	2,493,390	3,000,000	3,011,033	0	(1,593)	0	0	1.750	1.690	AO	13,125	52,500	09/28/2020	10/01/2030
161175-BU-7	CHARTER COMM OPT			1	2.C FE	5,066,300	84.4170	4,220,850	5,000,000	5,048,890	0	(6,278)	0	0	2.800	2.646	AO	35,000	140,000	02/25/2021	04/01/2031
166756-AR-7	CHEVRON USA INC			1	1.D FE	996,880	98.6830	986,830	1,000,000	998,616	0	308	0	0	3.850	3.887	JJ	17,753	38,500	08/08/2017	01/15/2028
171340-AN-2	CHURCH & DWIGHT CO			1	2.A FE	1,001,920	95.8080	958,080	1,000,000	1,000,733	0	(202)	0	0	3.150	3.127	FA	13,125	31,500	08/08/2017	08/01/2027
125523-AV-2	CIGNA CORP			2	2.A FE	1,025,100	97.6350	976,350	1,000,000	1,005,240	0	(4,905)	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	94.9010	949,010	1,000,000	999,226	0	183	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	99.0330	990,330	1,000,000	1,001,892	0	(8,848)	0	0	3.500	2.595	JD	1,556	35,000	10/11/2019	06/15/2024
17252M-AN-0	CINTAS CORPORATION NO 2			1	1.G FE	1,036,380	97.9730	979,730	1,000,000	1,013,333	0	(4,167)	0	0	3.700	3.230	AO	9,250	37,000	01/04/2018	04/01/2027
17252M-AN-0	CINTAS CORPORATION NO 2			1	1.G FE	1,029,160	97.9730	979,730	1,000,000	1,010,762	0	(3,358)	0	0	3.700	3.320	AO	9,250	37,000	01/23/2018	04/01/2027
17252M-AN-0	CINTAS CORPORATION NO 2			1	1.G FE	996,160	97.9730	979,730	1,000,000	998,562	0	397	0	0	3.700	3.746	AO	9,250	37,000	03/09/2017	04/01/2027
17252M-AN-0	CINTAS CORPORATION NO 2			1	1.G FE	2,142,030	97.9730	2,155,406	2,200,000	2,159,270	0	11,407	0	0	3.700	4.315	AO	20,350	81,400	06/16/2022	04/01/2027
17275R-AN-2	CISCO SYSTEMS			1	1.E FE	999,250	99.6890	996,890	1,000,000	999,910	0	50	0	0	3.625	3.634	MS	11,781	36,250	02/24/2014	03/04/2024
17275R-AW-2	CISCO SYSTEMS			1	1.E FE	1,028,550	98.6150	986,150	1,000,000	1,004,845	0	(3,211)	0	0	3.500	3.156	JD	1,556	35,000	09/23/2015	06/15/2025
17275R-AW-2	CISCO SYSTEMS			1	1.E FE	1,013,560	98.6150	986,150	1,000,000	1,002,257	0	(1,497)	0	0	3.500	3.339	JD	1,556	35,000	06/22/2015	06/15/2025
17275R-BC-5	CISCO SYSTEMS			1	1.D FE	1,021,810	96.8570	968,570	1,000,000	1,005,228	0	(2,331)	0	0	2.950	2.698	FA	10,079	29,500	03/21/2016	02/28/2026
17275R-BC-5	CISCO SYSTEMS			1	1.D FE	1,230,975	96.8570	1,210,713	1,250,000	1,244,404	0	2,453	0	0	2.950	3.165	FA	12,599	36,875	01/31/2018	02/28/2026
17275R-BL-5	CISCO SYSTEMS			2	1.D FE	1,998,240	95.3930	1,907,860	2,000,000	1,999,439	0	183	0	0	2.500	2.510	MS	14,028	50,000	09/13/2016	09/20/2026
172967-HT-1	CITIGROUP INC				1.G FE	998,760	99.1830	991,830	1,000,000	999,906	0	130	0	0	3.750	3.765	JD	1,563	37,500	06/09/2014	06/16/2024
172967-JP-7	CITIGROUP INC				1.G FE	998,140	97.7380	977,380	1,000,000	999,687	0	205	0	0	3.300	3.322	AO	5,867	33,000	04/22/2015	04/27/2025
172967-LP-4	CITIGROUP INC			1	1.G FE	1,000,000	95.3680	953,680	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-LW-9	CITIGROUP INC			1	1.G FE	1,000,000	96.3300	963,300	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
75524K-PT-5	CITIZENS BANK NA			2	2.A FE	2,500,000	97.5890	2,439,725	2,500,000	2,500,000	0	0	0	0	6.064	6.064	AO	28,214	151,179	10/20/2022	10/24/2025
174610-AR-6	CITIZENS FINANCIAL GROUP			1	2.A FE	1,995,960	93.2920	1,865,840	2,000,000	1,998,399	0	582	0	0	2.850	2.882	JJ	24,383	57,000	07/22/2019	07/27/2026
186108-CK-0	CLEVELAND ELECTRIC ILLUMINATING CO(144A)			1	2.B FE	1,926,140	93.7330	1,874,660	2,000,000	1,965,172	0	7,369	0	0	3.500	3.948	AO	17,500	70,000	03/06/2018	04/01/2028
189054-AV-1	CLOROX CO			1	2.A FE	998,030	94.7350	947,350	1,000,000	999,162	0	200	0	0	3.100	3.123	AO	7,750	31,000	09/27/2017	10/01/2027
189054-AW-9	CLOROX CO			1	2.A FE	1,988,680	96.8920	1,937,840	2,000,000	1,994,438	0	1,128	0	0	3.900	3.969	MN	9,967	78,000	05/09/2018	05/15/2028
191216-CE-8	COCA-COLA CO			1	1.E FE	994,840	95.7030	957,030	1,000,000	997,960	0	558	0	0	2.900	2.963	MN	2,900	29,000	12/19/2017	05/25/2027
191216-CL-2	COCA-COLA CO			1	1.E FE	4,990,950	97.7950	4,889,750	5,000,000	4,998,676	0	1,852	0	0	1.750	1.788	MS	27,951	87,500	09/04/2019	09/06/2024
191216-DK-3	COCA-COLA CO			1	1.E FE	2,949,630	86.3300	2,589,900	3,000,000	2,962,687	0	4,746	0	0	2.000	2.188	MS	19,333	60,000	03/05/2021	03/05/2031
194162-AP-8	COLGATE-PALMOLIVE			1	1.D FE	2,973,630	92.8790	2,786,370	3,000,000	2,976,731	0	2,291	0	0	3.250	3.353	FA	36,833	99,125	08/01/2022	08/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
195674-J#-4	COLONIAL GAS COMPANY		C	1	2.A	8,000,000	93.7040	7,496,349	8,000,000	8,000,000	0	0	0	0	3.130	3.130	AO	59,818	250,400	08/29/2017	10/05/2027
195869-AP-7	COLONIAL PIPELINE CO (144A)			1	1.G FE	997,260	97.0060	970,060	1,000,000	999,402	0	301	0	0	3.750	3.783	AO	9,375	37,500	09/16/2015	10/01/2025
20030N-BL-4	COMCAST CORP			1	1.G FE	100,017	98.1930	98,193	100,000	100,003	0	(2)	0	0	3.375	3.373	FA	1,275	3,375	08/06/2014	02/15/2025
20030N-BS-9	COMCAST CORP			1	1.G FE	998,120	97.1030	971,030	1,000,000	999,515	0	201	0	0	3.150	3.172	MS	10,500	31,500	02/16/2016	03/01/2026
20030N-CA-7	COMCAST CORP			1	1.G FE	1,998,740	95.3720	1,907,440	2,000,000	1,999,417	0	120	0	0	3.150	3.157	FA	23,800	63,000	08/01/2017	02/15/2028
20030N-CA-7	COMCAST CORP			1	1.G FE	968,770	95.3720	953,720	1,000,000	985,817	0	3,138	0	0	3.150	3.522	FA	11,900	31,500	01/31/2018	02/15/2028
20030N-CH-2	COMCAST CORP			1	1.G FE	996,470	96.5110	965,110	1,000,000	998,293	0	350	0	0	3.550	3.592	MN	5,917	35,500	02/01/2018	05/01/2028
202795-JH-4	COMMONWEALTH EDISON			1	1.F FE	1,000,000	95.2590	952,590	1,000,000	1,000,000	0	0	0	0	2.550	2.550	JD	1,133	25,500	06/20/2016	06/15/2026
202795-JK-7	COMMONWEALTH EDISON			1	1.F FE	997,260	94.7630	947,630	1,000,000	998,889	0	281	0	0	2.950	2.982	FA	11,144	29,500	08/16/2017	08/15/2027
202795-JN-1	COMMONWEALTH EDISON			1	1.F FE	3,001,500	96.7640	2,902,920	3,000,000	3,000,735	0	(145)	0	0	3.700	3.694	FA	41,933	111,000	08/07/2018	08/15/2028
202795-JR-2	COMMONWEALTH EDISON			1	1.F FE	4,984,800	86.5490	4,327,450	5,000,000	4,990,189	0	1,458	0	0	2.200	2.234	MS	36,667	110,000	02/18/2020	03/01/2030
205887-CA-8	CONAGRA BRANDS INC			1	2.C FE	2,998,500	99.4890	2,984,670	3,000,000	2,999,597	0	134	0	0	4.300	4.310	MN	21,500	129,000	10/15/2018	05/01/2024
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	3,128,404	96.1760	3,010,309	3,130,000	3,129,241	0	193	0	0	3.200	3.207	MS	29,492	100,160	04/23/2019	03/15/2027
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	996,600	96.1760	961,760	1,000,000	998,760	0	352	0	0	3.200	3.240	MS	9,422	32,000	03/02/2017	03/15/2027
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,306,130	96.1760	1,293,567	1,345,000	1,329,043	0	4,603	0	0	3.200	3.594	MS	12,673	43,040	08/13/2018	03/15/2027
207651-F@-4	CONNECTICUT NATURAL GAS CORP			1	1.F	2,000,000	81.2250	1,624,500	2,000,000	2,000,000	0	0	0	0	2.020	2.020	JD	1,796	40,400	09/22/2020	12/15/2030
209111-FM-0	CONSOLIDATED EDISON CO OF NY			1	1.G FE	1,422,376	95.4620	1,393,745	1,460,000	1,443,422	0	3,928	0	0	3.125	3.440	MN	5,830	45,625	03/08/2018	11/15/2027
209111-FP-3	CONSOLIDATED EDISON CO OF NY			1	1.G FE	1,001,300	96.8730	968,730	1,000,000	1,000,610	0	(132)	0	0	3.800	3.784	MN	4,856	38,000	05/21/2018	05/15/2028
209111-FP-3	CONSOLIDATED EDISON CO OF NY			1	1.G FE	996,450	96.8730	968,730	1,000,000	998,250	0	354	0	0	3.800	3.843	MN	4,856	38,000	05/16/2018	05/15/2028
21036P-AY-4	CONSTELLATION BRANDS INC			1	2.B FE	2,990,220	96.0380	2,881,140	3,000,000	2,995,469	0	982	0	0	3.600	3.639	FA	40,800	108,000	01/30/2018	02/15/2028
210518-E#-9	CONSUMERS ENERGY COMPANY			1	1.E	6,000,000	84.6710	5,080,260	6,000,000	6,000,000	0	0	0	0	3.180	3.180	MN	24,380	190,800	08/10/2017	11/15/2032
22160K-AL-9	COSTCO WHOLESALE CORP			1	1.E FE	1,949,400	98.9890	1,979,780	2,000,000	1,996,236	0	9,404	0	0	2.750	3.240	MN	6,569	55,000	09/06/2018	05/18/2024
22160K-AM-7	COSTCO WHOLESALE CORP			1	1.E FE	1,982,740	96.3770	1,927,540	2,000,000	1,993,522	0	1,779	0	0	3.000	3.101	MN	7,167	60,000	05/09/2017	05/18/2027
22160K-AP-0	COSTCO WHOLESALE CORP			1	1.E FE	9,649,000	85.7210	8,572,100	10,000,000	9,747,869	0	37,123	0	0	1.600	2.028	AO	31,556	160,000	04/13/2021	04/20/2030
22160K-AP-0	COSTCO WHOLESALE CORP			1	1.E FE	9,626,300	85.7210	8,572,100	10,000,000	9,733,946	0	39,139	0	0	1.600	2.052	AO	31,556	160,000	03/10/2021	04/20/2030
22160K-AQ-8	COSTCO WHOLESALE CORP			1	1.E FE	2,894,430	83.6040	2,508,120	3,000,000	2,917,659	0	8,979	0	0	1.750	2.112	AO	10,354	52,500	05/11/2021	04/20/2032
224044-CG-0	COX COMMUNICATIONS INC (144A)			1	2.B FE	998,310	96.0280	960,280	1,000,000	999,453	0	178	0	0	3.350	3.370	MS	9,864	33,500	09/08/2016	09/15/2026
224044-CG-0	COX COMMUNICATIONS INC (144A)			1	2.B FE	984,620	96.0280	960,280	1,000,000	995,001	0	1,718	0	0	3.350	3.544	MS	9,864	33,500	04/28/2017	09/15/2026
224044-CJ-4	COX COMMUNICATIONS INC (144A)			1	2.B FE	995,220	95.2190	952,190	1,000,000	998,050	0	489	0	0	3.500	3.557	FA	13,222	35,000	07/24/2017	08/15/2027
224044-CN-5	COX COMMUNICATIONS INC (144A)			1	2.B FE	4,961,500	84.7790	4,238,950	5,000,000	4,970,418	0	3,534	0	0	2.600	2.687	JD	5,778	130,000	05/19/2021	06/15/2031
12626P-AM-5	CRH AMERICA INC (144A)		C	1	2.A FE	2,058,020	97.9140	1,958,280	2,000,000	2,010,196	0	(8,746)	0	0	3.875	3.409	MN	9,257	77,500	01/22/2018	05/18/2025
22822V-AB-7	CROWN CASTLE INC			1	2.B FE	996,710	98.5670	985,670	1,000,000	999,133	0	361	0	0	4.450	4.491	FA	16,811	44,500	01/28/2016	02/15/2026
22822V-AC-5	CROWN CASTLE INC			1	2.B FE	1,015,470	96.5670	965,670	1,000,000	1,004,424	0	(1,886)	0	0	3.700	3.491	JD	1,644	37,000	07/20/2017	06/15/2026
22822V-AH-4	CROWN CASTLE INC			1	2.B FE	999,300	95.1590	951,590	1,000,000	999,691	0	68	0	0	3.650	3.658	MS	12,167	36,500	07/25/2017	09/01/2027
22822V-AK-7	CROWN CASTLE INC			1	2.B FE	996,150	95.0600	950,600	1,000,000	998,228	0	382	0	0	3.800	3.846	FA	14,356	38,000	01/09/2018	02/15/2028
22822V-AW-1	CROWN CASTLE INC			1	2.B FE	1,996,880	81.5030	1,630,060	2,000,000	1,997,698	0	287	0	0	2.100	2.117	AO	10,500	42,000	02/11/2021	04/01/2031
22822V-BA-8	CROWN CASTLE INC			1	2.B FE	3,996,320	99.6980	3,987,920	4,000,000	3,996,906	0	586	0	0	5.000	5.021	JJ	94,444	100,000	01/09/2023	01/11/2028
22822V-BB-6	CROWN CASTLE INC			1	2.B FE	2,993,190	98.7730	2,963,190	3,000,000	2,993,610	0	420	0	0	4.800	4.849	MS	48,000	50,000	04/24/2023	09/01/2028
12656*-AJ-1	CSLB HOLDINGS INC		C	1	1.G	4,000,000	96.9160	3,876,665	4,000,000	4,000,000	0	0	0	0	3.630	3.630	AO	33,477	145,200	09/11/2015	10/08/2025
126408-HB-2	CSX CORP			1	1.G FE	999,150	98.8010	988,010	1,000,000	999,923	0	96	0	0	3.400	3.410	FA	14,167	34,000	07/16/2014	08/01/2024
126408-HB-2	CSX CORP			1	1.G FE	4,899,600	98.8010	4,940,050	5,000,000	4,960,966	0	61,366	0	0	3.400	4.767	FA	70,833	170,000	01/12/2023	08/01/2024
126408-HH-9	CSX CORP			1	1.G FE	998,780	96.4510	964,510	1,000,000	999,533	0	122	0	0	3.250	3.264	JD	2,708	32,500	04/26/2017	06/01/2027
126408-HJ-5	CSX CORP			1	1.G FE	999,330	98.3260	983,260	1,000,000	999,655	0	66	0	0	3.800	3.808	MS	12,667	38,000	02/15/2018	03/01/2028
126650-CF-5	CVS HEALTH CORP			1	2.B FE	990,780	98.6480	986,480	1,000,000	999,312	0	1,049	0	0	3.375	3.485	FA	13,031	33,750	08/07/2014	08/12/2024
126650-CL-2	CVS HEALTH CORP			1	2.B FE	993,110	98.3020	983,020	1,000,000	998,729	0	768	0	0	3.875	3.959	JJ	17,330	38,750	07/14/2015	07/20/2025

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
126650-CL-2	CVS HEALTH CORP			1	2.B FE	989,940	98.3020	983,020	1,000,000	998,148	0	1,123	0	0	3.875	3.998	JJ	17,330	38,750	07/13/2015	07/20/2025
126650-CX-6	CVS HEALTH CORP			1	2.B FE	985,940	98.3660	983,660	1,000,000	993,260	0	1,404	0	0	4.300	4.475	MS	11,467	43,000	03/06/2018	03/25/2028
126650-DS-6	CVS HEALTH CORP			1	2.B FE	1,993,640	100.4960	2,009,920	2,000,000	1,995,236	0	1,596	0	0	5.000	5.115	FA	36,389	49,722	02/22/2023	02/20/2026
233851-BJ-2	DAIMLER FINANCE NA LLC (144A)		C	1	1.F FE	990,390	98.6870	986,870	1,000,000	999,328	0	1,090	0	0	3.250	3.364	FA	13,542	32,500	07/24/2014	08/01/2024
233851-DF-8	DAIMLER FINANCE NA LLC (144A)		C	1	1.F FE	1,000,000	97.0230	970,230	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	1.G FE	776,384	97.7860	725,572	742,000	748,860	0	(4,560)	0	0	3.350	2.698	MS	7,319	24,857	06/29/2017	09/15/2025
235851-AQ-5	DANAHER CORP			1	1.G FE	998,570	97.7860	977,860	1,000,000	999,687	0	157	0	0	3.350	3.367	MS	9,864	33,500	09/10/2015	09/15/2025
25470D-AR-0	DISCOVERY COMMUNICATIONS			1	2.C FE	996,430	95.1910	951,910	1,000,000	998,336	0	345	0	0	3.950	3.992	MS	11,082	39,500	09/07/2017	03/20/2028
25470D-BE-8	DISCOVERY COMMUNICATIONS			1	2.C FE	993,390	97.8900	978,900	1,000,000	998,500	0	970	0	0	3.950	4.056	JD	1,756	39,500	04/03/2018	06/15/2025
256677-AF-2	DOLLAR GENERAL			1	2.B FE	5,766,700	98.0160	4,900,800	5,000,000	5,487,978	0	(114,611)	0	0	4.125	1.644	MN	34,375	206,250	07/13/2021	05/01/2028
260543-DC-4	DOW CHEMICAL CO			1	2.A FE	6,836,900	85.6410	5,994,870	7,000,000	6,878,521	0	16,080	0	0	2.100	2.375	MN	18,783	147,000	05/06/2021	11/15/2030
23338V-AB-2	DTE ELECTRIC CO			1	1.F FE	315,703	99.5550	315,589	317,000	316,944	0	131	0	0	3.650	3.697	MS	3,407	11,571	08/20/2013	03/15/2024
23357*-AE-1	DTE GAS COMPANY			1	1.F	6,000,000	94.4590	5,667,540	6,000,000	6,000,000	0	0	0	0	3.350	3.350	MS	67,000	201,000	07/28/2015	09/01/2027
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	1,011,390	96.6540	966,540	1,000,000	1,003,708	0	(1,248)	0	0	3.200	3.061	JJ	14,756	32,000	04/04/2017	01/15/2027
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	989,550	96.6540	966,540	1,000,000	996,406	0	1,103	0	0	3.200	3.325	JJ	14,756	32,000	03/09/2017	01/15/2027
26444H-AE-1	DUKE ENERGY FLORIDA			1	1.F FE	1,996,300	97.1510	1,943,020	2,000,000	1,998,157	0	360	0	0	3.800	3.822	JJ	35,044	76,000	06/18/2018	07/15/2028
26442L-A*-5	DUKE ENERGY KENTUCKY			1	2.A	8,000,000	96.7360	7,738,893	8,000,000	8,000,000	0	0	0	0	3.420	3.420	JJ	126,160	273,600	10/07/2015	01/15/2026
26442U-AA-2	DUKE ENERGY PROGRESS			1	1.F FE	2,422,153	97.7920	2,249,216	2,300,000	2,330,982	0	(21,977)	0	0	3.250	2.248	FA	28,239	74,750	09/10/2019	08/15/2025
26442U-AN-4	DUKE ENERGY PROGRESS			1	1.F FE	2,992,110	90.4840	2,714,520	3,000,000	2,993,258	0	685	0	0	3.400	3.431	AO	25,500	102,000	03/14/2022	04/01/2032
27409L-AC-7	EAST OHIO GAS CO (144A)			1	1.F FE	5,909,753	83.1920	4,970,722	5,975,000	5,926,929	0	6,871	0	0	2.000	2.134	JD	5,311	119,500	06/14/2021	06/15/2030
278062-AH-7	EATON CORP			1	1.G FE	5,995,740	97.8930	5,873,580	6,000,000	5,996,049	0	447	0	0	4.150	4.158	MS	73,317	264,217	08/16/2022	03/15/2033
278865-AV-2	ECOLAB INC			2	1.G FE	961,320	95.7750	957,750	1,000,000	986,349	0	4,524	0	0	2.700	3.207	MN	4,500	27,000	01/04/2018	11/01/2026
278865-AV-2	ECOLAB INC			2	1.G FE	1,400,655	95.7750	1,436,625	1,500,000	1,464,219	0	11,778	0	0	2.700	3.592	MN	6,750	40,500	02/14/2018	11/01/2026
278865-BD-1	ECOLAB INC			1	1.G FE	1,921,760	96.0430	1,920,860	2,000,000	1,965,132	0	8,113	0	0	3.250	3.732	JD	5,417	65,000	02/28/2018	12/01/2027
278865-BF-6	ECOLAB INC			1	1.G FE	4,631,250	81.7120	4,085,600	5,000,000	4,722,750	0	35,866	0	0	1.300	2.147	JJ	27,083	65,000	05/24/2021	01/30/2031
27965#-AM-4	EDENS LIMITED PARTNERSHIP			1	2.B PL	5,000,000	96.4920	4,824,634	5,000,000	5,000,000	0	0	0	0	3.530	3.530	MN	21,082	176,500	02/18/2015	05/18/2025
285512-AE-9	ELECTRONIC ARTS INC			1	2.A FE	4,998,150	83.4970	4,174,850	5,000,000	4,998,632	0	173	0	0	1.850	1.854	FA	34,944	92,500	02/10/2021	02/15/2031
94973V-BJ-5	ELEVANCE HEALTH INC			1	2.B FE	994,980	98.6980	986,980	1,000,000	999,605	0	572	0	0	3.500	3.560	FA	13,222	35,000	08/07/2014	08/15/2024
532457-AZ-1	ELI LILLY			1	1.E FE	2,323,220	103.9350	2,078,700	2,000,000	2,094,626	0	(27,231)	0	0	5.500	3.913	MS	32,389	110,000	01/28/2014	03/15/2027
532457-BH-0	ELI LILLY			1	1.E FE	200,612	97.4100	195,794	201,000	200,936	0	42	0	0	2.750	2.772	JD	461	5,528	02/24/2015	06/01/2025
532457-BH-0	ELI LILLY			1	1.E FE	508,686	97.4100	499,713	513,000	512,173	0	560	0	0	2.750	2.866	JD	1,176	14,108	03/28/2017	06/01/2025
532457-BP-2	ELI LILLY			1	1.E FE	499,610	96.5330	482,665	500,000	499,846	0	40	0	0	3.100	3.109	MN	1,981	15,500	05/11/2017	05/15/2027
532457-BP-2	ELI LILLY			1	1.E FE	1,528,847	96.5330	1,505,915	1,560,000	1,547,476	0	3,441	0	0	3.100	3.353	MN	6,179	48,360	02/20/2018	05/15/2027
26867L-AL-4	EMD FINANCE LLC (144A)		C	1	1.G FE	2,034,378	97.6990	2,061,449	2,110,000	2,098,752	0	8,815	0	0	3.250	3.699	MS	19,430	68,575	08/31/2015	03/19/2025
291011-BG-8	EMERSON ELECTRIC			1	1.F FE	3,026,730	97.8490	2,935,470	3,000,000	3,005,739	0	(4,731)	0	0	3.150	2.983	JD	7,875	94,500	04/22/2019	06/01/2025
29248O-AH-3	ENERGY TRANSFER LP			1	2.C FE	998,870	99.2670	992,670	1,000,000	999,877	0	98	0	0	3.900	3.914	MN	4,983	39,000	05/19/2014	05/15/2024
29364D-AU-4	ENTERGY ARKANSAS			1	1.F FE	1,020,870	97.2060	972,060	1,000,000	1,005,765	0	(2,748)	0	0	3.500	3.200	AO	8,750	35,000	01/23/2018	04/01/2026
29364D-AU-4	ENTERGY ARKANSAS			1	1.F FE	1,022,080	97.2060	972,060	1,000,000	1,005,669	0	(2,702)	0	0	3.500	3.205	AO	8,750	35,000	05/09/2017	04/01/2026
29364W-AY-4	ENTERGY LOUISIANA LLC			1	1.F FE	995,770	93.7010	937,010	1,000,000	998,713	0	441	0	0	2.400	2.448	AO	6,000	24,000	09/28/2016	10/01/2026
29364W-AZ-1	ENTERGY LOUISIANA LLC			1	1.F FE	999,510	94.3690	943,690	1,000,000	999,767	0	52	0	0	3.120	3.126	MS	10,400	31,200	05/17/2017	09/01/2027
29364W-AZ-1	ENTERGY LOUISIANA LLC			1	1.F FE	1,969,262	94.3690	1,947,776	2,064,000	2,021,851	0	10,524	0	0	3.120	3.720	MS	21,466	64,397	07/31/2018	09/01/2027
29364N-AT-5	ENTERGY MISSISSIPPI			1	1.F FE	999,680	92.4090	924,090	1,000,000	999,862	0	26	0	0	2.850	2.853	JD	2,375	28,500	05/10/2016	06/01/2028
29365T-AK-0	ENTERGY TEXAS INC			1	1.G FE	4,981,500	81.9630	4,098,150	5,000,000	4,986,825	0	1,692	0	0	1.750	1.789	MS	25,764	87,500	09/28/2020	03/15/2031
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	3,174,450	98.7470	2,962,410	3,000,000	3,029,948	0	(33,493)	0	0	3.750	2.586	FA	42,500	112,500	06/25/2019	02/15/2025
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	2,466,263	93.5810	2,316,130	2,475,000	2,469,802	0	832	0	0	3.125	3.166	JJ	32,227	77,344	07/12/2019	07/31/2029

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
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	3,996,840	90.4720	3,618,880	4,000,000	3,997,945	0	298	0	0	2.800	2.809	JJ	46,667	112,000	01/06/2020	01/31/2030
26875P-AP-6	EOG RESOURCES INC			1	1.G FE	3,131,190	99.1180	2,973,540	3,000,000	3,038,401	0	(20,426)	0	0	4.150	3.408	JJ	57,408	124,500	02/25/2019	01/15/2026
26884T-AR-3	ERAC USA FINANCE LLC (144A)			1	2.A FE	996,740	95.8440	958,440	1,000,000	998,961	0	328	0	0	3.300	3.337	JD	2,750	33,000	05/23/2016	12/01/2026
26884T-AV-4	ERAC USA FINANCE LLC (144A)			1	2.A FE	4,980,600	99.4440	4,972,200	5,000,000	4,982,629	0	2,029	0	0	4.600	4.687	MN	38,333	115,000	04/27/2023	05/01/2028
26884A-BG-7	ERP OPERATING LP			1	1.G FE	998,220	95.1340	951,340	1,000,000	999,277	0	182	0	0	3.250	3.271	FA	13,542	32,500	07/31/2017	08/01/2027
29736R-AA-8	ESTEE LAUDER CO			1	1.F FE	5,752,850	106.4200	5,321,000	5,000,000	5,674,904	0	(55,170)	0	0	5.750	4.064	AO	60,694	287,500	07/26/2022	10/15/2033
29736R-AJ-9	ESTEE LAUDER CO			1	1.F FE	1,347,651	95.7170	1,316,109	1,375,000	1,364,187	0	3,128	0	0	3.150	3.410	MS	12,753	43,313	04/05/2018	03/15/2027
29736R-AJ-9	ESTEE LAUDER CO			1	1.F FE	1,912,080	95.7170	1,914,340	2,000,000	1,964,653	0	10,175	0	0	3.150	3.739	MS	18,550	63,000	05/16/2018	03/15/2027
29736R-AR-1	ESTEE LAUDER CO			1	1.F FE	1,985,720	83.8080	1,676,160	2,000,000	1,989,434	0	1,346	0	0	1.950	2.029	MS	11,483	39,000	03/03/2021	03/15/2031
30231G-AC-6	EXXON MOBIL CORP			1	1.D FE	4,000,000	99.5250	3,981,000	4,000,000	4,000,000	0	0	0	0	3.176	3.176	MS	37,406	127,040	03/17/2014	03/15/2024
30231G-AF-9	EXXON MOBIL CORP			1	1.D FE	1,000,000	97.7330	977,330	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	97.7330	977,330	1,000,000	993,381	0	5,390	0	0	2.709	3.283	MS	8,654	27,090	03/06/2018	03/06/2025
30231G-AT-9	EXXON MOBIL CORP			1	1.D FE	1,965,700	97.1660	1,943,320	2,000,000	1,989,612	0	4,528	0	0	3.043	3.292	MS	20,287	60,860	04/18/2018	03/01/2026
313747-AY-3	FEDERAL REALTY INVESTMENT TRUST			1	2.A FE	990,830	93.4860	934,860	1,000,000	996,415	0	936	0	0	3.250	3.358	JJ	14,986	32,500	06/20/2017	07/15/2027
313747-AY-3	FEDERAL REALTY INVESTMENT TRUST			1	2.A FE	1,468,050	93.4860	1,416,313	1,515,000	1,493,453	0	5,597	0	0	3.250	3.682	JJ	22,704	49,238	02/20/2019	07/15/2027
31428X-BP-0	FEDEX CORP			1	2.B FE	2,994,150	95.9470	2,878,410	3,000,000	2,997,288	0	585	0	0	3.400	3.423	FA	38,533	102,000	01/29/2018	02/15/2028
31428X-BR-6	FEDEX CORP			1	2.B FE	2,996,370	98.4750	2,954,250	3,000,000	2,997,906	0	357	0	0	4.200	4.215	AO	25,900	126,000	10/15/2018	10/17/2028
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	4,457,240	96.1610	3,846,440	4,000,000	4,271,414	0	(49,140)	0	0	3.750	2.341	MN	16,667	150,000	01/30/2020	05/21/2029
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	1,996,520	96.1610	1,923,220	2,000,000	1,997,909	0	334	0	0	3.750	3.771	MN	8,333	75,000	05/14/2019	05/21/2029
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	2,964,690	84.5380	2,536,140	3,000,000	2,973,812	0	3,308	0	0	2.250	2.383	MS	22,500	67,500	02/26/2021	03/01/2031
316773-CV-0	FIFTH THIRD BANCORP			2	2.A FE	998,200	95.9210	959,210	1,000,000	999,109	0	181	0	0	3.950	3.972	MS	11,740	39,500	03/12/2018	03/14/2028
337738-AP-3	FISERV INC			1	2.B FE	237,123	98.1920	220,932	225,000	227,092	0	(1,733)	0	0	3.850	3.034	JD	722	8,663	09/26/2017	06/01/2025
337738-AP-3	FISERV INC			1	2.B FE	999,330	98.1920	981,920	1,000,000	999,865	0	74	0	0	3.850	3.858	JD	3,208	38,500	05/19/2015	06/01/2025
337738-AS-7	FISERV INC			1	2.B FE	4,991,600	98.5340	4,926,700	5,000,000	4,999,112	0	1,739	0	0	2.750	2.786	JJ	68,750	137,500	06/10/2019	07/01/2024
341081-FK-8	FLORIDA POWER & LIGHT			1	1.D FE	998,710	99.0920	990,920	1,000,000	999,902	0	126	0	0	3.250	3.265	JD	2,708	32,500	05/12/2014	06/01/2024
345397-WW-9	FORD MOTOR CREDIT CO LLC				2.C FE	1,000,000	98.4520	984,520	1,000,000	1,000,000	45,760	0	0	0	3.664	3.664	MS	11,501	36,640	09/03/2014	09/08/2024
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	1,031,465	95.9620	978,812	1,020,000	1,023,195	0	(1,372)	0	0	3.150	3.003	JD	1,428	32,130	06/16/2017	06/15/2026
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	990,810	95.9620	959,620	1,000,000	997,040	0	1,135	0	0	3.150	3.276	JD	1,400	31,500	01/26/2018	06/15/2026
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	1,398,976	95.9620	1,429,834	1,490,000	1,458,390	0	11,997	0	0	3.150	4.066	JD	2,086	46,935	08/06/2018	06/15/2026
34964C-AH-9	FORTUNE BRANDS INNOVATIONS			1	2.B FE	2,495,975	104.5400	2,613,500	2,500,000	2,495,921	0	(54)	0	0	5.875	5.896	JD	12,240	68,134	06/06/2023	06/01/2033
369550-AZ-1	GENERAL DYNAMICS CORP			1	1.G FE	978,570	93.6400	936,400	1,000,000	991,100	0	2,139	0	0	2.625	2.869	MN	3,354	26,250	09/12/2017	11/15/2027
369550-AZ-1	GENERAL DYNAMICS CORP			1	1.G FE	964,000	93.6400	936,400	1,000,000	984,569	0	3,695	0	0	2.625	3.050	MN	3,354	26,250	01/04/2018	11/15/2027
369550-BC-1	GENERAL DYNAMICS CORP			1	1.G FE	2,004,600	98.2570	1,965,140	2,000,000	2,002,130	0	(465)	0	0	3.750	3.722	MN	9,583	75,000	05/10/2018	05/15/2028
369550-BM-9	GENERAL DYNAMICS CORP			1	1.G FE	5,693,600	96.0970	4,804,850	5,000,000	5,503,003	0	(78,573)	0	0	3.625	1.846	AO	45,313	181,250	07/14/2021	04/01/2030
36962G-7K-4	GENERAL ELECTRIC COMPANY			2	2.B FE	995,810	99.1570	991,570	1,000,000	999,760	0	452	0	0	3.450	3.500	MN	4,408	34,500	05/12/2014	05/15/2024
370334-BT-0	GENERAL MILLS INC			1	2.B FE	998,400	99.7100	997,100	1,000,000	999,915	0	153	0	0	3.650	3.669	FA	13,789	36,500	01/21/2014	02/15/2024
370334-CG-7	GENERAL MILLS INC			1	2.B FE	1,004,810	98.7260	987,260	1,000,000	1,002,207	0	(491)	0	0	4.200	4.140	AO	8,633	42,000	04/04/2018	04/17/2028
37045X-AZ-9	GENERAL MOTORS FINANCIAL			1	2.B FE	998,630	98.3190	983,190	1,000,000	999,736	0	154	0	0	4.300	4.317	JJ	20,067	43,000	07/08/2015	07/13/2025
37331N-AH-4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	2,575,169	98.3280	2,519,163	2,562,000	2,563,978	0	(2,076)	0	0	3.600	3.514	MS	30,744	92,232	03/07/2018	03/01/2025
37331N-AK-7	GEORGIA-PACIFIC CORP (144A)			2	1.G FE	3,190,980	86.6380	2,599,140	3,000,000	3,130,141	0	(20,247)	0	0	2.300	1.550	AO	11,500	69,000	12/09/2020	04/30/2030
377372-AN-7	GLAXOSMITHKLINE		C	1	1.F FE	1,006,770	98.6630	986,630	1,000,000	1,003,241	0	(676)	0	0	3.875	3.793	MN	4,951	38,750	05/11/2018	05/15/2028
377372-AN-7	GLAXOSMITHKLINE		C	1	1.F FE	1,999,840	98.6630	1,973,260	2,000,000	1,999,850	0	16	0	0	3.875	3.876	MN	9,903	77,500	05/10/2018	05/15/2028
38141E-C2-3	GOLDMAN SACHS GROUP			1	2.A FE	998,680	99.1260	991,260	1,000,000	999,912	0	152	0	0	3.850	3.866	JJ	18,501	38,500	06/30/2014	07/08/2024
38141G-VM-3	GOLDMAN SACHS GROUP				2.A FE	1,026,070	99.7200	997,200	1,000,000	1,000,533	0	(3,510)	0	0	4.000	3.641	MS	13,111	40,000	08/25/2015	03/03/2024
38141G-VM-3	GOLDMAN SACHS GROUP				2.A FE	996,980	99.7200	997,200	1,000,000	999,846	0	311	0	0	4.000	4.037	MS	13,111	40,000	02/26/2014	03/03/2024

