TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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ANNUAL STATEMENT

For the Year Ended December 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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

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

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

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (833) 903-2382 Ext. 2**
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
DOUGLAS KENNETH RUSSELL	Senior Vice President, Treasurer & Corporate Controller
SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
WENDY CONSTANCE SKJERVEN	Vice President, Corporate Secretary & Group General Counsel

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this
24th day of January, 2023

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)	4,788,996,790	0	4,788,996,790	4,427,068,873
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks	106,208,596	3,569,485	102,639,111	90,892,083
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 ($ (22,188,722), Schedule E - Part 1), cash equivalents ($ 42,298,790, Schedule E - Part 2) and short-term investments ($ 0, Schedule DA)	20,110,068	0	20,110,068	3,976,380
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)	6,251,540	590,000	5,661,540	4,609,133
9.	Receivable for securities	89,249	0	89,249	0
10.	Securities lending reinvested collateral assets (Schedule DL)	25,805,872	0	25,805,872	7,433,086
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	4,947,462,114	4,159,485	4,943,302,629	4,533,979,554
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	42,265,766	0	42,265,766	37,877,324
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	167,423,559	44,538,411	122,885,149	113,198,050
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 57,537,014 earned but unbilled premiums)	195,053,271	9,512,966	185,540,305	180,883,678
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	57,954,515	0	57,954,515	70,677,646
	16.2 Funds held by or deposited with reinsured companies	392,023	0	392,023	414,315
	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	3,250,318	0	3,250,318	0
18.2	Net deferred tax asset	80,344,842	12,213,242	68,131,600	60,156,960
19.	Guaranty funds receivable or on deposit	1,059,482	0	1,059,482	44,704
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	14,866,600	0	14,866,600	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	482,102	0	482,102	2,827,685
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,510,554,593	70,424,103	5,440,130,489	5,000,059,915
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	5,510,554,593	70,424,103	5,440,130,489	5,000,059,915
	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	285,600	0	285,600	165,003
2502.	Other assets	181,227	0	181,227	1,485,671
2503.	Other assets - Reliance acquisition	15,275	0	15,275	13,088
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	1,163,923
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	482,102	0	482,102	2,827,685

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	1,385,257,132	1,224,258,147
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	(1,738,793)	244,307
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	133,864,803	157,266,812
4.	Commissions payable, contingent commissions and other similar charges	55,456,724	49,977,644
5.	Other expenses (excluding taxes, licenses and fees)	49,033,047	46,607,590
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	16,807,425	16,655,025
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	1,972,277
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 $ 578,079,658 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)	1,394,161,189	1,212,347,629
10.	Advance premium	3,880,400	1,824,313
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	18,122,229	14,256,052
12.	Ceded reinsurance premiums payable (net of ceding commissions)	73,928,911	47,473,619
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	23,586,276	42,097,038
15.	Remittances and items not allocated	5,082,055	10,579,448
16.	Provision for reinsurance (including $ 0 certified) (Schedule F, Part 3, Column 78)	6,464,384	6,873,132
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	40,373,235
20.	Derivatives	0	0
21.	Payable for securities	0	0
22.	Payable for securities lending	25,805,872	7,433,086
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	974,055	1,358,922
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,190,685,707	2,881,598,277
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	3,190,685,707	2,881,598,277
29.	Aggregate write-ins for special surplus funds	7,581,725	7,557,028
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)	1,801,579,297	1,670,620,850
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)	2,249,444,782	2,118,461,638
38.	TOTALS (Page 2, Line 28, Col. 3)	5,440,130,489	5,000,059,915
	DETAILS OF WRITE-INS		
2501.	Retroactive reinsurance reserve assumed	785,441	816,092
2502.	Escheat liability	178,727	537,132
2503.	Federal excise tax-reinsurance contracts	9,887	5,699
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)	974,055	1,358,922
2901.	Special surplus from retroactive reinsurance	7,581,725	7,557,028
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	7,581,725	7,557,028
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)	2,016,330,495	1,855,156,254
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	569,785,326	615,532,929
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	39,716,755	55,686,023
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	818,775,672	738,114,520
5.	Aggregate write-ins for underwriting deductions	0	0
6.	Total underwriting deductions (Lines 2 through 5)	1,428,277,753	1,409,333,472
7.	Net income of protected cells	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	588,052,743	445,822,782
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	137,758,415	121,657,959
10.	Net realized capital gains (losses) less capital gains tax of $ (2,055,204) (Exhibit of Capital Gains (Losses))	(8,569,949)	(1,004,561)
11.	Net investment gain (loss) (Lines 9 + 10)	129,188,466	120,653,398
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ 1,318,104 amount charged off $ 3,031,116)	(1,713,012)	(1,865,023)
13.	Finance and service charges not included in premiums	579,317	625,921
14.	Aggregate write-ins for miscellaneous income	(1,435,351)	(1,851,654)
15.	Total other income (Lines 12 through 14)	(2,569,047)	(3,090,755)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	714,672,162	563,385,425
17.	Dividends to policyholders	9,419,234	6,591,084
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)	705,252,928	556,794,340
19.	Federal and foreign income taxes incurred	146,630,062	115,215,330
20.	Net income (Line 18 minus Line 19)(to Line 22)	558,622,866	441,579,011
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	2,118,461,638	2,091,034,607
22.	Net income (from Line 20)	558,622,866	441,579,011
23.	Net transfers (to) from Protected Cell accounts	0	0
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ 124,456	12,350,999	(2,905,609)
25.	Change in net unrealized foreign exchange capital gain (loss)	(25,529)	(3,706)
26.	Change in net deferred income tax	10,050,527	8,290,685
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	(8,924,468)	(8,590,496)
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	408,749	1,057,147
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	(441,500,000)	(412,000,000)
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	130,983,144	27,427,031
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	2,249,444,782	2,118,461,638
	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	19,106	(36,063)
1402.	Other assets tri-party/tax credit bond income	0	97,887
1403.	Profit and loss, miscellaneous	(1,454,458)	(1,913,478)
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	(1,435,351)	(1,851,654)
3701.			
3702.			
3703.			
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0
3799.	Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	0	0