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
38141G-WB-6	GOLDMAN SACHS GROUP			1	2.A FE	997,200	97.2950	972,950	1,000,000	999,003	0	294	0	0	3.850	3.884	JJ	16,576	38,500	01/23/2017	01/26/2027
38141G-WV-2	GOLDMAN SACHS GROUP			1	2.A FE	1,003,160	94.9970	949,970	1,000,000	1,001,496	0	(323)	0	0	3.814	3.775	AO	7,204	38,140	01/19/2018	04/23/2029
38148L-AC-0	GOLDMAN SACHS GROUP			2	2.A FE	1,007,840	98.1300	981,300	1,000,000	1,000,774	0	(900)	0	0	3.500	3.405	JJ	15,361	35,000	01/21/2015	01/23/2025
39121J-C@-7	GREAT RIVER ENERGY			1	1.G	2,933,333	72.1270	2,115,725	2,933,333	2,933,343	0	(2)	0	0	3.590	3.590	AO	22,231	105,307	05/17/2017	10/15/2045
40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	1,997,880	99.1170	1,982,340	2,000,000	1,999,753	0	401	0	0	2.900	2.923	MN	8,861	58,000	04/29/2019	05/06/2024
40139L-BE-2	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	5,245,357	87.5070	4,637,871	5,300,000	5,262,296	0	7,601	0	0	1.625	1.783	MS	25,120	86,125	09/27/2021	09/16/2028
402479-CF-4	GULF POWER			1	1.E FE	998,300	95.9110	959,110	1,000,000	999,340	0	174	0	0	3.300	3.320	MN	2,750	33,000	05/15/2017	05/30/2027
36264F-AL-5	HALEON US CAPITAL LLC			1	2.B FE	6,949,110	94.6420	6,624,940	7,000,000	6,960,569	0	6,715	0	0	3.375	3.492	MS	63,656	236,250	03/21/2022	03/24/2029
36264F-AM-3	HALEON US CAPITAL LLC			1	2.B FE	2,986,050	92.2980	2,768,940	3,000,000	2,988,041	0	1,211	0	0	3.625	3.681	MS	29,302	108,750	03/22/2022	03/24/2032
412822-AD-0	HARLEY-DAVIDSON			1	2.C FE	994,490	96.9170	969,170	1,000,000	998,978	0	608	0	0	3.500	3.566	JJ	14,875	35,000	07/23/2015	07/28/2025
427866-AU-2	HERSHEY COMPANY			1	1.E FE	2,030,880	97.8600	1,957,200	2,000,000	2,004,978	0	(3,450)	0	0	3.200	3.016	FA	23,111	64,000	08/24/2015	08/21/2025
427866-BE-7	HERSHEY COMPANY			1	1.F FE	6,847,190	85.1750	5,962,250	7,000,000	6,888,225	0	16,184	0	0	1.700	1.966	JD	9,917	119,000	06/02/2021	06/01/2030
427866-BH-0	HERSHEY COMPANY			1	1.F FE	1,999,280	100.0890	2,001,780	2,000,000	1,999,275	0	(5)	0	0	4.250	4.258	MN	13,458	42,500	05/02/2023	05/04/2028
431282-AQ-5	HIGHWOODS REALTY LP			1	2.B FE	996,170	92.2170	922,170	1,000,000	998,153	0	383	0	0	4.125	4.172	MS	12,146	41,250	02/23/2018	03/15/2028
437076-BC-5	HOME DEPOT INC			1	1.F FE	867,989	99.7410	844,806	847,000	847,023	0	(2,165)	0	0	3.750	3.448	FA	11,999	31,763	02/11/2014	02/15/2024
437076-BC-5	HOME DEPOT INC			1	1.F FE	994,810	99.7410	997,410	1,000,000	999,860	0	557	0	0	3.750	3.811	FA	14,167	37,500	09/03/2013	02/15/2024
437076-BK-7	HOME DEPOT INC			1	1.F FE	1,029,080	98.0620	980,620	1,000,000	1,004,920	0	(3,258)	0	0	3.350	3.002	MS	9,864	33,500	10/02/2015	09/15/2025
437076-BK-7	HOME DEPOT INC			1	1.F FE	998,570	98.0620	980,620	1,000,000	999,687	0	157	0	0	3.350	3.367	MS	9,864	33,500	09/08/2015	09/15/2025
437076-BM-3	HOME DEPOT INC			1	1.F FE	706,545	96.9490	678,643	700,000	701,688	0	(808)	0	0	3.000	2.875	AO	5,250	21,000	06/30/2017	04/01/2026
437076-BM-3	HOME DEPOT INC			1	1.F FE	993,560	96.9490	969,490	1,000,000	998,375	0	675	0	0	3.000	3.074	AO	7,500	30,000	02/03/2016	04/01/2026
437076-CP-5	HOME DEPOT INC			1	1.F FE	6,963,670	92.3840	6,466,880	7,000,000	6,969,041	0	3,173	0	0	3.250	3.310	AO	48,028	227,500	03/24/2022	04/15/2032
438516-CF-1	HONEYWELL INTERNATIONAL			1	1.F FE	10,051,300	83.4900	8,349,000	10,000,000	10,040,021	0	(4,859)	0	0	1.750	1.694	MS	58,333	175,000	08/03/2021	09/01/2031
440452-AF-7	HORMEL FOODS CORP			1	1.G FE	4,442,670	85.0790	3,828,555	4,500,000	4,456,591	0	6,257	0	0	1.800	1.959	JD	4,500	81,000	09/29/2021	06/11/2030
443510-AK-8	HUBBELL INC			1	2.A FE	3,646,114	84.2730	3,086,920	3,663,000	3,650,383	0	1,581	0	0	2.300	2.352	MS	24,807	84,249	03/04/2021	03/15/2031
446150-AM-6	HUNTINGTON BANCSHARES			2	2.A FE	1,994,320	98.1300	1,962,600	2,000,000	1,998,681	0	863	0	0	4.000	4.047	MN	10,222	80,000	05/09/2018	05/15/2025
446150-BB-9	HUNTINGTON BANCSHARES			1	2.A FE	5,000,000	96.9810	4,849,050	5,000,000	5,000,000	0	0	0	0	4.443	4.443	FA	90,711	222,150	08/01/2022	08/04/2028
459200-HU-8	IBM CORP			1	1.G FE	997,920	99.7630	997,630	1,000,000	999,914	0	213	0	0	3.625	3.650	FA	13,997	36,250	02/06/2014	02/12/2024
459200-KT-7	IBM CORP			1	1.G FE	9,987,000	98.8590	9,885,900	10,000,000	9,990,203	0	2,425	0	0	4.150	4.179	JJ	177,528	415,000	07/20/2022	07/27/2027
452308-AT-6	ILLINOIS TOOL WORKS INC			1	1.E FE	1,992,960	99.6540	1,993,080	2,000,000	1,999,724	0	744	0	0	3.500	3.542	MS	23,333	70,000	02/18/2014	03/01/2024
452308-AX-7	ILLINOIS TOOL WORKS INC			1	1.E FE	1,881,960	95.5580	1,911,160	2,000,000	1,957,096	0	13,964	0	0	2.650	3.440	MN	6,772	53,000	02/27/2018	11/15/2026
454889-AS-5	INDIANA MICHIGAN POWER			1	1.G FE	1,993,700	96.6210	1,932,420	2,000,000	1,996,901	0	624	0	0	3.850	3.888	MN	9,839	77,000	04/30/2018	05/15/2028
455168-GD-0	INDIANA UNIVERSITY (TAXABLE) REF S2020B			1	1.A FE	1,220,000	84.3610	1,029,204	1,220,000	1,220,000	0	0	0	0	2.516	2.516	JD	2,558	30,695	01/23/2020	06/01/2033
461070-AP-9	INTERSTATE POWER & LIGHT CO			1	2.A FE	1,994,960	97.1600	1,943,200	2,000,000	1,997,253	0	495	0	0	4.100	4.131	MS	21,639	82,000	09/19/2018	09/26/2028
461070-AQ-7	INTERSTATE POWER & LIGHT CO			1	2.A FE	1,997,340	95.0090	1,900,180	2,000,000	1,998,402	0	258	0	0	3.600	3.616	AO	18,000	72,000	03/25/2019	04/01/2029
461070-AS-3	INTERSTATE POWER & LIGHT CO			1	2.A FE	8,355,520	85.6750	6,854,000	8,000,000	8,248,599	0	(37,827)	0	0	2.300	1.766	JD	15,333	184,000	02/11/2021	06/01/2030
461070-AS-3	INTERSTATE POWER & LIGHT CO			1	2.A FE	5,166,550	85.6750	4,283,750	5,000,000	5,116,767	0	(17,682)	0	0	2.300	1.897	JD	9,583	115,000	02/17/2021	06/01/2030
465685-AP-0	ITC HOLDINGS CORP			1	2.B FE	984,840	94.9520	949,520	1,000,000	993,368	0	1,565	0	0	3.350	3.534	MN	4,281	33,500	01/26/2018	11/15/2027
46849L-TC-5	JACKSON NATIONAL LIFE (144A)				1.F FE	1,000,300	97.2250	972,250	1,000,000	1,000,051	0	(46)	0	0	3.875	3.870	JD	2,153	38,750	06/07/2018	06/11/2025
46849L-TK-7	JACKSON NATIONAL LIFE (144A)				1.F FE	2,994,150	98.2060	2,946,180	3,000,000	2,999,385	0	1,205	0	0	2.650	2.692	JD	2,208	79,500	06/17/2019	06/21/2024
476556-DB-8	JERSEY CENTRAL POWER & LIGHT (144A)			1	2.A FE	994,810	99.6560	996,560	1,000,000	999,709	0	522	0	0	4.700	4.762	AO	11,750	47,000	08/14/2013	04/01/2024
476556-DC-6	JERSEY CENTRAL POWER & LIGHT (144A)			1	2.A FE	2,029,420	97.9000	1,958,000	2,000,000	2,008,717	0	(4,567)	0	0	4.300	4.047	JJ	39,656	86,000	02/05/2019	01/15/2026
476556-DC-6	JERSEY CENTRAL POWER & LIGHT (144A)			1	2.A FE	996,800	97.9000	979,000	1,000,000	999,230	0	346	0	0	4.300	4.339	JJ	19,828	43,000	08/11/2015	01/15/2026
832696-AK-4	JM SMUCKER CO			1	2.B FE	999,750	98.1360	981,360	1,000,000	999,928	0	28	0	0	3.500	3.503	MS	10,306	35,000	03/12/2015	03/15/2025
832696-AU-2	JM SMUCKER CO			1	2.B FE	9,954,300	80.8380	8,083,800	10,000,000	9,963,217	0	4,037	0	0	2.125	2.174	MS	62,569	212,500	09/21/2021	03/15/2032
24422E-TW-9	JOHN DEERE CAPITAL CORP				1.F FE	996,110	94.7990	947,990	1,000,000	998,413	0	397	0	0	2.800	2.845	MS	8,789	28,000	09/05/2017	09/08/2027

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
24422E-UB-3	JOHN DEERE CAPITAL CORP				1.F FE	998,380	95.1050	951,050	1,000,000	999,284	0	164	0	0	3.050	3.069	JJ	14,826	30,500	01/03/2018	01/06/2028
24422E-UE-7	JOHN DEERE CAPITAL CORP				1.F FE	999,690	98.5670	985,670	1,000,000	999,906	0	47	0	0	3.450	3.455	MS	10,350	34,500	03/08/2018	03/13/2025
24422E-XB-0	JOHN DEERE CAPITAL CORP				1.F FE	4,992,550	102.5830	5,129,150	5,000,000	4,993,071	0	521	0	0	4.950	4.984	JJ	114,813	0	07/11/2023	07/14/2028
78408L-AB-3	JOHNSON (SC) & SON (144A)			1	2.A FE	999,080	98.2130	982,130	1,000,000	999,884	0	105	0	0	3.350	3.361	MS	8,375	33,500	09/30/2014	09/30/2024
478160-CE-2	JOHNSON & JOHNSON			1	1.A FE	998,970	96.6600	966,600	1,000,000	999,615	0	107	0	0	2.950	2.962	MS	9,669	29,500	02/28/2017	03/03/2027
478160-CK-8	JOHNSON & JOHNSON			1	1.A FE	1,003,080	95.7520	957,520	1,000,000	1,001,335	0	(325)	0	0	2.900	2.863	JJ	13,372	29,000	01/04/2018	01/15/2028
46625H-JX-9	JPMORGAN CHASE				1.F FE	995,100	99.3980	993,980	1,000,000	999,722	0	534	0	0	3.625	3.684	MN	4,833	36,250	05/06/2014	05/13/2024
46625H-KC-3	JPMORGAN CHASE			2	1.F FE	997,780	97.9720	979,720	1,000,000	999,718	0	246	0	0	3.125	3.151	JJ	13,715	31,250	01/15/2015	01/23/2025
46625H-MN-7	JPMORGAN CHASE			2	1.F FE	1,023,300	98.5030	985,030	1,000,000	1,003,662	0	(2,704)	0	0	3.900	3.609	JJ	17,983	39,000	09/28/2015	07/15/2025
46625H-MN-7	JPMORGAN CHASE			2	1.F FE	1,022,000	98.5030	985,030	1,000,000	1,003,449	0	(2,545)	0	0	3.900	3.626	JJ	17,983	39,000	09/14/2015	07/15/2025
46625H-QW-3	JPMORGAN CHASE			2	1.F FE	998,810	96.8470	968,470	1,000,000	999,665	0	127	0	0	3.300	3.314	AO	8,250	33,000	03/18/2016	04/01/2026
46625H-RV-4	JPMORGAN CHASE			1	1.F FE	997,840	95.2990	952,990	1,000,000	999,317	0	225	0	0	2.950	2.975	AO	7,375	29,500	07/14/2016	10/01/2026
46647P-AF-3	JPMORGAN CHASE			1	1.F FE	1,000,000	95.4940	954,940	1,000,000	1,000,000	0	0	0	0	3.540	3.540	MN	5,900	35,400	04/18/2017	05/01/2028
46647P-AM-8	JPMORGAN CHASE			1	1.F FE	995,160	94.8270	948,270	1,000,000	997,503	0	440	0	0	3.509	3.563	JJ	15,401	35,090	01/18/2018	01/23/2029
46647P-AR-7	JPMORGAN CHASE			1	1.F FE	1,003,600	96.2940	962,940	1,000,000	1,001,682	0	(361)	0	0	4.005	3.964	AO	7,565	40,050	04/17/2018	04/23/2029
46647P-AR-7	JPMORGAN CHASE			1	1.F FE	1,000,000	96.2940	962,940	1,000,000	1,000,000	0	0	0	0	4.005	4.005	AO	7,565	40,050	04/16/2018	04/23/2029
46647P-BE-5	JPMORGAN CHASE			1	1.E FE	2,000,000	88.9820	1,779,640	2,000,000	2,000,000	0	0	0	0	2.739	2.739	AO	11,565	54,780	09/05/2019	10/15/2030
46647P-CU-8	JPMORGAN CHASE & CO			1	1.E FE	10,000,000	85.7280	8,572,800	10,000,000	10,000,000	0	0	0	0	2.963	2.963	JJ	128,397	296,300	01/18/2022	01/25/2033
491674-BK-2	KENTUCKY UTILITIES			1	1.F FE	1,008,510	97.5490	975,490	1,000,000	1,001,481	0	(949)	0	0	3.300	3.198	AO	8,250	33,000	09/23/2015	10/01/2025
491674-BK-2	KENTUCKY UTILITIES			1	1.F FE	999,570	97.5490	975,490	1,000,000	999,882	0	46	0	0	3.300	3.305	AO	8,250	33,000	09/21/2015	10/01/2025
26138E-AS-8	KEURIG DR PEPPER INC			1	2.B FE	1,063,570	97.2320	972,320	1,000,000	1,012,713	0	(7,572)	0	0	3.400	2.595	MN	4,344	34,000	09/20/2016	11/15/2025
26138E-AU-3	KEURIG DR PEPPER INC			1	2.B FE	988,840	94.4530	944,530	1,000,000	996,660	0	1,168	0	0	2.550	2.678	MS	7,508	25,500	09/09/2016	09/15/2026
26138E-AX-7	KEURIG DR PEPPER INC			1	2.B FE	1,004,600	96.3890	963,890	1,000,000	1,001,709	0	(490)	0	0	3.430	3.374	JD	1,524	34,300	07/10/2017	06/15/2027
49271V-AN-0	KEURIG DR PEPPER INC			1	2.B FE	3,987,560	85.1830	3,407,320	4,000,000	3,990,686	0	1,169	0	0	2.250	2.285	MS	26,500	90,000	03/01/2021	03/15/2031
49306S-AA-4	KEY BANK NA				2.A FE	1,006,850	94.1210	941,210	1,000,000	1,005,061	0	(1,157)	0	0	4.390	4.249	JD	2,073	43,900	06/08/2022	12/14/2027
49306S-AA-4	KEY BANK NA				2.A FE	6,103,278	94.1210	5,826,090	6,190,000	6,125,327	0	14,541	0	0	4.390	4.682	JD	12,832	271,741	06/14/2022	12/14/2027
49327M-3H-5	KEY BANK NA			1	2.A FE	2,985,540	93.5540	2,806,620	3,000,000	2,986,493	0	953	0	0	5.000	5.062	JJ	64,583	75,000	01/23/2023	01/26/2033
49327V-2A-1	KEY BANK NA LS:950K	LS			2.B FE	997,560	93.8000	938,000	1,000,000	999,316	0	261	0	0	3.400	3.429	MN	3,872	34,000	05/17/2016	05/20/2026
49326E-EN-9	KEYCORP			1	2.B FE	2,992,650	91.8800	2,756,400	3,000,000	2,993,358	0	536	0	0	4.789	4.817	JD	11,973	143,670	05/17/2022	06/01/2033
49338L-AB-9	KEYSIGHT TECHNOLOGIES			1	2.B FE	999,660	99.1190	991,190	1,000,000	999,911	0	37	0	0	4.550	4.504	AO	7,583	45,500	10/06/2014	10/30/2024
49338C-AB-9	KEYSPAN GAS EAST CORP		C	1	2.A FE	3,000,000	93.3270	2,799,810	3,000,000	3,000,000	0	0	0	0	2.742	2.742	FA	31,076	82,260	08/02/2016	08/15/2026
494368-BU-6	KIMBERLY-CLARK			1	1.F FE	996,280	96.7090	967,090	1,000,000	999,102	0	397	0	0	2.750	2.793	FA	10,389	27,500	02/17/2016	02/15/2026
494368-CB-7	KIMBERLY-CLARK			1	1.F FE	3,251,100	93.3280	2,799,840	3,000,000	3,177,465	0	(27,596)	0	0	3.100	2.045	MS	24,542	93,000	04/12/2021	03/26/2030
948741-AL-7	KIMCO REALTY OP LLC			2	2.A FE	1,101,990	97.4980	1,091,978	1,120,000	1,115,499	0	3,003	0	0	3.850	4.143	JD	3,593	43,120	02/21/2019	06/01/2025
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	996,220	98.6920	986,920	1,000,000	998,175	0	380	0	0	4.300	4.347	MS	14,333	43,000	02/22/2018	03/01/2028
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	974,350	98.6920	986,920	1,000,000	987,644	0	2,619	0	0	4.300	4.628	MS	14,333	43,000	05/14/2018	03/01/2028
50077L-AD-8	KRAFT HEINZ FOODS CO			1	2.B FE	920,949	96.1120	889,036	925,000	923,894	0	429	0	0	3.000	3.051	JD	2,313	27,750	05/10/2016	06/01/2026
50077L-AL-0	KRAFT HEINZ FOODS CO			1	2.B FE	4,561,500	100.6340	5,031,700	5,000,000	4,567,940	0	6,440	0	0	5.000	6.051	JJ	115,278	0	10/04/2023	07/15/2035
501044-CY-5	KROGER CO			1	2.A FE	997,960	99.8250	998,250	1,000,000	999,924	0	214	0	0	4.000	4.025	FA	16,667	40,000	01/23/2014	02/01/2024
501044-DJ-7	KROGER CO			1	2.A FE	999,410	96.8270	968,270	1,000,000	999,743	0	60	0	0	3.700	3.707	FA	15,417	37,000	07/17/2017	08/01/2027
50540R-AU-6	LABORATORY CORP			1	2.B FE	998,490	96.6850	966,850	1,000,000	999,351	0	154	0	0	3.600	3.618	MS	12,000	36,000	08/15/2017	09/01/2027
50587K-AA-9	LAFARGEHOLCIM FINANCE US (144A)		C	1	2.A FE	999,160	96.8360	968,360	1,000,000	999,705	0	89	0	0	3.500	3.510	MS	9,625	35,000	09/15/2016	09/22/2026
526107-AG-2	LENNOX INTERNATIONAL INC			1	2.B FE	5,009,100	102.7610	5,138,050	5,000,000	5,008,230	0	(870)	0	0	5.500	5.457	MS	80,972	0	09/08/2023	09/15/2028
53359#-AE-2	LINCOLN ELECTRIC HOLDINGS INC			1	2.A	2,000,000	91.0610	1,821,225	2,000,000	2,000,000	0	0	0	0	2.750	2.750	AO	10,847	55,000	07/19/2016	10/20/2028
74005P-BN-3	LINDE INC/CT			1	1.F FE	996,170	97.6430	976,430	1,000,000	999,515	0	419	0	0	2.650	2.694	FA	10,747	26,500	01/29/2015	02/05/2025

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
74005P-BQ-6	LINDE INC/CT			1	1.F FE	995,840	97.2050	972,050	1,000,000	999,023	0	438	0	0	3.200	3.248	JJ	13,333	32,000	09/21/2015	01/30/2026
501889-AD-1	LKQ CORP			1	2.C FE	4,986,300	102.4200	5,121,000	5,000,000	4,987,817	0	1,517	0	0	5.750	5.812	JD	12,778	160,521	05/15/2023	06/15/2028
539830-BC-2	LOCKHEED MARTIN CORP			1	1.G FE	4,757,450	91.6580	4,582,900	5,000,000	4,779,326	0	15,298	0	0	3.600	4.096	MS	60,000	180,000	07/19/2022	03/01/2035
539830-BH-1	LOCKHEED MARTIN CORP			1	1.G FE	545,515	98.2300	491,150	500,000	509,684	0	(5,228)	0	0	3.550	2.438	JJ	8,185	17,750	08/03/2016	01/15/2026
539830-BH-1	LOCKHEED MARTIN CORP			1	1.G FE	1,790,810	98.2300	1,719,025	1,750,000	1,761,820	0	(6,301)	0	0	3.550	3.160	JJ	28,647	62,125	02/08/2019	01/15/2026
539830-BH-1	LOCKHEED MARTIN CORP			1	1.G FE	1,494,075	98.2300	1,473,450	1,500,000	1,498,200	0	828	0	0	3.550	3.611	JJ	24,554	53,250	08/20/2018	01/15/2026
539830-BP-3	LOCKHEED MARTIN CORP			1	1.G FE	2,760,731	85.7640	2,399,677	2,798,000	2,770,677	0	3,924	0	0	1.850	2.011	JD	2,301	51,763	06/01/2021	06/15/2030
546676-AW-7	LOUISVILLE GAS & ELECTRIC			1	1.F FE	999,570	97.6340	976,340	1,000,000	999,882	0	46	0	0	3.300	3.305	AO	8,250	33,000	09/21/2015	10/01/2025
548661-DD-6	LOWES COMPANIES			1	2.A FE	991,330	98.5090	985,090	1,000,000	999,264	0	974	0	0	3.125	3.227	MS	9,201	31,250	09/03/2014	09/15/2024
548661-DH-7	LOWES COMPANIES			1	2.A FE	995,550	97.6380	976,380	1,000,000	999,094	0	488	0	0	3.375	3.428	MS	9,938	33,750	09/15/2015	09/15/2025
548661-DM-6	LOWES COMPANIES			1	2.A FE	995,440	95.2780	952,780	1,000,000	998,832	0	481	0	0	2.500	2.552	AO	5,278	25,000	04/11/2016	04/15/2026
548661-DP-9	LOWES COMPANIES			1	2.A FE	998,460	95.8060	958,060	1,000,000	999,407	0	159	0	0	3.100	3.118	MN	4,994	31,000	04/19/2017	05/03/2027
413875-AW-5	L3HARRIS TECH INC			1	2.B FE	1,004,760	98.9150	989,150	1,000,000	1,002,314	0	(483)	0	0	4.400	4.340	JD	1,956	44,000	05/24/2018	06/15/2028
502431-AP-4	L3HARRIS TECH INC			1	2.B FE	3,006,060	102.1240	3,063,720	3,000,000	3,005,259	0	(801)	0	0	5.400	5.335	JJ	67,500	0	07/31/2023	01/15/2027
502431-AP-4	L3HARRIS TECH INC			1	2.B FE	2,996,070	102.1240	3,063,720	3,000,000	2,996,360	0	290	0	0	5.400	5.442	JJ	67,500	0	07/27/2023	01/15/2027
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS			2	2.B FE	6,732,174	99.8570	6,127,226	6,136,000	6,325,571	0	(94,237)	0	0	5.000	3.323	MS	102,267	306,800	06/03/2019	03/01/2026
55279H-AQ-3	MANUFACTURERS & TRADERS TRUST				2.A FE	1,006,670	92.5980	925,980	1,000,000	1,002,652	0	(684)	0	0	3.400	3.321	FA	12,656	34,000	08/16/2017	08/17/2027
71270Q-EB-8	MANUFACTURERS & TRADERS TRUST			2	2.A FE	994,090	99.0730	990,730	1,000,000	999,606	0	684	0	0	4.000	4.072	JJ	18,444	40,000	06/23/2014	07/15/2024
565849-AP-1	MARATHON OIL			1	2.C FE	996,340	97.6110	976,110	1,000,000	998,492	0	381	0	0	4.400	4.446	JJ	20,289	44,000	07/13/2017	07/15/2027
56585A-AG-7	MARATHON PETROLEUM			1	2.B FE	996,410	98.4820	984,820	1,000,000	999,663	0	408	0	0	3.625	3.668	MS	10,674	36,250	09/02/2014	09/15/2024
571903-AW-3	MARRIOTT INTERNATIONAL			1	2.B FE	997,710	98.3890	983,890	1,000,000	999,584	0	297	0	0	3.750	3.782	MS	11,042	37,500	12/13/2016	03/15/2025
571903-AY-9	MARRIOTT INTERNATIONAL			1	2.B FE	996,560	96.8890	968,890	1,000,000	998,312	0	343	0	0	4.000	4.042	AO	8,444	40,000	04/04/2018	04/15/2028
571676-AA-3	MARS INC (144A)			1	1.E FE	4,002,440	97.3860	3,895,440	4,000,000	4,000,461	0	(417)	0	0	2.700	2.689	AO	27,000	108,000	03/27/2019	04/01/2025
571676-AL-9	MARS INC (144A)			1	1.E FE	4,806,200	79.1630	3,958,150	5,000,000	4,850,742	0	15,865	0	0	1.625	2.007	JJ	37,240	81,250	02/18/2021	07/16/2032
571676-AT-2	MARS INC (144A)			2	1.E FE	6,995,030	100.6020	7,042,140	7,000,000	6,995,240	0	210	0	0	4.550	4.566	AO	62,815	159,250	04/17/2023	04/20/2028
573284-AQ-9	MARTIN MARIETTA MATERIALS			1	2.B FE	1,001,910	95.8370	958,370	1,000,000	1,000,697	0	(200)	0	0	3.450	3.425	JD	2,875	34,500	09/27/2017	06/01/2027
573284-AT-3	MARTIN MARIETTA MATERIALS			1	2.B FE	1,468,540	95.8340	1,466,260	1,530,000	1,502,246	0	6,350	0	0	3.500	4.000	JD	2,380	53,550	03/01/2018	12/15/2027
573284-AW-6	MARTIN MARIETTA MATERIALS			1	2.B FE	9,993,700	84.8920	8,489,200	10,000,000	9,995,149	0	574	0	0	2.400	2.407	JJ	110,667	240,000	06/21/2021	07/15/2031
573284-AW-6	MARTIN MARIETTA MATERIALS			1	2.B FE	4,992,450	84.8920	4,244,600	5,000,000	4,994,148	0	697	0	0	2.400	2.416	JJ	55,333	120,000	06/22/2021	07/15/2031
574599-BN-5	MASCO CORP			1	2.B FE	999,070	94.9930	949,930	1,000,000	999,576	0	94	0	0	3.500	3.511	MN	4,472	35,000	06/12/2017	11/15/2027
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	976,320	98.6800	986,800	1,000,000	998,057	0	3,969	0	0	2.750	3.163	JD	688	27,500	02/07/2018	06/22/2024
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	1,995,980	97.8270	1,956,540	2,000,000	1,999,345	0	607	0	0	2.950	2.982	JJ	27,861	59,000	01/08/2018	01/11/2025
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	996,860	97.8270	978,270	1,000,000	999,492	0	474	0	0	2.950	3.000	JJ	13,931	29,500	01/09/2018	01/11/2025
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	2,993,880	97.4710	2,924,130	3,000,000	2,997,831	0	896	0	0	3.400	3.433	MS	32,017	102,000	03/05/2019	03/08/2026
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	5,986,920	93.4220	5,605,320	6,000,000	5,994,031	0	1,865	0	0	2.350	2.384	JJ	65,408	141,000	01/09/2020	01/14/2027
57636Q-AB-0	MASTERCARD INC			1	1.D FE	336,619	99.4750	315,336	317,000	317,584	0	(2,367)	0	0	3.375	2.611	AO	2,675	10,699	01/28/2015	04/01/2024
57636Q-AB-0	MASTERCARD INC			1	1.D FE	1,013,330	99.4750	994,750	1,000,000	1,000,372	0	(1,747)	0	0	3.375	3.198	AO	8,438	33,750	07/13/2015	04/01/2024
57636Q-AB-0	MASTERCARD INC			1	1.D FE	995,710	99.4750	994,750	1,000,000	999,802	0	457	0	0	3.375	3.426	AO	8,438	33,750	03/26/2014	04/01/2024
57636Q-AJ-3	MASTERCARD INC			1	1.D FE	997,240	97.4750	974,750	1,000,000	998,703	0	278	0	0	3.500	3.533	FA	12,153	35,000	02/21/2018	02/26/2028
579780-AN-7	MCCORMICK & COMPANY INC			1	2.B FE	1,004,560	95.5370	955,370	1,000,000	1,001,746	0	(479)	0	0	3.400	3.345	FA	12,844	34,000	08/11/2017	08/15/2027
579780-AS-6	MCCORMICK & COMPANY INC			1	2.B FE	4,960,600	81.8650	4,093,250	5,000,000	4,971,149	0	3,738	0	0	1.850	1.937	FA	34,944	92,500	02/08/2021	02/15/2031
58507L-BB-4	MEDTRONIC GLOBAL HOLDINGS			1	1.G FE	9,969,300	99.6180	9,961,800	10,000,000	9,972,902	0	3,602	0	0	4.250	4.318	MS	106,250	212,500	03/23/2023	03/30/2028
58933Y-AR-6	MERCK & CO INC			1	1.E FE	1,003,250	97.8480	978,480	1,000,000	1,000,327	0	(363)	0	0	2.750	2.712	FA	10,771	27,500	02/06/2015	02/10/2025
58933Y-AR-6	MERCK & CO INC			1	1.E FE	998,350	97.8480	978,480	1,000,000	999,778	0	181	0	0	2.750	2.769	FA	10,771	27,500	02/05/2015	02/10/2025
58933Y-AR-6	MERCK & CO INC			1	1.E FE	1,922,580	97.8480	1,956,960	2,000,000	1,985,228	0	12,823	0	0	2.750	3.433	FA	21,542	55,000	10/01/2018	02/10/2025

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
59217G-BY-4	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	1,008,620	96.3740	963,740	1,000,000	1,003,154	0	(999)	0	0	3.450	3.337	JD	1,246	34,500	01/22/2018	12/18/2026
59217G-CK-3	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	944,690	93.8640	938,640	1,000,000	975,934	0	5,926	0	0	3.000	3.698	MS	8,500	30,000	03/29/2018	09/19/2027
59217G-CT-4	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	1,998,360	99.9620	1,999,240	2,000,000	1,999,956	0	333	0	0	3.600	3.618	JJ	34,000	72,000	01/08/2019	01/11/2024
59156R-BH-0	METLIFE INC			1	1.G FE	1,008,720	99.4590	994,590	1,000,000	1,000,247	0	(1,186)	0	0	3.600	3.481	AO	8,100	36,000	09/17/2015	04/10/2024
59156R-BM-9	METLIFE INC			1	1.G FE	497,140	97.8960	489,480	500,000	499,606	0	316	0	0	3.000	3.067	MS	5,000	15,000	03/02/2015	03/01/2025
594918-BJ-2	MICROSOFT CORP			1	1.A FE	2,706,508	97.6840	2,735,152	2,800,000	2,773,212	0	13,789	0	0	3.125	3.666	MN	14,097	87,500	10/10/2018	11/03/2025
594918-BR-4	MICROSOFT CORP			1	1.A FE	998,140	95.3360	953,360	1,000,000	999,462	0	194	0	0	2.400	2.421	FA	9,533	24,000	08/01/2016	08/08/2026
594918-BY-9	MICROSOFT CORP			1	1.A FE	993,680	97.4500	974,500	1,000,000	997,557	0	730	0	0	3.300	3.383	FA	13,292	33,000	04/04/2018	02/06/2027
594918-CG-7	MICROSOFT CORP (144A)			1	1.A FE	1,897,500	97.5000	1,950,000	2,000,000	1,902,567	0	5,067	0	0	3.400	5.355	MS	20,022	0	11/06/2023	09/15/2026
594918-CJ-1	MICROSOFT CORP (144A)			1	1.A FE	3,901,550	83.3200	4,166,000	5,000,000	3,922,005	0	20,455	0	0	1.350	5.198	MS	19,875	0	11/06/2023	09/15/2030
595620-AM-7	MIDAMERICAN ENERGY CO			1	1.F FE	1,819,629	98.5750	1,784,208	1,810,000	1,810,949	0	(1,714)	0	0	3.500	3.401	AO	13,374	63,350	07/16/2018	10/15/2024
595620-AM-7	MIDAMERICAN ENERGY CO			1	1.F FE	995,110	98.5750	985,750	1,000,000	999,531	0	530	0	0	3.500	3.556	AO	7,389	35,000	03/31/2014	10/15/2024
60871R-AG-5	MOLSON COORS BEVERAGE			1	2.B FE	998,450	95.8310	958,310	1,000,000	999,555	0	163	0	0	3.000	3.018	JJ	13,833	30,000	06/28/2016	07/15/2026
609207-AM-7	MONDELEZ INTERNATIONAL			1	2.B FE	990,060	98.7710	987,710	1,000,000	995,116	0	993	0	0	4.125	4.248	MN	6,188	41,250	05/04/2018	05/07/2028
609207-AY-1	MONDELEZ INTERNATIONAL			1	2.B FE	4,738,000	81.5850	4,079,250	5,000,000	4,793,044	0	20,908	0	0	1.875	2.399	AO	19,792	93,750	04/21/2021	10/15/2032
61744Y-AK-4	MORGAN STANLEY			1	1.G FE	1,000,000	95.5220	955,220	1,000,000	1,000,000	0	0	0	0	3.591	3.591	JJ	15,860	35,910	07/19/2017	07/22/2028
61744Y-AP-3	MORGAN STANLEY			1	1.G FE	1,004,060	95.4240	954,240	1,000,000	1,001,813	0	(410)	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	95.4240	954,240	1,000,000	1,001,551	0	(352)	0	0	3.772	3.730	JJ	16,450	37,720	01/18/2018	01/24/2029
617446-8C-6	MORGAN STANLEY			1	1.G FE	999,180	98.6230	986,230	1,000,000	999,829	0	91	0	0	4.000	4.010	JJ	17,556	40,000	07/20/2015	07/23/2025
617446-8X-0	MORGAN STANLEY			1	1.E FE	4,797,250	80.4540	4,022,700	5,000,000	4,836,068	0	17,613	0	0	1.928	2.363	AO	16,870	96,400	09/30/2021	04/28/2032
61746B-DQ-6	MORGAN STANLEY			1	1.G FE	991,240	99.4850	994,850	1,000,000	999,568	0	981	0	0	3.875	3.982	AO	6,674	38,750	04/23/2014	04/29/2024
61747Y-EL-5	MORGAN STANLEY			1	1.E FE	6,000,000	85.0990	5,105,940	6,000,000	6,000,000	0	0	0	0	2.943	2.943	JJ	78,480	176,580	01/19/2022	01/21/2033
61747Y-EV-3	MORGAN STANLEY			1	1.E FE	5,000,000	104.8080	5,240,400	5,000,000	5,000,000	0	0	0	0	6.296	6.296	AO	63,834	314,800	10/14/2022	10/18/2028
61747Y-EZ-4	MORGAN STANLEY			1	1.E FE	2,999,940	100.1340	3,004,020	3,000,000	3,000,000	0	60	0	0	5.050	5.050	JJ	64,388	79,538	01/17/2023	01/28/2027
61945C-AG-8	MOSAIC CO			1	2.B FE	973,010	97.6170	976,170	1,000,000	987,306	0	2,935	0	0	4.050	4.409	MN	5,175	40,500	08/27/2018	11/15/2027
620076-BU-2	MOTOROLA SOLUTIONS INC			1	2.C FE	5,101,700	85.5280	4,276,400	5,000,000	5,077,759	0	(9,811)	0	0	2.750	2.510	MN	14,132	137,500	07/01/2021	05/24/2031
620076-BW-8	MOTOROLA SOLUTIONS INC			1	2.C FE	4,993,150	103.2340	5,161,700	5,000,000	4,993,761	0	542	0	0	5.600	5.618	JD	23,333	280,000	05/17/2022	06/01/2032
55336V-AR-1	MPLX LP			1	2.B FE	1,991,680	96.4920	1,929,840	2,000,000	1,996,071	0	820	0	0	4.000	4.050	MS	23,556	80,000	02/06/2018	03/15/2028
631005-BH-7	NARRAGANSETT ELECTRIC (144A)			1	1.G FE	3,008,340	96.7930	2,903,790	3,000,000	3,004,192	0	(859)	0	0	3.919	3.884	FA	48,988	117,570	09/18/2018	08/01/2028
631005-BJ-3	NARRAGANSETT ELECTRIC (144A)			1	1.G FE	4,000,000	91.1300	3,645,200	4,000,000	4,000,000	0	0	0	0	3.395	3.395	AO	30,932	135,800	04/07/2020	04/09/2030
636180-BN-0	NATIONAL FUEL GAS			1	2.C FE	993,170	95.3110	953,110	1,000,000	997,088	0	703	0	0	3.950	4.034	MS	11,631	39,500	09/18/2017	09/15/2027
637432-NL-5	NATIONAL RURAL UTILITIES			1	1.E FE	998,050	99.7050	997,050	1,000,000	999,934	0	285	0	0	2.950	2.981	FA	11,800	29,500	01/31/2017	02/07/2024
637432-NN-1	NATIONAL RURAL UTILITIES			1	1.E FE	997,950	95.0860	950,860	1,000,000	999,222	0	212	0	0	3.050	3.074	AO	5,592	30,500	04/18/2017	04/25/2027
637432-NP-6	NATIONAL RURAL UTILITIES			1	1.E FE	997,060	95.9240	959,240	1,000,000	998,649	0	297	0	0	3.400	3.435	FA	13,600	34,000	01/31/2018	02/07/2028
637432-PA-7	NATIONAL RURAL UTILITIES			1	1.E FE	1,998,980	105.9680	2,119,360	2,000,000	1,998,827	0	15	0	0	5.800	5.807	JJ	53,489	82,167	10/20/2022	01/15/2033
641062-AE-4	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	3,988,920	98.1590	3,926,360	4,000,000	3,996,851	0	1,650	0	0	3.500	3.545	MS	37,722	140,000	09/17/2018	09/24/2025
641062-AX-2	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	5,037,900	83.8970	4,194,850	5,000,000	5,029,524	0	(3,671)	0	0	1.875	1.790	MS	27,865	93,750	09/13/2021	09/14/2031
641062-AX-2	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	5,034,350	83.8970	4,194,850	5,000,000	5,026,737	0	(3,323)	0	0	1.875	1.797	MS	27,865	93,750	09/09/2021	09/14/2031
641062-BK-9	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	2,999,010	101.6860	3,050,580	3,000,000	2,999,016	0	6	0	0	5.250	5.262	MS	47,250	78,313	03/07/2023	03/13/2026
64952W-CH-4	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	999,380	94.2950	942,950	1,000,000	999,824	0	65	0	0	2.350	2.357	JJ	10,901	23,500	07/11/2016	07/14/2026
64952W-CH-4	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,264,320	94.2950	1,206,976	1,280,000	1,275,554	0	1,676	0	0	2.350	2.492	JJ	13,954	30,080	10/05/2016	07/14/2026
64952W-CX-9	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,984,100	94.0520	1,881,040	2,000,000	1,993,000	0	1,606	0	0	3.000	3.093	JJ	28,500	60,000	01/03/2018	01/10/2028
64952W-DG-5	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	4,996,550	99.2400	4,962,000	5,000,000	4,999,540	0	600	0	0	2.875	2.890	AO	32,344	143,750	04/03/2019	04/10/2024
64952W-EG-4	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	9,996,400	80.6990	8,069,900	10,000,000	9,997,123	0	343	0	0	1.850	1.853	FA	77,083	185,000	07/29/2021	08/01/2031
64952W-EY-5	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	7,007,700	100.7120	7,049,840	7,000,000	7,006,243	0	(1,457)	0	0	4.850	4.824	JJ	162,206	169,750	01/06/2023	01/09/2028

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
651229-AW-6	NEWELL BRANDS INC			1	3.C FE	1,320,308	98.6900	1,192,175	1,208,000	1,192,175	65,982	(12,938)	0	0	5.200	3.035	AO	15,704	55,266	10/12/2016	04/01/2026
62927#-AE-6	NFL VENTURES LP			1	1.E FE	2,478,967	94.8870	2,352,234	2,478,967	2,478,747	0	21	0	0	3.400	3.400	AO	17,793	84,285	06/12/2015	04/15/2030
65364U-AK-2	NIAGARA MOHAWK POWER (144A)		C	1	2.A FE	999,990	98.2510	982,510	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-AF-0	NIKE INC			1	1.E FE	937,860	94.9540	949,540	1,000,000	975,444	0	8,132	0	0	2.375	3.289	MN	3,958	23,750	01/25/2019	11/01/2026
654106-AK-9	NIKE INC			1	1.E FE	3,196,230	91.9790	2,759,370	3,000,000	3,139,442	0	(21,690)	0	0	2.850	2.021	MS	22,325	85,500	04/29/2021	03/27/2030
654106-AK-9	NIKE INC			1	1.E FE	4,699,450	91.9790	4,598,950	5,000,000	4,747,283	0	35,289	0	0	2.850	3.765	MS	37,208	142,500	08/17/2022	03/27/2030
65473Q-BE-2	NISOURCE INC			1	2.B FE	2,023,660	96.3550	1,927,100	2,000,000	2,008,953	0	(2,672)	0	0	3.490	3.338	MN	8,919	69,800	01/09/2018	05/15/2027
65473Q-BE-2	NISOURCE INC			1	2.B FE	830,429	96.3550	794,929	825,000	826,968	0	(585)	0	0	3.490	3.409	MN	3,679	28,793	07/11/2017	05/15/2027
65473Q-BE-2	NISOURCE INC			1	2.B FE	999,840	96.3550	963,550	1,000,000	999,908	0	17	0	0	3.490	3.492	MN	4,459	34,900	05/11/2017	05/15/2027
637417-AL-0	NNN REIT INC			1	2.A FE	2,978,640	97.1730	2,915,190	3,000,000	2,988,538	0	2,076	0	0	4.300	4.388	AO	27,233	129,000	09/18/2018	10/15/2028
655663-AA-0	NORDSON CORP			1	2.B FE	2,006,460	103.7750	2,075,500	2,000,000	2,005,937	0	(523)	0	0	5.600	5.525	MS	33,600	0	09/08/2023	09/15/2028
655844-BS-6	NORFOLK SOUTHERN CORP			1	2.A FE	996,620	96.0390	960,390	1,000,000	999,074	0	355	0	0	2.900	2.939	JD	1,289	29,000	05/31/2016	06/15/2026
655844-CM-8	NORFOLK SOUTHERN CORP			2	2.A FE	2,992,980	88.9670	2,669,010	3,000,000	2,994,072	0	619	0	0	3.000	3.027	MS	26,500	90,000	02/16/2022	03/15/2032
655844-CM-8	NORFOLK SOUTHERN CORP			2	2.A FE	2,133,384	88.9670	1,957,274	2,200,000	2,143,545	0	5,877	0	0	3.000	3.359	MS	19,433	66,000	03/29/2022	03/15/2032
655844-CM-8	NORFOLK SOUTHERN CORP			2	2.A FE	2,782,620	88.9670	2,669,010	3,000,000	2,814,265	0	18,871	0	0	3.000	3.888	MS	26,500	90,000	04/18/2022	03/15/2032
665859-AT-1	NORTHERN TRUST CORP			2	1.E FE	1,997,500	96.6960	1,933,920	2,000,000	1,998,695	0	247	0	0	3.650	3.665	FA	30,011	73,000	07/31/2018	08/03/2028
666807-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	1,021,510	96.2470	962,470	1,000,000	1,007,165	0	(2,387)	0	0	3.200	2.935	FA	13,333	32,000	06/21/2017	02/01/2027
666807-BM-3	NORTHROP GRUMMAN CORP			1	2.A FE	990,740	97.7620	977,620	1,000,000	998,520	0	1,373	0	0	2.930	3.075	JJ	13,511	29,300	12/19/2017	01/15/2025
666807-BN-1	NORTHROP GRUMMAN CORP			1	2.A FE	999,470	95.6220	956,220	1,000,000	999,803	0	43	0	0	3.250	3.255	JJ	14,986	32,500	10/10/2017	01/15/2028
666807-BS-0	NORTHROP GRUMMAN CORP			1	2.A FE	3,188,970	99.5050	2,985,150	3,000,000	3,150,977	0	(21,926)	0	0	4.400	3.474	MN	22,000	132,000	03/28/2022	05/01/2030
666807-CH-3	NORTHROP GRUMMAN CORP			1	2.A FE	4,964,750	100.9090	5,045,450	5,000,000	4,967,214	0	2,464	0	0	4.700	4.787	MS	69,194	141,653	02/08/2023	03/15/2033
666807-CH-3	NORTHROP GRUMMAN CORP			1	2.A FE	4,721,400	100.9090	5,045,450	5,000,000	4,727,168	0	5,768	0	0	4.700	5.461	MS	69,194	0	09/21/2023	03/15/2033
66989H-AG-3	NOVARTIS CAPITAL		C	1	1.D FE	2,978,610	99.3630	2,980,890	3,000,000	2,998,960	0	2,302	0	0	3.400	3.483	MN	15,583	102,000	02/18/2014	05/06/2024
66989H-AN-8	NOVARTIS CAPITAL		C	1	1.D FE	1,010,440	96.3110	963,110	1,000,000	1,003,920	0	(1,177)	0	0	3.100	2.968	MN	3,789	31,000	01/16/2018	05/17/2027
66989H-AR-9	NOVARTIS CAPITAL		C	1	1.D FE	5,117,528	88.0750	4,401,108	4,997,000	5,082,627	0	(12,522)	0	0	2.200	1.913	FA	41,836	109,934	02/25/2021	08/14/2030
67021C-AM-9	NSTAR ELECTRIC CO			1	1.F FE	999,240	96.3990	963,990	1,000,000	999,690	0	79	0	0	3.200	3.209	MN	4,089	32,000	05/10/2017	05/15/2027
67021C-AN-7	NSTAR ELECTRIC CO			1	1.F FE	997,800	94.1630	941,630	1,000,000	998,704	0	213	0	0	3.250	3.276	MN	4,153	32,500	05/14/2019	05/15/2029
67021C-AR-8	NSTAR ELECTRIC CO			1	1.F FE	4,984,800	81.9640	4,098,200	5,000,000	4,987,985	0	1,441	0	0	1.950	1.983	FA	36,833	97,500	09/23/2021	08/15/2031
67080L-AA-3	NUVEEN LLC (144A)			1	1.C FE	5,311,450	97.7670	4,888,350	5,000,000	5,165,167	0	(32,930)	0	0	4.000	3.219	MN	33,333	200,000	04/15/2019	11/01/2028
649840-CS-2	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	4,986,900	80.0150	4,000,750	5,000,000	4,990,820	0	1,251	0	0	1.950	1.979	AO	24,375	97,500	09/23/2020	10/01/2030
649840-CT-0	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	5,000,450	79.7220	3,986,100	5,000,000	5,000,334	0	(41)	0	0	2.150	2.148	AO	26,875	107,500	09/23/2021	10/01/2031
649840-CT-0	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	4,954,100	79.7220	3,986,100	5,000,000	4,963,490	0	4,257	0	0	2.150	2.252	AO	26,875	107,500	09/29/2021	10/01/2031
67103H-AE-7	O'REILLY AUTOMOTIVE INC			2	2.A FE	2,520,538	97.2160	2,459,565	2,530,000	2,527,297	0	1,116	0	0	3.550	3.599	MS	26,446	89,815	03/23/2017	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC			1	2.A FE	998,400	96.4530	964,530	1,000,000	999,317	0	162	0	0	3.600	3.619	MS	12,000	36,000	08/10/2017	09/01/2027
68233J-BH-6	ONCOR ELECTRIC DELIVERY			1	1.F FE	3,025,440	96.5020	2,895,060	3,000,000	3,012,808	0	(2,498)	0	0	3.700	3.599	MN	14,183	111,000	08/13/2018	11/15/2028
68233J-BM-5	ONCOR ELECTRIC DELIVERY			1	1.F FE	5,023,600	98.7760	4,938,800	5,000,000	5,001,601	0	(5,100)	0	0	2.750	2.647	JD	11,458	137,500	05/30/2019	06/01/2024
68235P-AE-8	ONE GAS INC			1	1.G FE	560,150	99.8160	553,979	555,000	554,997	0	(523)	0	0	3.610	3.496	FA	8,348	20,036	01/29/2014	02/01/2024
68235P-AE-8	ONE GAS INC			1	1.G FE	1,000,000	99.8160	998,160	1,000,000	1,000,000	0	0	0	0	3.610	3.610	FA	15,042	36,100	01/13/2014	02/01/2024
68389X-AU-9	ORACLE CORP			1	2.B FE	997,730	98.8580	988,580	1,000,000	999,857	0	259	0	0	3.400	3.427	JJ	16,339	34,000	06/30/2014	07/08/2024
68389X-BC-8	ORACLE CORP			1	2.B FE	995,430	97.1240	971,240	1,000,000	999,272	0	498	0	0	2.950	3.003	MN	3,769	29,500	04/28/2015	05/15/2025
68389X-BM-6	ORACLE CORP			1	2.B FE	1,870,680	94.8610	1,897,220	2,000,000	1,956,601	0	16,051	0	0	2.650	3.551	JJ	24,439	53,000	03/06/2018	07/15/2026
68389X-BN-4	ORACLE CORP			1	2.B FE	1,988,300	94.9900	1,899,800	2,000,000	1,994,901	0	1,202	0	0	3.250	3.320	MN	8,306	65,000	01/24/2018	11/15/2027
690742-AF-8	OWENS CORNING INC			1	2.B FE	995,470	96.4530	964,530	1,000,000	998,506	0	526	0	0	3.400	3.459	FA	12,844	34,000	08/09/2017	08/15/2026
69371R-S3-1	PACCAR FINANCIAL CORP				1.E FE	2,987,550	100.9680	3,029,040	3,000,000	2,989,728	0	2,178	0	0	4.600	4.694	JJ	65,550	69,000	01/05/2023	01/10/2028
694308-HS-9	PACIFIC GAS & ELECTRIC			1	2.C FE	996,450	93.5690	935,690	1,000,000	998,700	0	368	0	0	3.300	3.342	MS	9,717	33,000	03/07/2017	03/15/2027

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
694308-JK-4	PACIFIC GAS & ELECTRIC			1	2.C FE	523,350	93.7490	468,745	500,000	513,829	0	(2,823)	0	0	3.750	3.087	JJ	9,375	18,750	07/01/2020	07/01/2028
694308-JL-2	PACIFIC GAS & ELECTRIC			1	2.C FE	523,350	96.8300	484,150	500,000	507,313	0	(4,729)	0	0	3.450	2.452	JJ	8,625	17,250	07/01/2020	07/01/2025
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II (144A)				1.D FE	1,339,350	87.3480	1,161,728	1,330,000	1,335,540	0	(1,322)	0	0	1.450	1.344	JJ	8,625	19,285	01/28/2021	01/20/2028
695114-CR-7	PACIFICORP			1	1.F FE	999,400	99.4670	994,670	1,000,000	999,902	0	27	0	0	3.600	3.607	AO	9,000	36,000	03/10/2014	04/01/2024
695156-AT-6	PACKAGING CORP OF AMERICA			1	2.B FE	1,988,933	95.2990	2,002,232	2,101,000	2,049,043	0	11,865	0	0	3.400	4.083	JD	3,175	71,434	06/13/2018	12/15/2027
695156-AU-3	PACKAGING CORP OF AMERICA			1	2.B FE	2,944,222	90.6090	2,475,438	2,732,000	2,877,592	0	(23,847)	0	0	3.000	2.007	JD	3,643	81,960	02/24/2021	12/15/2029
124857-AQ-6	PARAMOUNT GLOBAL			1	2.C FE	981,880	97.5110	975,110	1,000,000	995,826	0	1,914	0	0	4.000	4.215	JJ	18,444	40,000	07/07/2015	01/15/2026
701094-AJ-3	PARKER-HANNIFIN CORP			1	2.A FE	1,019,950	96.0070	960,070	1,000,000	1,006,766	0	(2,186)	0	0	3.250	3.006	MS	10,833	32,500	06/13/2017	03/01/2027
701094-AJ-3	PARKER-HANNIFIN CORP			1	2.A FE	999,060	96.0070	960,070	1,000,000	999,642	0	97	0	0	3.250	3.261	MS	10,833	32,500	02/21/2017	03/01/2027
701094-AJ-3	PARKER-HANNIFIN CORP			1	2.A FE	975,920	96.0070	960,070	1,000,000	990,525	0	2,769	0	0	3.250	3.568	MS	10,833	32,500	04/05/2018	03/01/2027
701094-AS-3	PARKER-HANNIFIN CORP			1	2.A FE	3,005,340	100.3370	3,010,110	3,000,000	3,004,614	0	(416)	0	0	4.500	4.468	MS	39,750	168,750	06/07/2022	09/15/2029
693304-AT-4	PECO ENERGY CO			1	1.E FE	1,991,800	97.5170	1,950,340	2,000,000	1,998,283	0	886	0	0	3.150	3.198	AO	13,300	63,000	09/28/2015	10/15/2025
709599-BT-0	PENSKE TRUCK LEASING (144A)			1	2.B FE	2,986,260	101.6190	3,048,570	3,000,000	2,988,012	0	1,752	0	0	5.550	5.653	MN	27,750	98,050	03/27/2023	05/01/2028
711123-E*-6	PEOPLES GAS LIGHT AND COKE COMPANY			1	1.E	6,000,000	89.0590	5,343,540	6,000,000	6,000,000	0	0	0	0	2.960	2.960	MS	59,200	177,600	07/30/2019	09/01/2029
713448-CM-8	PEPSICO INC			1	1.E FE	1,996,500	99.6990	1,993,980	2,000,000	1,999,786	0	334	0	0	3.600	3.621	MS	24,000	72,000	02/25/2014	03/01/2024
713448-DF-2	PEPSICO INC			1	1.E FE	999,220	96.7100	967,100	1,000,000	999,793	0	83	0	0	2.850	2.859	FA	10,054	28,500	02/19/2016	02/24/2026
713448-EL-8	PEPSICO INC			1	1.E FE	1,994,060	92.2100	1,844,200	2,000,000	1,996,474	0	575	0	0	2.625	2.659	JJ	22,167	52,500	07/25/2019	07/29/2029
713448-EZ-7	PEPSICO INC			1	1.E FE	3,874,920	85.2370	3,409,480	4,000,000	3,909,747	0	13,231	0	0	1.625	2.006	MN	10,833	65,000	04/27/2021	05/01/2030
713448-FQ-6	PEPSICO INC			1	1.E FE	11,993,040	100.4460	12,053,520	12,000,000	11,994,418	0	1,378	0	0	4.550	4.571	FA	209,300	269,967	02/13/2023	02/13/2026
714270-AB-4	PERNOD RICARD INTERNATIONAL FINANCE(144A		C	1	2.A FE	4,957,900	80.5630	4,028,150	5,000,000	4,970,078	0	3,839	0	0	1.625	1.713	AO	20,313	81,250	09/28/2020	04/01/2031
71678#-AB-4	PETROS CONNECTICUT FUND I LLC	@			1.C FE	454,169	96.4540	438,065	454,169	455,424	0	57	0	0	0.000	7.679	JD	731	34,323	12/17/2015	12/15/2026
71684@-AA-0	PETROS CONNECTICUT FUND II				1.C FE	810,249	82.3270	667,062	810,249	810,483	0	189	0	0	5.910	5.910	JD	23,637	49,593	12/29/2021	12/15/2030
717081-DV-2	PFIZER INC			1	1.F FE	699,818	95.8980	671,286	700,000	699,942	0	19	0	0	2.750	2.753	JD	1,497	19,250	05/31/2016	06/03/2026
717081-DV-2	PFIZER INC			1	1.F FE	448,826	95.8980	431,541	450,000	449,649	0	136	0	0	2.750	2.783	JD	963	12,375	06/14/2017	06/03/2026
717081-EA-7	PFIZER INC			1	1.F FE	998,150	96.5240	965,240	1,000,000	999,373	0	197	0	0	3.000	3.022	JD	1,333	30,000	04/28/2017	12/15/2026
717081-ES-8	PFIZER INC			1	1.F FE	2,998,470	99.5040	2,985,120	3,000,000	2,999,775	0	242	0	0	2.950	2.961	MS	26,058	88,500	03/04/2019	03/15/2024
717081-EY-5	PFIZER INC			1	1.F FE	5,871,180	85.1980	5,111,880	6,000,000	5,906,802	0	13,516	0	0	1.700	1.958	MN	9,350	102,000	04/22/2021	05/28/2030
717081-FB-4	PFIZER INC			1	1.F FE	2,934,090	83.0450	2,491,350	3,000,000	2,947,980	0	6,248	0	0	1.750	1.996	FA	19,396	52,500	09/29/2021	08/18/2031
716973-AC-6	PFIZER INVESTMENT ENTERPRISE			1	1.F FE	9,988,000	99.9850	9,998,500	10,000,000	9,988,922	0	922	0	0	4.450	4.477	MN	51,917	222,500	05/16/2023	05/19/2028
718172-BQ-1	PHILIP MORRIS INTERNATIONAL			1	1.F FE	1,980,560	97.6090	1,952,180	2,000,000	1,996,345	0	2,138	0	0	3.375	3.491	FA	26,250	67,500	08/04/2015	08/11/2025
718172-CB-3	PHILIP MORRIS INTERNATIONAL			1	1.F FE	995,830	95.1410	951,410	1,000,000	998,310	0	427	0	0	3.125	3.174	FA	11,632	31,250	08/14/2017	08/17/2027
720186-AN-5	PIEDMONT NATURAL GAS CO			1	2.A FE	12,952,030	85.4860	11,113,180	13,000,000	12,964,008	0	4,466	0	0	2.500	2.542	MS	95,694	325,000	03/08/2021	03/15/2031
693475-AT-2	PNC FINANCIAL SERVICES			2	1.G FE	2,993,880	94.9230	2,847,690	3,000,000	2,997,641	0	632	0	0	3.150	3.174	MN	11,025	94,500	05/16/2017	05/19/2027
693475-AZ-8	PNC FINANCIAL SERVICES			2	1.G FE	5,309,750	87.5210	4,376,050	5,000,000	5,212,435	0	(34,415)	0	0	2.550	1.777	JJ	56,313	127,500	02/16/2021	01/22/2030
737679-DG-2	POTOMAC ELECTRIC POWER			1	1.F FE	998,670	99.5460	995,460	1,000,000	999,889	0	115	0	0	3.600	3.616	MS	10,600	36,000	03/11/2014	03/15/2024
740189-AM-7	PRECISION CAST			1	1.C FE	996,100	98.0270	980,270	1,000,000	999,143	0	558	0	0	3.250	3.310	JD	1,444	32,500	02/22/2018	06/15/2025
740189-AM-7	PRECISION CAST			1	1.C FE	989,250	98.0270	980,270	1,000,000	997,595	0	1,578	0	0	3.250	3.420	JD	1,444	32,500	04/12/2018	06/15/2025
74251V-AK-8	PRINCIPAL FINANCIAL			1	1.G FE	996,880	97.7850	977,850	1,000,000	999,481	0	344	0	0	3.400	3.437	MN	4,344	34,000	05/04/2015	05/15/2025
74251V-AK-8	PRINCIPAL FINANCIAL			1	1.G FE	995,280	97.7850	977,850	1,000,000	999,228	0	521	0	0	3.400	3.456	MN	4,344	34,000	05/05/2015	05/15/2025
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	1,250,600	95.2950	1,238,835	1,300,000	1,284,629	0	6,297	0	0	3.000	3.539	AO	7,908	39,000	02/13/2018	04/18/2026
742718-EP-0	PROCTER & GAMBLE CO			1	1.D FE	996,350	96.6710	966,710	1,000,000	999,141	0	389	0	0	2.700	2.742	FA	11,175	27,000	01/28/2016	02/02/2026
742718-EV-7	PROCTER & GAMBLE CO			1	1.D FE	997,930	95.7530	957,530	1,000,000	999,165	0	212	0	0	2.850	2.874	FA	11,083	28,500	08/09/2017	08/11/2027
742718-FQ-7	PROCTER & GAMBLE CO LS: 5K	LS		1	1.D FE	3,009,510	86.5920	2,597,760	3,000,000	3,007,099	0	(900)	0	0	1.950	1.914	AO	11,050	58,500	04/26/2021	04/23/2031
742718-GA-1	PROCTER & GAMBLE CO LS:631K	LS		1	1.D FE	4,999,600	100.2220	5,011,100	5,000,000	4,999,502	0	(98)	0	0	4.050	4.050	JJ	87,188	101,250	01/23/2023	01/26/2033
74340X-BT-7	PROLOGIS LP			1	1.G FE	1,993,300	100.5200	2,010,400	2,000,000	1,993,824	0	505	0	0	4.625	4.667	JJ	42,653	75,799	09/15/2022	01/15/2033

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
74368C-AY-0	PROTECTIVE LIFE GLOBAL (144A)		C		1.D FE	10,000,000	81.0710	8,107,100	10,000,000	10,000,000	0	0	0	0	1.737	1.737	MS	48,250	173,700	09/14/2020	09/21/2030
74368C-BL-7	PROTECTIVE LIFE GLOBAL (144A)		C		1.D FE	2,355,425	97.5900	2,400,714	2,460,000	2,397,722	0	42,297	0	0	3.218	5.348	MS	20,450	79,163	02/07/2023	03/28/2025
74368C-BQ-6	PROTECTIVE LIFE GLOBAL (144A)		C		1.D FE	8,000,000	100.7820	8,062,560	8,000,000	8,000,000	0	0	0	0	5.366	5.366	JJ	208,678	214,640	01/03/2023	01/06/2026
744448-CL-3	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	996,810	96.8850	968,850	1,000,000	999,486	0	348	0	0	2.900	2.937	MN	3,706	29,000	05/05/2015	05/15/2025
744448-CV-1	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	4,983,800	82.3930	4,119,650	5,000,000	4,987,875	0	1,497	0	0	1.875	1.910	JD	4,167	93,750	02/23/2021	06/15/2031
744448-CV-1	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	6,953,310	82.3930	5,767,510	7,000,000	6,965,155	0	4,299	0	0	1.875	1.947	JD	5,833	131,250	02/22/2021	06/15/2031
744538-AE-9	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	6,979,420	84.2630	5,898,410	7,000,000	6,984,181	0	1,925	0	0	2.200	2.232	JD	6,844	154,000	06/01/2021	06/15/2031
744538-AF-6	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	5,007,250	104.8120	5,240,600	5,000,000	5,006,778	0	(472)	0	0	5.350	5.330	AO	71,333	0	09/20/2023	10/01/2033
744533-BM-1	PUBLIC SERVICE CO OF OKLAHOMA			1	1.G FE	9,967,000	82.9640	8,296,400	10,000,000	9,974,090	0	3,071	0	0	2.200	2.236	FA	83,111	220,000	08/11/2021	08/15/2031
744533-D@-6	PUBLIC SERVICE CO OF OKLAHOMA			1	2.A FE	7,000,000	95.1250	6,658,792	7,000,000	7,000,000	0	0	0	0	3.910	3.910	MS	80,589	273,700	02/22/2019	03/15/2029
74456Q-BD-7	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	999,910	99.5850	995,850	1,000,000	999,913	0	(33)	0	0	3.750	3.751	MS	11,042	37,500	09/09/2013	03/15/2024
74456Q-BH-8	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	998,210	98.4960	984,960	1,000,000	999,849	0	201	0	0	3.150	3.171	FA	11,900	31,500	08/06/2014	08/15/2024
74456Q-BL-9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	499,485	97.6440	488,220	500,000	499,909	0	56	0	0	3.000	3.012	MN	1,917	15,000	05/06/2015	05/15/2025
74456Q-BR-6	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	996,710	94.3610	943,610	1,000,000	999,019	0	342	0	0	2.250	2.287	MS	6,625	22,500	09/07/2016	09/15/2026
74456Q-CB-0	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	6,259,440	88.5210	5,311,260	6,000,000	6,184,477	0	(29,875)	0	0	2.450	1.887	JJ	67,783	147,000	06/10/2021	01/15/2030
74460D-AC-3	PUBLIC STORAGE			1	1.F FE	2,869,860	95.2580	2,857,740	3,000,000	2,938,601	0	15,168	0	0	3.094	3.689	MS	27,330	92,820	02/19/2019	09/15/2027
747525-AU-7	QUALCOMM INC			1	1.F FE	997,380	96.8550	968,550	1,000,000	998,991	0	271	0	0	3.250	3.281	MN	3,701	32,500	05/19/2017	05/20/2027
747525-BP-7	QUALCOMM INC			1	1.F FE	1,899,280	81.6200	1,632,400	2,000,000	1,918,697	0	8,742	0	0	1.650	2.183	MN	3,758	33,000	09/29/2021	05/20/2032
74834L-AV-2	QUEST DIAGNOSTICS			1	2.B FE	995,540	99.6570	996,570	1,000,000	999,751	0	470	0	0	4.250	4.305	AO	10,625	42,500	03/12/2014	04/01/2024
74834L-AZ-3	QUEST DIAGNOSTICS			1	2.B FE	997,230	97.2930	972,930	1,000,000	999,221	0	296	0	0	3.450	3.483	JD	2,875	34,500	05/23/2016	06/01/2026
74834L-BA-7	QUEST DIAGNOSTICS			1	2.B FE	3,519,696	98.2160	3,000,499	3,055,000	3,376,895	0	(57,446)	0	0	4.200	2.071	JD	64,155	64,155	06/17/2021	06/30/2029
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,085,200	96.4030	964,030	1,000,000	1,040,092	0	(13,015)	0	0	3.500	2.094	MS	10,306	35,000	06/10/2020	03/15/2027
913017-CR-8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,000,000	95.1320	951,320	1,000,000	1,000,000	0	0	0	0	3.125	3.125	MN	4,948	31,250	05/01/2017	05/04/2027
913017-DD-8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,994,900	98.5760	2,957,280	3,000,000	2,998,581	0	765	0	0	3.950	3.978	FA	44,438	118,500	08/13/2018	08/16/2025
756109-AS-3	REALTY INCOME CORP			1	1.G FE	986,710	94.9690	949,690	1,000,000	995,591	0	1,359	0	0	3.000	3.153	JJ	13,833	30,000	10/04/2016	01/15/2027
756109-AW-4	REALTY INCOME CORP			1	1.G FE	2,980,770	93.5460	2,806,380	3,000,000	2,988,677	0	1,858	0	0	3.250	3.326	JD	4,333	97,500	06/12/2019	06/15/2029
760759-AS-9	REPUBLIC SERVICES INC			1	2.A FE	1,005,060	96.1430	961,430	1,000,000	1,002,104	0	(536)	0	0	3.375	3.313	MN	4,313	33,750	01/08/2018	11/15/2027
760759-AT-7	REPUBLIC SERVICES INC			1	2.A FE	989,410	98.1320	981,320	1,000,000	994,804	0	1,057	0	0	3.950	4.080	MN	5,047	39,500	05/04/2018	05/15/2028
760759-BB-5	REPUBLIC SERVICES INC			1	2.A FE	2,987,340	101.9370	3,058,110	3,000,000	2,988,527	0	1,187	0	0	4.875	4.956	AO	36,563	74,344	03/21/2023	04/01/2029
76169#-AH-6	REYES HOLDINGS LLC			1	1.G PL	6,000,000	99.2170	5,953,037	6,000,000	5,999,740	0	(1)	0	0	4.850	4.850	FA	118,825	291,000	01/22/2015	02/04/2025
76169#-AS-2	REYES HOLDINGS LLC			1	1.G PL	4,000,000	100.7800	4,031,210	4,000,000	4,000,000	0	0	0	0	4.880	4.880	MN	23,858	97,600	04/28/2023	05/17/2031
76169#-AT-0	REYES HOLDINGS LLC			1	1.G PL	3,000,000	100.8800	3,026,402	3,000,000	3,000,000	0	0	0	0	4.910	4.910	MN	18,003	73,650	04/28/2023	05/17/2032
76169#-AU-7	REYES HOLDINGS LLC			1	1.G PL	2,000,000	101.1800	2,023,601	2,000,000	2,000,000	0	0	0	0	4.950	4.950	MN	12,100	49,500	04/28/2023	05/17/2033
761713-BG-0	REYNOLDS AMERICAN		C	1	2.B FE	1,037,150	98.9330	989,330	1,000,000	1,005,520	0	(4,388)	0	0	4.450	3.976	JD	2,349	44,500	09/11/2015	06/12/2025
771196-BE-1	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,994,940	98.7150	1,974,300	2,000,000	1,999,489	0	571	0	0	3.350	3.380	MS	16,750	67,000	09/22/2014	09/30/2024
771196-BK-7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	990,040	95.8950	958,950	1,000,000	997,427	0	1,029	0	0	2.625	2.737	MN	3,354	26,250	02/22/2016	05/15/2026
771196-BK-7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	942,820	95.8950	958,950	1,000,000	981,788	0	7,239	0	0	2.625	3.430	MN	3,354	26,250	02/27/2018	05/15/2026
771196-BL-5	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,382,685	94.3630	1,415,445	1,500,000	1,454,979	0	13,655	0	0	2.375	3.411	JJ	15,141	35,625	04/06/2018	01/28/2027
771196-BX-9	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	3,310,240	84.2390	3,369,560	4,000,000	3,344,525	0	34,285	0	0	2.076	4.556	JD	4,152	41,520	06/27/2023	12/13/2031
773903-AG-4	ROCKWELL AUTOMATION			1	1.G FE	999,900	97.7800	977,800	1,000,000	999,966	0	9	0	0	2.875	2.876	MS	9,583	28,750	02/11/2015	03/01/2025
773903-AH-2	ROCKWELL AUTOMATION			1	1.G FE	2,042,440	96.5720	1,931,440	2,000,000	2,023,366	0	(4,316)	0	0	3.500	3.241	MS	23,333	70,000	04/22/2019	03/01/2029
773903-AH-2	ROCKWELL AUTOMATION			1	1.G FE	1,993,320	96.5720	1,931,440	2,000,000	1,996,184	0	650	0	0	3.500	3.540	MS	23,333	70,000	02/27/2019	03/01/2029
773903-AL-3	ROCKWELL AUTOMATION			1	1.F FE	2,910,629	82.5670	2,427,470	2,940,000	2,917,094	0	2,770	0	0	1.750	1.860	FA	19,437	51,450	08/09/2021	08/15/2031
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	1,023,750	97.8410	978,410	1,000,000	1,007,679	0	(2,651)	0	0	3.800	3.501	JD	1,689	38,000	04/20/2017	12/15/2026
778296-AA-1	ROSS STORES INC			1	2.A FE	993,290	98.5600	985,600	1,000,000	999,412	0	761	0	0	3.375	3.455	MS	9,938	33,750	09/15/2014	09/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
749685-AX-1	RPM INTERNATIONAL INC			1	2.C FE	5,670,476	98.6520	4,833,948	4,900,000	5,432,871	0	(101,525)	0	0	4.550	2.204	MS	74,317	222,950	08/12/2021	03/01/2029
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	3,041,490	85.4580	2,563,740	3,000,000	3,031,656	0	(4,027)	0	0	1.950	1.794	JJ	26,975	58,500	07/08/2021	07/15/2031
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	5,050,750	85.4580	4,272,900	5,000,000	5,038,754	0	(4,920)	0	0	1.950	1.836	JJ	44,958	97,500	07/06/2021	07/15/2031
797440-BU-7	SAN DIEGO G & E			2	1.F FE	939,210	95.4880	954,880	1,000,000	980,818	0	7,636	0	0	2.500	3.347	MN	3,194	25,000	02/05/2018	05/15/2026
824348-AR-7	SHERWIN-WILLIAMS CO			1	2.B FE	999,410	97.3070	973,070	1,000,000	999,872	0	65	0	0	3.450	3.457	FA	14,375	34,500	07/28/2015	08/01/2025
824348-AW-6	SHERWIN-WILLIAMS CO			1	2.B FE	101,009	96.6130	96,613	100,000	100,377	0	(111)	0	0	3.450	3.324	JD	288	3,450	10/03/2017	06/01/2027
824348-AW-6	SHERWIN-WILLIAMS CO			1	2.B FE	996,370	96.6130	966,130	1,000,000	998,606	0	372	0	0	3.450	3.493	JD	2,875	34,500	05/02/2017	06/01/2027
824348-AW-6	SHERWIN-WILLIAMS CO			1	2.B FE	1,986,660	96.6130	1,932,260	2,000,000	1,994,596	0	1,452	0	0	3.450	3.534	JD	5,750	69,000	01/24/2018	06/01/2027
826418-BM-6	SIERRA PACIFIC POWER			1	1.F FE	1,016,230	95.3110	953,110	1,000,000	1,003,880	0	(1,794)	0	0	2.600	2.408	MN	4,333	26,000	07/20/2016	05/01/2026
828807-DG-9	SIMON PROPERTY GROUP			1	1.G FE	2,997,030	97.7760	2,933,280	3,000,000	2,999,528	0	612	0	0	2.000	2.021	MS	18,000	60,000	09/04/2019	09/13/2024
833034-AK-7	SNAP-ON INC			1	1.F FE	999,060	96.5560	965,560	1,000,000	999,642	0	97	0	0	3.250	3.261	MS	10,833	32,500	02/15/2017	03/01/2027
842434-CM-2	SOUTHERN CALIFORNIA GAS			1	1.D FE	1,000,590	98.5710	985,710	1,000,000	1,000,032	0	(66)	0	0	3.150	3.143	MS	9,275	31,500	09/11/2014	09/15/2024
842434-CP-5	SOUTHERN CALIFORNIA GAS			1	1.D FE	997,630	97.5810	975,810	1,000,000	999,595	0	261	0	0	3.200	3.228	JD	1,422	32,000	06/15/2015	06/15/2025
001192-AM-5	SOUTHERN CO GAS CAPITAL			1	2.A FE	1,991,960	96.2760	1,925,520	2,000,000	1,997,779	0	846	0	0	3.250	3.297	JD	2,889	65,000	05/13/2016	06/15/2026
842638-J*-0	SOUTHERN CONNECTICUT GAS CO			1	1.E	10,000,000	80.4030	8,040,300	10,000,000	10,000,000	0	0	0	0	1.870	1.870	JD	8,311	187,000	09/22/2020	12/15/2030
845011-AA-3	SOUTHWEST GAS CORP			1	2.A FE	998,150	95.8210	958,210	1,000,000	999,100	0	183	0	0	3.700	3.722	AO	9,250	37,000	03/12/2018	04/01/2028
845011-AA-3	SOUTHWEST GAS CORP			1	2.A FE	993,910	95.8210	958,210	1,000,000	997,037	0	622	0	0	3.700	3.775	AO	9,250	37,000	07/19/2018	04/01/2028
845437-BP-6	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	971,090	94.1180	941,180	1,000,000	990,451	0	3,267	0	0	2.750	3.114	AO	6,875	27,500	07/19/2017	10/01/2026
845437-BP-6	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	935,370	94.1180	941,180	1,000,000	977,032	0	7,793	0	0	2.750	3.634	AO	6,875	27,500	03/01/2018	10/01/2026
845743-BP-7	SOUTHWESTERN PUBLIC SERVICES CO			1	1.G FE	1,002,980	98.8780	988,780	1,000,000	999,993	0	(388)	0	0	3.300	3.258	JD	1,467	33,000	09/09/2015	06/15/2024
84756N-AD-1	SPECTRA ENERGY PARTNERS			1	2.A FE	997,650	99.8170	998,170	1,000,000	999,805	0	209	0	0	4.750	4.778	MS	13,986	47,500	09/16/2013	03/15/2024
854502-AQ-4	STANLEY BLACK & DECKER			1	2.A FE	3,977,800	86.2600	3,450,400	4,000,000	3,981,135	0	1,940	0	0	3.000	3.063	MN	15,333	120,000	02/23/2022	05/15/2032
855244-AP-4	STARBUCKS CORP			1	2.A FE	997,570	96.2450	962,450	1,000,000	998,851	0	244	0	0	3.500	3.529	MS	11,667	35,000	02/26/2018	03/01/2028
855244-AP-4	STARBUCKS CORP			1	2.A FE	996,240	96.2450	962,450	1,000,000	998,237	0	379	0	0	3.500	3.545	MS	11,667	35,000	02/27/2018	03/01/2028
855244-BE-8	STARBUCKS CORP			1	2.A FE	3,001,830	100.4250	3,012,750	3,000,000	3,001,164	0	(666)	0	0	4.750	4.727	FA	53,833	70,854	02/08/2023	02/15/2026
857477-AT-0	STATE STREET CORP				1.F FE	998,660	98.1780	981,780	1,000,000	999,718	0	147	0	0	3.550	3.566	FA	13,115	35,500	08/13/2015	08/18/2025
857477-AW-3	STATE STREET CORP				1.F FE	998,600	95.5300	955,300	1,000,000	999,617	0	147	0	0	2.650	2.666	MN	3,092	26,500	05/16/2016	05/19/2026
857477-BG-7	STATE STREET CORP				1.F FE	2,987,820	89.2970	2,678,910	3,000,000	2,992,242	0	1,169	0	0	2.400	2.446	JJ	31,400	72,000	01/21/2020	01/24/2030
857477-BT-9	STATE STREET CORP			2	1.F FE	4,868,450	84.2430	4,212,150	5,000,000	4,887,882	0	10,613	0	0	2.623	2.904	FA	52,460	131,150	02/14/2022	02/07/2033
857477-BV-4	STATE STREET CORP			2	1.F FE	3,015,630	94.3140	2,829,420	3,000,000	3,013,691	0	(1,314)	0	0	4.164	4.099	FA	51,099	124,920	08/02/2022	08/04/2033
860630-AD-4	STIFEL FINANCIAL CORP			1	2.C FE	1,014,660	99.0370	990,370	1,000,000	1,001,139	0	(2,051)	0	0	4.250	4.034	JJ	19,243	42,500	07/11/2016	07/18/2024
863667-AF-8	STRYKER CORP			1	2.A FE	991,240	99.1850	991,850	1,000,000	999,563	0	972	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	96.7870	967,870	1,000,000	1,000,834	0	(193)	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	96.7870	967,870	1,000,000	999,769	0	42	0	0	3.650	3.655	MS	11,558	36,500	02/26/2018	03/07/2028
863667-AY-7	STRYKER CORP			1	2.A FE	4,983,700	85.5490	4,277,450	5,000,000	4,987,920	0	1,734	0	0	1.950	1.989	JD	4,333	97,500	07/12/2021	06/15/2030
863667-AY-7	STRYKER CORP			1	2.A FE	3,415,440	85.5490	2,994,215	3,500,000	3,437,843	0	8,849	0	0	1.950	2.247	JD	3,033	68,250	06/02/2021	06/15/2030
863667-AY-7	STRYKER CORP			1	2.A FE	7,605,316	85.5490	6,715,597	7,850,000	7,671,674	0	25,309	0	0	1.950	2.331	JD	6,803	153,075	04/28/2021	06/15/2030
871829-AZ-0	SYSCO CORP			1	2.B FE	1,000,000	97.6320	976,320	1,000,000	1,000,000	0	0	0	0	3.750	3.750	AO	9,375	37,500	09/23/2015	10/01/2025
871829-BF-3	SYSCO CORP			1	2.B FE	998,110	95.6640	956,640	1,000,000	999,261	0	191	0	0	3.250	3.272	JJ	14,986	32,500	06/20/2017	07/15/2027
87264A-CZ-6	T-MOBILE USA INC			1	2.B FE	2,993,730	101.3990	3,041,970	3,000,000	2,994,377	0	647	0	0	4.950	4.998	MS	43,725	89,100	02/06/2023	03/15/2028
189754-AC-8	TAPESTRY INC			1	2.B FE	998,580	95.1110	951,110	1,000,000	999,431	0	143	0	0	4.125	4.142	JJ	19,021	41,250	06/06/2017	07/15/2027
87612E-BD-7	TARGET CORP			1	1.F FE	516,300	99.1580	495,790	500,000	501,046	0	(2,046)	0	0	3.500	3.075	JJ	8,750	17,500	09/01/2015	07/01/2024
87612E-BD-7	TARGET CORP			1	1.F FE	516,145	99.1580	495,790	500,000	501,037	0	(2,026)	0	0	3.500	3.079	JJ	8,750	17,500	09/01/2015	07/01/2024
87612E-BD-7	TARGET CORP			1	1.F FE	995,560	99.1580	991,580	1,000,000	999,740	0	507	0	0	3.500	3.553	JJ	17,500	35,000	06/17/2014	07/01/2024
87236Y-AF-5	TD AMERITRADE			1	1.G FE	997,920	92.6840	926,840	1,000,000	999,202	0	219	0	0	3.300	3.325	AO	8,250	33,000	04/24/2017	04/01/2027