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	2,205,488,919	1,909,047,725
2.	Net investment income	143,098,050	136,553,517
3.	Miscellaneous income	(2,569,047)	(3,090,755)
4.	Total (Lines 1 through 3)	2,346,017,922	2,042,510,486
5.	Benefit and loss related payments	398,024,019	432,676,900
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	873,830,923	790,644,946
8.	Dividends paid to policyholders	5,553,057	4,688,336
9.	Federal and foreign income taxes paid (recovered) net of $ 138,314 tax on capital gains (losses)	149,797,454	118,794,966
10.	Total (Lines 5 through 9)	1,427,205,452	1,346,805,148
11.	Net cash from operations (Line 4 minus Line 10)	918,812,470	695,705,339
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	837,938,886	421,324,929
	12.2 Stocks	0	15,000,000
	12.3 Mortgage loans	0	0
	12.4 Real estate	0	0
	12.5 Other invested assets	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(10,918)	0
	12.7 Miscellaneous proceeds	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	837,927,968	436,324,929
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,219,842,212	1,031,759,807
	13.2 Stocks	0	0
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	1,888,064	1,054,602
	13.6 Miscellaneous applications	18,462,035	7,433,086
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,240,192,311	1,040,247,495
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)	(402,264,343)	(603,922,566)
	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	441,500,000	412,000,000
	16.6 Other cash provided (applied)	(58,914,439)	84,790,259
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(500,414,439)	(327,209,741)
	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)	16,133,688	(235,426,968)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	3,976,380	239,403,348
	19.2 End of period (Line 18 plus Line 19.1)	20,110,068	3,976,380

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

20.0001. Exchange of bonds	2,897,480	0
20.0002. Tax credits from certified capital company (CAPCO)	463,762	44,534
20.0003. Income payment received in securities other assets tri-party/tax credit bonds	49	30,357
20.0004. Other assets tri-party/tax credit bonds	0	903,401

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	1	(4)	(5)	2
17.1 Other liability - occurrence	93,750	15,156	15,156	93,750
17.2 Other liability - claims-made	875,368,850	420,346,739	454,199,427	841,516,163
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	180,504,931	96,491,245	100,512,285	176,483,891
24. Surety	1,076,443,812	601,789,457	748,250,425	929,982,844
26. Burglary and theft	68,067,699	31,173,216	33,514,157	65,726,759
27. Boiler and machinery	0	0	0	0
28. Credit	0	0	0	0
29. International	0	0	0	0
30. Warranty	0	0	0	0
31. Reinsurance - nonproportional assumed property	0	0	0	0
32. Reinsurance - nonproportional assumed liability	0	1,263	540	723
33. Reinsurance - nonproportional assumed financial lines	0	0	0	0
34. Aggregate write-ins for other lines of business	2,609,691	48,863	132,190	2,526,364
35. TOTALS	2,203,088,734	1,149,865,936	1,336,624,175	2,016,330,495
DETAILS OF WRITE-INS				
3401. Other contract insurance	2,609,691	48,863	132,190	2,526,364
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)	2,609,691	48,863	132,190	2,526,364

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	15,154	0	2	0	15,156
17.2 Other liability - claims-made	369,810,916	84,388,511	0	0	454,199,427
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	70,343,976	30,168,308	0	0	100,512,285
24. Surety	139,506,361	666,281,078	(57,537,014)	0	748,250,425
26. Burglary and theft	28,798,079	4,716,077	0	0	33,514,157
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	540	0	0	540
33. Reinsurance - nonproportional assumed financial lines	0	0	0	0	0
34. Aggregate write-ins for other lines of business	(911,323)	1,043,513	0	0	132,190
35. TOTALS	607,563,161	786,598,027	(57,537,014)	0	1,336,624,175
36. Accrued retrospective premiums based on experience					0
37. Earned but unbilled premiums					57,537,014
38. Balance (Sum of Line 35 through 37)					1,394,161,189
DETAILS OF WRITE-INS					
3401. Other contract insurance	(911,323)	1,043,513	0	0	132,190
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)	(911,323)	1,043,513	0	0	132,190

(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	1	0	0	0	1
17.1 Other liability - occurrence	748,408	187,500	0	748,408	93,750	93,750
17.2 Other liability - claims-made	1,683,711,521	9,228,490	1,398,021	708,292,085	110,677,096	875,368,850
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	238,097,171	183,229	0	57,775,469	0	180,504,931
24. Surety	1,029,328,265	123,346,961	4,974,618	10,982,710	70,223,321	1,076,443,812
26. Burglary and theft	73,350,333	56,584	0	5,324,069	15,149	68,067,699
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	1,351,063	11,850,135	13,201,198	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	2,609,691	0	0	0	2,609,691
35. TOTALS	3,025,235,698	136,963,519	19,560,352	797,661,518	181,009,317	2,203,088,734
DETAILS OF WRITE-INS						
3401. Other contract insurance	0	2,609,691	0	0	0	2,609,691
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	2,609,691	0	0	0	2,609,691

(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)	(408)	0	(408)	0	0	0	0	0.0
5.2 Commercial multiple peril (liability portion)	365,000	0	365,000	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	108,779	0	108,779	0	(3)	0	0	(9.2)
17.1 Other liability - occurrence	24,395	0	24,395	0	21,896	9,470	12,426	13.3
17.2 Other liability - claims-made	681,605,244	256,255	384,504,327	297,357,171	915,735,723	806,563,957	406,528,937	48.3
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0.0
18.1 Products liability - occurrence	175,510	0	175,510	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	66,483,453	(46,186)	28,540,649	37,896,618	66,343,734	54,000,497	50,239,855	28.5
24. Surety	45,803,523	(2,933,038)	807,747	42,062,738	398,090,682	358,938,290	81,215,130	8.7
26. Burglary and theft	38,647,904	(750)	7,177,341	31,469,814	3,617,282	4,727,126	30,359,969	46.2
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	268,631	268,631	0	330	4,034	(3,704)	(512.5)
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	1,447,490	14,776	1,432,714	56.7
35. TOTALS	833,213,400	(2,455,087)	421,971,972	408,786,341	1,385,257,132	1,224,258,147	569,785,326	28.3
DETAILS OF WRITE-INS								
3401. Other contract insurance	0	0	0	0	1,447,490	14,776	1,432,714	0.6
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	1,447,490	14,776	1,432,714	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	202	0	202	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	9,000,009	0	9,000,009	0	0
5.2 Commercial multiple peril (liability portion)	33,550	0	33,550	0	1,810,900	0	1,810,900	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	1,387,132	(3)	1,387,132	(3)	5,205,304	0	5,205,304	(3)	(4)
17.1 Other liability - occurrence	118,452	0	118,452	0	10,629,365	0	10,607,469	21,896	0
17.2 Other liability - claims-made	770,130,753	5,353,204	464,798,355	310,685,603	1,548,214,197	3,101,160	946,265,237	915,735,723	50,509,423
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0
18.1 Products liability - occurrence	101,000	0	101,000	0	1,013,107	0	1,013,107	0	0
18.2 Products liability - claims-made	0	0	0	0	7,207	0	7,207	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	54,560	0	54,560	0	0
19.4 Other commercial auto liability	0	0	0	0	48	0	48	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	5,003,979	261	4,604,795	399,445	104,768,172	195,754	39,019,638	66,343,734	2,595,396
24. Surety	66,342,095	11,819,132	2,753,423	75,407,805	293,568,981	31,212,207	2,098,311	398,090,682	74,668,425
26. Burglary and theft	2,983,171	0	1,635,747	1,347,424	14,989,701	19,049	12,738,892	3,617,282	6,078,798
27. Boiler and machinery	0	0	0	0	0	0	0	0	0
28. Credit	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	XXX	0	0	0	XXX	0	0	0	0
32. Reinsurance - nonproportional assumed liability	XXX	2,150,917	2,150,917	0	XXX	330	0	330	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	1,447,490	0	1,447,490	12,764
35. TOTALS	846,100,133	19,323,512	477,583,371	387,840,274	1,989,261,751	35,975,990	1,027,820,884	1,385,257,132	133,864,803
DETAILS OF WRITE-INS									
3401. Other contract insurance	0	0	0	0	0	1,447,490	0	1,447,490	12,764
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	1,447,490	0	1,447,490	12,764