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
88213A-HP-3	TEXAS A & M UNIV REV TXBL S2017A			1	1.A FE	5,714,350	96.7900	4,839,500	5,000,000	5,368,610	0	(106,952)	0	0	3.231	1.002	MN	20,643	161,550	09/22/2020	05/15/2027
882508-BC-7	TEXAS INSTRUMENTS INC			1	1.E FE	983,250	95.5480	955,480	1,000,000	992,825	0	1,728	0	0	2.900	3.099	MN	4,672	29,000	01/10/2018	11/03/2027
883203-BU-4	TEXTRON INC			1	2.B FE	1,004,060	99.7100	997,100	1,000,000	999,972	0	(513)	0	0	4.300	4.250	MS	14,333	43,000	01/24/2014	03/01/2024
883203-BX-8	TEXTRON INC			1	2.B FE	998,740	96.0340	960,340	1,000,000	999,510	0	130	0	0	3.650	3.665	MS	10,747	36,500	02/27/2017	03/15/2027
883203-CA-7	TEXTRON INC			1	2.B FE	2,997,330	95.1390	2,854,170	3,000,000	2,998,187	0	257	0	0	3.900	3.911	MS	33,800	117,000	04/30/2019	09/17/2029
886546-AB-6	TIFFANY & CO			1	1.D FE	997,020	98.8390	988,390	1,000,000	999,691	0	340	0	0	3.800	3.836	AO	9,500	38,000	09/22/2014	10/01/2024
887389-AJ-3	TIMKEN CO			1	2.B FE	989,010	98.6310	986,310	1,000,000	999,084	0	1,267	0	0	3.875	4.009	MS	12,917	38,750	08/13/2014	09/01/2024
887389-AJ-3	TIMKEN CO			1	2.B FE	984,300	98.6310	986,310	1,000,000	998,355	0	2,322	0	0	3.875	4.121	MS	12,917	38,750	03/06/2017	09/01/2024
872540-AQ-2	TJX COS INC			1	1.F FE	992,540	94.5090	945,090	1,000,000	997,794	0	775	0	0	2.250	2.334	MS	6,625	22,500	09/07/2016	09/15/2026
89236T-DW-2	TOYOTA MOTOR CREDIT		C	1	1.E FE	499,750	99.2720	496,360	500,000	499,963	0	26	0	0	2.900	2.908	AO	2,981	14,500	04/11/2017	04/17/2024
89236T-EM-3	TOYOTA MOTOR CREDIT		C	1	1.E FE	997,780	95.4600	954,600	1,000,000	999,016	0	225	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	95.4600	954,600	1,000,000	998,452	0	354	0	0	3.050	3.091	JJ	14,403	30,500	01/09/2018	01/11/2028
89236T-KR-5	TOYOTA MOTOR CREDIT CORP		C	1	1.E FE	5,045,600	102.7120	5,135,600	5,000,000	5,042,053	0	(3,547)	0	0	4.700	4.584	JJ	110,319	117,500	01/17/2023	01/12/2033
07330M-AA-5	TRUIST BANK			2	1.F FE	997,560	95.8730	958,730	1,000,000	999,295	0	218	0	0	3.800	3.825	AO	6,333	38,000	09/22/2014	10/30/2026
07330M-AB-3	TRUIST BANK			2	1.F FE	999,330	96.7070	967,070	1,000,000	999,829	0	73	0	0	3.625	3.633	MS	10,573	36,250	09/09/2015	09/16/2025
89788M-AG-7	TRUIST FINANCIAL CORP			1	1.G FE	10,000,000	96.4150	9,641,500	10,000,000	10,000,000	0	0	0	0	4.123	4.123	JD	28,632	412,300	06/01/2022	06/06/2028
89788M-AL-6	TRUIST FINANCIAL CORP			1	1.G FE	5,000,000	98.5830	4,929,150	5,000,000	5,000,000	0	0	0	0	4.873	4.873	JJ	104,905	121,825	01/23/2023	01/26/2029
902494-BC-6	TYSON FOODS INC			1	2.B FE	1,021,150	95.4040	954,040	1,000,000	1,007,808	0	(2,296)	0	0	3.550	3.289	JD	2,860	35,500	08/24/2017	06/02/2027
902494-BC-6	TYSON FOODS INC			1	2.B FE	998,330	95.4040	954,040	1,000,000	999,340	0	173	0	0	3.550	3.570	JD	2,860	35,500	05/23/2017	06/02/2027
902494-BJ-1	TYSON FOODS INC			1	2.B FE	1,992,940	98.1060	1,962,120	2,000,000	1,997,528	0	1,032	0	0	4.000	4.058	MS	26,667	80,000	02/13/2019	03/01/2026
904311-AA-5	UNDER ARMOUR INC			1	3.B FE	1,021,780	94.4450	944,450	1,000,000	944,450	55,660	(2,390)	0	0	3.250	2.989	JD	1,444	32,500	07/12/2016	06/15/2026
904764-AS-6	UNILEVER CAPITAL		C	1	1.E FE	988,380	97.8430	978,430	1,000,000	997,885	0	1,271	0	0	3.100	3.237	JJ	12,917	31,000	07/28/2015	07/30/2025
904764-AU-1	UNILEVER CAPITAL		C	1	1.E FE	984,170	94.3180	943,180	1,000,000	995,584	0	1,647	0	0	2.000	2.177	JJ	8,500	20,000	07/25/2016	07/28/2026
904764-AY-3	UNILEVER CAPITAL		C	1	1.E FE	984,610	95.5660	955,660	1,000,000	994,297	0	1,588	0	0	2.900	3.080	MN	4,511	29,000	05/02/2017	05/05/2027
904764-BK-2	UNILEVER CAPITAL		C	1	1.E FE	2,809,350	82.8300	2,484,900	3,000,000	2,861,190	0	19,075	0	0	1.375	2.119	MS	12,260	41,250	03/22/2021	09/14/2030
906548-CK-6	UNION ELECTRIC CO			1	1.F FE	999,820	99.3740	993,740	1,000,000	999,920	0	(18)	0	0	3.500	3.502	AO	7,389	35,000	04/01/2014	04/15/2024
906548-CK-6	UNION ELECTRIC CO			1	1.F FE	1,987,400	99.3740	1,987,480	2,000,000	1,999,167	0	2,214	0	0	3.500	3.619	AO	14,778	70,000	05/15/2018	04/15/2024
906548-CM-2	UNION ELECTRIC CO			1	1.F FE	1,993,480	95.3210	1,906,420	2,000,000	1,997,505	0	671	0	0	2.950	2.988	JD	2,622	59,000	06/06/2017	06/15/2027
906548-CT-7	UNION ELECTRIC CO			1	1.F FE	4,979,800	82.9680	4,148,400	5,000,000	4,984,237	0	1,728	0	0	2.150	2.192	MS	31,653	107,500	06/10/2021	03/15/2032
907818-DR-6	UNION PACIFIC CORP			1	1.G FE	1,044,820	99.7340	997,340	1,000,000	1,000,067	0	(4,750)	0	0	3.646	3.083	FA	13,774	36,460	08/21/2014	02/15/2024
907818-DR-6	UNION PACIFIC CORP			1	1.G FE	941,449	99.7340	954,454	957,000	956,717	0	1,727	0	0	3.646	3.836	FA	13,182	34,892	08/22/2013	02/15/2024
907818-DY-1	UNION PACIFIC CORP			1	1.G FE	996,690	98.0350	980,350	1,000,000	999,605	0	358	0	0	3.250	3.288	JJ	14,986	32,500	08/07/2014	01/15/2025
907818-EH-7	UNION PACIFIC CORP			1	1.G FE	985,600	96.3450	963,450	1,000,000	995,810	0	1,836	0	0	2.750	2.950	MS	9,167	27,500	01/08/2018	03/01/2026
907818-EY-0	UNION PACIFIC CORP			1	1.G FE	1,995,020	99.2530	1,985,060	2,000,000	1,997,533	0	452	0	0	3.950	3.978	MS	24,358	79,000	06/05/2018	09/10/2028
907818-FU-7	UNION PACIFIC CORP			1	1.G FE	3,014,820	86.9760	2,609,280	3,000,000	3,011,195	0	(1,425)	0	0	2.375	2.317	MN	8,115	71,250	06/03/2021	05/20/2031
910637-V*-5	UNITED ILLUMINATING COMPANY			1	1.G	2,000,000	81.1870	1,623,740	2,000,000	2,000,000	0	0	0	0	2.020	2.020	JD	3,367	40,400	09/22/2020	12/01/2030
911312-BM-7	UNITED PARCEL SERVICE			1	1.F FE	987,100	95.8360	958,360	1,000,000	994,411	0	1,330	0	0	3.050	3.204	MN	3,897	30,500	01/22/2018	11/15/2027
91324P-CV-2	UNITEDHEALTH GROUP INC			1	1.F FE	968,220	97.1250	971,250	1,000,000	990,208	0	4,180	0	0	3.100	3.564	MS	9,128	31,000	04/12/2018	03/15/2026
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.F FE	497,445	96.8830	484,415	500,000	499,057	0	261	0	0	3.375	3.435	AO	3,563	16,875	03/08/2017	04/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.F FE	2,888,010	96.8830	2,906,490	3,000,000	2,953,978	0	12,847	0	0	3.375	3.875	AO	21,375	101,250	05/22/2018	04/15/2027
91324P-DK-5	UNITEDHEALTH GROUP INC			1	1.F FE	998,280	97.8640	978,640	1,000,000	999,133	0	172	0	0	3.850	3.871	JD	1,711	38,500	06/14/2018	06/15/2028
91324P-ED-0	UNITEDHEALTH GROUP INC			1	1.F FE	5,010,500	86.6920	4,334,600	5,000,000	5,007,856	0	(1,003)	0	0	2.300	2.275	MN	14,694	115,000	05/18/2021	05/15/2031
91324P-EU-2	UNITEDHEALTH GROUP INC			1	1.F FE	9,981,200	99.8770	9,987,700	10,000,000	9,982,781	0	1,581	0	0	4.250	4.288	JJ	195,972	126,319	03/23/2023	01/15/2029
914713-N7-3	UNIV OF NC CHAPEL HILL REF (TXBL) S16C			1	1.A FE	1,000,000	95.2870	952,870	1,000,000	1,000,000	0	0	0	0	2.529	2.529	JD	2,108	25,290	02/23/2016	12/01/2026
914744-AF-4	UNIVERSITY OF NOTRE DAME (TAXABLE) S2020			1	1.A FE	38,750,000	85.1000	32,976,250	38,750,000	38,750,000	0	0	0	0	1.637	1.637	FA	239,639	634,338	06/04/2020	02/15/2030

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
91159H-HG-8	US BANCORP			2	1.G FE	998,920	99.8040	998,040	1,000,000	999,942	0	102	0	0	3.700	3.713	JJ	15,417	37,000	01/27/2014	01/30/2024
91159H-HN-3	US BANCORP			2	1.G FE	992,680	93.9170	939,170	1,000,000	997,947	0	766	0	0	2.375	2.458	JJ	10,490	23,750	07/19/2016	07/22/2026
91159H-HR-4	US BANCORP			2	1.G FE	999,400	95.1670	951,670	1,000,000	999,753	0	62	0	0	3.150	3.157	AO	5,600	31,500	04/24/2017	04/27/2027
91159H-HS-2	US BANCORP			2	1.G FE	997,290	96.6430	966,430	1,000,000	998,657	0	271	0	0	3.900	3.933	AO	7,042	39,000	04/24/2018	04/26/2028
91159H-JA-9	US BANCORP			1	1.G FE	4,741,850	80.6500	4,032,500	5,000,000	4,809,698	0	26,897	0	0	1.375	1.997	JJ	30,365	68,750	06/07/2021	07/22/2030
91159H-JA-9	US BANCORP			1	1.G FE	4,416,687	80.6500	3,772,807	4,678,000	4,486,808	0	26,974	0	0	1.375	2.044	JJ	28,409	64,323	05/06/2021	07/22/2030
91159H-JD-3	US BANCORP			2	1.G FE	5,000,000	83.4330	4,171,650	5,000,000	5,000,000	0	0	0	0	2.677	2.677	JJ	57,258	133,850	01/20/2022	01/27/2033
91159H-JF-8	US BANCORP			1	1.G FE	10,000,000	98.5730	9,857,300	10,000,000	10,000,000	0	0	0	0	4.548	4.548	JJ	200,870	454,800	07/19/2022	07/22/2028
90331H-MS-9	US BANK NA CINCINNATI			2	1.F FE	1,009,260	97.3890	973,890	1,000,000	1,001,038	0	(1,021)	0	0	2.800	2.693	JJ	11,978	28,000	01/27/2015	01/27/2025
92277G-AP-2	VENTAS REALTY LP			1	2.A FE	2,996,340	99.2540	2,977,620	3,000,000	2,999,562	0	611	0	0	3.500	3.525	AO	22,167	105,000	02/19/2019	04/15/2024
92343E-AM-4	VERISIGN INC			1	2.C FE	4,008,240	85.7610	3,430,440	4,000,000	4,006,299	0	(775)	0	0	2.700	2.676	JD	4,800	108,000	05/25/2021	06/15/2031
92343V-DD-3	VERIZON COMMUNICATIONS			1	2.A FE	997,450	95.2950	952,950	1,000,000	999,254	0	265	0	0	2.625	2.654	FA	9,917	26,250	07/27/2016	08/15/2026
92343V-DY-7	VERIZON COMMUNICATIONS			1	2.A FE	992,560	98.5720	985,720	1,000,000	997,214	0	780	0	0	4.125	4.217	MS	12,031	41,250	03/13/2017	03/16/2027
92343V-EN-0	VERIZON COMMUNICATIONS			1	2.A FE	1,049,000	98.1850	1,029,961	1,049,000	1,049,000	0	0	0	0	3.376	3.376	FA	13,379	35,414	08/15/2017	02/15/2025
92343V-GJ-7	VERIZON COMMUNICATIONS			1	2.A FE	5,003,950	86.2520	4,312,600	5,000,000	5,002,844	0	(368)	0	0	2.550	2.541	MS	35,417	127,500	03/12/2021	03/21/2031
925650-AD-5	VICI PROPERTIES			1	2.C FE	3,991,160	97.5920	3,903,680	4,000,000	3,992,214	0	704	0	0	5.125	5.153	MN	26,194	205,000	04/20/2022	05/15/2032
927804-FQ-2	VIRGINIA ELECTRIC & POWER			1	2.A FE	1,002,810	99.6870	996,870	1,000,000	999,985	0	(331)	0	0	3.450	3.415	FA	13,033	34,500	02/05/2014	02/15/2024
927804-FX-7	VIRGINIA ELECTRIC & POWER			1	2.A FE	999,080	96.7230	967,230	1,000,000	999,632	0	96	0	0	3.500	3.511	MS	10,306	35,000	03/13/2017	03/15/2027
927804-FX-7	VIRGINIA ELECTRIC & POWER			1	2.A FE	2,994,900	96.7230	2,901,690	3,000,000	2,997,724	0	627	0	0	3.500	3.524	MS	30,917	105,000	02/08/2019	03/15/2027
927804-GB-4	VIRGINIA ELECTRIC & POWER			1	1.F FE	1,999,300	91.9980	1,839,960	2,000,000	1,999,578	0	67	0	0	2.875	2.879	JJ	26,514	57,500	07/08/2019	07/15/2029
927804-GK-4	VIRGINIA ELECTRIC & POWER			1	1.F FE	1,994,400	101.2200	2,024,400	2,000,000	1,994,572	0	172	0	0	5.000	5.035	AO	25,000	50,278	03/28/2023	04/01/2033
92826C-AD-4	VISA INC			1	1.D FE	1,064,920	97.6220	976,220	1,000,000	1,013,274	0	(7,544)	0	0	3.150	2.351	JD	1,488	31,500	08/16/2016	12/14/2025
92826C-AD-4	VISA INC			1	1.D FE	1,025,860	97.6220	976,220	1,000,000	1,005,946	0	(3,353)	0	0	3.150	2.791	JD	1,488	31,500	08/03/2017	12/14/2025
92826C-AH-5	VISA INC			1	1.D FE	1,942,500	95.2950	1,905,900	2,000,000	1,975,829	0	6,052	0	0	2.750	3.097	MS	16,194	55,000	01/23/2018	09/15/2027
928668-BU-5	VOLKSWAGEN GROUP AMERICA (144A)		C	1	2.A FE	4,999,450	100.8760	5,043,800	5,000,000	4,999,026	0	(424)	0	0	5.800	5.805	MS	87,806	0	09/05/2023	09/12/2025
929160-AT-6	VULCAN MATERIALS			1	2.B FE	2,988,090	96.8720	2,906,160	3,000,000	2,995,505	0	1,232	0	0	3.900	3.948	AO	29,250	117,000	03/09/2017	04/01/2027
931427-AQ-1	WALGREENS BOOTS ALLIANCE			1	2.C FE	350,115	95.1100	333,836	351,000	350,751	0	94	0	0	3.450	3.480	JD	1,009	12,110	05/26/2016	06/01/2026
931142-DP-5	WALMART INC			1	1.C FE	996,120	99.3600	993,600	1,000,000	999,795	0	411	0	0	3.300	3.346	AO	6,325	33,000	04/15/2014	04/22/2024
25468P-DF-0	WALT DISNEY COMPANY			1	1.G FE	997,620	97.3480	973,480	1,000,000	999,507	0	259	0	0	3.150	3.178	MS	9,100	31,500	09/14/2015	09/17/2025
25468P-DV-5	WALT DISNEY COMPANY			1	1.G FE	996,290	96.0080	960,080	1,000,000	998,589	0	380	0	0	2.950	2.993	JD	1,311	29,500	06/01/2017	06/15/2027
254687-CZ-7	WALT DISNEY COMPANY			1	1.G FE	1,030,820	98.9350	989,350	1,000,000	1,002,897	0	(6,218)	0	0	3.700	3.085	MS	10,894	37,000	03/20/2019	09/15/2024
941053-AJ-9	WASTE CONNECTIONS INC			1	2.A FE	2,000,640	95.7230	1,914,460	2,000,000	2,000,366	0	(63)	0	0	3.500	3.496	MN	11,667	70,000	04/10/2019	05/01/2029
941053-AJ-9	WASTE CONNECTIONS INC			1	2.A FE	1,855,622	95.7230	1,778,533	1,858,000	1,856,592	0	225	0	0	3.500	3.515	MN	10,838	65,030	04/24/2019	05/01/2029
94106L-AZ-2	WASTE MANAGEMENT INC			1	2.A FE	1,003,080	99.1840	991,840	1,000,000	1,000,032	0	(434)	0	0	3.500	3.458	MN	4,472	35,000	07/21/2015	05/15/2024
94106L-AZ-2	WASTE MANAGEMENT INC			1	2.A FE	997,480	99.1840	991,840	1,000,000	999,832	0	259	0	0	3.500	3.530	MN	4,472	35,000	05/05/2014	05/15/2024
94106L-BT-5	WASTE MANAGEMENT INC			1	1.G FE	4,992,900	101.1990	5,059,950	5,000,000	4,993,424	0	524	0	0	4.625	4.648	FA	87,361	115,625	02/08/2023	02/15/2030
94974B-GH-7	WELLS FARGO & CO				2.A FE	996,660	97.8150	978,150	1,000,000	999,547	0	368	0	0	3.000	3.039	FA	11,000	30,000	02/11/2015	02/19/2025
94974B-GP-9	WELLS FARGO & CO				2.A FE	998,250	97.7690	977,690	1,000,000	999,609	0	192	0	0	3.550	3.571	MS	9,072	35,500	09/21/2015	09/29/2025
949746-RW-3	WELLS FARGO & CO				2.A FE	996,570	95.8290	958,290	1,000,000	999,088	0	365	0	0	3.000	3.040	AO	5,750	30,000	04/15/2016	04/22/2026
95000U-2A-0	WELLS FARGO & CO			2	2.A FE	1,000,000	95.3190	953,190	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-2V-4	WELLS FARGO & CO			1	2.A FE	2,000,000	95.4480	1,908,960	2,000,000	2,000,000	0	0	0	0	3.526	3.526	MS	19,001	70,520	03/17/2022	03/24/2028
95000U-3B-7	WELLS FARGO & CO			1	2.A FE	3,012,000	97.4740	2,924,220	3,000,000	3,010,521	0	(979)	0	0	4.897	4.846	JJ	63,661	146,910	07/20/2022	07/25/2033
95040Q-AD-6	WELLTOWER INC			1	2.A FE	1,002,090	98.2460	982,460	1,000,000	1,000,949	0	(211)	0	0	4.250	4.224	AO	8,972	42,500	04/04/2018	04/15/2028
95709T-AP-5	WESTAR ENERGY			1	1.F FE	996,120	95.0820	950,820	1,000,000	998,590	0	397	0	0	3.100	3.145	AO	7,750	31,000	02/27/2017	04/01/2027
95709T-AP-5	WESTAR ENERGY			1	1.F FE	2,973,630	95.0820	2,852,460	3,000,000	2,988,332	0	3,326	0	0	3.100	3.226	AO	23,250	93,000	04/15/2019	04/01/2027

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
958254-AE-4	WESTERN GAS PARTNERS LP			1	2.C FE	987,890	97.5860	975,860	1,000,000	997,942	48,297	1,365	0	0	3.950	4.099	JD	3,292	39,500	05/26/2015	06/01/2025
958254-AH-7	WESTERN GAS PARTNERS LP			1	2.C FE	1,002,860	96.8510	968,510	1,000,000	1,001,278	78,628	(291)	0	0	4.500	4.464	MS	15,000	45,000	02/22/2018	03/01/2028
960413-AT-9	WESTLAKE CHEMICAL			1	2.B FE	995,000	96.6590	966,590	1,000,000	998,483	0	531	0	0	3.600	3.660	FA	13,600	36,000	08/03/2016	08/15/2026
962166-BX-1	WEYERHAEUSER CO			1	2.B FE	4,973,100	95.6670	4,783,350	5,000,000	4,983,499	0	2,414	0	0	4.000	4.063	MN	25,556	200,000	02/21/2019	11/15/2029
963320-AR-7	WHIRLPOOL CORP			1	2.B FE	998,930	99.6940	996,940	1,000,000	999,890	0	81	0	0	4.000	4.013	MS	13,333	40,000	02/20/2014	03/01/2024
963320-AZ-9	WHIRLPOOL CORP LS:2.4M	LS		1	2.B FE	2,476,525	97.0990	2,427,475	2,500,000	2,479,573	0	1,927	0	0	4.700	4.818	MN	15,340	117,500	05/02/2022	05/14/2032
976826-BL-0	WISCONSIN POWER & LIGHT			1	2.A FE	997,090	94.5000	945,000	1,000,000	998,764	0	296	0	0	3.050	3.084	AO	6,439	30,500	10/02/2017	10/15/2027
98138H-AG-6	WORKDAY INC			1	2.B FE	4,997,050	96.8020	4,840,100	5,000,000	4,997,830	0	566	0	0	3.500	3.512	AO	43,750	175,000	03/30/2022	04/01/2027
92940P-AE-4	WRKCO INC			1	2.B FE	1,996,500	95.5320	1,910,640	2,000,000	1,998,099	0	376	0	0	3.900	3.923	JD	6,500	78,000	05/20/2019	06/01/2028
96145D-AD-7	WRKCO INC			1	2.B FE	999,560	94.4810	944,810	1,000,000	999,793	0	43	0	0	3.375	3.380	MS	9,938	35,250	08/21/2017	09/15/2027
96145D-AD-7	WRKCO INC			1	2.B FE	999,050	94.4810	944,810	1,000,000	999,586	0	95	0	0	3.375	3.386	MS	9,938	35,250	08/22/2017	09/15/2027
96145D-AH-8	WRKCO INC			1	2.B FE	998,270	96.5370	965,370	1,000,000	999,147	0	172	0	0	4.000	4.021	MS	11,778	41,500	03/01/2018	03/15/2028
984121-CJ-0	XEROX CORP			1	3.C FE	996,690	98.6610	986,610	1,000,000	986,610	21,141	349	0	0	3.800	3.840	MN	4,856	38,000	05/06/2014	05/15/2024
98478*-AV-9	YANKEE GAS SERVICES COMPANY			1	1.F	9,000,000	97.5780	8,782,020	9,000,000	9,000,000	0	0	0	0	2.230	2.230	AO	50,175	200,700	09/05/2019	10/01/2024
98978V-AK-9	ZOETIS INC			1	2.A FE	2,073,400	99.4900	1,989,800	2,000,000	2,019,924	0	(11,708)	0	0	4.500	3.859	MN	12,000	90,000	01/30/2019	11/13/2025
98978V-AL-7	ZOETIS INC			1	2.A FE	994,440	94.9060	949,060	1,000,000	997,717	0	568	0	0	3.000	3.065	MS	9,083	30,000	09/05/2017	09/12/2027
98978V-AS-2	ZOETIS INC			1	2.A FE	11,916,120	86.1530	10,338,360	12,000,000	11,936,470	0	9,211	0	0	2.000	2.089	MN	30,667	240,000	10/04/2021	05/15/2030
98978V-AS-2	ZOETIS INC			1	2.A FE	1,917,720	86.1530	1,723,060	2,000,000	1,935,312	0	9,232	0	0	2.000	2.552	MN	5,111	40,000	01/25/2022	05/15/2030
88579Y-AR-2	3M COMPANY			1	1.G FE	980,740	96.9740	969,740	1,000,000	995,450	0	2,714	0	0	3.000	3.293	FA	12,000	30,000	02/15/2018	08/07/2025
88579Y-AV-3	3M COMPANY			1	1.G FE	917,690	93.5620	935,620	1,000,000	970,956	0	10,035	0	0	2.250	3.377	MS	6,375	22,500	04/03/2018	09/19/2026
88579Y-AY-7	3M COMPANY			1	1.G FE	1,612,710	94.1780	1,525,684	1,620,000	1,616,958	0	738	0	0	2.875	2.927	AO	9,833	46,575	09/27/2017	10/15/2027
88579Y-AY-7	3M COMPANY			1	1.G FE	993,860	94.1780	941,780	1,000,000	997,447	0	622	0	0	2.875	2.946	AO	6,069	28,750	09/21/2017	10/15/2027
01626P-AH-9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.A FE	998,660	96.2710	962,710	1,000,000	999,449	0	137	0	0	3.550	3.566	JJ	15,285	35,500	07/19/2017	07/26/2027
01626P-AH-9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.A FE	958,280	96.2710	962,710	1,000,000	982,050	0	4,575	0	0	3.550	4.095	JJ	15,285	35,500	04/18/2018	07/26/2027
06368L-GU-4	BANK OF MONTREAL		A	1	1.F FE	4,995,800	99.9440	4,997,200	5,000,000	4,997,606	0	1,806	0	0	5.200	5.249	JD	13,497	238,333	01/05/2023	12/12/2024
0778FP-AG-4	BELL CANADA		A	1	2.A FE	4,999,950	83.1450	4,157,250	5,000,000	5,000,000	0	0	0	0	2.150	2.150	FA	40,611	107,500	09/15/2021	02/15/2032
0778FP-AG-4	BELL CANADA		A	1	2.A FE	9,956,100	83.1450	8,314,500	10,000,000	9,965,103	0	3,872	0	0	2.150	2.197	FA	81,222	215,000	08/09/2021	02/15/2032
0778FP-AG-4	BELL CANADA		A	1	2.A FE	4,975,750	83.1450	4,157,250	5,000,000	4,980,705	0	2,141	0	0	2.150	2.201	FA	40,611	107,500	08/11/2021	02/15/2032
13607H-R5-3	CANADIAN IMPERIAL BANK LS:5.2M	LS	A	1	1.F FE	14,946,300	91.2380	13,685,700	15,000,000	14,953,709	0	4,658	0	0	3.600	3.643	AO	126,000	540,000	03/30/2022	04/07/2032
13607H-R6-1	CANADIAN IMPERIAL BANK		A	1	1.F FE	6,991,110	96.0690	6,724,830	7,000,000	6,993,738	0	1,707	0	0	3.450	3.477	AO	56,350	241,500	03/30/2022	04/07/2027
136375-BD-3	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,616,573	109.9790	1,402,232	1,275,000	1,453,266	0	(35,610)	0	0	6.900	3.538	JJ	40,566	87,975	02/01/2019	07/15/2028
136375-BD-3	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,347,769	109.9790	1,170,177	1,064,000	1,212,143	0	(29,582)	0	0	6.900	3.551	JJ	33,853	73,416	02/01/2019	07/15/2028
136375-CJ-9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	996,170	96.3710	963,710	1,000,000	999,060	0	406	0	0	2.750	2.794	MS	9,167	27,500	02/18/2016	03/01/2026
136375-DC-3	CANADIAN NATIONAL RAILWAY		A	1	1.G FE	7,996,080	95.1910	7,615,280	8,000,000	7,996,291	0	336	0	0	3.850	3.855	FA	124,911	308,000	08/03/2022	08/05/2032
13645R-AY-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	1,998,320	97.7050	1,954,100	2,000,000	1,999,143	0	163	0	0	4.000	4.010	JD	6,667	80,000	05/15/2018	06/01/2028
559222-AQ-7	MAGNA INTERNATIONAL INC		A	1	1.G FE	1,004,430	99.0830	990,830	1,000,000	1,000,098	0	(559)	0	0	3.625	3.570	JD	1,611	36,250	06/18/2014	06/15/2024
56501R-AN-6	MANULIFE FINANCIAL CORP		A	1	1.G FE	5,000,000	93.8420	4,692,100	5,000,000	5,000,000	0	0	0	0	3.703	3.703	MS	54,002	185,150	03/14/2022	03/16/2032
67077M-AT-5	NUTRIEN LTD		A	1	2.B FE	1,633,835	98.0700	1,376,903	1,404,000	1,554,432	0	(28,382)	0	0	4.200	1.941	AO	14,742	58,968	02/24/2021	04/01/2029
78016F-ZT-4	ROYAL BANK OF CANADA		A		1.E FE	1,996,700	100.2950	2,005,900	2,000,000	1,997,674	0	974	0	0	4.875	4.934	JJ	45,771	48,750	01/10/2023	01/12/2026
884903-BT-1	THOMSON REUTERS CORP		A	1	2.A FE	305,361	98.5360	302,506	307,000	306,846	0	189	0	0	3.850	3.915	AO	2,495	11,820	09/22/2014	09/29/2024
00913R-AD-8	AIR LIQUIDE FINANCE (144A)		D	1	1.F FE	1,849,360	95.2100	1,904,200	2,000,000	1,946,153	0	18,368	0	0	2.500	3.538	MS	12,917	50,000	04/10/2018	09/27/2026
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	1,002,170	95.6680	956,680	1,000,000	1,000,801	0	(248)	0	0	3.150	3.122	AO	7,000	31,500	01/08/2018	04/10/2027
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	999,060	95.6680	956,680	1,000,000	999,630	0	97	0	0	3.150	3.161	AO	7,000	31,500	04/05/2017	04/10/2027
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	980,480	95.6680	956,680	1,000,000	992,305	0	2,174	0	0	3.150	3.399	AO	7,000	31,500	02/05/2018	04/10/2027
034863-AT-7	ANGLO AMERICAN CAPITAL (144A)		D	1	2.A FE	999,590	96.1530	961,530	1,000,000	999,783	0	42	0	0	4.000	4.005	MS	12,222	40,000	09/06/2017	09/11/2027

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
034863-BB-5	ANGLO AMERICAN CAPITAL (144A)		D	1	2.B FE	2,000,240	93.8890	1,877,780	2,000,000	2,000,068	0	(13)	0	0	3.875	3.873	MS	22,389	77,500	03/15/2022	03/16/2029
00182E-BF-5	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	997,900	95.2930	952,930	1,000,000	999,160	0	216	0	0	3.450	3.475	JJ	15,621	34,500	07/11/2017	07/17/2027
00182E-BJ-7	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	997,320	94.7040	947,040	1,000,000	998,783	0	271	0	0	3.450	3.482	JJ	15,238	34,500	01/17/2018	01/21/2028
046353-AL-2	ASTRAZENECA PLC		D	1	1.G FE	1,989,680	97.8410	1,956,820	2,000,000	1,997,713	0	1,134	0	0	3.375	3.437	MN	8,438	67,500	01/22/2016	11/16/2025
046353-AN-8	ASTRAZENECA PLC		D	1	1.F FE	994,900	96.1050	961,050	1,000,000	998,044	0	525	0	0	3.125	3.185	JD	1,649	31,250	06/05/2017	06/12/2027
046353-AN-8	ASTRAZENECA PLC		D	1	1.F FE	1,932,500	96.1050	1,922,100	2,000,000	1,972,495	0	7,367	0	0	3.125	3.552	JD	3,299	62,500	02/02/2018	06/12/2027
067316-AD-1	BACARDI LTD (144A)		D	1	2.C FE	996,270	94.2640	942,640	1,000,000	998,945	0	392	0	0	2.750	2.793	JJ	12,604	27,500	07/07/2016	07/15/2026
067316-AF-6	BACARDI LTD (144A)		D	1	2.C FE	3,354,450	98.0700	2,942,100	3,000,000	3,247,502	0	(56,156)	0	0	4.700	2.579	MN	17,625	141,000	01/24/2022	05/15/2028
05523R-AD-9	BAE SYSTEMS PLC (144A)		D	1	2.A FE	4,777,276	92.3160	4,854,898	5,259,000	4,805,273	0	27,997	0	0	3.400	5.014	AO	37,251	89,403	07/12/2023	04/15/2030
05523R-AF-4	BAE SYSTEMS PLC (144A)		D	1	2.A FE	4,765,950	82.2390	4,111,950	5,000,000	4,826,257	0	22,069	0	0	1.900	2.434	FA	35,625	95,000	03/11/2021	02/15/2031
06739F-HV-6	BARCLAYS BANK PLC		D		1.E FE	999,670	99.2170	992,170	1,000,000	999,919	0	5	0	0	3.750	3.754	MN	4,792	37,500	05/12/2014	05/15/2024
151191-BE-2	CELULOSA ARAUCO Y CONSTITUCION LS:150K	LS	D	1	2.C FE	3,000,000	93.3280	2,799,840	3,000,000	3,000,000	0	0	0	0	4.250	4.250	AO	21,250	127,500	04/26/2019	04/30/2029
151191-BE-2	CELULOSA ARAUCO Y CONSTITUCION LS: 50K	LS	D	1	2.C FE	998,500	93.3280	933,280	1,000,000	999,052	0	147	0	0	4.250	4.269	AO	7,083	42,500	04/26/2019	04/30/2029
21987B-AW-8	CODELCO (144A)		D	1	2.A FE	982,370	94.9380	949,380	1,000,000	992,869	0	1,815	0	0	3.625	3.839	FA	15,003	36,250	07/25/2017	08/01/2027
2027A0-HY-8	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	922,440	94.8540	948,540	1,000,000	972,875	0	9,436	0	0	2.625	3.695	MS	8,313	26,250	02/27/2018	09/06/2026
2027A0-JT-7	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	999,150	94.7940	947,940	1,000,000	999,621	0	87	0	0	3.150	3.160	MS	8,838	31,500	09/13/2017	09/19/2027
2027A0-JZ-3	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	1,998,520	97.4150	1,948,300	2,000,000	1,999,215	0	149	0	0	3.900	3.909	MS	22,533	78,000	03/12/2018	03/16/2028
21688A-AV-4	COOPERATIEVE RABOBANK UA		D		1.D FE	5,022,000	100.0280	5,001,400	5,000,000	5,011,520	0	(10,480)	0	0	5.000	4.766	JJ	116,667	125,000	01/11/2023	01/13/2025
25243Y-AZ-2	DIAGEO CAPITAL PLC		D	1	1.G FE	999,670	97.8510	978,510	1,000,000	999,807	0	33	0	0	3.875	3.879	MN	4,521	38,750	05/16/2018	05/18/2028
25243Y-AZ-2	DIAGEO CAPITAL PLC		D	1	1.G FE	1,992,620	97.8510	1,957,020	2,000,000	1,996,340	0	737	0	0	3.875	3.920	MN	9,042	77,500	05/15/2018	05/18/2028
25243Y-BG-3	DIAGEO CAPITAL PLC		D	1	1.G FE	3,001,440	103.1660	3,094,980	3,000,000	3,000,880	0	(231)	0	0	5.300	5.288	AO	29,592	159,000	10/20/2022	10/24/2027
25243Y-BH-1	DIAGEO CAPITAL PLC		D	1	1.G FE	8,025,120	106.5180	8,521,440	8,000,000	8,024,502	0	454	0	0	5.500	5.456	JJ	191,889	330,000	10/20/2022	01/24/2033
36164Q-6M-5	GE CAPITAL INTL FUNDING		D	1	2.B FE	1,068,623	97.1260	1,012,053	1,042,000	1,048,300	0	(3,235)	0	0	3.373	3.037	MN	4,491	35,147	02/21/2017	11/15/2025
377373-AG-0	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	2,984,280	98.9990	2,969,970	3,000,000	2,998,559	0	3,105	0	0	3.000	3.109	JD	7,500	90,000	03/18/2019	06/01/2024
377373-AH-8	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	3,363,030	96.3620	2,890,860	3,000,000	3,250,349	0	(45,998)	0	0	3.375	1.682	JD	8,438	101,250	07/06/2021	06/01/2029
423012-AF-0	HEINEKEN NV (144A)		D	1	2.A FE	993,520	96.9780	969,780	1,000,000	997,230	0	615	0	0	3.500	3.573	JJ	14,681	35,000	03/20/2017	01/29/2028
423012-AF-0	HEINEKEN NV (144A)		D	1	2.A FE	2,865,240	96.9780	2,909,340	3,000,000	2,934,797	0	14,389	0	0	3.500	4.083	JJ	44,042	105,000	09/26/2018	01/29/2028
423012-AF-0	HEINEKEN NV (144A)		D	1	2.A FE	3,588,515	96.9780	3,660,920	3,775,000	3,684,220	0	20,002	0	0	3.500	4.146	JJ	55,419	132,125	10/15/2018	01/29/2028
404280-BB-4	HSBC HOLDINGS PLC		D		1.G FE	996,470	97.4050	974,050	1,000,000	998,994	0	380	0	0	3.900	3.943	MN	3,900	39,000	05/18/2016	05/25/2026
404280-BK-4	HSBC HOLDINGS PLC		D	2	1.G FE	1,033,290	96.3990	963,990	1,000,000	1,012,872	0	(3,742)	0	0	4.041	3.610	MS	12,123	40,410	01/17/2018	03/13/2028
453140-AF-2	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	978,860	98.2830	982,830	1,000,000	996,038	0	2,391	0	0	4.250	4.515	JJ	18,889	42,500	07/15/2015	07/21/2025
456837-AH-6	ING GROEP NV		D		1.G FE	998,690	96.8460	968,460	1,000,000	999,469	0	137	0	0	3.950	3.966	MS	10,094	39,500	03/21/2017	03/29/2027
45687V-AA-4	INGERSOLL RAND		D	1	2.C FE	2,988,330	103.1120	3,093,360	3,000,000	2,988,914	0	584	0	0	5.400	5.490	FA	61,650	0	08/08/2023	08/14/2028
45687V-AB-2	INGERSOLL RAND		D	1	2.C FE	1,984,680	105.8470	2,116,940	2,000,000	1,984,973	0	293	0	0	5.700	5.802	FA	43,383	0	08/08/2023	08/14/2033
45687A-AP-7	INGERSOLL-RAND GL HLD CO		D	1	2.A FE	997,510	97.5580	975,580	1,000,000	998,741	0	237	0	0	3.750	3.779	FA	13,542	37,500	02/13/2018	08/21/2028
47837R-AA-8	JOHNSON CONTROLS/TYCO FI		D	1	2.B FE	4,731,000	83.1140	4,155,700	5,000,000	4,800,647	0	27,085	0	0	1.750	2.396	MS	25,764	87,500	05/13/2021	09/15/2030
N42816-CA-1	KONINKLIJKE VOPAK NV		D	1	2.B	1,000,000	88.8270	888,271	1,000,000	1,000,000	0	0	0	0	3.300	3.300	JD	1,100	33,000	07/01/2020	12/19/2030
50247W-AB-3	LYB INTERNATIONAL FINANCE		D	1	2.B FE	989,680	96.0020	960,020	1,000,000	996,283	0	1,077	0	0	3.500	3.624	MS	11,569	35,000	02/21/2017	03/02/2027
50249A-AL-7	LYB INTERNATIONAL FINANCE III LS:3.1M	LS	D	1	2.B FE	4,994,750	104.5380	5,226,900	5,000,000	4,994,587	0	(163)	0	0	5.625	5.639	MN	35,938	137,500	05/17/2023	05/15/2033
233851-DZ-4	MERCEDES-BENZ FINANCE (144A)		D	1	1.F FE	9,425,122	96.8640	9,632,156	9,944,000	9,647,288	0	222,166	0	0	2.125	4.727	MS	65,154	211,310	01/19/2023	03/10/2025
58769J-AL-1	MERCEDES-BENZ FINANCE (144A)		D	1	1.F FE	6,991,740	102.0040	7,140,280	7,000,000	6,992,027	0	287	0	0	5.100	5.127	FA	146,767	0	07/31/2023	08/03/2028
63250D-DJ-7	NATIONAL AUSTRALIA BANK (144A)		D		1.D FE	982,320	96.8020	968,020	1,000,000	993,244	0	2,070	0	0	3.500	3.738	JJ	16,625	35,000	04/04/2018	01/10/2027
63861V-AB-3	NATIONWIDE BUILDING SOCIETY (144A)		D	2	1.G FE	1,000,000	95.8920	958,920	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-AZ-1	NXP BV/NXP FDG/NXP USA		D	1	2.A FE	2,998,920	97.4650	2,923,950	3,000,000	2,999,546	0	159	0	0	3.875	3.881	JD	3,875	116,250	06/11/2019	06/18/2026
75625Q-AE-9	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	997,000	95.0230	950,230	1,000,000	998,847	0	308	0	0	3.000	3.035	JD	333	30,000	06/21/2017	06/26/2027

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
76720A-AN-6	RIO TINTO FIN USA PLC LS:662K	LS	D	1	1.F FE	9,971,200	103.9190	10,391,900	10,000,000	9,972,318	0	1,118	0	0	5.000	5.037	MS	155,556	250,000	03/06/2023	03/09/2033
G73348-AL-7	ROLLS-ROYCE & PARTNERS FINANCE LIMITED		D	1	2.C FE	1,000,000	96.4350	964,356	1,000,000	1,000,000	0	0	0	0	4.350	4.350	FA	16,917	43,500	01/18/2019	06/13/2026
801060-AD-6	SANOFI		D	1	1.E FE	3,057,870	98.1760	2,945,280	3,000,000	3,029,202	0	(6,323)	0	0	3.625	3.376	JD	3,625	108,750	02/26/2019	06/19/2028
801060-AD-6	SANOFI		D	1	1.E FE	2,978,100	98.1760	2,945,280	3,000,000	2,989,195	0	2,179	0	0	3.625	3.713	JD	3,625	108,750	06/12/2018	06/19/2028
80283L-AJ-2	SANTANDER UK PLC		D		1.E FE	993,320	99.6550	996,550	1,000,000	999,740	0	740	0	0	4.000	4.082	MS	12,000	40,000	03/10/2014	03/13/2024
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1.D FE	3,026,280	98.1270	2,943,810	3,000,000	3,005,321	0	(3,822)	0	0	3.250	3.114	MN	13,542	97,500	01/29/2018	05/11/2025
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1.D FE	10,055,417	98.1270	10,182,639	10,377,000	10,127,860	0	72,443	0	0	3.250	5.095	MN	46,841	168,626	07/31/2023	05/11/2025
82620K-AL-7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	997,130	94.5020	945,020	1,000,000	999,124	0	294	0	0	2.350	2.382	AO	4,896	23,500	09/06/2016	10/15/2026
82620K-AL-7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	940,670	94.5020	945,020	1,000,000	979,308	0	6,979	0	0	2.350	3.129	AO	4,896	23,500	01/08/2018	10/15/2026
82620K-AS-2	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	998,940	99.4680	994,680	1,000,000	999,905	0	135	0	0	3.125	3.142	MS	9,028	31,250	03/07/2017	03/16/2024
82620K-AU-7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	998,990	96.5610	965,610	1,000,000	999,603	0	105	0	0	3.400	3.412	MS	9,822	34,000	03/07/2017	03/16/2027
87938W-AT-0	TELEFONICA EMISIONES SA		D	1	2.C FE	464,000	98.0070	454,752	464,000	464,000	0	0	0	0	4.103	4.103	MS	5,976	19,038	03/01/2017	03/08/2027
87969N-AD-7	TELSTRA CORP LTD (144A)		D	1	1.G FE	998,300	97.6650	976,650	1,000,000	999,723	0	188	0	0	3.125	3.145	AO	7,292	31,250	03/30/2015	04/07/2025
88167A-AE-1	TEVA PHARMACEUTICALS NE		D	1	3.C FE	997,340	92.6630	926,630	1,000,000	926,630	49,831	269	0	0	3.150	3.180	AO	7,875	31,500	07/18/2016	10/01/2026
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	1,021,560	99.4800	994,800	1,000,000	1,000,614	0	(2,499)	0	0	3.750	3.495	AO	8,438	37,500	02/18/2014	04/10/2024
89153V-AS-8	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	1,000,000	97.6250	976,250	1,000,000	1,000,000	0	0	0	0	2.434	2.434	JJ	11,562	24,340	07/08/2019	01/10/2025
902133-AR-8	TYCO ELECTRONICS		D	1	1.G FE	996,140	98.8270	988,270	1,000,000	999,716	0	439	0	0	3.450	3.496	FA	14,375	34,500	07/28/2014	08/01/2024
902133-AU-1	TYCO ELECTRONICS		D	1	1.G FE	991,990	95.3770	953,770	1,000,000	996,787	0	818	0	0	3.125	3.219	FA	11,806	31,250	07/31/2017	08/15/2027
902613-AE-8	UBS GROUP AG (144A)		D	2	1.G FE	5,000,000	79.8210	3,991,050	5,000,000	5,000,000	0	0	0	0	2.095	2.095	FA	40,445	104,750	02/02/2021	02/11/2032
902613-AK-4	UBS GROUP AG (144A)		D	2	1.G FE	2,833,770	82.0850	2,462,550	3,000,000	2,857,724	0	13,139	0	0	2.746	3.353	FA	31,808	82,380	02/22/2022	02/11/2033
902613-AP-3	UBS GROUP AG (144A)		D	2	1.G FE	1,000,000	98.5330	985,330	1,000,000	1,000,000	0	0	0	0	4.751	4.751	MN	6,335	47,510	05/03/2022	05/12/2028
902613-AU-2	UBS GROUP AG (144A)		D	2	1.G FE	3,044,550	100.5900	3,017,700	3,000,000	3,031,110	0	(13,440)	0	0	5.711	5.165	JJ	79,954	85,665	01/18/2023	01/12/2027
Q9395*-AA-4	VICINITY CENTERS		D	1	1.F	7,000,000	97.5730	6,830,122	7,000,000	7,000,000	0	0	0	0	3.860	3.860	JD	7,506	270,200	09/23/2015	12/21/2025
961214-DK-6	WESTPAC BANKING CORP		D		1.D FE	999,150	96.5220	965,220	1,000,000	999,668	0	88	0	0	3.350	3.360	MS	10,515	33,500	02/27/2017	03/08/2027
961214-DW-0	WESTPAC BANKING CORP		D		1.D FE	993,960	95.4910	954,910	1,000,000	997,274	0	610	0	0	3.400	3.472	JJ	14,733	34,000	01/18/2018	01/25/2028
961214-EC-3	WESTPAC BANKING CORP		D		1.D FE	2,998,890	99.7100	2,991,300	3,000,000	2,999,791	0	146	0	0	3.300	3.308	FA	34,375	99,000	02/19/2019	02/26/2024
961214-ET-6	WESTPAC BANKING CORP		D		1.D FE	6,995,590	84.6040	5,922,280	7,000,000	6,996,603	0	411	0	0	2.150	2.157	JD	11,706	150,500	05/25/2021	06/03/2031
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,159,380,053	XXX	2,024,108,892	2,164,776,549	2,158,510,205	380,846	491,493	0	0	XXX	XXX	XXX	19,456,896	63,105,601	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
02660T-BM-4	AHM 2004-3 3A CMO			4	1.A FM	890,072	97.0940	969,681	998,700	892,405	0	16,206	0	0	3.744	3.460	MON	4,163	34,284	04/25/2007	10/25/2034
17329M-CL-1	CMLTI 2021-J2 A7A CMO (144A)			4	1.A	1,537,911	87.4560	1,483,110	1,695,835	1,557,771	0	14,836	0	0	2.500	4.533	MON	3,533	42,396	07/14/2022	07/25/2051
362925-BK-4	GSMBS 2022-PJ5 A24 (144A)			4	1.A	12,806,400	88.6860	11,918,002	13,438,426	12,830,579	0	(59,696)	0	0	3.000	4.124	MON	33,596	403,153	05/26/2022	10/25/2052
362938-AZ-5	GSMBS 2023-PJ2 A15 (144A)			4	1.A	26,515,823	98.5290	26,819,447	27,219,851	26,533,973	0	18,151	0	0	5.000	5.531	MON	113,416	1,134,160	02/21/2023	05/25/2053
46655D-AB-8	JPMMT 2022-2 A2 CMO (144A)			4	1.A	13,707,690	85.8800	12,039,286	14,018,731	13,717,199	0	6,981	0	0	3.000	3.378	MON	35,047	420,562	02/24/2022	08/25/2052
46655D-AD-4	JPMMT 2022-2 A4 CMO (144A)			4	1.A	3,602,341	88.9620	3,224,870	3,624,997	3,603,558	0	791	0	0	3.000	3.138	MON	9,062	108,750	02/24/2022	08/25/2052
46655K-AE-6	JPMMT 2022-6 A4 CMO (144A)			4	1.A	12,610,851	88.8790	11,771,209	13,244,083	12,657,498	0	(38,994)	0	0	3.000	4.156	MON	33,110	397,323	05/25/2022	11/25/2052
46657C-AD-4	JPMMT 2023-8 A4 CMO (144A)			4	1.A	11,390,991	100.4850	11,638,797	11,582,621	11,398,361	0	7,370	0	0	6.000	6.348	MON	57,913	173,739	09/21/2023	02/25/2054
61772L-AQ-4	MSRM 2021-2 A4 CMO (144A)			4	1.A	5,815,180	88.0960	5,805,033	6,589,439	5,832,179	0	16,998	0	0	2.500	4.969	MON	13,728	96,096	05/12/2023	05/25/2051
66987X-CD-5	NHEL 2003-1 A1			4	1.A FM	13,666	97.5170	15,225	15,613	10,091	0	(405)	0	0	4.121	2.190	MON	9	617	06/04/2003	05/25/2033
69376D-AA-0	PSMC 2021-3 A1 CMO (144A)			4	1.A	3,518,846	82.3660	3,347,650	4,064,359	3,534,037	0	(69)	0	0	2.500	5.315	MON	8,467	101,609	05/05/2022	08/25/2051
74938X-AD-1	RCKT 2022-3 A5 CMO (144A)			4	1.A	5,092,908	88.6290	4,797,124	5,412,590	5,123,207	0	(21,706)	0	0	3.000	4.182	MON	13,531	162,378	04/22/2022	05/25/2052
81748W-AK-2	SEMT 2021-4 A10 CMO (144A)			4	1.A	2,510,456	90.7280	2,446,659	2,696,696	2,540,991	0	18,691	0	0	2.500	4.470	MON	5,618	67,417	07/14/2022	06/25/2051
81748W-AD-8	SEMT 2021-4 A4 CMO (144A)			4	1.A	10,265,725	87.4320	10,206,260	11,673,369	10,325,170	0	59,445	0	0	2.500	4.847	MON	24,320	194,556	04/24/2023	06/25/2051

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
81749C-AA-7	SEMT 2022-1 A1 CMO (144A)			4	1.A	8,676,683	82.2420	7,321,195	8,902,015	8,684,079	0	4,707	0	0	2.500	3.061	MON	18,546	222,550	01/19/2022	02/25/2052
81749B-AD-3	SEMT 2023-1 A4 CMO (144A)			4	1.A	19,030,486	98.3020	18,838,980	19,164,391	19,031,553	0	1,067	0	0	5.000	5.141	MON	79,852	878,368	01/18/2023	01/25/2053
816943-BJ-2	SEMT 2023-3 A4 (144A)			4	1.A	19,450,908	100.4380	19,692,259	19,606,383	19,454,708	0	3,800	0	0	6.000	6.174	MON	98,032	392,128	08/08/2023	09/25/2053
949930-AD-3	WFMBS 2022-2 A4 CMO (144A)			4	1.A	16,241,468	86.6210	15,273,714	17,632,807	16,357,867	0	70,167	0	0	2.500	4.086	MON	36,735	440,820	04/21/2022	12/25/2051
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						173,678,403	XXX	167,608,499	181,580,906	174,085,227	0	118,339	0	0	XXX	XXX	XXX	588,679	5,270,907	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06539W-BA-3	BANK 2020-BN25 A4			4	1.A	6,059,520	86.6200	5,197,200	6,000,000	6,034,378	0	(7,350)	0	0	2.399	2.285	MON	11,995	143,940	01/27/2020	01/15/2063
06539V-AD-0	BANK 2022-BNK39 A3			4	1.A	5,049,735	85.1480	4,257,400	5,000,000	5,040,120	0	(5,138)	0	0	2.675	2.561	MON	11,146	133,750	01/26/2022	02/15/2055
054976-AD-7	BBCMS 2022-C17 A4			4	1.A	20,198,760	94.3920	18,878,400	20,000,000	20,172,442	0	(20,110)	0	0	4.174	4.063	MON	69,567	834,800	08/16/2022	09/15/2055
08163N-BH-7	BMARK 2022-B32 A4			4	1.A	12,119,947	81.5710	9,788,520	12,000,000	12,095,755	0	(13,046)	0	0	2.742	2.622	MON	27,421	329,052	02/01/2022	01/15/2055
05610C-AB-0	BMO 2023-C4 A2			4	1.A	4,120,000	101.6820	4,067,280	4,000,000	4,097,817	0	(22,183)	0	0	5.458	4.735	MON	18,195	181,945	01/20/2023	02/15/2056
05606F-AA-1	BX 2019-OC11 A (144A)			4	1.A	5,013,477	88.4670	4,423,350	5,000,000	5,009,788	0	(2,012)	0	0	3.202	3.173	MON	13,342	160,100	02/17/2022	12/09/2041
05606F-AA-1	BX 2019-OC11 A (144A)			4	1.A	4,535,742	88.4670	4,423,350	5,000,000	4,611,369	0	54,947	0	0	3.202	4.736	MON	13,342	160,100	08/09/2022	12/09/2041
12528Y-AE-3	CF 2019-CF2 A4			4	1.A	5,944,245	87.4720	5,153,850	5,892,000	5,930,197	0	(7,288)	0	0	2.623	2.492	MON	12,882	154,583	01/14/2022	11/15/2052
12655Q-AA-3	CSMC 2020-WEST A			4	1.A FE	10,299,950	74.9350	7,493,500	10,000,000	10,189,099	0	(29,799)	0	0	3.040	2.699	MON	25,336	304,030	02/05/2020	02/15/2035
12655Q-AA-3	CSMC 2020-WEST A			4	1.A FE	4,894,141	74.9350	3,746,750	5,000,000	4,915,199	0	11,429	0	0	3.040	3.348	MON	12,668	152,015	02/16/2022	02/15/2035
233063-AJ-5	DBJPM 2020-C9 A3			4	1.A	4,454,492	84.3380	4,216,900	5,000,000	4,629,829	0	116,152	0	0	1.882	4.644	MON	7,842	94,100	06/16/2022	08/15/2053
36257U-AK-3	GSMS 2019-GC42 A3			4	1.A	5,447,813	88.9430	5,336,580	6,000,000	5,558,669	0	68,441	0	0	2.748	4.260	MON	13,744	164,928	05/06/2022	09/10/2052
61771M-AV-2	MSC 2019-H7 A3			4	1.A	7,410,625	89.8430	7,187,440	8,000,000	7,517,663	0	76,821	0	0	3.005	4.275	MON	20,033	240,400	08/03/2022	07/15/2052
61692C-AZ-1	MSC 2021-L6 A3			4	1.A	1,399,508	82.4470	1,154,258	1,400,000	1,399,355	0	(70)	0	0	2.196	2.200	MON	2,562	30,744	09/29/2021	06/15/2054
78449R-AA-3	SLG 2021-OVA A (144A)			4	1.A	5,154,492	82.8250	4,141,250	5,000,000	5,121,408	0	(15,238)	0	0	2.585	2.231	MON	10,773	129,270	10/15/2021	07/15/2041
90353K-AX-7	UBSCM 2018-C13 A3			4	1.A	10,601,042	96.8410	10,512,543	10,855,467	10,646,131	0	16,802	0	0	4.069	4.705	MON	36,813	441,752	06/16/2022	10/15/2051
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						112,703,489	XXX	99,978,571	114,147,467	112,969,219	0	222,358	0	0	XXX	XXX	XXX	307,658	3,655,509	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
52204P-AW-9	LIFT 1A D2			4	6. *	1	0.0000	0	8,218,258	0	0	0	0	0	8.000	521.712	MON	0	0	06/13/2001	07/15/2031
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1	XXX	0	8,218,258	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,445,761,946	XXX	2,291,695,962	2,468,723,179	2,445,564,651	380,846	832,189	0	0	XXX	XXX	XXX	20,353,233	72,032,017	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						4,241,816,801	XXX	3,964,154,779	4,204,576,549	4,212,392,354	380,846	(3,204,085)	134,986	0	XXX	XXX	XXX	39,356,245	126,659,910	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						760,615,080	XXX	758,443,461	784,602,784	761,246,781	0	253,805	0	0	XXX	XXX	XXX	2,950,630	20,309,253	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						113,701,171	XXX	100,893,633	115,134,660	113,972,492	0	219,911	0	0	XXX	XXX	XXX	310,126	3,685,125	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						16,838,315	XXX	16,355,694	25,048,601	16,784,173	0	(3,573)	0	0	XXX	XXX	XXX	173,477	420,106	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						5,132,971,367	XXX	4,839,847,567	5,129,362,594	5,104,395,800	380,846	(2,733,942)	134,986	0	XXX	XXX	XXX	42,790,479	151,074,393	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
1A	1A ...$	2,127,971,029	1B ..$	550,443,627	1C ..$	364,399,063	1D ..$	174,354,441	1E ..$	251,182,422	1F .. $	421,690,535	1G ..$	396,686,865
1B	2A ...$	402,466,395	2B ..$	327,307,697	2C ..$	83,843,861								
1C	3A ...$	0	3B ..$	944,450	3C ..$	3,105,415								
1D	4A ...$	0	4B ..$	0	4C ..$	0								
1E	5A ...$	0	5B ..$	0	5C ..$	0								
1F	6 .....$	0												

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
4509999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
Common Stock - Parent, Subsidiaries and Affiliates Other																	
89440#-10-7	TRAVELERS GLOBAL INC			100.000	123,858,353	1,238,583.000	123,858,353	468,688,130	0	0	0	17,649,757	0	17,649,757	0	10/22/2014	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					123,858,353	XXX	123,858,353	468,688,130	0	0	0	17,649,757	0	17,649,757	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					123,858,353	XXX	123,858,353	468,688,130	0	0	0	17,649,757	0	17,649,757	0	XXX	XXX
5989999999 - Total Common Stocks					123,858,353	XXX	123,858,353	468,688,130	0	0	0	17,649,757	0	17,649,757	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					123,858,353	XXX	123,858,353	468,688,130	0	0	0	17,649,757	0	17,649,757	0	XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
91282C-BR-1	U S TREASURY NOTES .250 2024 03		01/09/2023	BAS-MERRILL LYNCH		3,802,982	4,000,000	3,232
91282C-CZ-2	U S TREASURY NOTES .875 2026 09		03/30/2023	CITIGROUP GLOBAL MARKETS		4,511,931	5,000,000	0
91282C-GA-3	U S TREASURY NOTES 4.000 2025 12		02/07/2023	NOMURA SECURITIES INTL		9,965,659	10,000,000	60,440
91282C-HB-0	U S TREASURY NOTES 3.625 2026 05		07/11/2023	NOMURA SECURITIES INTL		4,873,259	5,000,000	28,567
912828-ZC-7	U S TREASURY NOTES 1.125 2025 02		03/08/2023	BAS-MERRILL LYNCH		9,264,096	10,000,000	2,751
36179Y-AR-5	GNMA II PASS T #MA9016 5.000 2053 07		07/25/2023	GOLDMAN SACHS		19,414,420	19,786,971	71,453
36179Y-AS-3	GNMA II PASS T #MA9017 5.500 2053 07		07/12/2023	CITIGROUP GLOBAL MARKETS		24,631,918	24,707,198	49,071
3622AC-PD-6	GNMA II PASS T #786820 5.000 2053 07		09/13/2023	J P MORGAN		28,870,324	29,679,556	57,710
38383C-GW-4	GNR 2021-177 EA CMO 2.000 2049 09		08/29/2023	CITIGROUP GLOBAL MARKETS		10,468,803	12,531,626	0
38383V-HD-3	GNR 2023-7 AG CMO 4.500 2051 01		01/19/2023	CITIGROUP GLOBAL MARKETS		18,959,471	18,977,262	68,793
831641-FW-0	SBIC 2023-10B 1 5.688 2033 09		09/14/2023	J P MORGAN		5,000,000	5,000,000	0
0109999999. Subtotal - Bonds - U.S. Governments						139,762,862	144,682,613	342,017
Bonds - U.S. States, Territories and Possessions								
68609U-BK-0	OREGON GENERAL OBLIGATIO 4.347 2031 05		03/16/2023	BAS-MERRILL LYNCH		8,560,000	8,560,000	0
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						8,560,000	8,560,000	0
Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
087672-EE-7	BETTENDORF GENERAL OBLIG 3.375 2036 06		01/18/2023	HILLTOP SECURITIES		796,878	805,000	0
087672-EF-4	BETTENDORF GENERAL OBLIG 3.500 2037 06		01/18/2023	HILLTOP SECURITIES		822,588	830,000	0
087672-EG-2	BETTENDORF GENERAL OBLIG 3.625 2038 06		01/18/2023	HILLTOP SECURITIES		855,459	860,000	0
087672-EH-0	BETTENDORF GENERAL OBLIG 3.625 2039 06		01/18/2023	HILLTOP SECURITIES		878,626	890,000	0
087672-EJ-6	BETTENDORF GENERAL OBLIG 3.750 2040 06		01/18/2023	HILLTOP SECURITIES		916,476	920,000	0
087672-EK-3	BETTENDORF GENERAL OBLIG 3.750 2041 06		01/18/2023	HILLTOP SECURITIES		946,214	955,000	0
087672-EL-1	BETTENDORF GENERAL OBLIG 3.750 2042 06		01/18/2023	HILLTOP SECURITIES		980,155	995,000	0
159808-NQ-3	CHARLES CNTY GENERAL OBL 1.250 2031 10		06/27/2023	BAS-MERRILL LYNCH		2,066,287	2,565,000	7,838
373046-A4-3	GEORGETOWN ISD GO S2023 3.875 2042 08		01/11/2023	FHN FINANCIAL		7,815,288	7,800,000	0
511074-XE-1	LAKE TRAVIS ISD GO REF S 4.000 2048 02		01/27/2023	BOK FINANCIAL SECURITIES INC		4,861,250	5,000,000	0
558495-NA-1	MADISON MET SCH DIST GO 1.875 2037 03		06/12/2023	J P MORGAN CHASE SECURITIES INC		4,243,821	5,700,000	30,578
798189-TM-8	SAN JOSE EVERGREEN CCD G 4.718 2027 09		03/01/2023	PIPER JAFFRAY		1,250,000	1,250,000	0
810454-EP-9	SCOTTSDALE LTGO TAXABLE 5.000 2030 07		01/18/2023	ROBERT W BAIRD & CO		1,119,053	1,060,000	0
969872-ZG-8	WILLIAMSON CO GENERAL OB 1.875 2037 05		06/15/2023	J P MORGAN CHASE SECURITIES INC		3,529,982	4,700,000	11,995
969872-ZH-6	WILLIAMSON CO GENERAL OB 2.000 2038 05		06/15/2023	J P MORGAN CHASE SECURITIES INC		3,584,688	4,800,000	13,067
969872-ZJ-2	WILLIAMSON CO GENERAL OB 2.000 2039 05		06/15/2023	J P MORGAN CHASE SECURITIES INC		3,557,084	4,890,000	13,312
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						38,223,848	44,020,000	76,789
Bonds - U.S. Special Revenues								
67919P-UG-6	OKLAHOMA WATER RES BRD M 4.000 2048 04		04/20/2023	BAS-MERRILL LYNCH		7,754,160	8,000,000	0
88258M-AA-3	TEXAS GAS SECURITIZTN TX 5.102 2035 04		03/10/2023	JEFFERIES & CO INC		10,000,000	10,000,000	0
3133BH-HG-4	FHLMC PASS THR #QE7431 4.500 2052 08		02/16/2023	J P MORGAN		17,347,953	17,884,488	44,711
3133BH-2D-7	FHLMC PASS THR #QE7972 4.500 2052 08		02/03/2023	WELLS FARGO SECURITIES		17,926,994	18,122,376	13,592
3133BK-M5-5	FHLMC PASS THR #QE9380 5.000 2052 09		04/21/2023	J P MORGAN		12,796,607	12,900,416	43,001
3133KP-ME-5	FHLMC PASS THR #RA7557 4.500 2052 06		07/18/2023	J P MORGAN		17,971,407	18,621,712	44,227
3133KP-UU-0	FHLMC PASS THR #RA7795 5.000 2052 08		03/28/2023	J P MORGAN		13,498,873	13,558,722	54,612
3133KQ-TC-0	FHLMC PASS THR #RA8647 4.500 2053 05		05/09/2023	NOMURA		23,689,756	24,301,080	30,376
3133KQ-WS-1	FHLMC PASS THR #RA8757 5.500 2053 03		03/14/2023	MORGAN STANLEY		18,754,100	18,620,267	42,671
3132DP-YJ-1	FHLMC PASS THR #SD2513 4.500 2052 08		05/08/2023	WELLS FARGO SECURITIES		12,122,542	12,404,552	15,506
3132DQ-G9-1	FHLMC PASS THR #SD2924 4.000 2053 01		08/08/2023	CITIGROUP GLOBAL MARKETS		10,821,608	11,632,229	11,632
3132DQ-YW-0	FHLMC PASS THR #SD3425 5.500 2053 07		08/03/2023	WELLS FARGO SECURITIES		19,015,916	19,156,598	17,560
3132E0-DC-3	FHLMC PASS THR #SD3699 6.000 2053 08		08/21/2023	MIZUHO INTERNATIONAL PLC		17,523,335	17,460,586	64,022
3132E0-HC-9	FHLMC PASS THR #SD3827 6.500 2053 08		10/18/2023	MORGAN STANLEY		9,549,284	9,616,902	31,255
3132DW-FR-9	FHLMC PASS THR #SD8276 5.000 2052 12		04/21/2023	TD SECURITIES		10,522,068	10,604,918	35,350
3140MM-ZZ-4	FNMA PASS THRU #BV7959 5.000 2052 08		03/28/2023	BNP PARIBAS		13,268,218	13,338,034	53,723
3140QP-PS-0	FNMA PASS THRU #CB4032 4.500 2052 07		07/18/2023	GOLDMAN SACHS		13,305,796	13,776,122	32,718
3140QQ-U6-0	FNMA PASS THRU #CB5104 4.500 2052 11		08/25/2023	CITIGROUP GLOBAL MARKETS		19,081,384	20,314,540	71,101
3140QQ-3Q-6	FNMA PASS THRU #CB5306 6.000 2052 12		10/23/2023	WELLS FARGO SECURITIES		8,839,577	9,036,185	36,145