(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	(61,332,862)	0	0	(61,332,862)
	1.2 Reinsurance assumed	(1,354,795)	0	0	(1,354,795)
	1.3 Reinsurance ceded	(39,873,683)	0	0	(39,873,683)
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	(22,813,974)	0	0	(22,813,974)
2.	Commission and brokerage:				
	2.1 Direct excluding contingent	0	523,898,136	0	523,898,136
	2.2 Reinsurance assumed, excluding contingent	0	24,381,378	0	24,381,378
	2.3 Reinsurance ceded, excluding contingent	0	149,385,003	0	149,385,003
	2.4 Contingent - direct	0	9,590,718	0	9,590,718
	2.5 Contingent - reinsurance assumed	0	435,640	0	435,640
	2.6 Contingent - reinsurance ceded	0	2,850,536	0	2,850,536
	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	406,070,332	0	406,070,332
3.	Allowances to managers and agents	0	13,900	0	13,900
4.	Advertising	8	4,446,235	0	4,446,243
5.	Boards, bureaus and associations	18,697	833,698	890	853,285
6.	Surveys and underwriting reports	1	2,091,588	0	2,091,589
7.	Audit of assureds' records	0	0	0	0
8.	Salary and related items:				
	8.1 Salaries	46,987,238	226,834,458	686,655	274,508,351
	8.2 Payroll taxes	3,242,462	14,462,168	56,471	17,761,101
9.	Employee relations and welfare	6,570,566	23,995,014	95,043	30,660,623
10.	Insurance	2,550,301	1,909,931	1,330	4,461,562
11.	Directors' fees	0	0	0	0
12.	Travel and travel items	493,397	7,736,467	14,425	8,244,289
13.	Rent and rent items	1,698,827	11,900,001	46,122	13,644,950
14.	Equipment	80,097	2,665,060	1,934	2,747,091
15.	Cost or depreciation of EDP equipment and software	17,397	24,137,888	19,500	24,174,785
16.	Printing and stationery	10,645	358,538	1,483	370,666
17.	Postage, telephone and telegraph, exchange and express	45,560	3,775,269	2,740	3,823,569
18.	Legal and auditing	1,370	1,715,360	56,493	1,773,223
19.	Totals (Lines 3 to 18)	61,716,566	326,875,575	983,086	389,575,227
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $ 9,749	0	49,222,809	0	49,222,809
	20.2 Insurance department licenses and fees	0	2,210,213	0	2,210,213
	20.3 Gross guaranty association assessments	0	185,693	0	185,693
	20.4 All other (excluding federal and foreign income and real estate)	0	1,626,348	0	1,626,348
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	53,245,064	0	53,245,064
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	814,163	32,584,700	176,923	33,575,786
25.	Total expenses incurred	39,716,755	818,775,672	1,160,009	(a) 859,652,436
26.	Less unpaid expenses - current year	133,864,803	121,285,413	11,782	255,161,999
27.	Add unpaid expenses - prior year	157,266,812	112,670,884	569,374	270,507,071
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)	63,118,764	810,161,143	1,717,601	874,997,508
	DETAILS OF WRITE-INS				
2401.	Miscellaneous expenses	842,839	37,627,818	176,923	38,647,580
2402.	Cost of computer software developed for internal use	(28,676)	(5,043,118)	0	(5,071,794)
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)	814,163	32,584,700	176,923	33,575,786

(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) 5,219,802	5,608,201
1.1	Bonds exempt from U.S. tax	(a) 60,600,578	61,436,950
1.2	Other bonds (unaffiliated)	(a) 65,511,299	68,684,805
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) 3,160,024	3,160,024
7	Derivative instruments	(f) 0	0
8.	Other invested assets	(57,437)	(67,271)
9.	Aggregate write-ins for investment income	95,716	95,716
10.	Total gross investment income	134,529,982	138,918,424
11.	Investment expenses		(g) 1,160,009
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		1,160,009
17.	Net investment income (Line 10 minus Line 16)		137,758,415
	DETAILS OF WRITE-INS		
0901.	Securities lending income	94,790	94,790
0902.	Miscellaneous income	926	926
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)	95,716	95,716
1501.			0
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 $ 5,084,244 accrual of discount less $ 14,573,913 amortization of premium and less $ 2,023,226 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 $ (3) 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	(8,382,292)	0	(8,382,292)	1,106,400	0
1.1	Bonds exempt from U.S. tax	28,066	(1,810,513)	(1,782,448)	0	0
1.2	Other bonds (unaffiliated)	(449,888)	0	(449,888)	(513,750)	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	11,882,805	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	(10,917)	0	(10,918)	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	392	392	0	0
10.	Total capital gains (losses)	(8,815,032)	(1,810,122)	(10,625,153)	12,475,455	0
	DETAILS OF WRITE-INS					
0901.	Foreign exchange	0	392	392	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	392	392	0	0

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	3,569,485	3,433,708	(135,777)
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)	590,000	550,000	(40,000)
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)	4,159,485	3,983,708	(175,777)
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	44,538,411	35,773,971	(8,764,439)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	9,512,966	11,480,145	1,967,179
	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	12,213,242	10,261,811	(1,951,431)
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)	70,424,103	61,499,635	(8,924,468)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	70,424,103	61,499,635	(8,924,468)
	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 #	2022	2021
1. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	$ 558,622,866	$ 441,579,011
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	$ 558,622,866	$ 441,579,011
Surplus					
5. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	$ 2,249,444,782	$ 2,118,461,638
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	$ 2,249,444,782	$ 2,118,461,638

B. Use of Estimates in the Preparation of the Financial Statements:

The preparation of financial statements requires management to make estimates and assumptions that affect the reported amounts of certain assets and liabilities and disclosure of contingent liabilities at the date of the financial statements and the reported amounts of revenue and losses and expenses during the reporting period. Actual results could differ from those estimates.