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3140QR-W6-6	FNMA PASS THRU #CB6068 5.000 2053 04		04/12/2023	CITIGROUP GLOBAL MARKETS		23,550,353	23,558,635	42,536
3140XK-EU-0	FNMA PASS THRU #FS3746 5.500 2052 12		04/26/2023	WELLS FARGO SECURITIES		9,193,717	9,119,267	37,617
3140XK-LJ-7	FNMA PASS THRU #FS3928 5.500 2053 02		06/21/2023	NOMURA		23,836,970	23,571,788	79,227
3140XL-AW-8	FNMA PASS THRU #FS4520 3.000 2052 04		09/26/2023	WELLS FARGO SECURITIES		20,158,870	23,967,447	53,927
3140XL-XJ-2	FNMA PASS THRU #FS5180 5.000 2052 09		09/20/2023	J P MORGAN		13,819,222	14,418,491	42,054
3140XM-H9-0	FNMA PASS THRU #FS5655 5.000 2053 09		08/30/2023	CITIGROUP GLOBAL MARKETS		28,394,341	29,267,802	0
31418E-JF-8	FNMA PASS THRU #MA4761 5.000 2052 09		06/22/2023	BARCLAYS CAPITAL INC		13,339,438	13,578,115	47,146
31418E-LW-8	FNMA PASS THRU #MA4840 4.500 2052 12		05/05/2023	GOLDMAN SACHS		18,483,229	18,867,958	18,868
31418E-MT-4	FNMA PASS THRU #MA4869 5.500 2053 01		04/28/2023	MORGAN STANLEY		17,736,444	17,596,906	2,688
0909999999. Subtotal - Bonds - U.S. Special Revenues						442,302,161	453,296,134	966,266
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00287Y-AY-5	ABBVIE INC 3.200 2026 05		01/18/2023	CITIGROUP GLOBAL MARKETS		10,505,396	10,888,000	63,876
00846U-AN-1	AGILENT TECHNOLOGIES INC 2.300 2031 03		08/15/2023	HSBC		4,051,300	5,000,000	49,514
025816-DC-0	AMERICAN EXPRESS 4.900 2026 02		02/14/2023	RBC CAPITAL MARKETS		2,995,890	3,000,000	0
02665W-EC-1	AMERICAN HONDA FINANCE 4.750 2026 01	C	01/10/2023	WELLS FARGO SECURITIES		2,998,260	3,000,000	0
032095-AM-3	AMPHENOL CORP 4.750 2026 03		03/27/2023	BNP PARIBAS		2,989,740	3,000,000	0
09951L-AC-7	BOOZ ALLEN HAMILTON INC 5.950 2033 08		08/02/2023	BAS-MERRILL LYNCH		994,060	1,000,000	0
115637-AU-4	BROWN-FORMAN 4.750 2033 04		03/21/2023	BAS-MERRILL LYNCH		6,979,280	7,000,000	0
12189L-AV-3	BURLINGTON NORTHERN SANT 3.000 2025 04		01/17/2023	CITIGROUP GLOBAL MARKETS		6,771,030	7,000,000	63,000
22822V-BA-8	CROWN CASTLE INC 5.000 2028 01		01/09/2023	J P MORGAN CHASE SECURITIES INC		3,996,320	4,000,000	0
22822V-BB-6	CROWN CASTLE INC 4.800 2028 09		04/24/2023	BAS-MERRILL LYNCH		2,993,190	3,000,000	0
126408-HB-2	CSX CORP 3.400 2024 08		01/12/2023	BAS-MERRILL LYNCH		4,899,600	5,000,000	78,389
126650-DS-6	CVS HEALTH CORP 5.000 2026 02		02/22/2023	U S BANCORP		1,993,640	2,000,000	833
26884T-AV-4	ERAC USA FINANCE LLC (14 4.600 2028 05		04/27/2023	MIZUHO INTERNATIONAL PLC		4,980,600	5,000,000	0
34964C-AH-9	FORTUNE BRANDS INNOVATIO 5.875 2033 06		06/06/2023	J P MORGAN CHASE SECURITIES INC		2,495,975	2,500,000	0
427866-BH-0	HERSHEY COMPANY 4.250 2028 05		05/02/2023	MUFG SECURITIES AMERICAS INC		1,999,280	2,000,000	0
24422E-XB-0	JOHN DEERE CAPITAL CORP 4.950 2028 07		07/11/2023	CITIGROUP GLOBAL MARKETS		4,992,550	5,000,000	0
49327M-3H-5	KEY BANK NA 5.000 2033 01		01/23/2023	KEYBANC CAPITAL MARK		2,985,540	3,000,000	0
50077L-AL-0	KRAFT HEINZ FOODS CO 5.000 2035 07		10/04/2023	RBC CAPITAL MARKETS		4,561,500	5,000,000	56,250
526107-AG-2	LENNOX INTERNATIONAL INC 5.500 2028 09		09/08/2023	BAS-MERRILL LYNCH		5,009,100	5,000,000	0
501889-AD-1	LKQ CORP 5.750 2028 06		05/15/2023	WELLS FARGO SECURITIES		4,986,300	5,000,000	0
502431-AP-4	L3HARRIS TECH INC 5.400 2027 01		07/31/2023	VARIOUS		6,002,130	6,000,000	900
571676-AT-2	MARS INC (144A) 4.550 2028 04		04/17/2023	J P MORGAN CHASE SECURITIES INC		6,995,030	7,000,000	0
58507L-BB-4	MEDTRONIC GLOBAL HOLDING 4.250 2028 03		03/23/2023	MIZUHO INTERNATIONAL PLC		9,969,300	10,000,000	0
594918-CG-7	MICROSOFT CORP (144A) 3.400 2026 09		11/06/2023	EXCHANGED		1,897,500	2,000,000	9,633
594918-CJ-1	MICROSOFT CORP (144A) 1.350 2030 09		11/06/2023	EXCHANGED		3,901,550	5,000,000	9,563
61747Y-EZ-4	MORGAN STANLEY 5.050 2027 01		01/17/2023	MORGAN STANLEY		2,999,940	3,000,000	0
641062-BK-9	NESTLE HOLDINGS INC (144 5.250 2026 03	C	03/07/2023	BAS-MERRILL LYNCH		2,999,010	3,000,000	0
64952W-EY-5	NEW YORK LIFE GLOBAL FUN 4.850 2028 01		01/06/2023	J P MORGAN CHASE SECURITIES INC		7,007,700	7,000,000	943
655663-AA-0	NORDSON CORP 5.600 2028 09		09/08/2023	J P MORGAN CHASE SECURITIES INC		2,006,460	2,000,000	0
666807-CH-3	NORTHROP GRUMMAN CORP 4.700 2033 03		09/21/2023	VARIOUS		9,686,150	10,000,000	7,833
69371R-S3-1	PACCAR FINANCIAL CORP 4.600 2028 01		01/05/2023	U S BANCORP		2,987,550	3,000,000	0
709599-BT-0	PENSKE TRUCK LEASING (14 5.550 2028 05		03/27/2023	J P MORGAN CHASE SECURITIES INC		2,986,260	3,000,000	0
713448-FQ-6	PEPSICO INC 4.550 2026 02		02/13/2023	BAS-MERRILL LYNCH		11,993,040	12,000,000	0
716973-AC-6	PFIZER INVESTMENT ENTERP 4.450 2028 05		05/16/2023	BAS-MERRILL LYNCH		9,988,000	10,000,000	0
742718-GA-1	PROCTER & GAMBLE CO 4.050 2033 01		01/23/2023	GOLDMAN SACHS & CO		4,999,600	5,000,000	0
74368C-BL-7	PROTECTIVE LIFE GLOBAL (3.218 2025 03	C	02/07/2023	KEYBANC CAPITAL MARK		2,355,425	2,460,000	28,806
74368C-BQ-6	PROTECTIVE LIFE GLOBAL (5.366 2026 01	C	01/03/2023	MORGAN STANLEY		8,000,000	8,000,000	0
744538-AF-6	PUBLIC SERVICE CO OF NEW 5.350 2033 10		09/20/2023	BNP PARIBAS		5,007,250	5,000,000	0
760759-BB-5	REPUBLIC SERVICES INC 4.875 2029 04		03/21/2023	BAS-MERRILL LYNCH		2,987,340	3,000,000	0
76169#-AS-2	REYES HOLDINGS LLC 4.880 2031 05		04/28/2023	BAS-MERRILL LYNCH		4,000,000	4,000,000	0
76169#-AT-0	REYES HOLDINGS LLC 4.910 2032 05		04/28/2023	BAS-MERRILL LYNCH		3,000,000	3,000,000	0
76169#-AU-7	REYES HOLDINGS LLC 4.950 2033 05		04/28/2023	BAS-MERRILL LYNCH		2,000,000	2,000,000	0
771196-BX-9	ROCHE HOLDINGS INC (144A 2.076 2031 12	C	06/27/2023	GOLDMAN SACHS & CO		3,310,240	4,000,000	3,691
855244-BE-8	STARBUCKS CORP 4.750 2026 02		02/08/2023	GOLDMAN SACHS & CO		3,001,830	3,000,000	0
87264A-CZ-6	T-MOBILE USA INC 4.950 2028 03		02/06/2023	WELLS FARGO SECURITIES		2,993,730	3,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
89236T-KR-5	TOYOTA MOTOR CREDIT CORP 4.700 2033 01	C	01/17/2023	BAS-MERRILL LYNCH		5,045,600	5,000,000	4,569
89788M-AL-6	TRUIST FINANCIAL CORP 4.873 2029 01		01/23/2023	TRUIST SECURITIES		5,000,000	5,000,000	0
91324P-EU-2	UNITEDHEALTH GROUP INC 4.250 2029 01		03/23/2023	WELLS FARGO SECURITIES		9,981,200	10,000,000	0
927804-GK-4	VIRGINIA ELECTRIC & POWE 5.000 2033 04		03/28/2023	SCOTIA CAPITAL		1,994,400	2,000,000	0
928668-BU-5	VOLKSWAGEN GROUP AMERICA 5.800 2025 09	C	09/05/2023	MORGAN STANLEY		4,999,450	5,000,000	0
94106L-BT-5	WASTE MANAGEMENT INC 4.625 2030 02		02/08/2023	WELLS FARGO SECURITIES		4,992,900	5,000,000	0
06368L-GU-4	BANK OF MONTREAL 5.200 2024 12	A	01/05/2023	BMO CAPITAL MARKETS		4,995,800	5,000,000	0
78016F-ZT-4	ROYAL BANK OF CANADA 4.875 2026 01	A	01/10/2023	HSBC		1,996,700	2,000,000	0
05523R-AD-9	BAE SYSTEMS PLC (144A) 3.400 2030 04	D	07/12/2023	GOLDMAN SACHS & CO		4,777,276	5,259,000	44,205
21688A-AV-4	COOPERATIEVE RABOBANK UA 5.000 2025 01	D	01/11/2023	RBC CAPITAL MARKETS		5,022,000	5,000,000	0
45687V-AA-4	INGERSOLL RAND 5.400 2028 08	D	08/08/2023	GOLDMAN SACHS & CO		2,988,330	3,000,000	0
45687V-AB-2	INGERSOLL RAND 5.700 2033 08	D	08/08/2023	J P MORGAN CHASE SECURITIES INC		1,984,680	2,000,000	0
50249A-AL-7	LYB INTERNATIONAL FINANC 5.625 2033 05	D	05/17/2023	MORGAN STANLEY		4,994,750	5,000,000	0
233851-DZ-4	MERCEDES-BENZ FINANCE (1 2.125 2025 03	D	01/19/2023	GOLDMAN SACHS & CO		9,425,122	9,944,000	78,067
58769J-AL-1	MERCEDES-BENZ FINANCE (1 5.100 2028 08	D	07/31/2023	CITIGROUP GLOBAL MARKETS		6,991,740	7,000,000	0
76720A-AN-6	RIO TINTO FIN USA PLC 5.000 2033 03	D	03/06/2023	J P MORGAN CHASE SECURITIES INC		9,971,200	10,000,000	0
822582-BD-3	SHELL INTERNATIONAL FIN 3.250 2025 05	D	07/31/2023	U S BANCORP		10,055,417	10,377,000	75,882
902613-AU-2	UBS GROUP AG (144A) 5.711 2027 01	D	01/18/2023	GOLDMAN SACHS & CO		3,044,550	3,000,000	3,807
362938-AZ-5	GSMBS 2023-PJ2 A15 (144A 5.000 2053 05		02/21/2023	GOLDMAN SACHS		26,515,823	27,219,851	102,074
46657C-AD-4	JPMMT 2023-8 A4 CMO (144 6.000 2054 02		09/21/2023	J P MORGAN		11,390,991	11,582,621	54,052
61772L-AQ-4	MSRM 2021-2 A4 CMO (144A 2.500 2051 05		05/12/2023	CITIGROUP GLOBAL MARKETS		5,815,180	6,589,439	6,864
81748W-AD-8	SEMT 2021-4 A4 CMO (144A 2.500 2051 06		04/24/2023	BAS-MERRILL LYNCH		10,265,725	11,673,369	20,266
81749B-AD-3	SEMT 2023-1 A4 CMO (144A 5.000 2053 01		01/18/2023	WELLS FARGO SECURITIES		19,030,486	19,164,391	69,205
816943-BJ-2	SEMT 2023-3 A4 (144A) 6.000 2053 09		08/08/2023	J P MORGAN		19,450,908	19,606,383	71,890
05610C-AB-0	BMO 2023-C4 A2 5.458 2056 02		01/20/2023	BMO		4,120,000	4,000,000	7,884
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						402,103,814	411,264,054	911,998
2509999997. Total - Bonds - Part 3						1,030,952,685	1,061,822,801	2,297,070
2509999998. Total - Bonds - Part 5						64,803,353	65,739,221	393,603
2509999999. Total - Bonds						1,095,756,038	1,127,562,022	2,690,673
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						1,095,756,038	XXX	2,690,673

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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																				
912828-VM-9	U S TREASURY INFL IX N .375		07/15/2023	MATURED		15,660,600	12,000,000	12,200,821	15,359,429	(3,078,600)	5,371	0	(3,073,229)	0	12,286,200	0	3,374,400	3,374,400	58,162	07/15/2023
91282C-AT-8	U S TREASURY NOTES .250		11/29/2023	BARCLAYS CAPITAL INC		9,198,013	10,000,000	9,080,893	9,215,132	0	245,732	0	245,732	0	9,460,864	0	(262,851)	(262,851)	27,060	10/31/2025
91282C-AT-8	U S TREASURY NOTES .250		12/12/2023	ST. PAUL FIRE & MARINE		28,513,945	31,000,000	28,150,768	28,566,909	0	789,647	0	789,647	0	29,356,557	0	(842,611)	(842,611)	86,442	10/31/2025
91282C-CZ-2	U S TREASURY NOTES .875		11/22/2023	BAS-MERRILL LYNCH		9,010,123	10,000,000	9,126,596	9,213,763	0	180,104	0	180,104	0	9,393,867	0	(383,744)	(383,744)	100,649	09/30/2026
91282C-CZ-2	U S TREASURY NOTES .875		11/29/2023	CITIGROUP GLOBAL MARKETS		3,176,102	3,500,000	3,194,309	3,224,817	0	64,203	0	64,203	0	3,289,020	0	(112,918)	(112,918)	35,729	09/30/2026
91282C-CZ-2	U S TREASURY NOTES .875		11/10/2023	NOMURA		15,702,090	17,500,000	15,971,543	16,124,085	0	304,503	0	304,503	0	16,428,588	0	(726,498)	(726,498)	171,533	09/30/2026
91282C-EQ-0	U S TREASURY NOTES 2.750		12/12/2023	ST. PAUL FIRE & MARINE		20,365,898	21,000,000	20,361,867	20,425,625	0	222,820	0	222,820	0	20,648,445	0	(282,547)	(282,547)	620,337	05/15/2025
91282C-EQ-0	U S TREASURY NOTES 2.750		12/12/2023	TRAVELERS CASUALTY AND SURETY		14,547,070	15,000,000	14,573,488	14,617,893	0	148,322	0	148,322	0	14,766,215	0	(219,145)	(219,145)	443,098	05/15/2025
91282C-EU-1	U S TREASURY NOTES 2.875		12/12/2023	ST. PAUL FIRE & MARINE		24,259,766	25,000,000	24,767,662	24,798,822	0	75,873	0	75,873	0	24,874,695	0	(614,929)	(614,929)	712,859	06/15/2025
912828-P4-6	U S TREASURY NOTES 1.625		11/29/2023	CITIGROUP GLOBAL MARKETS		5,165,040	5,500,000	5,252,304	5,279,605	0	62,455	0	62,455	0	5,342,060	0	(177,020)	(177,020)	115,362	02/15/2026
912828-P4-6	U S TREASURY NOTES 1.625		04/20/2023	WELLS FARGO SECURITIES		4,227,876	4,500,000	4,297,339	4,319,677	0	16,835	0	16,835	0	4,336,512	0	(108,636)	(108,636)	49,693	02/15/2026
912828-2A-7	U S TREASURY NOTES 1.500		11/17/2023	BAS-MERRILL LYNCH		23,178,588	25,000,000	23,527,428	23,714,939	0	212,185	0	212,185	0	23,927,125	0	(748,536)	(748,536)	375,184	08/15/2026
912828-6L-9	U S TREASURY NOTES 2.250		12/12/2023	TRAVELERS CASUALTY AND SURETY		14,242,969	15,000,000	14,296,925	14,392,250	0	169,918	0	169,918	0	14,562,168	0	(319,200)	(319,200)	404,816	03/31/2026
36202D-QY-0	GNMA II PASS #3171 5.500		12/20/2023	PAID ON PRINCIPAL		1,740	1,740	1,662	1,668	0	72	0	72	0	1,740	0	0	0	56	12/20/2031
36202D-6D-8	GNMA II PASS #3568 5.000		12/20/2023	PAID ON PRINCIPAL		13,107	13,107	12,585	12,709	0	398	0	398	0	13,107	0	0	0	344	06/20/2034
36202E-UR-8	GNMA II PASS #4192 4.500		12/20/2023	PAID ON PRINCIPAL		16,638	16,638	15,192	15,277	0	1,361	0	1,361	0	16,638	0	0	0	417	07/20/2038
36202E-XT-1	GNMA II PASS #4290 5.500		12/20/2023	PAID ON PRINCIPAL		13,464	13,464	13,413	13,407	0	57	0	57	0	13,464	0	0	0	424	11/20/2038
38382D-MM-8	GNR 2020-21 CD CMO 2.250		12/20/2023	PAID ON PRINCIPAL		556,917	556,917	562,268	563,074	0	(6,157)	0	(6,157)	0	556,917	0	0	0	6,314	02/20/2050
38380M-7A-3	GNR 2019-55 AE (PROJEC 3.000		12/16/2023	PAID ON PRINCIPAL		31,369	31,369	31,702	31,958	0	(589)	0	(589)	0	31,369	0	0	0	471	12/16/2059
83162C-VV-2	SBAP 2013-20J 1 3.370		10/01/2023	PAID ON PRINCIPAL		275,851	275,851	276,799	274,999	0	852	0	852	0	275,851	0	0	0	7,400	10/01/2033
83162C-VY-6	SBAP 2013-20L 1 3.380		12/01/2023	PAID ON PRINCIPAL		283,957	283,957	284,490	282,607	0	1,351	0	1,351	0	283,957	0	0	0	7,044	12/01/2033
83162C-ZW-6	SBAP 2018-20J 1 3.770		10/01/2023	PAID ON PRINCIPAL		586,052	586,052	586,030	582,874	0	3,178	0	3,178	0	586,052	0	0	0	15,779	10/01/2038
83162C-B8-5	SBAP 2019-20E 1 2.880		11/01/2023	PAID ON PRINCIPAL		262,104	262,104	262,104	261,398	0	706	0	706	0	262,104	0	0	0	6,219	05/01/2039
831641-FL-4	SBIC 2018-10B 1 3.548		09/11/2023	PAID ON PRINCIPAL		343,958	343,958	343,958	343,981	0	(24)	0	(24)	0	343,958	0	0	0	7,133	09/10/2028
0109999999. Subtotal - Bonds - U.S. Governments						189,633,236	197,385,156	187,192,145	191,636,899	(3,078,600)	2,499,173	0	(579,427)	0	191,057,472	0	(1,424,236)	(1,424,236)	3,252,526	XXX
Bonds - U.S. States, Territories and Possessions																				
83710D-2B-3	SOUTH CAROLINA GENERAL 1.000		03/07/2023	MUNI CENTER		244,918	250,000	170,370	240,940	0	1,270	0	1,270	0	242,211	0	2,707	2,707	1,072	04/01/2024
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						244,918	250,000	170,370	240,940	0	1,270	0	1,270	0	242,211	0	2,707	2,707	1,072	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
021087-TY-7	ALPINE SCH DIST GO S20 4.000		03/15/2023	REDEEMED		6,125,000	6,125,000	6,255,585	6,127,825	0	(2,825)	0	(2,825)	0	6,125,000	0	0	0	122,500	03/15/2028
021087-TZ-4	ALPINE SCH DIST GO S20 4.000		03/15/2023	REDEEMED		6,380,000	6,380,000	6,455,093	6,381,362	0	(1,362)	0	(1,362)	0	6,380,000	0	0	0	127,600	03/15/2029
041431-PT-8	ARLINGTON CO GENERAL O 3.750		01/11/2023	MORGAN STANLEY		3,936,274	3,860,000	3,986,955	3,885,286	0	(445)	0	(445)	0	3,884,841	0	51,433	51,433	59,106	08/15/2032
041826-2Z-0	ARLINGTON ISD GENERAL 4.000		03/30/2023	BAS-MERRILL LYNCH		1,992,358	1,930,000	2,098,315	1,995,806	0	(5,063)	0	(5,063)	0	1,990,743	0	1,615	1,615	48,464	02/15/2034
052397-AR-7	AUSTIN GENERAL OBLIG L 4.000		07/11/2023	BAS-MERRILL LYNCH		8,423,418	8,320,000	8,729,344	8,443,805	0	(23,777)	0	(23,777)	0	8,420,028	0	3,389	3,389	287,502	09/01/2031
05914F-XU-9	BALTIMORE CO GENERAL O 3.500		02/03/2023	J P MORGAN CHASE SECURITIES INC		9,622,403	9,465,000	9,782,267	9,555,775	0	(3,150)	0	(3,150)	0	9,552,625	0	69,778	69,778	170,239	08/01/2029
069383-4X-2	BARTLETT GENERAL OBLIG 4.000		02/24/2023	JEFFERIES & CO INC		2,769,458	2,680,000	2,983,430	2,832,928	0	(4,727)	0	(4,727)	0	2,828,201	0	(58,742)	(58,742)	52,409	09/01/2033
091212-EQ-9	BIRMINGHAM PUBLIC SCHO 5.000		02/17/2023	BOK FINANCIAL SECURITIES INC		326,586	300,000	363,978	333,502	0	(908)	0	(908)	0	332,594	0	(6,008)	(6,008)	4,583	11/01/2030
132285-3K-1	CAMBRIDGE GEN OBLIG LT 3.000		02/23/2023	PIPER JAFFRAY		543,384	550,000	567,199	555,887	0	(260)	0	(260)	0	555,627	0	(12,243)	(12,243)	8,663	02/15/2031
134159-ZH-8	CAMPBELL UHSD GO TAXAB .359		08/01/2023	MATURED		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	898	08/01/2023
139078-CK-3	CANYONS SCHOOL DISTRIC 4.000		06/15/2023	REDEEMED		5,375,000	5,375,000	5,417,731	5,377,239	0	(2,239)	0	(2,239)	0	5,375,000	0	0	0	107,500	06/15/2031
139078-CL-1	CANYONS SCHOOL DISTRIC 4.000		06/15/2023	REDEEMED		5,625,000	5,625,000	5,633,663	5,625,325	0	(325)	0	(325)	0	5,625,000	0	0	0	112,500	06/15/2032
147051-UU-8	CARY GENERAL OBLIGATIO 4.000		01/10/2023	BARCLAYS CAPITAL INC		3,584,114	3,525,000	3,630,468	3,539,226	0	(321)	0	(321)	0	3,538,905	0	45,210	45,210	50,917	03/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
147051-UV-6	CARY GENERAL OBLIGATIO 4.000		09/28/2023	SIEBERT WILLIAMS SHANK & CO MUNI		3,607,091	3,605,000	3,697,649	3,617,501	0	(8,027)	0	(8,027)	0	3,609,474	0	(2,383)	(2,383)	155,416	03/01/2034
181144-TD-8	CLARK CO SD#37 VANCOUV 5.000		03/03/2023	MESIROW FINANCIAL		4,625,097	4,155,000	4,862,804	4,595,224	0	(12,397)	0	(12,397)	0	4,582,827	0	42,270	42,270	54,823	12/01/2032
194475-RM-3	COLLEGE STATION ISD GO 4.000		07/06/2023	BARCLAYS CAPITAL INC		3,261,408	3,250,000	3,325,563	3,263,578	0	(4,260)	0	(4,260)	0	3,259,318	0	2,090	2,090	116,278	08/15/2031
194475-RN-1	COLLEGE STATION ISD GO 4.000		07/06/2023	BARCLAYS CAPITAL INC		3,392,236	3,380,000	3,432,120	3,389,364	0	(2,946)	0	(2,946)	0	3,386,419	0	5,817	5,817	120,929	08/15/2032
198036-8M-0	COLUMBIA SCHOOL DISTRI 4.500		03/01/2023	REDEEMED		3,000,000	3,000,000	3,182,070	3,003,700	0	(3,700)	0	(3,700)	0	3,000,000	0	0	0	67,500	03/01/2032
198036-8N-8	COLUMBIA SCHOOL DISTRI 4.500		03/01/2023	REDEEMED		3,750,000	3,750,000	3,954,113	3,754,120	0	(4,120)	0	(4,120)	0	3,750,000	0	0	0	84,375	03/01/2033
199492-JW-0	COLUMBUS GENERAL OBLIG 4.000		01/12/2023	CITIGROUP GLOBAL MARKETS		5,074,750	5,000,000	5,350,850	5,046,358	0	(1,328)	0	(1,328)	0	5,045,030	0	29,720	29,720	82,222	02/15/2030
199820-5U-1	COMAL ISD GO REF S2015 4.000		02/01/2023	REDEEMED		1,180,000	1,180,000	1,258,765	1,180,882	0	(882)	0	(882)	0	1,180,000	0	0	0	23,600	02/01/2035
199820-5V-9	COMAL ISD GO REF S2015 4.000		06/07/2023	REDEEMED		1,295,000	1,295,000	1,381,441	1,295,968	0	(968)	0	(968)	0	1,295,000	0	0	0	44,030	02/01/2035
231237-K2-3	CUPERTINO USD GO REF S 3.250		07/27/2023	MORGAN STANLEY		1,936,645	1,935,000	2,029,060	1,970,424	0	(5,435)	0	(5,435)	0	1,964,989	0	(28,344)	(28,344)	62,363	08/01/2031
249174-HM-8	DENVER CITY & CO SD #1 5.500		12/01/2023	MATURED		4,250,000	4,250,000	5,131,205	4,323,166	0	(73,166)	0	(73,166)	0	4,250,000	0	0	0	233,750	12/01/2023
266705-N9-9	DURHAM CO GENERAL OBLI 4.000		01/25/2023	UMB BANK		523,595	500,000	580,430	532,212	0	(572)	0	(572)	0	531,640	0	(8,045)	(8,045)	6,389	10/01/2034
280659-TZ-6	EDINA ISD #273 GENERAL 4.000		03/09/2023	MUNI CENTER		406,846	400,000	418,720	404,618	0	(420)	0	(420)	0	404,197	0	2,649	2,649	9,778	02/01/2036
30382A-BP-6	FAIRFAX CO GEN OBLIG R 4.000		10/01/2023	REDEEMED		10,000,000	10,000,000	10,422,800	10,037,737	0	(37,737)	0	(37,737)	0	10,000,000	0	0	0	400,000	10/01/2030
343487-4W-1	FLOWER MOUND GENERAL O 4.000		03/03/2023	WILEY BROTHERS		331,013	325,000	348,810	334,539	0	(511)	0	(511)	0	334,028	0	(3,016)	(3,016)	6,681	03/01/2033
355748-UA-0	FREDERICK GENERAL OBLI 3.250		08/15/2023	INSPEREX LLC		504,830	500,000	521,515	508,976	0	(1,280)	0	(1,280)	0	507,696	0	(2,866)	(2,866)	15,618	03/01/2031
355748-UA-0	FREDERICK GENERAL OBLI 3.250		08/29/2023	MUNI CENTER		100,341	100,000	104,303	101,795	0	(271)	0	(271)	0	101,524	0	(1,183)	(1,183)	3,250	03/01/2031
363651-NH-9	GALLATIN CO GENERAL OB 3.000		07/20/2023	STIFEL NICOLAUS & CO INC		745,988	750,000	716,250	717,593	0	2,961	0	2,961	0	720,554	0	25,434	25,434	23,750	07/01/2028
385064-RG-7	GRANBURY ISD GO S2014 4.500		08/01/2023	REDEEMED		5,850,000	5,850,000	6,158,120	5,872,225	0	(22,225)	0	(22,225)	0	5,850,000	0	0	0	263,250	08/01/2034
391554-BU-5	GREATER ALBANY SCH DIS 5.000		02/28/2023	MIDDLEGATE SECURITIES		3,485,235	3,250,000	3,873,058	3,551,780	0	(10,728)	0	(10,728)	0	3,541,052	0	(55,817)	(55,817)	34,306	06/15/2034
395460-3X-4	GREENSBORO GENERAL OBL 3.000		09/14/2023	MUNI CENTER		99,043	100,000	106,007	102,359	0	(455)	0	(455)	0	101,903	0	(2,860)	(2,860)	3,392	02/01/2030
414004-3W-9	HARRIS CO GO REF S2007 5.250		09/15/2023	MUNI CENTER		270,230	250,000	283,730	261,446	0	(1,635)	0	(1,635)	0	259,811	0	10,419	10,419	14,365	08/15/2027
414005-TC-2	HARRIS CO GO REF S2014 5.000		08/22/2023	J P MORGAN CHASE SECURITIES INC		5,064,050	5,000,000	5,862,600	5,169,020	0	(61,227)	0	(61,227)	0	5,107,793	0	(43,743)	(43,743)	223,611	10/01/2034
463813-F4-2	IRVING ISD GO REF S201 3.500		02/22/2023	JEFFERIES & CO INC		2,251,051	2,230,000	2,400,863	2,298,127	0	(2,562)	0	(2,562)	0	2,295,565	0	(44,514)	(44,514)	40,759	02/15/2031
472736-P3-5	JEFFERSON CO SD R-001 5.000		09/19/2023	WELLS FARGO SECURITIES		10,030,300	10,000,000	11,554,400	10,133,938	0	(101,321)	0	(101,321)	0	10,032,617	0	(2,317)	(2,317)	381,944	12/15/2023
478700-T7-2	JOHNSON CO USD #229 BL 4.000		07/14/2023	REDEEMED		3,150,000	3,150,000	3,203,015	3,150,096	0	(96)	0	(96)	0	3,150,000	0	0	0	99,050	10/01/2032
494619-CV-9	KING & PIERCE CO SD #4 5.000		09/21/2023	MORGAN STANLEY		2,580,717	2,575,000	2,974,434	2,617,643	0	(33,805)	0	(33,805)	0	2,583,837	0	(3,121)	(3,121)	104,073	12/01/2026
494619-CW-7	KING & PIERCE CO SD #4 5.000		09/21/2023	MORGAN STANLEY		1,849,096	1,845,000	2,112,746	1,873,710	0	(22,772)	0	(22,772)	0	1,850,938	0	(1,842)	(1,842)	74,569	12/01/2027
498062-QU-5	KITSAP CO SD#303 BAINB 5.000		03/01/2023	HUNTINGTON SECURITIES		656,034	600,000	703,176	658,200	0	(1,885)	0	(1,885)	0	656,315	0	(281)	(281)	7,583	12/01/2032
517624-NV-0	LAS LOMITAS ELEM SCH D 4.000		08/07/2023	CITIGROUP GLOBAL MARKETS		260,940	250,000	268,348	261,040	0	(1,127)	0	(1,127)	0	259,913	0	1,027	1,027	11,028	07/01/2034
549220-2S-9	LUBBOCK ISD GEN OBLIG 4.000		07/26/2023	STIFEL NICOLAUS & CO INC		1,339,286	1,300,000	1,442,584	1,388,014	0	(9,256)	0	(9,256)	0	1,378,758	0	(39,472)	(39,472)	49,400	02/15/2035
55844R-UL-6	MADISON GO TAXABLE REF .280		10/01/2023	MATURED		14,860,000	14,860,000	14,860,000	14,860,000	0	0	0	0	0	14,860,000	0	0	0	41,608	10/01/2023
566795-LQ-1	MARICOPA CO CCD GO S20 3.500		09/26/2023	AMERICAN VETERANS GROUP		945,706	950,000	975,137	951,449	0	(1,450)	0	(1,450)	0	950,000	0	(4,294)	(4,294)	41,285	07/01/2026
566897-XX-7	MARICOPA CO SCH DIST # 5.000		08/03/2023	HUNTINGTON SECURITIES		1,165,160	1,000,000	1,220,690	1,207,422	0	(11,546)	0	(11,546)	0	1,195,876	0	(30,716)	(30,716)	64,306	07/01/2032
581664-DY-2	MCKINNEY ISD GEN OBLIG 3.750		08/23/2023	HEADLANDS (TD SEC AUTOMATED)		386,078	385,000	403,095	389,380	0	(1,300)	0	(1,300)	0	388,080	0	(2,002)	(2,002)	14,798	02/15/2030
581664-DY-2	MCKINNEY ISD GEN OBLIG 3.750		08/09/2023	MUNI CENTER		2,134,946	2,100,000	2,198,700	2,123,890	0	(5,774)	0	(5,774)	0	2,118,116	0	16,830	16,830	71,208	02/15/2030
581664-EV-7	MCKINNEY ISD GEN OBLIG 5.000		06/15/2023	MUNI CENTER		207,258	200,000	230,366	207,573	0	(1,635)	0	(1,635)	0	205,938	0	1,320	1,320	8,472	02/15/2034
581664-EV-7	MCKINNEY ISD GEN OBLIG 5.000		08/14/2023	WELLS FARGO SECURITIES		913,133	895,000	1,030,888	928,888	0	(9,682)	0	(9,682)	0	919,206	0	(6,074)	(6,074)	44,750	02/15/2034
605792-SM-3	MISSOULA CO GENERAL OB 4.000		08/07/2023	HEADLANDS (TD SEC AUTOMATED)		515,050	500,000	536,895	522,080	0	(2,253)	0	(2,253)	0	519,827	0	(4,777)	(4,777)	22,056	07/01/2033
60956P-TC-6	MONMOUTH CO IMPT AUTH 5.000		02/28/2023	BNY MELLON CAPITAL MARKETS INC		847,232	800,000	927,480	860,015	0	(2,714)	0	(2,714)	0	857,301	0	(10,069)	(10,069)	25,111	07/15/2035
60956P-TC-6	MONMOUTH CO IMPT AUTH 5.000		02/10/2023	MUNI CENTER		489,320	450,000	521,708	483,758	0	(981)	0	(981)	0	482,778	0	6,542	6,542	12,792	07/15/2035
613664-3S-8	MONTGOMERY CO GENERAL 5.000		04/01/2023	MATURED		7,420,000	7,420,000	8,540,939	7,446,032	0	(26,032)	0	(26,032)	0	7,420,000	0	0	0	185,500	04/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
62451F-HQ-6	MOUNTAIN VIEW-WHISMAN 3.250		02/24/2023	PIPER JAFFRAY		3,468,500	3,500,000	3,671,745	3,566,689	0	(2,625)	0	(2,625)	0	3,564,064	0	(95,564)	(95,564)	55,611	09/01/2032
639557-SU-2	NEBO SCHOOL DISTRICT G 3.500		03/01/2023	JEFFERIES & CO INC		2,303,473	2,300,000	2,355,821	2,309,357	0	(1,107)	0	(1,107)	0	2,308,250	0	(4,777)	(4,777)	53,890	07/01/2027
639557-SV-0	NEBO SCHOOL DISTRICT G 3.500		03/01/2023	JEFFERIES & CO INC		2,780,994	2,775,000	2,815,626	2,781,847	0	(846)	0	(846)	0	2,781,001	0	(7)	(7)	65,020	07/01/2028
677765-EJ-4	OHLONE CCD GO S2016C 4.000		02/24/2023	STIFEL NICOLAUS & CO INC		1,289,048	1,255,000	1,399,601	1,310,344	0	(2,292)	0	(2,292)	0	1,308,052	0	(19,004)	(19,004)	28,726	08/01/2034
678519-QP-7	OKLAHOMA CITY GEN OBLI 4.000		01/09/2023	MUNI CENTER		254,882	250,000	260,718	251,464	0	(31)	0	(31)	0	251,433	0	3,448	3,448	3,589	03/01/2032
678519-QQ-5	OKLAHOMA CITY GEN OBLI 4.000		01/05/2023	MUNI CENTER		101,872	100,000	103,697	100,506	0	(9)	0	(9)	0	100,497	0	1,375	1,375	1,422	03/01/2033
680616-B3-2	OLENTANGY LOCAL SCHOOL 4.000		03/08/2023	JEFFERIES & CO INC		3,256,248	3,205,000	3,403,934	3,258,124	0	(4,066)	0	(4,066)	0	3,254,058	0	2,190	2,190	34,899	12/01/2032
725769-HX-4	PITTSYLVANIA CO GEN OB 5.000		03/01/2023	MATURED		1,380,000	1,380,000	1,505,539	1,380,000	0	0	0	0	0	1,380,000	0	0	0	34,500	03/01/2023
735371-NW-2	PORT OF SEATTLE GO LTD 4.000		01/09/2023	MIDDLEGATE SECURITIES		4,859,407	4,785,000	5,151,292	4,848,790	0	(1,126)	0	(1,126)	0	4,847,664	0	11,743	11,743	20,735	06/01/2031
737050-ZH-0	PORTSMOUTH GENERAL OBL 4.000		02/06/2023	WELLS FARGO SECURITIES		933,236	915,000	994,715	927,834	0	(902)	0	(902)	0	926,932	0	6,304	6,304	6,710	06/01/2028
737050-ZJ-6	PORTSMOUTH GENERAL OBL 4.000		03/06/2023	SWBC		1,023,272	1,015,000	1,095,266	1,027,967	0	(1,667)	0	(1,667)	0	1,026,301	0	(3,028)	(3,028)	10,827	06/01/2029
737050-ZK-3	PORTSMOUTH GENERAL OBL 4.000		01/12/2023	MORGAN STANLEY		1,034,600	1,015,000	1,088,973	1,026,981	0	(283)	0	(283)	0	1,026,699	0	7,901	7,901	4,737	06/01/2030
737050-ZL-1	PORTSMOUTH GENERAL OBL 4.000		03/06/2023	SWBC		1,023,475	1,015,000	1,082,721	1,025,997	0	(1,416)	0	(1,416)	0	1,024,581	0	(1,105)	(1,105)	10,827	06/01/2031
737050-ZM-9	PORTSMOUTH GENERAL OBL 4.000		03/06/2023	SWBC		1,023,353	1,015,000	1,076,499	1,025,013	0	(1,291)	0	(1,291)	0	1,023,722	0	(369)	(369)	10,827	06/01/2032
737050-ZN-7	PORTSMOUTH GENERAL OBL 4.000		01/04/2023	MORGAN STANLEY		1,030,337	1,015,000	1,070,328	1,024,031	0	(72)	0	(72)	0	1,023,959	0	6,378	6,378	3,834	06/01/2033
737050-ZP-2	PORTSMOUTH GENERAL OBL 4.000		03/06/2023	SWBC		1,022,125	1,015,000	1,065,953	1,023,330	0	(1,078)	0	(1,078)	0	1,022,253	0	(127)	(127)	10,827	06/01/2034
787758-WL-1	SAINT CHARLES GENERAL 5.000		07/06/2023	FHN FINANCIAL		761,468	725,000	762,316	760,236	0	(4,446)	0	(4,446)	0	755,790	0	5,678	5,678	22,052	12/01/2030
795168-KP-7	SALINE CO USD #305 SAL 4.000		09/01/2023	REDEEMED		120,000	120,000	128,369	120,687	0	(687)	0	(687)	0	120,000	0	0	0	4,800	09/01/2029
795168-KZ-5	SALINE CO USD #305 SAL 4.000		09/01/2023	REDEEMED		880,000	880,000	941,371	885,040	0	(5,040)	0	(5,040)	0	880,000	0	0	0	35,200	09/01/2029
796116-SB-8	SAN ANGELO ISD GO REF 4.000		01/06/2023	MORGAN STANLEY		4,446,926	4,380,000	4,590,766	4,409,523	0	(558)	0	(558)	0	4,408,965	0	37,961	37,961	70,080	02/15/2034
797661-VR-3	SAN FRANCISCO BAY AREA 4.000		07/26/2023	BAS-MERRILL LYNCH		5,075,800	5,000,000	5,304,100	5,089,605	0	(19,135)	0	(19,135)	0	5,070,470	0	5,330	5,330	197,778	08/01/2034
797661-VS-1	SAN FRANCISCO BAY AREA 4.000		07/20/2023	BREAN CAPITAL		4,957,085	4,900,000	5,193,804	4,986,595	0	(17,967)	0	(17,967)	0	4,968,628	0	(11,543)	(11,543)	190,556	08/01/2035
797661-VS-1	SAN FRANCISCO BAY AREA 4.000		03/01/2023	MUNI CENTER		102,324	100,000	105,996	101,767	0	(114)	0	(114)	0	101,654	0	670	670	2,356	08/01/2035
819190-SP-5	SHAKOPEE ISD #720 GEN 5.000		02/01/2023	MATURED		1,140,000	1,140,000	1,323,665	1,141,788	0	(1,788)	0	(1,788)	0	1,140,000	0	0	0	28,500	02/01/2023
833209-LC-1	SNOHOMISH CO SD #103 G 5.000		08/15/2023	J P MORGAN CHASE SECURITIES INC		1,116,182	1,090,000	1,248,344	1,133,446	0	(10,942)	0	(10,942)	0	1,122,503	0	(6,322)	(6,322)	38,604	12/01/2032
833119-ZB-9	SNOHOMISH CO SD#2 EVER 5.000		03/02/2023	HILLTOP SECURITIES		1,080,560	1,000,000	1,165,520	1,094,119	0	(3,095)	0	(3,095)	0	1,091,024	0	(10,464)	(10,464)	12,778	12/01/2033
834664-5K-6	SOMERSET CO GENERAL OB 3.000		02/15/2023	J P MORGAN CHASE SECURITIES INC		1,685,355	1,695,000	1,657,235	1,667,418	0	274	0	274	0	1,667,692	0	17,664	17,664	31,781	07/01/2032
869142-FT-1	SUSQUEHANNA GENERAL OB 4.000		03/08/2023	JEFFERIES & CO INC		922,005	900,000	942,633	918,671	0	(1,012)	0	(1,012)	0	917,659	0	4,346	4,346	15,800	10/01/2033
879709-2R-3	TEMPE GENERAL OBLIGATI 3.750		07/05/2023	J P MORGAN CHASE SECURITIES INC		1,492,066	1,475,000	1,499,795	1,481,998	0	(1,395)	0	(1,395)	0	1,480,603	0	11,463	11,463	56,081	07/01/2031
902273-UW-9	TYLER ISD GEN OBLIG S2 4.500		02/15/2023	REDEEMED		5,000,000	5,000,000	5,034,600	5,000,091	0	(91)	0	(91)	0	5,000,000	0	0	0	112,500	02/15/2035
902273-XH-9	TYLER ISD GEN OBLIG S2 5.000		02/24/2023	MESIROW FINANCIAL		3,511,596	3,305,000	3,926,604	3,595,523	0	(10,319)	0	(10,319)	0	3,585,205	0	(73,609)	(73,609)	88,133	02/15/2036
90634P-RB-7	UNION COUNTY GENERAL O 3.125		09/07/2023	MUNI CENTER		99,914	100,000	99,861	99,868	0	10	0	10	0	99,877	0	37	37	3,872	03/01/2033
927734-B5-1	VIRGINIA BEACH GENERAL 3.500		03/07/2023	STIFEL NICOLAUS & CO INC		2,563,820	2,565,000	2,640,514	2,583,583	0	(1,489)	0	(1,489)	0	2,582,094	0	(18,274)	(18,274)	46,633	03/01/2034
973024-F2-3	WINCHESTER GENERAL OBL 4.000		03/08/2023	JEFFERIES & CO INC		2,214,811	2,170,000	2,304,171	2,207,732	0	(2,828)	0	(2,828)	0	2,204,904	0	9,907	9,907	59,796	07/01/2033
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						233,662,429	230,820,000	246,273,561	234,465,771	0	(632,356)	0	(632,356)	0	233,833,415	0	(170,986)	(170,986)	5,877,125	XXX
Bonds - U.S. Special Revenues																				
052414-PK-9	AUSTIN ELEC UTILITY SY 5.000		03/08/2023	HILLTOP SECURITIES		1,570,185	1,500,000	1,742,580	1,574,739	0	(4,726)	0	(4,726)	0	1,570,013	0	172	172	23,750	11/15/2028
130178-TQ-9	CALIFORNIA ED FAC AUTH 5.000		03/15/2023	MATURED		3,000,000	3,000,000	3,427,860	3,007,872	0	(7,872)	0	(7,872)	0	3,000,000	0	0	0	75,000	03/15/2023
18452G-AJ-8	CLEAN WATER SERVICES S 5.000		02/16/2023	STONEX FINANCIAL		903,776	800,000	1,055,280	930,197	0	(2,729)	0	(2,729)	0	927,468	0	(23,692)	(23,692)	15,111	10/01/2028
196632-SC-8	COLORADO SPRINGS UTILI 4.000		11/29/2023	REDEEMED		8,165,000	8,165,000	7,793,574	7,937,279	0	17,385	0	17,385	0	7,954,664	0	210,336	210,336	339,301	11/15/2032
254845-AL-4	DIST COLUMBIA WTR & SW 5.500		10/01/2023	MATURED		1,005,000	1,005,000	1,063,994	1,004,877	0	123	0	123	0	1,005,000	0	0	0	55,275	10/01/2023
267045-CX-8	DUTCHESS CO LOCAL DEV 5.000		01/01/2023	REDEEMED		1,000,000	1,000,000	1,142,030	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,000	01/01/2031
46246K-3J-9	IOWA FINANCE AUTH ST G 5.000		06/01/2023	TENDERED		13,436,674	12,470,000	15,220,757	13,554,255	0	(132,781)	0	(132,781)	0	13,421,474	0	(951,474)	(951,474)	1,510,505	08/01/2036
495289-4Q-0	KING CO SEWER REV REF 5.000		07/24/2023	STIFEL NICOLAUS & CO INC		6,267,459	5,980,000	7,361,320	6,513,674	0	(83,596)	0	(83,596)	0	6,430,078	0	(162,620)	(162,620)	318,933	07/01/2036