C. Accounting Policy:

Certain assets designated as nonadmitted are excluded from the statutory balance sheet and changes in such amounts are charged or credited directly to unassigned funds, a component of surplus as regards policyholders (policyholders' surplus). The costs of acquiring both new and renewal insurance business are charged to income as incurred. Premiums are recognized as revenues pro rata over the policy period. Unearned premium reserves represent the unexpired portion of policy premiums, net of reinsurance. Reserves for losses, loss adjustment expenses (LAE) and unearned premiums ceded to reinsurers have been reported as reductions of the related reserves. Amounts recoverable from reinsurers are estimated in a manner consistent with the loss liability associated with the reinsured business. A liability is established for unsecured, unauthorized reinsurance and overdue authorized reinsurance recoverables.

The provision for federal income taxes is comprised of two components: current income taxes and deferred income taxes. Deferred federal income taxes arise from changes during the year in cumulative temporary differences between the statutory basis and tax basis of assets and liabilities. Gross deferred tax assets are reduced by a statutory valuation allowance adjustment if, based on the weight of available evidence, it is more likely than not that some portion or all of the gross deferred tax assets will not be realized.

Invested assets are valued according to statutory requirements and the bases of valuation adopted by the NAIC.

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

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

The Company had no material changes in accounting principles or material corrections of errors during 2022.

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 2022.

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	$	25,097,406
2. 12 Months or Longer	$	1,431,562

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

1. Less than 12 Months	$	215,284,998
2. 12 Months or Longer	$	5,113,136

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

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

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

2. Not applicable.

3. Not applicable.

4. Not applicable.

NOTES TO FINANCIAL STATEMENTS

5. Collateral Reinvestment

Aggregate Cash Collateral Reinvested

Securities Lending	Amortized Cost	Fair Value
30 Days or Less	$ 25,805,872	$ 25,805,872

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 2033. The state sponsored LIHTC property investments primarily generate premium tax credits which allow the Company to offset premium taxes in Georgia and are projected to be available through 2033. At December 31, 2022, the Company had unfunded commitments of $2,873,887 related to LIHTC investments.

During the years ended December 31, 2022 and 2021, $1,130,133 and $1,051,973, respectively, of tax benefits related to LIHTC were recognized. The balance of the investments in LIHTC at December 31, 2022 and 2021 was $5,661,541 and $4,609,133, 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	25,805,872	—	—	—	25,805,872	7,433,086	18,372,786
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	7,778,635	—	—	—	7,778,635	7,694,090	84,545
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—

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)
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	$ 33,584,507	$ —	$ —	$ —	$ 33,584,507	$ 15,127,176	$ 18,457,331

Restricted Asset Category	Current Year			
	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Percentage 11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %
b. Collateral held under security lending agreements	—	25,805,872	0.468 %	0.474 %
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	—	7,778,635	0.141 %	0.143 %
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	$ —	$ 33,584,507	0.609 %	0.617 %

(a) Subset of Column 1
(b) Subset of Column 3
(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

2. Not applicable.

3. Not applicable.

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

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

NOTES TO FINANCIAL STATEMENTS

	Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
g.	Schedule BA, Part 1	—	—	— %	— %
h.	Schedule DL, Part 1	25,805,872	25,805,872	0.468 %	0.474 %
i.	Other	—	—	— %	— %
j.	Total Collateral Assets	$ 25,805,872	$ 25,805,872	0.468 %	0.474 %
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)	$ 25,805,872	0.809 %
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	1	$ 875,566	$ 776,551	$ 916,304	$ 814,823
(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	$ 1,057,649	$ 776,551	$ 1,098,387	$ 814,823

AC - Amortized Cost FV - Fair Value

P. Short Sales:

Not applicable.

Q. Prepayment Penalty and Acceleration Fees:

	General Account	Protected Cell
1. Number of CUSIPs	19	—
2. Aggregate Amount of Investment Income	$ 558,549	$ —

NOTES TO FINANCIAL STATEMENTS

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

	Asset Type	Percent Share
(1)	Cash	1.0 %
(2)	Cash equivalents	63.4 %
(3)	Short-term investments	35.6 %
(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, 2022, the Company had no accrued investment income over 90 days past due.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

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

		December 31, 2022		
		Ordinary	Capital	Total
1. 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

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

		Change		
		Ordinary	Capital	Total
a.	Gross deferred tax assets	$ 9,220,816	$ 677,132	$ 9,897,948
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	9,220,816	677,132	9,897,948
d.	Deferred tax assets nonadmitted	1,951,431	—	1,951,431
e.	Subtotal net admitted deferred tax assets	7,269,385	677,132	7,946,517
f.	Deferred tax liabilities	(157,940)	129,817	(28,123)
g.	Net admitted deferred tax asset/(liability)	$ 7,427,325	$ 547,315	$ 7,974,640

NOTES TO FINANCIAL STATEMENTS

2. Admission Calculation Components SSAP No. 101:

	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

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

	Change		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 6,062,606	$ (57,328)	$ 6,005,278
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (the lesser of 2(b)1 and 2(b)2 below)	1,685,906	283,456	1,969,362
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	1,685,906	283,456	1,969,362
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	18,451,275
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.	(479,127)	451,004	(28,123)
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	7,269,385	677,132	7,946,517
Deferred tax liabilities netted against deferred tax assets	(157,940)	129,817	(28,123)
Total	$ 7,427,325	$ 547,315	$ 7,974,640

NOTES TO FINANCIAL STATEMENTS

		2022	2021
3. a.	Ratio percentage used to determine recovery period and threshold limitation amount.	1,065 %	1,075 %
b.	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 2,181,313,182	$ 2,058,304,678

4. Impact of Tax-Planning Strategies:

		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 %

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

		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).	$ 9,220,816	$ 677,132
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).	$ 7,269,385	$ 677,132
4.	Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	-1 %	11 %

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

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

	December 31, 2022	December 31, 2021	Change
1. Current Income Tax:			
Federal	$ 146,454,573	$ 115,054,531	$ 31,400,042
Foreign	175,489	160,799	14,690
Subtotal	146,630,062	115,215,330	31,414,732
Federal income taxes on net capital gains	(2,055,204)	686,430	(2,741,634)
Federal and foreign income taxes incurred	$ 144,574,858	$ 115,901,760	$ 28,673,098

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

	December 31, 2022	December 31, 2021	Change
Ordinary:			
Discounting of unpaid losses	$ 19,771,272	$ 19,113,908	$ 657,364
Unearned premium reserve	58,717,747	50,995,221	7,722,526
Receivables - nonadmitted	11,350,789	9,923,364	1,427,425
Other	459,815	1,046,314	(586,499)
Total ordinary deferred tax assets	$ 90,299,623	$ 81,078,807	$ 9,220,816
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	12,213,242	10,261,811	1,951,431
Admitted ordinary deferred tax assets	$ 78,086,381	$ 70,816,996	$ 7,269,385
Capital:			
Investments	$ 1,049,841	$ 372,709	$ 677,132
Total capital deferred tax assets	$ 1,049,841	$ 372,709	$ 677,132
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	—	—	—
Admitted capital deferred tax assets	$ 1,049,841	$ 372,709	$ 677,132
Total admitted deferred tax assets	$ 79,136,222	$ 71,189,705	$ 7,946,517

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

	December 31, 2022	December 31, 2021	Change
Ordinary:			
Investments	$ 697,283	$ 354,545	$ 342,738
Other	2,804,749	3,305,427	(500,678)
Total ordinary deferred tax liabilities	$ 3,502,032	$ 3,659,972	$ (157,940)
Capital:			
Investments	$ 7,502,590	$ 7,372,773	$ 129,817
Total capital deferred tax liabilities	$ 7,502,590	$ 7,372,773	$ 129,817
Total deferred tax liabilities	$ 11,004,622	$ 11,032,745	$ (28,123)
4. Net admitted deferred tax asset/(liability)	$ 68,131,600	$ 60,156,960	$ 7,974,640

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, The Travelers Companies, Inc. and its subsidiaries (TRV) has determined it is an “applicable corporation” and its adjusted financial statement income is above the thresholds for the 2023 tax year. However, the Company has determined that it does not expect to be liable for CAMT in 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, 2022	December 31, 2021	Change
Total deferred tax assets	$ 91,349,464	$ 81,451,516	$ 9,897,948
Total deferred tax liabilities	11,004,622	11,032,745	(28,123)
Net deferred tax asset/(liability)	$ 80,344,842	$ 70,418,771	9,926,071
Tax effect of unrealized gains (losses)			124,456
Change in net deferred income tax			$ 10,050,527

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, 2022
Pretax net income (loss)	$ 703,197,724
Taxes at statutory rate	147,671,522
Increase (decrease) attributable to:	
Nontaxable investment income	(10,036,556)
Other	(3,110,635)
	$ 134,524,331
Federal and foreign taxes incurred	$ 144,574,858
Change in net deferred income tax	(10,050,527)
Total statutory income tax	$ 134,524,331
Effective tax rate	19.1 %

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:

2022 Total	$ 148,322,360
2021 Total	114,633,721
2020 Capital Gains	806,122

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 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 cash equivalent investment in Schedule E - Part 2. At December 31, 2022 and 2021, the TRVMMLP totaled $3.42 billion and $3.80 billion, respectively.

NOTES TO FINANCIAL STATEMENTS

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

1. Detail of Material Related Party Transactions

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	Reporting Period Date Amount Due From (To)
01	3/29/2022	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	3/29/2022	$ —
02	5/31/2022	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	5/31/2022	—

2. Detail of Material Related Party Transactions Involving Services

Not applicable.

3. Detail of Material Related Party Transactions Involving Exchange of Assets and Liabilities

a. Description of Transaction

Ref #	Name of Related Party	Overview Description	Have Terms Changed From Preceding Period? (Yes/No)
01	Travelers Money Market Liquidity Pool	Sale of bonds	No
02	Travelers Money Market Liquidity Pool	Sale of bonds	No

b. Assets Received

Ref #	Name of Related Party	Description of Assets Received	Statement Value of Assets Received
01	Travelers Money Market Liquidity Pool	Short-term investments	$ 34,996,001
02	Travelers Money Market Liquidity Pool	Short-term investments	15,004,415

c. Assets Transferred

Ref #	Name of Related Party	Description of Assets Transferred	Statement Value of Assets Transferred
01	Travelers Money Market Liquidity Pool	Bonds and accrued interest	$ 35,006,918
02	Travelers Money Market Liquidity Pool	Bonds and accrued interest	15,007,337

4. Detail of Amounts Owed To/From a Related Party

Ref #	Name of Related Party	Aggregate Reporting Period Amount Due From	Aggregate Reporting Period (Amount Due To)	Amount Offset in Financial Statement (if qualifying)	Net Amount Recoverable / (Payable) by Related Party	Admitted Recoverable
01-02	Travelers Money Market Liquidity Pool	$ —	$ —	$ —	$ —	$ —

D. 1. At December 31, 2022 and 2021, the Company had $14,866,600 receivable from and $40,373,235 payable to affiliates, respectively. Substantially all of the accounts between and among the Company and its affiliates are settled at least monthly through the TRVMMLP or in cash. 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, 2022	December 31, 2021
Amounts recoverable from reinsurers	$ 49,271,348	$ 61,232,768
Reinsurance payable on paid losses and LAE	(1,738,793)	244,307
Ceded reinsurance premiums payable	46,859,208	25,710,083

These balances were settled net through the intercompany settlement process during January 2023 and January 2022, 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.

NOTES TO FINANCIAL STATEMENTS

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

H. Not applicable.

I. Not applicable.

J. Not applicable.

K. Not applicable.

L. Not applicable.

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

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

SCA Entity	Percentage of SCA Ownership	12/31/2022 Gross Amount	12/31/2022 Admitted Amount	12/31/2022 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%	$ 106,208,596	$ 102,639,111	$ 3,569,485
Total SSAP No. 97 8b(iii) Entities	XXX	$ 106,208,596	$ 102,639,111	$ 3,569,485
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	$ 106,208,596	$ 102,639,111	$ 3,569,485
f. Aggregate Total	XXX	$ 106,208,596	$ 102,639,111	$ 3,569,485

2. NAIC filing response information:

SCA Entity	Type of NAIC Filing	Date of Filing to the NAIC	12/31/2021 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	11/11/2022	$ 90,892,083	Y	N	
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 90,892,083	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	$ 90,892,083	XXX	XXX	XXX
f. Aggregate Total	XXX	XXX	$ 90,892,083	XXX	XXX	XXX

N. Not applicable.

O. Not applicable.

11. DEBT

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

A-D. Defined Benefit Plans:

Not applicable.

E. Defined Contribution Plans:

Not applicable.

F. Multiemployer Plans:

Not applicable.

G. Consolidated/Holding Company Plans:

1. Employee Retirement Plans:

The Company participates in a qualified noncontributory defined benefit pension plan sponsored by TRV that provides benefits, primarily under a cash balance formula, for substantially all employees of the Company and its property-casualty affiliates. In addition the Company participates in nonqualified defined benefit pension plans sponsored by TRV which cover certain highly-compensated employees of the Company and its property-casualty affiliates. The Company has no legal obligation for benefits under these plans. The Company is charged for its allocable share of pension expense for these plans based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated share of the pension expense (benefit) was $(83,782) and $4,182,558 for 2022 and 2021, respectively.

2. Postretirement Benefit Plan:

The Company participates in a postretirement health and life insurance benefit plan sponsored by TRV for employees of the Company and its property-casualty affiliates that satisfy certain age and service requirements and for certain retirees. The Company has no legal obligation for benefits under this plan. The Company is charged for its allocable share of postretirement benefit expense for this plan based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated share of the postretirement benefit expense (benefit) was $(354,888) and $(263,575) for 2022 and 2021, 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 $9,735,085 and $8,988,006 for 2022 and 2021, respectively.