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
557363-DA-3	MADISON CO CAP RES COR 4.000		07/10/2023	STIFEL NICOLAUS & CO INC		1,555,707	1,545,000	1,574,309	1,553,403	0	(1,724)	0	(1,724)	0	1,551,678	0	4,028	4,028	63,517	07/01/2034
56045R-QU-6	MAINE MUNI BOND BANK S 3.750		01/09/2023	MUNI CENTER		1,648,782	1,590,000	1,648,369	1,607,859	0	(171)	0	(171)	0	1,607,688	0	41,094	41,094	11,594	11/01/2031
560551-PY-3	MAINE TURNPIKE AUTH RE 5.000		02/07/2023	BANCROFT CAPITAL		1,223,783	1,100,000	1,311,827	1,219,607	0	(2,100)	0	(2,100)	0	1,217,507	0	6,276	6,276	33,153	07/01/2035
57584Y-J6-7	MASSACHUSETTS DEV FIN 5.000		09/08/2023	BAS-MERRILL LYNCH		365,171	320,000	430,915	412,608	0	(7,202)	0	(7,202)	0	405,406	0	(40,235)	(40,235)	19,156	07/01/2032
57584Y-J7-5	MASSACHUSETTS DEV FIN 5.000		09/08/2023	BAS-MERRILL LYNCH		375,840	330,000	442,131	423,672	0	(7,268)	0	(7,268)	0	416,404	0	(40,564)	(40,564)	19,754	07/01/2033
57584Y-J8-3	MASSACHUSETTS DEV FIN 5.000		08/30/2023	MUNI CENTER		396,419	345,000	460,278	441,343	0	(7,132)	0	(7,132)	0	434,211	0	(37,792)	(37,792)	20,125	07/01/2034
57586C-BP-9	MASSACHUSETTS H/E MAS 5.250		08/03/2023	SIEBERT WILLIAMS SHANK & CO MUNI		2,333,940	2,000,000	2,546,800	2,290,109	0	(20,616)	0	(20,616)	0	2,269,494	0	64,446	64,446	114,625	07/01/2030
576049-V8-0	MASSACHUSETTS WATER RE 5.250		01/24/2023	MUNI CENTER		1,138,400	1,000,000	1,254,560	1,099,702	0	(1,393)	0	(1,393)	0	1,098,309	0	40,091	40,091	25,521	08/01/2027
576049-V8-0	MASSACHUSETTS WATER RE 5.250		01/30/2023	PIPER JAFFRAY		2,947,816	2,595,000	3,255,583	2,853,728	0	(4,338)	0	(4,338)	0	2,849,390	0	98,426	98,426	68,119	08/01/2027
576051-TA-4	MASSACHUSETTS WATER RE 5.000		04/20/2023	TENDERED		2,009,446	1,785,000	2,105,443	1,972,058	0	(10,022)	0	(10,022)	0	1,962,035	0	(177,035)	(177,035)	290,392	08/01/2036
60636U-JN-0	MISSOURI ENV IMP & ENE .453		01/01/2023	MATURED		7,250,000	7,250,000	7,250,000	7,250,000	0	0	0	0	0	7,250,000	0	0	0	16,421	01/01/2023
64465P-ZL-5	NEW HAMPSHIRE MUNI BON 4.000		03/09/2023	BOK FINANCIAL SECURITIES INC		1,011,360	1,000,000	1,028,410	1,005,274	0	(599)	0	(599)	0	1,004,675	0	6,685	6,685	22,778	08/15/2033
64579S-AF-2	NEW JERSEY ENVR INFRA 4.000		07/27/2023	BAS-MERRILL LYNCH		198,881	195,000	206,265	198,300	0	(686)	0	(686)	0	197,614	0	1,267	1,267	7,085	09/01/2034
64579S-AH-8	NEW JERSEY ENVR INFRA 4.000		09/21/2023	MUNI CENTER		507,736	500,000	528,885	508,462	0	(2,152)	0	(2,152)	0	506,311	0	1,425	1,425	20,700	09/01/2034
64579S-AL-9	NEW JERSEY ENVR INFRA 3.250		03/06/2023	MUNI CENTER		105,303	105,000	103,367	104,624	0	43	0	43	0	104,667	0	636	636	1,773	09/01/2033
64579S-EM-3	NEW JERSEY ENVR INFRA 4.500		09/26/2023	MUNI CENTER		1,208,689	1,100,000	1,419,187	1,283,477	0	(15,725)	0	(15,725)	0	1,267,752	0	(59,063)	(59,063)	51,588	09/01/2030
64711N-C8-6	NEW MEXICO FIN AUTH SR 3.250		02/28/2023	RBC CAPITAL MARKETS		620,106	625,000	649,450	631,956	0	(473)	0	(473)	0	631,483	0	(11,377)	(11,377)	5,078	06/01/2031
64711N-F6-7	NEW MEXICO FIN AUTH SR 4.000		02/22/2023	JEFFERIES & CO INC		2,116,403	2,055,000	2,301,538	2,146,385	0	(3,731)	0	(3,731)	0	2,142,654	0	(26,251)	(26,251)	18,723	06/01/2032
682001-GH-9	OMAHA PUBLIC POWER DIS 5.000		03/03/2023	JANNEY MONTGOMERY SCOTT INC		2,512,658	2,300,000	2,676,510	2,517,596	0	(7,191)	0	(7,191)	0	2,510,406	0	2,252	2,252	68,681	02/01/2034
68607D-RF-4	OREGON DEPT TRANS HIGH 4.500		11/15/2023	REDEEMED		5,000,000	5,000,000	5,176,150	5,018,027	0	(18,027)	0	(18,027)	0	5,000,000	0	0	0	225,000	11/15/2033
70917S-C9-2	PENNSYLVANIA HIGHER ED 5.000		08/07/2023	CITIGROUP GLOBAL MARKETS		3,613,692	3,405,000	3,948,166	3,647,977	0	(33,531)	0	(33,531)	0	3,614,446	0	(754)	(754)	166,940	08/15/2034
70917S-QS-5	PENNSYLVANIA HIGHER ED 5.000		02/10/2023	MUNI CENTER		107,673	100,000	118,331	105,372	0	(224)	0	(224)	0	105,149	0	2,524	2,524	1,847	10/01/2035
771902-HB-2	ROCHESTER HLTH CARE FA 5.000		08/03/2023	MESIROW FINANCIAL		2,338,200	2,000,000	2,675,280	2,462,652	0	(22,054)	0	(22,054)	0	2,440,598	0	(102,398)	(102,398)	71,944	11/15/2033
796253-4E-9	SAN ANTONIO ELEC & GAS 5.000		01/13/2023	BREAN CAPITAL		7,318,369	6,805,000	7,919,999	7,171,983	0	(4,956)	0	(4,956)	0	7,167,027	0	151,342	151,342	156,893	02/01/2031
882117-M9-2	TEXAS A & M PERM UNIV 5.000		08/31/2023	MUNI CENTER		103,398	100,000	109,550	101,951	0	(515)	0	(515)	0	101,436	0	1,962	1,962	5,889	07/01/2027
882117-N2-6	TEXAS A & M PERM UNIV 5.250		09/28/2023	MUNI CENTER		205,825	200,000	222,638	204,649	0	(1,355)	0	(1,355)	0	203,294	0	2,531	2,531	13,110	07/01/2028
89658H-WC-0	TRINITY RIVER AUTH REG 5.000		01/30/2023	MESIROW FINANCIAL		3,405,750	3,000,000	3,535,200	3,320,895	0	(4,345)	0	(4,345)	0	3,316,550	0	89,200	89,200	75,000	08/01/2032
89658H-WD-8	TRINITY RIVER AUTH REG 5.000		03/02/2023	CITIGROUP GLOBAL MARKETS		1,097,470	1,000,000	1,175,580	1,105,336	0	(3,001)	0	(3,001)	0	1,102,335	0	(4,865)	(4,865)	29,444	08/01/2033
89657P-HN-6	TRINITY RIVER AUTH TAR 5.000		01/24/2023	JANNEY MONTGOMERY SCOTT INC		1,509,816	1,385,000	1,641,308	1,502,881	0	(1,795)	0	(1,795)	0	1,501,086	0	8,730	8,730	33,471	02/01/2035
915137-3W-1	UNIV OF TEXAS FING SYS 5.375		08/15/2023	MATURED		6,600,000	6,600,000	7,893,798	6,674,416	0	(74,416)	0	(74,416)	0	6,600,000	0	0	0	354,750	08/15/2023
914402-2D-3	UNIV SYS OF MARYLAND F 4.000		03/03/2023	INSPEREX LLC		642,684	635,000	676,453	640,840	0	(782)	0	(782)	0	640,058	0	2,626	2,626	10,724	04/01/2027
914402-2D-3	UNIV SYS OF MARYLAND F 4.000		03/09/2023	J P MORGAN CHASE SECURITIES INC		6,185,307	6,135,000	6,535,493	6,191,423	0	(8,398)	0	(8,398)	0	6,183,025	0	2,282	2,282	108,385	04/01/2027
914402-2D-3	UNIV SYS OF MARYLAND F 4.000		01/31/2023	MUNI CENTER		102,179	100,000	106,528	100,920	0	(62)	0	(62)	0	100,858	0	1,321	1,321	1,344	04/01/2027
914455-NU-0	UNIVERSITY OF MICHIGAN 4.500		09/21/2023	SIEBERT WILLIAMS SHANK & CO MUNI		2,853,490	2,840,000	2,990,690	2,861,822	0	(12,493)	0	(12,493)	0	2,849,328	0	4,162	4,162	124,605	04/01/2036
924214-M3-0	VERMONT MUNI BOND BANK 5.000		03/01/2023	STONEX FINANCIAL		1,577,319	1,520,000	1,726,507	1,597,215	0	(5,278)	0	(5,278)	0	1,591,937	0	(14,618)	(14,618)	19,211	12/01/2035
927749-JK-8	VIRGINIA BEACH WATER & 3.000		07/25/2023	STIFEL NICOLAUS & CO INC		1,979,020	2,000,000	2,082,960	2,032,663	0	(4,766)	0	(4,766)	0	2,027,897	0	(48,877)	(48,877)	49,167	10/01/2031
92818N-KQ-0	VIRGINIA RES AUTH INFR 4.500		11/01/2023	REDEEMED		4,110,000	4,110,000	4,614,420	4,156,480	0	(46,480)	0	(46,480)	0	4,110,000	0	0	0	184,950	11/01/2034
92818N-V5-4	VIRGINIA RESOURCES AUT 3.750		03/07/2023	SUMRIDGE PARTNERS LLC		732,366	725,000	762,722	732,667	0	(759)	0	(759)	0	731,908	0	458	458	9,591	11/01/2030
92818N-V6-2	VIRGINIA RESOURCES AUT 3.750		08/23/2023	PIPER JAFFRAY		750,518	750,000	784,343	756,997	0	(2,433)	0	(2,433)	0	754,563	0	(4,046)	(4,046)	22,891	11/01/2031
92818N-W8-7	VIRGINIA RESOURCES AUT 3.750		03/07/2023	J P MORGAN CHASE SECURITIES INC		4,513,166	4,485,000	4,718,355	4,532,429	0	(4,697)	0	(4,697)	0	4,527,732	0	(14,566)	(14,566)	59,333	11/01/2030
31296R-CX-4	FHLMC GOLD P #A16386 5.000		12/15/2023	PAID ON PRINCIPAL		30,223	30,223	30,128	30,137	0	86	0	86	0	30,223	0	0	0	802	12/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31292H-SQ-8	FHLMC GOLD P #C01427 6.000		12/15/2023	PAID ON PRINCIPAL		4,598	4,598	4,705	4,739	0	(141)	0	(141)	0	4,598	0	0	0	136	11/15/2032
31292H-ZM-9	FHLMC GOLD P #C01648 5.000		12/15/2023	PAID ON PRINCIPAL		107,359	107,359	107,024	107,065	0	294	0	294	0	107,359	0	0	0	2,967	10/15/2033
31292H-4J-0	FHLMC GOLD P #C01725 5.500		12/15/2023	PAID ON PRINCIPAL		43,123	43,123	41,828	42,068	0	1,056	0	1,056	0	43,123	0	0	0	1,291	12/15/2033
31288B-3C-5	FHLMC GOLD P #C73495 6.000		12/15/2023	PAID ON PRINCIPAL		8,944	8,944	9,151	9,258	0	(313)	0	(313)	0	8,944	0	0	0	165	11/15/2032
313982-VA-5	FHLMC GOLD P #D42409 7.000		07/15/2023	PAID ON PRINCIPAL		1,893	1,893	1,835	1,884	0	9	0	9	0	1,893	0	0	0	47	10/15/2023
31283H-WZ-4	FHLMC GOLD P #G01564 6.000		12/15/2023	PAID ON PRINCIPAL		48,223	48,223	49,335	49,374	0	(1,150)	0	(1,150)	0	48,223	0	0	0	1,507	04/15/2033
3128LX-DE-7	FHLMC GOLD P #G01901 4.000		12/15/2023	PAID ON PRINCIPAL		161,663	161,663	143,947	149,943	0	11,720	0	11,720	0	161,663	0	0	0	3,134	05/15/2034
31283Y-4Z-8	FHLMC GOLD P #P20041 6.500		12/15/2023	PAID ON PRINCIPAL		1,056	1,056	1,053	1,053	0	3	0	3	0	1,056	0	0	0	38	05/15/2028
3133BM-Q5-7	FHLMC PASS T #QF0476 5.000		12/25/2023	PAID ON PRINCIPAL		1,428,999	1,428,999	1,404,661	1,405,033	0	23,966	0	23,966	0	1,428,999	0	0	0	40,086	09/25/2052
3132CW-HR-8	FHLMC PASS T #SB0240 2.500		12/25/2023	PAID ON PRINCIPAL		549,924	549,924	558,001	560,153	0	(10,229)	0	(10,229)	0	549,924	0	0	0	8,008	01/25/2035
3132DN-QA-4	FHLMC PASS T #SD1349 3.500		12/25/2023	PAID ON PRINCIPAL		1,446,172	1,446,172	1,281,670	1,282,048	0	164,124	0	164,124	0	1,446,172	0	0	0	26,639	03/25/2048
3133TL-AK-4	FHR 2160 ZA CMO 6.000		12/15/2023	PAID ON PRINCIPAL		59,990	59,990	54,599	58,423	0	1,567	0	1,567	0	59,990	0	0	0	1,873	06/15/2029
3133TP-VV-8	FHR 2248 ZA CMO 7.000		12/15/2023	PAID ON PRINCIPAL		28,986	28,986	28,427	28,647	0	338	0	338	0	28,986	0	0	0	976	09/15/2030
313398-NM-7	FHR 2334 SO CMO 6.700		12/15/2023	PAID ON PRINCIPAL		1,318	1,318	1,290	1,166	0	152	0	152	0	1,318	0	0	0	104	07/15/2031
313398-NM-7	FHR 2334 SO CMO 6.738		11/15/2023	PAID ON PRINCIPAL		1,275	1,275	1,248	1,128	0	147	0	147	0	1,275	0	0	0	93	07/15/2031
313398-NM-7	FHR 2334 SO CMO 6.748		10/15/2023	PAID ON PRINCIPAL		1,302	1,302	1,275	1,152	0	150	0	150	0	1,302	0	0	0	88	07/15/2031
313398-NM-7	FHR 2334 SO CMO 6.766		09/15/2023	PAID ON PRINCIPAL		1,394	1,394	1,364	1,233	0	161	0	161	0	1,394	0	0	0	86	07/15/2031
313398-NM-7	FHR 2334 SO CMO 7.090		08/15/2023	PAID ON PRINCIPAL		1,281	1,281	1,254	1,134	0	148	0	148	0	1,281	0	0	0	72	07/15/2031
313398-NM-7	FHR 2334 SO CMO 7.375		06/15/2023	PAID ON PRINCIPAL		1,276	1,276	1,249	1,129	0	147	0	147	0	1,276	0	0	0	56	07/15/2031
313398-NM-7	FHR 2334 SO CMO 7.404		07/15/2023	PAID ON PRINCIPAL		1,354	1,354	1,325	1,198	0	156	0	156	0	1,354	0	0	0	67	07/15/2031
313398-NM-7	FHR 2334 SO CMO 7.599		05/15/2023	PAID ON PRINCIPAL		1,392	1,392	1,362	1,231	0	160	0	160	0	1,392	0	0	0	52	07/15/2031
313398-NM-7	FHR 2334 SO CMO 8.014		04/15/2023	PAID ON PRINCIPAL		12,593	12,593	12,326	11,141	0	1,452	0	1,452	0	12,593	0	0	0	384	07/15/2031
313398-NM-7	FHR 2334 SO CMO 8.698		03/15/2023	PAID ON PRINCIPAL		1,388	1,388	1,358	1,228	0	160	0	160	0	1,388	0	0	0	32	07/15/2031
313398-NM-7	FHR 2334 SO CMO 8.950		02/15/2023	PAID ON PRINCIPAL		1,337	1,337	1,309	1,183	0	154	0	154	0	1,337	0	0	0	21	07/15/2031
313398-NM-7	FHR 2334 SO CMO 9.285		01/15/2023	PAID ON PRINCIPAL		1,374	1,374	1,345	1,215	0	158	0	158	0	1,374	0	0	0	11	07/15/2031
3133TU-VD-7	FHR 2357 OH CMO 6.500		12/15/2023	PAID ON PRINCIPAL		59,076	59,076	58,531	58,804	0	272	0	272	0	59,076	0	0	0	2,244	09/15/2031
3133TV-5V-4	FHR 2359 ZA CMO 6.000		12/15/2023	PAID ON PRINCIPAL		56,064	56,064	50,347	53,806	0	2,258	0	2,258	0	56,064	0	0	0	2,026	09/15/2031
31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000		12/25/2023	PAID ON PRINCIPAL		5,173	5,173	5,350	5,154	0	19	0	19	0	5,173	0	0	0	166	12/25/2041
3140FK-0U-7	FNMA PASS TH #BE0466 3.000		12/25/2023	PAID ON PRINCIPAL		419,360	419,360	418,377	418,343	0	1,017	0	1,017	0	419,360	0	0	0	6,544	10/25/2046
3140J5-MF-3	FNMA PASS TH #BM1257 2.500		12/25/2023	PAID ON PRINCIPAL		578,375	578,375	559,036	554,575	0	23,800	0	23,800	0	578,375	0	0	0	7,861	04/25/2037
3140J9-3G-4	FNMA PASS TH #BM5298 3.000		12/25/2023	PAID ON PRINCIPAL		176,732	176,732	176,884	177,060	0	(328)	0	(328)	0	176,732	0	0	0	2,901	09/25/2043
3140JA-CC-0	FNMA PASS TH #BM5466 2.500		12/25/2023	PAID ON PRINCIPAL		163,147	163,147	162,331	162,188	0	959	0	959	0	163,147	0	0	0	2,112	10/25/2043
3140JA-T9-9	FNMA PASS TH #BM5975 3.000		12/25/2023	PAID ON PRINCIPAL		255,220	255,220	259,029	260,010	0	(4,789)	0	(4,789)	0	255,220	0	0	0	4,718	12/25/2045
3140QC-SP-2	FNMA PASS TH #CA5025 2.500		12/25/2023	PAID ON PRINCIPAL		756,618	756,618	767,671	768,316	0	(11,699)	0	(11,699)	0	756,618	0	0	0	11,283	01/25/2035
31418C-E4-2	FNMA PASS TH #MA2854 2.500		12/25/2023	PAID ON PRINCIPAL		153,505	153,505	152,210	151,819	0	1,686	0	1,686	0	153,505	0	0	0	2,020	12/25/2046
31371K-D9-9	FNMA PASS TH #254028 6.500		12/25/2023	PAID ON PRINCIPAL		1,758	1,758	1,795	1,783	0	(25)	0	(25)	0	1,758	0	0	0	63	09/25/2031
31376K-B2-1	FNMA PASS TH #357457 5.500		12/25/2023	PAID ON PRINCIPAL		29,943	29,943	29,878	29,868	0	75	0	75	0	29,943	0	0	0	837	11/25/2033
31378R-S5-9	FNMA PASS TH #406540 6.500		12/25/2023	PAID ON PRINCIPAL		337	337	338	336	0	1	0	1	0	337	0	0	0	11	12/25/2027
31379K-RZ-8	FNMA PASS TH #421804 6.500		12/25/2023	PAID ON PRINCIPAL		6,456	6,456	6,423	6,426	0	30	0	30	0	6,456	0	0	0	226	04/25/2028
31384V-L7-5	FNMA PASS TH #535050 7.500		12/25/2023	PAID ON PRINCIPAL		6,718	6,718	7,023	7,182	0	(464)	0	(464)	0	6,718	0	0	0	250	12/25/2029
31387W-2L-0	FNMA PASS TH #596679 6.500		12/25/2023	PAID ON PRINCIPAL		1,402	1,402	1,435	1,432	0	(30)	0	(30)	0	1,402	0	0	0	51	09/25/2031
31387W-2P-1	FNMA PASS TH #596682 6.500		12/25/2023	PAID ON PRINCIPAL		4,939	4,939	5,044	5,015	0	(75)	0	(75)	0	4,939	0	0	0	160	10/25/2031
31390K-RG-5	FNMA PASS TH #648587 7.500		12/25/2023	PAID ON PRINCIPAL		7,859	7,859	8,216	8,626	0	(767)	0	(767)	0	7,859	0	0	0	569	05/25/2032
31402C-QM-7	FNMA PASS TH #725060 6.000		12/25/2023	PAID ON PRINCIPAL		2,555	2,555	2,614	2,634	0	(79)	0	(79)	0	2,555	0	0	0	94	01/25/2034
31402E-S3-3	FNMA PASS TH #726938 4.500		12/25/2023	PAID ON PRINCIPAL		384	384	371	374	0	10	0	10	0	384	0	0	0	9	08/25/2033
31402J-ZY-6	FNMA PASS TH #730759 4.500		12/25/2023	PAID ON PRINCIPAL		710	710	685	693	0	18	0	18	0	710	0	0	0	9	08/25/2033
31402Q-LF-6	FNMA PASS TH #734826 4.500		12/25/2023	PAID ON PRINCIPAL		13,360	13,360	12,875	13,028	0	331	0	331	0	13,360	0	0	0	259	08/25/2033
31406L-F9-4	FNMA PASS TH #812992 5.500		12/25/2023	PAID ON PRINCIPAL		8,242	8,242	8,224	8,222	0	21	0	21	0	8,242	0	0	0	248	02/25/2035
31407G-6H-6	FNMA PASS TH #830772 5.000		03/25/2023	PAID ON PRINCIPAL		1,542	1,542	1,541	1,538	0	4	0	4	0	1,542	0	0	0	18	08/25/2035