H. Postemployment Benefits and Compensated Absences:

Not applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

Not applicable.

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

The Company has 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 16, 2022 and December 29, 2021, the Company paid $441.5 million and $412.0 million, respectively, of ordinary dividends to its parent company, TCS.

Dividends to the shareholder and the proportion of the profits of the Company that may be paid to the shareholder is not limited by charter. The maximum amount of dividends which can be paid by the Company to the shareholder without prior approval of the Insurance Commissioner of the State of Connecticut is subject to restrictions relating to statutory surplus or net income. The maximum amount of dividends to the shareholder that can be made during 2023 without prior approval is $558,622,866.

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

The change in the balance of special surplus from retroactive reinsurance is a result of ongoing activity occurring in 2022. See Note 23F for additional detail.

Unassigned funds have been decreased by cumulative net unrealized losses of $360,498,952.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments:

At December 31, 2022, the Company had unfunded commitments to certain investments of $2.9 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, 2022, the Company reported $1,059,482 in accrued premium tax offsets on a direct basis.

NOTES TO FINANCIAL STATEMENTS

2. a. Assets recognized from paid and accrued premium tax offsets December 31, 2021	$	44,704
b. Decreases current year:		
Premium tax offset applied		9,749
Premium tax offset refund		545
c. Increases current year:		
Premium tax offset accrued		1,025,072
d. Assets recognized from paid and accrued premium tax offsets December 31, 2022	$	1,059,482

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	$ 50,000

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, 2022, 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.

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 $2.9 million at December 31, 2022.

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.

NOTES TO FINANCIAL STATEMENTS

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, 2022:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 6,697,422	$ 182,083	$ —	$ 6,879,505
Total securities at fair value	$ —	$ 6,697,422	$ 182,083	$ —	$ 6,879,505

Reconciliation of Level 3 securities during the year:

Description	Beginning Balance 1/1/2022	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus
Bonds	$ —	$ —	$ —	$ —	$ —
Total	$ —	$ —	$ —	$ —	$ —

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2022
Bonds	$ 182,083	$ —	$ —	$ —	$ 182,083
Total	$ 182,083	$ —	$ —	$ —	$ 182,083

Level 2 and Level 3 valuation techniques:

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

B. Not applicable.

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

(At December 31, 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	—	—

(At December 31, 2021)

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

D. Not applicable.

E. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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.

2022 Schedule P:

For short-tailed lines, the 2020 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	2020	2019	2018	2017	2016	2015	2014	2013
Part 1I	$ 3,092	$ 1,439	$ 465	$ 206	$ (206)	$ (422)	$ (75)	$ (7)
Part 1J	—	—	—	—	—	—	—	—
Part 1K	106,758	25,942	4,763	2,990	(1,678)	1,967	(537)	136
Part 1L	—	—	—	—	—	—	—	—
Part 1S	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—

	Accident Years									
Schedule P	2012	2011	2010	2009	2008	2007	2006	2005	2004	2003 & Prior
Part 1I	$ (182)	$ (18)	$ (54)	$ 11	$ (68)	$ (85)	$ (193)	$ —	$ —	$ 145
Part 1J	—	—	—	—	—	—	—	—	—	—
Part 1K	(247)	(513)	(319)	(260)	67	716	357	472	441	14,502
Part 1L	—	—	—	—	—	—	—	—	—	—
Part 1S	—	—	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—	—	—

For long-tailed lines, the 2012 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	2012	2011	2010	2009	2008	2007	2006	2005	2004	2003 & Prior
Part 1A	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Part 1B	—	—	—	—	—	—	—	—	—	—
Part 1C	—	—	—	—	—	—	—	—	—	—
Part 1D	—	—	—	—	—	—	—	—	—	—
Part 1E	—	—	—	—	—	—	—	—	—	—
Part 1F - Section 1	—	—	—	—	—	—	—	—	—	—
Part 1F - Section 2	—	—	—	—	—	—	—	—	—	—
Part 1G	—	—	—	—	—	—	—	—	—	—
Part 1H - Section 1	—	—	—	—	—	—	—	—	—	—
Part 1H - Section 2	(1,130)	(117)	1,609	774	1,252	400	—	—	—	485
Part 1M	—	—	—	—	—	—	—	—	—	—
Part 1N	—	—	—	—	—	—	—	—	—	—
Part 1O	—	—	—	—	—	—	—	—	—	—
Part 1P	—	—	—	—	—	—	—	—	—	—
Part 1R - Section 1	—	—	—	—	—	—	—	—	—	—
Part 1R - Section 2	—	—	—	—	—	—	—	—	—	—

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

Accident Year	Fidelity / Surety
2000	$785

D. Business Interruption Insurance Recoveries:

Not applicable.

E. State Transferable and Non-transferable Tax Credits:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

F. Subprime-Mortgage-Related Risk Exposure:

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

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

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

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

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

Direct exposure through other investments:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
Residential mortgage-backed securities	$ 1,033,228	$ 1,012,623	$ 1,110,042	$ 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 20, 2023, 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, 2022, were as follows:

Group Code	F.E.I.N.	Reinsurer Name	Unsecured Amount	
3548	06-0566050	The Travelers Indemnity Company	$ 2,060,786,459	*
Total Recoverable from Group Code 3548			$ 2,060,786,459	

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

2. Unaffiliated Company Recoverables:

The unsecured aggregate recoverables for ceded losses, LAE and unearned premiums recoverable from any unaffiliated reinsurer at December 31, 2022 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.

NOTES TO FINANCIAL STATEMENTS

C. Reinsurance Assumed and Ceded:

1.

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
Affiliates	$ 135,024,982	$ 13,720,517	$ 471,787,171	$ 47,302,665	$ (336,762,189)	$ (33,582,148)
All Other	13,121,023	1,305,156	106,292,486	9,595,790	(93,171,463)	(8,290,634)
Total	$ 148,146,005	$ 15,025,673	$ 578,079,657	$ 56,898,455	$ (429,933,652)	$ (41,872,782)

Direct Unearned Premium Reserve $ 1,824,094,841

2. Accruals for contingent, sliding scale adjustment and other profit sharing commissions, net of reinsurance assumed and ceded, amounted to $9,543,949 at December 31, 2022:

	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ 14,503,391	$ 594,448	$ 5,553,890	$ 9,543,949
b. Sliding Scale Adjustments	—	—	—	—
c. Other Profit Commission Arrangements	—	—	—	—
d. Total	$ 14,503,391	$ 594,448	$ 5,553,890	$ 9,543,949

D. Uncollectible Reinsurance:

Not applicable.

E. Commutation of Ceded Reinsurance:

Not applicable.

F. Retroactive Reinsurance:

	Assumed	Ceded
a. Reserves Transferred:		
(1) Initial Reserves	$ 71,584,000	$ —
(2) Adjustments - Prior Year(s)	(41,678,027)	—
(3) Adjustments - Current Year	(24,697)	—
(4) Current Total	$ 29,881,276	$ —
b. Consideration Paid or Received:		
(1) Initial Consideration	$ 71,584,000	$ —
(2) Adjustments - Prior Year(s)	10,879,000	—
(3) Adjustments - Current Year	—	—
(4) Current Total	$ 82,463,000	$ —
c. Paid Losses Reimbursed or Recovered:		
(1) Prior Year(s)	$ 29,089,881	$ —
(2) Current Year	5,953	—
(3) Current Total	$ 29,095,834	$ —
d. Special Surplus From Retroactive Reinsurance:		
(1) Initial Surplus Gain or Loss	$ —	$ —
(2) Adjustments - Prior Year(s)	52,557,027	—
(3) Adjustments - Current Year	24,697	—
(4) Current Year Restricted Surplus	7,581,724	—
(5) Cumulative Total Transferred to Unassigned Funds	$ 45,000,000	$ —

e. Other insurers included in the above transactions:

Company	Assumed	Ceded
Reliance Insurance Company (24457)	$ 29,881,276	$ —

f. Paid Loss/LAE Recoverable:

Not applicable.

G. Reinsurance Accounted for as a Deposit:

Not applicable.

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

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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 2022, the prior year-end total loss and LAE reserves developed favorably by $173,756,000, resulting primarily from better than expected loss experience in fidelity/surety in multiple accident years as well as other liability – claims-made in recent accident years. 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.

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
$ 65,633	$ 65,633

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, 2022
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 2022 Annual Statement – Notes to Financial Statements, Note 9 – Part F:

Names of the companies included with TRV in the December 31, 2022, consolidated federal income tax return filing

The Travelers Companies, Inc. & Subsidiaries

Company Name	EIN	Company Name	EIN
American Equity Insurance Company	86-0703220	The Travelers Home and Marine Insurance Company	35-1838079
American Equity Specialty Insurance Company	86-0868106	The Travelers Indemnity Company	06-0566050
BMR Sports Properties, Inc.	52-1852190	The Travelers Indemnity Company of America	58-6020487
Camperdown Corporation	41-1762781	The Travelers Indemnity Company of Connecticut	06-0336212
Discover Property & Casualty Insurance Company	36-2999370	The Travelers Lloyds Insurance Company	76-0002592
English Turn Fidelity Realty, Inc.	52-1466734	TINDY Foreign, Inc.	20-4403403
English Turn Realty Management, Inc.	52-1715225	TPC Investments, Inc.	06-1534005
Farmington Casualty Company	06-1067463	TravCo Insurance Company	35-1838077
Fidelity and Guaranty Insurance Company	42-1091525	Travelers (Bermuda) Limited	98-0190863
Fidelity and Guaranty Insurance Underwriters, Inc.	52-0616768	Travelers Casualty and Surety Company	06-6033504
First Floridian Auto and Home Insurance Company	59-3372141	Travelers Casualty and Surety Company of America	06-0907370
Gulf Underwriters Insurance Company	56-1371361	Travelers Casualty Company of Connecticut	06-1286266
Laurel Village Fidelity Realty, Inc.	52-1551225	Travelers Casualty Insurance Company of America	06-0876835
Northbrook Holdings, Inc.	51-0375653	Travelers Commercial Casualty Company	95-3634110
Northfield Insurance Company	41-0983992	Travelers Commercial Insurance Company	06-1286268
Northland Casualty Company	94-6051964	Travelers Constitution State Insurance Company	41-1435766
Northland Insurance Company	41-6009967	Travelers Distribution Alliance, Inc.	62-1657094
Select Insurance Company	75-6013697	Travelers Excess and Surplus Lines Company	06-1203698
Simply Business Holdings, Inc.	37-1839380	Travelers Global, Inc.	47-2215437
Simply Business, Inc.	30-0956205	Travelers Insurance Group Holdings Inc.	06-1445591
SPC Insurance Agency, Inc.	41-1888760	Travelers Lloyds Management Company	20-4312440
St. Paul Fire and Marine Insurance Company	41-0406690	Travelers Lloyds of Texas Insurance Company	75-1732040
St. Paul Guardian Insurance Company	41-0963301	Travelers MGA, Inc.	75-2676034
St. Paul Mercury Insurance Company	41-0881659	Travelers Personal Insurance Company	36-3703200
St. Paul Protective Insurance Company	36-2542404	Travelers Personal Security Insurance Company	06-1286264
St. Paul Surplus Lines Insurance Company	41-1230819	Travelers Property Casualty Company of America	36-2719165
TCI Global Services, Inc.	52-1965525	Travelers Property Casualty Corp.	06-1008174
The Automobile Insurance Company of Hartford, Connecticut	06-0848755	Travelers Property Casualty Insurance Company	06-1286274
The Charter Oak Fire Insurance Company	06-0291290	Travelers Specialty Insurance Company	52-1925132
The Phoenix Insurance Company	06-0303275	Travelers Texas MGA, Inc.	27-4469564
The Standard Fire Insurance Company	06-6033509	United States Fidelity and Guaranty Company	52-0515280
The Travelers Casualty Company	41-1435765	USF&G Retail Associates GP, Inc.	52-1704255
		Yonkers Financing Corp.	20-3033027

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... Connecticut

1.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [X] No [ ]

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000086312

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/15/2021

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes,
7.21 State the percentage of foreign control; ..... 0.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, 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 St., Hartford, CT 06103 .....

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

.....

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

.....

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

.....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Julie M. Joyce, FCAS, MAAA (Senior Vice President and Chief Corporate Actuary), 385 Washington Street, St. Paul, MN 55102 .....

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

12.11 Name of real estate holding company ...

12.12 Number of parcels involved 0

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

12.2 If, yes provide explanation:

.....

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

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

.....

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

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

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

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

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

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

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

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

e. Accountability for adherence to the code.

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

.....

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

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

.....

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

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

.....