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
3136B6-QM-8	FNR 19-57 LA CMO	2.500		12/25/2023	PAID ON PRINCIPAL		469,325	469,325	469,031	469,062	0	263	0	263	0	469,325	0	0	0	6,199	05/25/2046
31359W-KH-3	FNR 1999-33 Z CMO	6.000		12/25/2023	PAID ON PRINCIPAL		60,605	60,605	55,241	58,943	0	1,662	0	1,662	0	60,605	0	0	0	1,955	07/25/2029
31359S-BJ-8	FNR 2001-6 Z CMO	6.000		12/25/2023	PAID ON PRINCIPAL		99,864	99,864	88,137	96,956	0	2,908	0	2,908	0	99,864	0	0	0	3,313	03/25/2031
31392B-PT-7	FNR 2001-81 QG CMO	6.500		12/25/2023	PAID ON PRINCIPAL		34,472	34,472	34,482	34,400	0	72	0	72	0	34,472	0	0	0	1,197	01/25/2032
31393U-XM-0	FNR 2003-128 DG CMO	4.500		11/25/2023	PAID ON PRINCIPAL		65,911	65,911	62,780	65,585	0	326	0	326	0	65,911	0	0	0	1,102	01/25/2024
3133TL-4S-4	FSPC T-17 A5	7.160		09/25/2023	PAID ON PRINCIPAL		89,712	89,712	89,699	89,287	0	425	0	425	0	89,712	0	0	0	2,407	07/25/2029
3133TL-4S-4	FSPC T-17 A5	7.160		12/25/2023	PAID ON PRINCIPAL		11,420	11,420	11,419	11,366	0	54	0	54	0	11,420	0	0	0	725	07/25/2029
0909999999. Subtotal - Bonds - U.S. Special Revenues							127,110,002	122,044,225	136,665,780	127,239,447	0	(344,613)	0	(344,613)	0	126,894,834	0	(975,953)	(975,953)	5,116,454	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00287Y-CU-1	ABBVIE INC	2.800		03/15/2023	MATURED		1,000,000	1,000,000	1,021,620	1,000,108	0	(108)	0	(108)	0	1,000,000	0	0	0	14,000	03/15/2023
00507V-AK-5	ACTIVISION BLIZZARD	3.400		11/06/2023	EXCHANGED		1,897,500	2,000,000	1,989,140	1,994,894	0	1,107	0	1,107	0	1,996,000	0	(98,500)	(98,500)	79,633	09/15/2026
00507V-AP-4	ACTIVISION BLIZZARD	1.350		11/06/2023	EXCHANGED		3,901,550	5,000,000	4,587,020	4,655,417	0	34,948	0	34,948	0	4,690,365	0	(788,815)	(788,815)	82,063	09/15/2030
00834#-AC-2	ADVANTAGE CAPITAL HAWA	.000		11/17/2023	ADVANTAGE CAPITAL		12,716	12,716	12,716	12,716	0	0	0	0	0	12,716	0	0	0	47,284	11/30/2023
00795@-AD-9	ADVANTAGE CAPITAL 2017	.000		03/01/2023	TAX CREDIT - STATE		12,795	12,795	12,795	11,545	0	1,250	0	1,250	0	12,795	0	0	0	512	03/01/2025
00795@-AD-9	ADVANTAGE CAPITAL 2017	.000		06/15/2023	TAX CREDIT - STATE		30,413	30,413	30,413	27,441	0	2,972	0	2,972	0	30,413	0	0	0	1,759	03/01/2025
00795@-AD-9	ADVANTAGE CAPITAL 2017	.000		09/15/2023	TAX CREDIT - STATE		15,033	15,033	15,033	13,564	0	1,469	0	1,469	0	15,033	0	0	0	1,305	03/01/2025
00795@-AH-0	ADVANTAGE CAPITAL 2017	.000		03/01/2023	TAX CREDIT - STATE		1,816	1,816	1,816	1,814	0	2	0	2	0	1,816	0	0	0	72	03/01/2025
00795@-AH-0	ADVANTAGE CAPITAL 2017	.000		06/15/2023	TAX CREDIT - STATE		8,576	8,576	8,576	8,568	0	9	0	9	0	8,576	0	0	0	487	03/01/2025
00795@-AH-0	ADVANTAGE CAPITAL 2017	.000		09/15/2023	TAX CREDIT - STATE		3,777	3,777	3,777	3,773	0	4	0	4	0	3,777	0	0	0	323	03/01/2025
009158-AT-3	AIR PRODUCTS & CHEMICA	2.750		02/03/2023	MATURED		1,000,000	1,000,000	995,930	999,930	0	70	0	70	0	1,000,000	0	0	0	13,750	02/03/2023
02209S-AP-8	ALTRIA GROUP INC	2.950		05/02/2023	MATURED		2,690,000	2,690,000	2,594,128	2,685,059	0	4,941	0	4,941	0	2,690,000	0	0	0	39,678	05/02/2023
02313B-AA-8	AMBAC ASSURANCE CORP (	5.100		02/27/2023	DEUTSCHE BANC		1,016	696	0	0	696	0	0	696	0	696	0	320	320	0	12/31/2049
025816-BS-7	AMERICAN EXPRESS	3.400		01/27/2023	REDEEMED		1,000,000	1,000,000	999,090	999,907	0	36	0	36	0	999,943	0	57	57	14,167	02/27/2023
02665W-CQ-2	AMERICAN HONDA FINANCE	3.625	C	10/10/2023	MATURED		3,000,000	3,000,000	2,997,540	2,999,470	0	530	0	530	0	3,000,000	0	0	0	108,750	10/10/2023
031162-CH-1	AMGEN INC	2.250		08/19/2023	MATURED		1,000,000	1,000,000	997,490	999,744	0	256	0	256	0	1,000,000	0	0	0	22,500	08/19/2023
037833-AK-6	APPLE INC	2.400		05/03/2023	MATURED		1,000,000	1,000,000	931,110	997,206	0	2,794	0	2,794	0	1,000,000	0	0	0	12,000	05/03/2023
05526D-BB-0	BAT CAPITAL CORP	3.557	C	08/16/2023	TENDERED 93.56		2,067,654	2,210,000	2,210,000	2,210,000	0	0	0	0	0	2,210,000	0	(142,346)	(142,346)	78,828	08/15/2027
05565E-AM-7	BMW US CAPITAL LLC (14	2.250	C	09/15/2023	MATURED		1,000,000	1,000,000	996,910	999,650	0	350	0	350	0	1,000,000	0	0	0	22,500	09/15/2023
05565S-AA-2	BNSF 2006-2 TRUST	5.629		03/20/2023	MAKE WHOLE CALL		44,365	44,220	44,220	44,219	0	3,884	0	3,884	0	48,102	0	(3,882)	(3,882)	1,313	04/01/2024
05565S-AA-2	BNSF 2006-2 TRUST	5.629		04/01/2023	REDEEMED		75,021	75,021	75,021	75,018	0	3	0	3	0	75,021	0	0	0	2,111	04/01/2024
115637-AM-2	BROWN-FORMAN	2.250		01/15/2023	MATURED		1,450,000	1,450,000	1,344,774	1,449,480	0	520	0	520	0	1,450,000	0	0	0	16,313	01/15/2023
14913Q-2L-2	CATERPILLAR FINANCIAL	3.450		05/15/2023	MATURED		2,000,000	2,000,000	1,998,640	1,999,777	0	223	0	223	0	2,000,000	0	0	0	34,500	05/15/2023
17401Q-AQ-4	CITIZENS BANK NA	3.700		02/27/2023	REDEEMED		1,000,000	1,000,000	998,550	999,837	0	84	0	84	0	999,921	0	79	79	15,211	03/29/2023
19416Q-EA-4	COLGATE-PALMOLIVE	1.950		02/01/2023	MATURED		1,000,000	1,000,000	985,370	999,856	0	144	0	144	0	1,000,000	0	0	0	9,750	02/01/2023
20030N-BL-4	COMCAST CORP	3.375		05/10/2023	TENDERED 98.72		1,875,604	1,900,000	1,899,273	1,899,809	0	10	0	10	0	1,899,820	0	(24,216)	(24,216)	47,203	02/15/2025
205887-BR-2	CONAGRA FOODS	3.200		01/25/2023	MATURED		295,000	295,000	298,142	295,000	0	0	0	0	0	295,000	0	0	0	4,720	01/25/2023
210518-CV-6	CONSUMERS ENERGY COMPA	3.375		08/15/2023	MATURED		1,000,000	1,000,000	999,490	999,937	0	63	0	63	0	1,000,000	0	0	0	33,750	08/15/2023
224399-AR-6	CRANE CO	4.450		04/04/2023	MAKE WHOLE CALL 100.00		2,864,000	2,864,000	2,966,044	2,880,804	0	(16,804)	0	(16,804)	0	2,864,000	0	0	0	38,588	12/15/2023
231021-AR-7	CUMMINS INC	3.650		10/01/2023	MATURED		2,725,000	2,725,000	2,818,851	2,731,224	0	(6,224)	0	(6,224)	0	2,725,000	0	0	0	99,463	10/01/2023
23338V-AB-2	DTE ELECTRIC CO	3.650		12/28/2023	REDEEMED		683,000	683,000	680,207	682,597	0	279	0	279	0	682,876	0	124	124	32,062	03/15/2024
26442C-AV-6	DUKE ENERGY CAROLINAS	3.050		03/15/2023	MATURED		1,000,000	1,000,000	998,830	999,893	0	107	0	107	0	1,000,000	0	0	0	15,250	03/15/2023
26442E-AD-2	DUKE ENERGY OHIO	3.800		09/01/2023	MATURED		1,000,000	1,000,000	999,670	999,934	0	66	0	66	0	1,000,000	0	0	0	38,000	09/01/2023
291011-BE-3	EMERSON ELECTRIC	2.625		02/15/2023	MATURED		1,000,000	1,000,000	995,650	999,907	0	93	0	93	0	1,000,000	0	0	0	13,125	02/15/2023
29364W-AS-7	ENTERGY LOUISIANA LLC	4.050		09/01/2023	MATURED		1,000,000	1,000,000	996,890	999,707	0	293	0	293	0	1,000,000	0	0	0	40,500	09/01/2023
26875P-AK-7	EOG RESOURCES INC	2.625		03/15/2023	MATURED		1,710,000	1,710,000	1,673,376	1,708,944	0	1,056	0	1,056	0	1,710,000	0	0	0	22,444	03/15/2023
26884T-AT-9	ERAC USA FINANCE LLC (	2.700		11/01/2023	MATURED		1,000,000	1,000,000	998,150	999,742	0	258	0	258	0	1,000,000	0	0	0	27,000	11/01/2023
337738-AQ-1	FISERV INC	3.800		10/01/2023	MATURED		3,000,000	3,000,000	2,998,620	2,999,646	0	354	0	354	0	3,000,000	0	0	0	114,000	10/01/2023
33829T-AA-4	FIVE CORNERS FUNDING T	4.419		11/15/2023	MATURED		1,000,000	1,000,000	1,014,270	1,001,490	0	(1,490)	0	(1,490)	0	1,000,000	0	0	0	44,190	11/15/2023
341081-FJ-1	FLORIDA POWER & LIGHT	2.750		06/01/2023	MATURED		1,600,000	1,600,000	1,577,208	1,598,789	0	1,211	0	1,211	0	1,600,000	0	0	0	22,000	06/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
34964C-AC-0	FORTUNE BRANDS INNOVAT 4.000		09/21/2023	MATURED		3,000,000	3,000,000	2,999,070	2,999,705	0	295	0	295	0	3,000,000	0	0	0	120,000	09/21/2023
37331N-AD-3	GEORGIA-PACIFIC CORP (3.734		07/15/2023	MATURED		2,000,000	2,000,000	2,034,200	2,001,527	0	(1,527)	0	(1,527)	0	2,000,000	0	0	0	74,680	07/15/2023
39121J-C@-7	GREAT RIVER ENERGY 3.590		10/15/2023	REDEEMED		200,000	200,000	200,000	200,001	0	(1)	0	(1)	0	200,000	0	0	0	7,180	10/15/2045
427866-AT-5	HERSHEY COMPANY 2.625		05/01/2023	MATURED		1,000,000	1,000,000	976,440	998,845	0	1,155	0	1,155	0	1,000,000	0	0	0	13,125	05/01/2023
427866-AZ-1	HERSHEY COMPANY 3.375		05/15/2023	MATURED		2,000,000	2,000,000	1,999,160	1,999,827	0	173	0	173	0	2,000,000	0	0	0	33,750	05/15/2023
437076-AZ-5	HOME DEPOT INC 2.700		04/01/2023	MATURED		1,000,000	1,000,000	952,650	998,524	0	1,476	0	1,476	0	1,000,000	0	0	0	13,500	04/01/2023
454889-AP-1	INDIANA MICHIGAN POWER 3.200		03/15/2023	MATURED		2,000,000	2,000,000	1,967,680	1,998,254	0	1,746	0	1,746	0	2,000,000	0	0	0	32,000	03/15/2023
465685-AG-0	ITC HOLDINGS CORP 4.050		06/16/2023	REDEEMED		1,000,000	1,000,000	1,036,150	1,001,233	0	(1,222)	0	(1,222)	0	1,000,012	0	(12)	(12)	38,813	07/01/2023
478160-AF-1	JOHNSON & JOHNSON 6.730		11/15/2023	MATURED		900,000	900,000	1,048,334	912,203	0	(12,203)	0	(12,203)	0	900,000	0	0	0	60,570	11/15/2023
46625H-RL-6	JPMORGAN CHASE 2.700		05/18/2023	MATURED		1,000,000	1,000,000	997,340	999,809	0	191	0	191	0	1,000,000	0	0	0	13,500	05/18/2023
485170-AV-6	KANSAS CITY SOUTHERN 3.000		05/15/2023	MATURED		1,000,000	1,000,000	952,054	997,193	0	2,807	0	2,807	0	1,000,000	0	0	0	15,000	05/15/2023
494368-BJ-1	KIMBERLY-CLARK 2.400		06/01/2023	MATURED		2,275,000	2,275,000	2,128,630	2,267,576	0	7,424	0	7,424	0	2,275,000	0	0	0	27,300	06/01/2023
505588-BJ-1	LACLEDE GAS CO 3.400		08/15/2023	MATURED		2,710,000	2,710,000	2,729,117	2,711,144	0	(1,144)	0	(1,144)	0	2,710,000	0	0	0	92,140	08/15/2023
548661-CZ-8	LOWES COMPANIES 3.875		09/15/2023	MATURED		1,000,000	1,000,000	994,010	999,451	0	549	0	549	0	1,000,000	0	0	0	38,750	09/15/2023
502431-AJ-8	L3HARRIS TECH INC 3.850		06/15/2023	MATURED		2,000,000	2,000,000	2,091,180	2,009,154	0	(9,154)	0	(9,154)	0	2,000,000	0	0	0	38,500	06/15/2023
579780-AJ-6	MCCORMICK & COMPANY IN 3.500		09/01/2023	MATURED		2,000,000	2,000,000	1,982,760	1,998,585	0	1,415	0	1,415	0	2,000,000	0	0	0	70,000	09/01/2023
58013M-FE-9	MCDONALDS CORP 3.350		04/01/2023	MATURED		1,000,000	1,000,000	999,620	999,910	0	90	0	90	0	1,000,000	0	0	0	16,750	04/01/2023
581557-BE-4	MCKESSON CORP 3.796		06/16/2023	TENDERED 98.75		987,460	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(12,540)	(12,540)	28,575	03/15/2024
58933Y-AF-2	MERCK & CO INC 2.800		05/18/2023	MATURED		3,000,000	3,000,000	2,928,090	2,993,470	0	6,530	0	6,530	0	3,000,000	0	0	0	42,000	05/18/2023
59156R-BB-3	METLIFE INC 4.368		02/10/2023	MAKE WHOLE CALL 100.00		1,000,000	1,000,000	1,005,000	1,000,420	0	(70)	0	(70)	0	1,000,350	0	(350)	(350)	6,673	09/15/2023
594918-AT-1	MICROSOFT CORP 2.375		05/01/2023	MATURED		1,000,000	1,000,000	920,250	996,792	0	3,208	0	3,208	0	1,000,000	0	0	0	11,875	05/01/2023
628530-BD-8	MYLAN INC 4.200		11/29/2023	MATURED		1,000,000	1,000,000	1,009,850	1,000,828	0	(828)	0	(828)	0	1,000,000	0	0	0	42,000	11/29/2023
641062-AD-6	NESTLE HOLDINGS INC (1 3.350	C	09/24/2023	MATURED		3,000,000	3,000,000	2,999,460	2,999,810	0	190	0	190	0	3,000,000	0	0	0	100,500	09/24/2023
62927#-AE-6	NFL VENTURES LP 3.400		10/15/2023	REDEEMED		335,430	335,430	335,430	335,398	0	33	0	33	0	335,430	0	0	0	8,578	04/15/2030
654106-AC-7	NIKE INC 2.250		05/01/2023	MATURED		1,314,000	1,314,000	1,236,636	1,310,944	0	3,056	0	3,056	0	1,314,000	0	0	0	14,783	05/01/2023
665772-CK-3	NORTHERN STATES POWER 2.600		05/15/2023	MATURED		1,000,000	1,000,000	930,840	996,860	0	3,140	0	3,140	0	1,000,000	0	0	0	13,000	05/15/2023
666807-BG-6	NORTHROP GRUMMAN CORP 3.250		08/01/2023	MATURED		2,000,000	2,000,000	1,917,640	1,993,973	0	6,027	0	6,027	0	2,000,000	0	0	0	65,000	08/01/2023
66765R-CA-2	NORTHWEST NATURAL GAS 3.542		08/19/2023	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	70,840	08/19/2023
68389X-AS-4	ORACLE CORP 3.625		07/15/2023	MATURED		1,200,000	1,200,000	1,195,528	1,199,696	0	304	0	304	0	1,200,000	0	0	0	43,500	07/15/2023
71678#-AB-4	PETROS CONNECTICUT FUN .000		12/15/2023	TAX CREDIT - STATE		130,127	130,127	130,127	130,470	0	(344)	0	(344)	0	130,127	0	0	0	5,551	12/15/2026
716848-AA-0	PETROS CONNECTICUT FUN 5.910		12/31/2023	REDEEMED		80,538	80,538	80,538	80,541	0	(4)	0	(4)	0	80,538	0	0	0	4,715	12/15/2030
716848-AA-0	PETROS CONNECTICUT FUN 5.910		12/31/2023	REDEEMED		(16,867)	(16,867)	(16,867)	(16,867)	0	0	0	0	0	(16,867)	0	0	0	0	12/15/2030
69349L-AM-0	PNC BANK NA 3.800		07/25/2023	MATURED		1,000,000	1,000,000	997,200	999,790	0	210	0	210	0	1,000,000	0	0	0	38,000	07/25/2023
740189-AG-0	PRECISION CAST 2.500		01/15/2023	MATURED		1,000,000	1,000,000	954,940	999,751	0	249	0	249	0	1,000,000	0	0	0	12,500	01/15/2023
742718-EB-1	PROCTER & GAMBLE CO 3.100		08/15/2023	MATURED		2,000,000	2,000,000	1,987,060	1,999,026	0	974	0	974	0	2,000,000	0	0	0	62,000	08/15/2023
744560-BC-9	PUBLIC SERVICE ELECTRI 2.375		05/15/2023	MATURED		1,850,000	1,850,000	1,724,441	1,844,456	0	5,544	0	5,544	0	1,850,000	0	0	0	21,969	05/15/2023
744560-BW-5	PUBLIC SERVICE ELECTRI 3.250		09/01/2023	MATURED		2,000,000	2,000,000	1,996,460	1,999,431	0	569	0	569	0	2,000,000	0	0	0	65,000	09/01/2023
75513E-CF-6	RAYTHEON TECHNOLOGIES 3.700		12/15/2023	MATURED		1,360,000	1,360,000	1,464,312	1,382,931	0	(22,931)	0	(22,931)	0	1,360,000	0	0	0	50,320	12/15/2023
76169#-AH-6	REYES HOLDINGS LLC 4.850		02/04/2023	REDEEMED		3,000,000	3,000,000	3,000,000	2,999,871	0	129	0	129	0	3,000,000	0	0	0	72,750	02/04/2025
761713-AY-2	REYNOLDS AMERICAN 4.850	C	09/15/2023	MATURED		1,000,000	1,000,000	999,220	999,861	0	139	0	139	0	1,000,000	0	0	0	48,500	09/15/2023
771196-BN-1	ROCHE HOLDINGS INC (14 3.250	C	09/17/2023	MATURED		2,000,000	2,000,000	1,999,460	1,999,852	0	148	0	148	0	2,000,000	0	0	0	65,000	09/17/2023
78355H-KH-1	RYDER SYSTEM INC 3.750		06/09/2023	MATURED		3,000,000	3,000,000	2,993,820	2,999,292	0	708	0	708	0	3,000,000	0	0	0	56,250	06/09/2023
797440-BR-4	SAN DIEGO G & E 3.600		09/01/2023	MATURED		2,000,000	2,000,000	1,999,680	1,999,902	0	98	0	98	0	2,000,000	0	0	0	72,000	09/01/2023
842400-FY-4	SOUTHERN CALIFORNIA ED 3.500		10/01/2023	MATURED		1,000,000	1,000,000	998,240	999,808	0	192	0	192	0	1,000,000	0	0	0	35,000	10/01/2023
855244-AD-1	STARBUCKS CORP 3.850		10/01/2023	MATURED		2,000,000	2,000,000	1,999,280	1,999,850	0	150	0	150	0	2,000,000	0	0	0	77,000	10/01/2023
857477-AM-5	STATE STREET CORP 3.700		11/20/2023	MATURED		1,000,000	1,000,000	1,029,810	1,003,160	0	(3,160)	0	(3,160)	0	1,000,000	0	0	0	37,000	11/20/2023
88731E-AF-7	TIME WARNER ENTERTAINM 8.375		03/15/2023	MATURED		1,000,000	1,000,000	1,315,920	1,008,411	0	(8,411)	0	(8,411)	0	1,000,000	0	0	0	41,875	03/15/2023
872540-AP-4	TJX COS INC 2.500		05/15/2023	MATURED		2,250,000	2,250,000	2,106,935	2,243,441	0	6,559	0	6,559	0	2,250,000	0	0	0	28,125	05/15/2023
89236T-FN-0	TOYOTA MOTOR CREDIT 3.450	C	09/20/2023	MATURED		1,000,000	1,000,000	998,040	999,660	0	340	0	340	0	1,000,000	0	0	0	34,500	09/20/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
86787E-AN-7	TRUIST BANK 2.750		05/01/2023	MATURED		1,000,000	1,000,000	971,590	997,955	0	2,045	0	2,045	0	1,000,000	0	0	0	13,750	05/01/2023
87305Q-CE-9	TTX CO (144A) 4.125		10/01/2023	MATURED		1,000,000	1,000,000	999,990	1,000,000	0	0	0	0	0	1,000,000	0	0	0	41,250	10/01/2023
907818-DM-7	UNION PACIFIC CORP 2.950		01/15/2023	MATURED		1,000,000	1,000,000	1,032,810	1,000,012	0	(12)	0	(12)	0	1,000,000	0	0	0	14,750	01/15/2023
91324P-CC-4	UNITEDHEALTH GROUP INC 2.875		03/15/2023	MATURED		1,000,000	1,000,000	952,750	998,691	0	1,309	0	1,309	0	1,000,000	0	0	0	14,375	03/15/2023
254687-CR-5	WALT DISNEY COMPANY 4.000		10/01/2023	MATURED		1,000,000	1,000,000	1,040,380	1,007,035	0	(7,035)	0	(7,035)	0	1,000,000	0	0	0	40,000	10/01/2023
94106L-BD-0	WASTE MANAGEMENT INC 2.400		05/15/2023	MATURED		1,000,000	1,000,000	998,980	999,914	0	86	0	86	0	1,000,000	0	0	0	12,000	05/15/2023
96332H-CF-4	WHIRLPOOL CORP 3.700		03/01/2023	MATURED		1,000,000	1,000,000	955,000	998,946	0	1,054	0	1,054	0	1,000,000	0	0	0	18,500	03/01/2023
98956P-AQ-5	ZIMMER BIOMET HOLDINGS 3.700		03/19/2023	MATURED		1,000,000	1,000,000	998,420	999,841	0	159	0	159	0	1,000,000	0	0	0	18,500	03/19/2023
98978V-AB-9	ZOETIS INC 3.250		02/01/2023	MATURED		1,000,000	1,000,000	1,000,420	999,970	0	30	0	30	0	1,000,000	0	0	0	16,250	02/01/2023
13645R-AK-0	CANADIAN PACIFIC RAILW 4.450	A	03/15/2023	MATURED		1,000,000	1,000,000	1,102,450	1,000,406	0	(406)	0	(406)	0	1,000,000	0	0	0	22,250	03/15/2023
775109-AY-7	ROGERS COMMUNICATIONS 4.100	A	10/01/2023	MATURED		1,000,000	1,000,000	998,130	999,780	0	220	0	220	0	1,000,000	0	0	0	41,000	10/01/2023
055451-AU-2	BHP BILLITON FINANCE U 3.850	D	09/30/2023	MATURED		1,800,000	1,800,000	1,862,682	1,807,658	0	(7,658)	0	(7,658)	0	1,800,000	0	0	0	69,300	09/30/2023
05579H-AJ-1	BNZ INTL FUNDING (144A 3.375	D	03/01/2023	MATURED		1,000,000	1,000,000	994,310	999,724	0	276	0	276	0	1,000,000	0	0	0	16,875	03/01/2023
111013-AL-2	BRITISH SKY BROADCASTI 3.750	D	05/10/2023	TENDERED 98.85		2,802,256	2,835,000	2,823,491	2,833,011	0	382	0	382	0	2,833,393	0	(31,137)	(31,137)	69,103	09/16/2024
25156P-AV-5	DEUTSCHE TELEKOM INT F 2.485	D	07/19/2023	REDEEMED		1,000,000	1,000,000	999,940	999,974	0	(10)	0	(10)	0	999,964	0	36	36	20,708	09/19/2023
25243Y-AU-3	DIAGEO CAPITAL PLC 2.625	D	04/29/2023	MATURED		1,000,000	1,000,000	935,810	997,266	0	2,734	0	2,734	0	1,000,000	0	0	0	13,125	04/29/2023
344419-AA-4	FEMSA 2.875	D	05/10/2023	MATURED		1,000,000	1,000,000	892,640	995,206	0	4,794	0	4,794	0	1,000,000	0	0	0	14,375	05/10/2023
453140-AB-1	IMPERIAL BRANDS FINANC 3.500	D	02/11/2023	MATURED		1,000,000	1,000,000	950,780	999,239	0	761	0	761	0	1,000,000	0	0	0	17,500	02/11/2023
50247V-AA-7	LYB INTERNATIONAL FINA 4.000	D	07/15/2023	MATURED		1,130,000	1,130,000	1,161,533	1,132,159	0	(2,159)	0	(2,159)	0	1,130,000	0	0	0	45,200	07/15/2023
G5963#-AG-8	MEGGITT PLC 3.310	D	06/23/2023	MAKE WHOLE CALL 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	95,714	07/06/2023
63254A-AY-4	NATIONAL AUSTRALIA BAN 2.875	D	04/12/2023	MATURED		1,000,000	1,000,000	997,130	999,782	0	218	0	218	0	1,000,000	0	0	0	14,375	04/12/2023
63254A-BA-5	NATIONAL AUSTRALIA BAN 3.625	D	06/20/2023	MATURED		1,000,000	1,000,000	996,740	999,649	0	351	0	351	0	1,000,000	0	0	0	18,125	06/20/2023
75625Q-AB-5	RECKITT BENCKISER TSY 3.625	D	09/21/2023	MATURED		2,000,000	2,000,000	1,993,100	1,999,224	0	776	0	776	0	2,000,000	0	0	0	72,500	09/21/2023
87938W-AT-0	TELEFONICA EMISIONES S 4.103	D	12/07/2023	TENDERED 96.73		518,484	536,000	536,000	536,000	0	0	0	0	0	536,000	0	(17,516)	(17,516)	27,429	03/08/2027
892331-AC-3	TOYOTA MOTOR CORP 3.419	D	07/20/2023	MATURED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	102,570	07/20/2023
02660T-BM-4	AHM 2004-3 3A CMO 3.744		12/25/2023	PAID ON PRINCIPAL		137,285	137,285	122,353	120,446	0	16,840	0	16,840	0	137,285	0	0	0	2,556	10/25/2034
17329M-CL-1	CMLTI 2021-J2 A7A CMO 2.500		03/25/2023	PAID ON PRINCIPAL		34,424	34,424	31,218	31,320	0	3,104	0	3,104	0	34,424	0	0	0	133	07/25/2051
17329M-CL-1	CMLTI 2021-J2 A7A CMO 2.500		09/25/2023	PAID ON PRINCIPAL		75,684	75,684	68,636	68,861	0	6,824	0	6,824	0	75,684	0	0	0	974	07/25/2051
17329M-CL-1	CMLTI 2021-J2 A7A CMO 2.500		12/25/2023	PAID ON PRINCIPAL		44,622	44,622	40,466	40,598	0	4,023	0	4,023	0	44,622	0	0	0	962	07/25/2051
362925-BK-4	GSMBS 2022-PJ5 A24 (14 3.000		03/25/2023	PAID ON PRINCIPAL		260,206	260,206	247,968	249,592	0	10,614	0	10,614	0	260,206	0	0	0	1,319	10/25/2052
362925-BK-4	GSMBS 2022-PJ5 A24 (14 3.000		12/25/2023	PAID ON PRINCIPAL		606,970	606,970	578,423	582,212	0	24,758	0	24,758	0	606,970	0	0	0	12,442	10/25/2052
46655D-AB-8	JPMMT 2022-2 A2 CMO (1 3.000		03/25/2023	PAID ON PRINCIPAL		216,389	216,389	211,588	211,627	0	4,762	0	4,762	0	216,389	0	0	0	1,043	08/25/2052
46655D-AB-8	JPMMT 2022-2 A2 CMO (1 3.000		12/25/2023	PAID ON PRINCIPAL		607,861	607,861	594,374	594,484	0	13,377	0	13,377	0	607,861	0	0	0	11,320	08/25/2052
46655D-AD-4	JPMMT 2022-2 A4 CMO (1 3.000		03/25/2023	PAID ON PRINCIPAL		77,822	77,822	77,335	77,344	0	477	0	477	0	77,822	0	0	0	375	08/25/2052
46655D-AD-4	JPMMT 2022-2 A4 CMO (1 3.000		12/25/2023	PAID ON PRINCIPAL		218,609	218,609	217,243	217,269	0	1,341	0	1,341	0	218,609	0	0	0	4,071	08/25/2052
46655K-AE-6	JPMMT 2022-6 A4 CMO (1 3.000		03/25/2023	PAID ON PRINCIPAL		264,863	264,863	252,199	253,912	0	10,951	0	10,951	0	264,863	0	0	0	1,480	11/25/2052
46655K-AE-6	JPMMT 2022-6 A4 CMO (1 3.000		12/25/2023	PAID ON PRINCIPAL		813,670	813,670	774,766	780,028	0	33,642	0	33,642	0	813,670	0	0	0	13,701	11/25/2052
66987X-CD-5	NHEL 2003-1 A1 4.121		12/26/2023	PAID ON PRINCIPAL		8,154	8,154	7,137	5,482	0	2,672	0	2,672	0	8,154	0	0	0	110	05/25/2033
69376D-AA-0	PSMC 2021-3 A1 CMO (14 2.500		12/25/2023	PAID ON PRINCIPAL		249,854	249,854	216,319	217,257	0	32,597	0	32,597	0	249,854	0	0	0	3,543	08/25/2051
74938X-AD-1	RCKT 2022-3 A5 CMO (14 3.000		03/25/2023	PAID ON PRINCIPAL		51,484	51,484	48,443	48,938	0	2,546	0	2,546	0	51,484	0	0	0	259	05/25/2052
74938X-AD-1	RCKT 2022-3 A5 CMO (14 3.000		12/25/2023	PAID ON PRINCIPAL		285,647	285,647	268,776	271,520	0	14,126	0	14,126	0	285,647	0	0	0	5,210	05/25/2052
81748W-AK-2	SEMT 2021-4 A10 CMO (1 2.500		03/25/2023	PAID ON PRINCIPAL		73,240	73,240	68,182	68,504	0	4,736	0	4,736	0	73,240	0	0	0	287	06/25/2051
81748W-AK-2	SEMT 2021-4 A10 CMO (1 2.500		09/25/2023	PAID ON PRINCIPAL		228,107	228,107	212,354	213,356	0	14,752	0	14,752	0	228,107	0	0	0	3,181	06/25/2051
81748W-AK-2	SEMT 2021-4 A10 CMO (1 2.500		12/25/2023	PAID ON PRINCIPAL		104,075	104,075	96,888	97,345	0	6,731	0	6,731	0	104,075	0	0	0	2,404	06/25/2051
81749C-AA-7	SEMT 2022-1 A1 CMO (14 2.500		03/25/2023	PAID ON PRINCIPAL		89,456	89,456	87,191	87,218	0	2,237	0	2,237	0	89,456	0	0	0	365	02/25/2052
81749C-AA-7	SEMT 2022-1 A1 CMO (14 2.500		12/25/2023	PAID ON PRINCIPAL		481,309	481,309	469,126	469,271	0	12,038	0	12,038	0	481,309	0	0	0	7,489	02/25/2052
949930-AD-3	WFMBS 2022-2 A4 CMO (1 2.500		03/25/2023	PAID ON PRINCIPAL		338,178	338,178	311,494	312,380	0	25,798	0	25,798	0	338,178	0	0	0	1,779	12/25/2051
949930-AD-3	WFMBS 2022-2 A4 CMO (1 2.500		12/25/2023	PAID ON PRINCIPAL		1,029,368	1,029,368	948,144	950,843	0	78,525	0	78,525	0	1,029,368	0	0	0	17,401	12/25/2051
90353K-AX-7	UBSCM 2018-C13 A3 4.069		10/15/2023	PAID ON PRINCIPAL		644,533	644,533	629,427	631,106	0	13,427	0	13,427	0	644,533	0	0	0	21,857	10/15/2051
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						158,733,072	160,163,100	158,867,210	159,482,536	696	368,394	0	369,090	0	159,851,626	0	(1,118,699)	(1,118,699)	4,155,823	XXX
2509999997. Total - Bonds - Part 4						709,383,656	710,662,481	729,169,067	713,065,594	(3,077,904)	1,891,868	0	(1,186,036)	0	711,879,558	0	(3,687,167)	(3,687,167)	18,403,000	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
2509999998. Total - Bonds - Part 5						65,556,390	65,739,221	64,803,353	64,803,353	0	694,207	0	694,207	0	65,497,560	0	58,829	58,829	1,033,358	XXX
2509999999. Total - Bonds						774,940,046	776,401,702	793,972,420	777,868,947	(3,077,904)	2,586,076	0	(491,829)	0	777,377,119	0	(3,628,338)	(3,628,338)	19,436,358	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						774,940,046	XXX	793,972,420	777,868,947	(3,077,904)	2,586,076	0	(491,829)	0	777,377,119	0	(3,628,338)	(3,628,338)	19,436,358	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. Governments																				
91282C-FP-1	U S TREASURY NOTES		08/25/2023	NOMURA	12/12/2023	TRAVELERS CASUALTY AND SURETY	19,000,000	18,722,486	18,824,844	18,758,380	0	35,895	0	35,895	0	0	66,464	66,464	531,714	297,848
36179Y-AR-5	GNMA II PASS THRU CERT POOL #MA9016		07/25/2023	GOLDMAN SACHS	12/20/2023	PAID ON PRINCIPAL	213,029	209,018	213,029	213,029	0	4,011	0	4,011	0	0	0	0	2,583	769
36179Y-AS-3	GNMA II PASS THRU CERT POOL #MA9017		07/12/2023	CITIGROUP GLOBAL MARKETS	12/20/2023	PAID ON PRINCIPAL	292,802	291,910	292,802	292,802	0	892	0	892	0	0	0	0	4,161	582
3622AC-PD-6	GNMA II PASS THRU CERT POOL #786820		09/13/2023	J P MORGAN	12/20/2023	PAID ON PRINCIPAL	246,741	240,013	246,741	246,741	0	6,728	0	6,728	0	0	0	0	1,882	480
38383C-GW-4	GNR 2021-177 EA CMO		08/29/2023	CITIGROUP GLOBAL MARKETS	12/20/2023	PAID ON PRINCIPAL	498,769	416,667	498,769	498,769	0	82,102	0	82,102	0	0	0	0	1,283	0
38383V-HD-3	GNR 2023-7 AG CMO		01/19/2023	CITIGROUP GLOBAL MARKETS	12/20/2023	PAID ON PRINCIPAL	1,022,738	1,021,779	1,022,738	1,022,738	0	959	0	959	0	0	0	0	30,403	3,707
0109999999. Subtotal - Bonds - U.S. Governments							21,274,079	20,901,873	21,098,922	21,032,459	0	130,586	0	130,586	0	0	66,464	66,464	572,026	303,386
Bonds - U.S. Special Revenues																				
546398-KB-3	LOUISIANA PUB FAC (AIR PRODS CHEMS) S04		08/28/2023	GOLDMAN SACHS & CO	08/30/2023	GOLDMAN SACHS & CO	9,700,000	9,700,000	9,700,000	9,700,000	0	0	0	0	0	0	0	0	35,946	25,204
3133BH-HG-4	FHLMC PASS THRU CERT POOL #QE7431		02/16/2023	J P MORGAN	12/25/2023	PAID ON PRINCIPAL	923,658	895,948	923,658	923,658	0	27,710	0	27,710	0	0	0	0	18,573	2,309
3133BH-2D-7	FHLMC PASS THRU CERT POOL #QE7972		02/03/2023	WELLS FARGO SECURITIES	12/25/2023	PAID ON PRINCIPAL	1,114,994	1,102,973	1,114,994	1,114,994	0	12,021	0	12,021	0	0	0	0	27,865	836
3133BK-M5-5	FHLMC PASS THRU CERT POOL #QE9380		04/21/2023	J P MORGAN	12/25/2023	PAID ON PRINCIPAL	1,021,344	1,013,126	1,021,344	1,021,344	0	8,219	0	8,219	0	0	0	0	16,805	3,404
3133KP-ME-5	FHLMC PASS THRU CERT POOL #RA7557		07/18/2023	J P MORGAN	12/25/2023	PAID ON PRINCIPAL	372,156	359,160	372,156	372,156	0	12,996	0	12,996	0	0	0	0	4,517	884
3133KP-UU-0	FHLMC PASS THRU CERT POOL #RA7795		03/28/2023	J P MORGAN	12/25/2023	PAID ON PRINCIPAL	665,096	662,161	665,096	665,096	0	2,936	0	2,936	0	0	0	0	10,136	2,679
3133KQ-TC-0	FHLMC PASS THRU CERT POOL #RA8647		05/09/2023	NOMURA	12/25/2023	PAID ON PRINCIPAL	698,920	681,338	698,920	698,920	0	17,582	0	17,582	0	0	0	0	8,661	874
3133KQ-WS-1	FHLMC PASS THRU CERT POOL #RA8757		03/14/2023	MORGAN STANLEY	12/25/2023	PAID ON PRINCIPAL	1,379,733	1,389,650	1,379,733	1,379,733	0	(9,917)	0	(9,917)	0	0	0	0	21,221	3,162
3132DP-YJ-1	FHLMC PASS THRU CERT POOL #SD2513		05/08/2023	WELLS FARGO SECURITIES	12/25/2023	PAID ON PRINCIPAL	512,274	500,627	512,274	512,274	0	11,646	0	11,646	0	0	0	0	8,179	640
3132DQ-G9-1	FHLMC PASS THRU CERT POOL #SD2924		08/08/2023	CITIGROUP GLOBAL MARKETS	12/25/2023	PAID ON PRINCIPAL	134,540	125,164	134,540	134,540	0	9,376	0	9,376	0	0	0	0	1,078	135
3132DQ-YW-0	FHLMC PASS THRU CERT POOL #SD3425		08/03/2023	WELLS FARGO SECURITIES	12/25/2023	PAID ON PRINCIPAL	673,779	668,831	673,779	673,779	0	4,948	0	4,948	0	0	0	0	8,003	618
3132E0-DC-3	FHLMC PASS THRU CERT POOL #SD3699		08/21/2023	MIZUHO INTERNATIONAL PLC	12/25/2023	PAID ON PRINCIPAL	539,414	541,353	539,414	539,414	0	(1,939)	0	(1,939)	0	0	0	0	7,115	1,978
3132E0-HC-9	FHLMC PASS THRU CERT POOL #SD3827		10/18/2023	MORGAN STANLEY	12/25/2023	PAID ON PRINCIPAL	221,043	219,488	221,043	221,043	0	1,554	0	1,554	0	0	0	0	1,653	718
3132DW-FR-9	FHLMC PASS THRU CERT POOL #SD8276		04/21/2023	TD SECURITIES	12/25/2023	PAID ON PRINCIPAL	417,094	413,835	417,094	417,094	0	3,259	0	3,259	0	0	0	0	7,728	1,390
3140MM-ZZ-4	FNMA PASS THRU CERT POOL #BV7959		03/28/2023	BNP PARIBAS	12/25/2023	PAID ON PRINCIPAL	1,088,457	1,082,760	1,088,457	1,088,457	0	5,697	0	5,697	0	0	0	0	25,439	4,384
3140QP-PS-0	FNMA PASS THRU CERT POOL #CB4032		07/18/2023	GOLDMAN SACHS	12/25/2023	PAID ON PRINCIPAL	337,781	326,248	337,781	337,781	0	11,532	0	11,532	0	0	0	0	2,695	802
3140QQ-U6-0	FNMA PASS THRU CERT POOL #CB5104		08/25/2023	CITIGROUP GLOBAL MARKETS	12/25/2023	PAID ON PRINCIPAL	508,616	477,741	508,616	508,616	0	30,875	0	30,875	0	0	0	0	5,522	1,780
3140QQ-3Q-6	FNMA PASS THRU CERT POOL #CB5306		10/23/2023	WELLS FARGO SECURITIES	12/25/2023	PAID ON PRINCIPAL	148,405	145,176	148,405	148,405	0	3,229	0	3,229	0	0	0	0	1,067	594
3140QR-W6-6	FNMA PASS THRU CERT POOL #CB6068		04/12/2023	CITIGROUP GLOBAL MARKETS	12/25/2023	PAID ON PRINCIPAL	1,345,506	1,345,033	1,345,506	1,345,506	0	473	0	473	0	0	0	0	17,129	2,429
3140XK-EU-0	FNMA PASS THRU CERT POOL #FS3746		04/26/2023	WELLS FARGO SECURITIES	12/25/2023	PAID ON PRINCIPAL	468,275	472,098	468,275	468,275	0	(3,823)	0	(3,823)	0	0	0	0	9,640	1,932
3140XK-LJ-7	FNMA PASS THRU CERT POOL #FS3928		06/21/2023	NOMURA	12/25/2023	PAID ON PRINCIPAL	717,433	725,504	717,433	717,433	0	(8,071)	0	(8,071)	0	0	0	0	9,961	2,411
3140XL-AW-8	FNMA PASS THRU CERT POOL #FS4520		09/26/2023	WELLS FARGO SECURITIES	12/25/2023	PAID ON PRINCIPAL	633,683	532,987	633,683	633,683	0	100,696	0	100,696	0	0	0	0	2,912	1,426
3140XL-XJ-2	FNMA PASS THRU CERT POOL #FS5180		09/20/2023	J P MORGAN	12/25/2023	PAID ON PRINCIPAL	268,169	257,024	268,169	268,169	0	11,146	0	11,146	0	0	0	0	2,196	782
3140XM-H9-0	FNMA PASS THRU CERT POOL #FS5655		08/30/2023	CITIGROUP GLOBAL MARKETS	12/25/2023	PAID ON PRINCIPAL	672,895	652,813	672,895	672,895	0	20,082	0	20,082	0	0	0	0	5,717	0
31418E-JF-8	FNMA PASS THRU CERT POOL #MA4761		06/22/2023	BARCLAYS CAPITAL INC	12/25/2023	PAID ON PRINCIPAL	519,533	510,400	519,533	519,533	0	9,132	0	9,132	0	0	0	0	7,218	1,804
31418E-LW-8	FNMA PASS THRU CERT POOL #MA4840		05/05/2023	GOLDMAN SACHS	12/25/2023	PAID ON PRINCIPAL	605,380	593,036	605,380	605,380	0	12,344	0	12,344	0	0	0	0	9,713	605
31418E-MT-4	FNMA PASS THRU CERT POOL #MA4869		04/28/2023	MORGAN STANLEY	12/25/2023	PAID ON PRINCIPAL	891,752	898,824	891,752	891,752	0	(7,071)	0	(7,071)	0	0	0	0	14,543	136
0909999999. Subtotal - Bonds - U.S. Special Revenues							26,579,929	26,293,297	26,579,929	26,579,929	0	286,632	0	286,632	0	0	0	0	291,230	63,917
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
362938-AZ-5	GSMBS 2023-PJ2 A15 (144A)		02/21/2023	GOLDMAN SACHS	12/25/2023	PAID ON PRINCIPAL	2,780,149	2,708,242	2,780,149	2,780,149	0	71,907	0	71,907	0	0	0	0	54,847	10,426
46657C-AD-4	JPMMT 2023-8 A4 CMO (144A)		09/21/2023	J P MORGAN	12/25/2023	PAID ON PRINCIPAL	417,379	410,474	417,379	417,379	0	6,905	0	6,905	0	0	0	0	3,887	1,948
61772L-AQ-4	MSRM 2021-2 A4 CMO (144A)		05/12/2023	CITIGROUP GLOBAL MARKETS	12/25/2023	PAID ON PRINCIPAL	495,622	437,387	495,622	495,622	0	58,236	0	58,236	0	0	0	0	3,557	516
81748W-AD-8	SEMT 2021-4 A4 CMO (144A)		04/24/2023	BAS-MERRILL LYNCH	12/25/2023	PAID ON PRINCIPAL	962,836	846,731	962,836	962,836	0	116,104	0	116,104	0	0	0	0	9,061	1,672
81749B-AD-3	SEMT 2023-1 A4 CMO (144A)		01/18/2023	WELLS FARGO SECURITIES	12/25/2023	PAID ON PRINCIPAL	1,835,609	1,822,783	1,835,609	1,835,609	0	12,826	0	12,826	0	0	0	0	42,448	6,629
816943-BJ-2	SEMT 2023-3 A4 (144A)		08/08/2023	J P MORGAN	12/25/2023	PAID ON PRINCIPAL	1,393,617	1,382,566	1,393,617	1,393,617	0	11,051	0	11,051	0	0	0	0	14,163	5,110
142921-AA-3	CARMX 2023-2 A1		04/19/2023	MUFG SECURITIES AMERICAS INC	05/15/2023	PAID ON PRINCIPAL	1,457,818	1,457,818	1,457,818	1,457,818	0	0	0	0	0	0	0	0	4,238	0
142921-AA-3	CARMX 2023-2 A1		04/19/2023	MUFG SECURITIES AMERICAS INC	05/25/2023	TRAVELERS MMLP	8,542,182	8,542,182	8,534,508	8,542,142	0	(40)	0	(40)	0	0	(7,634)	(7,634)	37,902	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							17,885,213	17,608,183	17,877,538	17,885,173	0	276,989	0	276,989	0	0	(7,634)	(7,634)	170,102	26,300

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
2509999998. Total - Bonds							65,739,221	64,803,353	65,556,390	65,497,560	0	694,207	0	694,207	0	0	58,829	58,829	1,033,358	393,603
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								64,803,353	65,556,390	65,497,560	0	694,207	0	694,207	0	0	58,829	58,829	1,033,358	393,603

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
Common Stock - Other Affiliates										
89440#-10-7	TRAVELERS GLOBAL INC			47-2215437	8BIII	123,858,353	0	4,524,710	100.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						123,858,353	0	4,524,710	XXX	XXX
1899999. Total Common Stocks						123,858,353	0	4,524,710	XXX	XXX
1999999 - Totals						123,858,353	0	4,524,710	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Bonds - U.S. Governments - Issuer Obligations						
000000-00-0	REPO - CAGR A TREASURY		1.A	4,005,185	4,005,185	01/02/2024
000000-00-0	REPO - DEUTSCHE A TREASURY		1.A	4,672,714	4,672,714	01/02/2024
000000-00-0	REPO - MIZUHO A TREASURY		1.A	4,672,714	4,672,714	01/02/2024
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				13,350,613	13,350,613	XXX
0109999999. Total - U.S. Government Bonds				13,350,613	13,350,613	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				13,350,613	13,350,613	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				13,350,613	13,350,613	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
9999999999 - Totals				13,350,613	13,350,613	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (12,455,259) — Book/Adjusted Carrying Value $ (12,455,259)
2. Average balance for the year — Fair Value $ 27,338,708 — Book/Adjusted Carrying Value $ 27,338,708
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
3A	1A ...$ 13,350,613	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0					
3B	2A ...$ 0	2B ..$ 0	2C ..$ 0									
3C	3A ...$ 0	3B ..$ 0	3C ..$ 0									
3D	4A ...$ 0	4B ..$ 0	4C ..$ 0									
3E	5A ...$ 0	5B ..$ 0	5C ..$ 0									
3F	6 .....$ 0											

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
Bank of America, N.A. ..... Hartford,CT	.....	.....0.000	 0	 0	.....(18,529,953)	..XXX.
JP Morgan Chase Bank, N.A. ..... New York,NY	.....	.....0.000	 0	 0	.....(5,326,731)	..XXX.
Territorial Bank American Samoa ..... Pago Pago,AS	SD.....	.....0.550	 255	 0	50,260	..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	255	0	(23,806,424)	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	255	0	(23,806,424)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
0599999 Total - Cash	XXX	XXX	255	0	(23,806,424)	XXX

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

1. January	(15,564,782)	4. April	(17,016,044)	7. July	(20,937,584)	10. October	(19,865,477)
2. February	(16,858,750)	5. May	(21,464,039)	8. August	(22,112,723)	11. November	(22,939,410)
3. March	(18,488,120)	6. June	(20,310,972)	9. September	(17,857,421)	12. December	(23,806,424)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		12/31/2023	5.430		54,348,032	0	87,772
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						54,348,032	0	87,772
8609999999 - Total Cash Equivalents						54,348,032	0	87,772

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 E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	GENERAL PURPOSE	0	0	124,210	123,305
5. California CA	B	WORKERS COMP	0	0	198,286	200,808
6. Colorado CO			0	0	0	0
7. Connecticut CT	B	GENERAL PURPOSE-HOME STATE DEPOSIT	3,248,518	2,909,973	0	0
8. Delaware DE	B	WORKERS COMP	0	0	141,372	141,410
9. District of Columbia DC			0	0	0	0
10. Florida FL	B	GENERAL PURPOSE	0	0	177,104	176,725
11. Georgia GA	B	GENERAL PURPOSE	0	0	203,508	202,758
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	WORKERS COMP	0	0	344,540	308,634
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	WORKERS COMP/GENERAL PURPOSE	0	0	155,636	154,041
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	GENERAL PURPOSE	0	0	957,453	950,475
33. New York NY			0	0	0	0
34. North Carolina NC	B	GENERAL PURPOSE	0	0	349,870	354,351
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	450,000	450,018
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	GENERAL PURPOSE	0	0	242,901	245,990
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	C	GENERAL PURPOSE	0	0	50,000	50,000
53. Guam GU			0	0	0	0
54. Puerto Rico PR	B	GENERAL PURPOSE	0	0	1,077,927	1,037,630
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	3,248,518	2,909,973	4,472,807	4,396,143
DETAILS OF WRITE-INS						
5801.			0	0	0	0
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0