GENERAL INTERROGATORIES

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

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

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
103104641	1st Bank in Hominy	Failure to comply with contract	50,000
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	347,673
103102892	AVB Bank	Failure to comply with contract	35,000
103003632	BancFirst	Failure to comply with contract	248,625
091305044	BankNorth	Failure to comply with contract	75,000
267090594	BankUnited, National Association	Failure to comply with contract	1,250,000
323371076	Banner Bank	Failure to comply with contract	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	650,000
081015218	CNB St. Louis Bank	Failure to comply with contract	200,000
107002008	Community 1st Bank Las Vegas	Failure to comply with contract	100,000
021305386	Community Bank, National Association	Failure to comply with contract	60,060
101001306	Country Club Bank	Failure to comply with contract	223,222
091400172	Dacotah Bank	Failure to comply with contract	250,000
021406667	Dime Community Bank	Failure to comply with contract	20,000
055003298	EagleBank	Failure to comply with contract	75,000
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
226071004	Flagstar Bank, National Association	Failure to comply with contract	20,000
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
104113819	Security First Bank	Failure to comply with contract	100,000
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
075901561	WoodTrust Bank	Failure to comply with contract	75,000

BOARD OF DIRECTORS

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

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

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict 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. $ 25,805,872

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. $ 25,805,872
25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 25,805,872
25.093 Total payable for securities lending reported on the liability page. $ 25,805,872

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 $ 7,778,635
26.29 On deposit with other regulatory bodies $ 0
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 0
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 0
26.32 Other $ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		0
		0

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

30.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	4,788,996,790	4,388,648,799	(400,347,991)
31.2 Preferred stocks	0	0	0
31.3 Totals	4,788,996,790	4,388,648,799	(400,347,991)

31.4 Describe the sources or methods utilized in determining the fair values:

Fair values of bonds are based on prices published in the NAIC Valuations of Securities. If this unit price is not available, the fair value is based upon quoted market prices or dealer quotes, or if prices are unavailable, based on valuation determined, in good faith, by The Travelers Companies, Inc.

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

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

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

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

33.2 If no, list exceptions:

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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? ..... $ 700,862

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	 408,112
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 142,940

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
.....	.....

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 33,543

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	 33,353
.....	.....

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	2,016,330,495	1,855,156,254
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	0	0
2.5	Reserve Denominator	2,911,544,331	2,594,116,896
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 ..... $ 52,597,429

3.22 Non-participating policies ..... $ 2,150,491,305

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: 4

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): ..... $ 211,846,000

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 2022	2 2021	3 2020	4 2019	5 2018
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11, 16, 17, 18 & 19)	1,695,273,941	1,548,375,479	1,331,918,739	1,155,998,878	1,051,997,957
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	73,406,917	68,727,201	117,631,427	127,696,136	84,230,815
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)	1,398,539,935	1,187,542,766	1,141,510,537	1,149,477,650	1,099,476,790
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	14,538,776	16,218,844	14,245,666	14,108,071	6,197,967
6.	Total (Line 35)	3,181,759,569	2,820,864,290	2,605,306,369	2,447,280,734	2,241,903,529
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11, 16, 17, 18 & 19)	875,462,601	819,915,593	698,706,918	612,970,614	554,054,081
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	68,067,699	63,428,633	78,874,472	79,868,800	55,855,880
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)	1,259,558,434	1,063,089,277	1,017,052,372	1,026,725,109	983,477,676
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	3,775
12.	Total (Line 35)	2,203,088,734	1,946,433,503	1,794,633,761	1,719,564,522	1,593,391,412
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	588,052,743	445,822,782	343,952,553	424,147,693	533,836,447
14.	Net investment gain (loss) (Line 11)	129,188,466	120,653,398	167,769,787	124,658,682	121,409,396
15.	Total other income (Line 15)	(2,569,047)	(3,090,755)	(1,521,778)	(1,603,064)	(1,634,263)
16.	Dividends to policyholders (Line 17)	9,419,234	6,591,084	6,387,406	5,459,094	5,624,684
17.	Federal and foreign income taxes incurred (Line 19)	146,630,062	115,215,330	91,318,506	108,401,311	124,522,244
18.	Net income (Line 20)	558,622,866	441,579,011	412,494,651	433,342,906	523,464,653
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	5,440,130,489	5,000,059,915	4,625,889,627	4,386,702,020	4,256,347,432
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	122,885,149	113,198,050	106,938,878	95,818,421	92,678,038
	20.2 Deferred and not yet due (Line 15.2)	185,540,305	180,883,678	170,714,910	167,545,842	157,800,754
	20.3 Accrued retrospective premiums (Line 15.3)	0	0	0	0	0
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	3,190,685,707	2,881,598,277	2,534,855,020	2,263,017,456	2,145,120,255
22.	Losses (Page 3, Line 1)	1,385,257,132	1,224,258,147	1,003,200,666	772,047,572	750,995,504
23.	Loss adjustment expenses (Page 3, Line 3)	133,864,803	157,266,812	163,346,678	174,714,866	166,673,871
24.	Unearned premiums (Page 3, Line 9)	1,394,161,189	1,212,347,629	1,121,070,380	1,079,715,557	979,007,378
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)	2,249,444,782	2,118,461,638	2,091,034,607	2,123,684,564	2,111,227,178
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	918,812,470	695,705,339	686,446,139	567,029,863	513,370,333
	Risk-Based Capital Analysis					
28.	Total adjusted capital	2,249,444,782	2,118,461,638	2,091,034,607	2,123,684,564	2,111,227,178
29.	Authorized control level risk-based capital	204,859,615	191,421,809	159,483,846	126,937,793	117,886,126
	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)	96.9	97.6	91.6	90.1	91.0
31.	Stocks (Lines 2.1 & 2.2)	2.1	2.0	2.6	7.5	7.6
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)	0.4	0.1	5.7	2.3	1.0
35.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
36.	Derivatives (Line 7)	0.0	0.0	0.0	0.0	0.0
37.	Other invested assets (Line 8)	0.1	0.1	0.1	0.1	0.1
38.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
39.	Securities lending reinvested collateral assets (Line 10)	0.5	0.2	0.0	0.1	0.4
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)	106,208,596	94,325,790	112,894,894	302,555,542	300,287,221
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	106,208,596	94,325,790	112,894,894	302,555,542	300,287,221
49.	Total Investment in Parent included in Lines 42 to 47 above	0	0	0	0	0
50.	Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	4.7	4.5	5.4	14.2	14.2

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2022	2 2021	3 2020	4 2019	5 2018
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	12,350,999	(2,905,609)	(152,382,655)	2,854,356	(32,465,614)
52.	Dividends to stockholders (Line 35)	(441,500,000)	(412,000,000)	(300,000,000)	(425,000,000)	(386,900,000)
53.	Change in surplus as regards policyholders for the year (Line 38)	130,983,144	27,427,031	(32,649,957)	12,457,386	94,590,851
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11, 16, 17, 18 & 19)	682,170,182	705,652,564	465,193,326	443,425,955	411,198,128
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	38,647,154	89,897,095	113,385,672	69,407,380	30,863,496
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	364,592	37,990	9,673	824	327,204
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	109,307,753	68,550,249	175,480,252	182,763,429	180,308,521
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	268,631	15,285,307	524,425	306,886	247,107
59.	Total (Line 35)	830,758,313	879,423,204	754,593,350	695,904,474	622,944,457
	Net Losses Paid (Page 9, Part 2, Col. 4)					
60.	Liability lines (Lines 11, 16, 17, 18 & 19)	297,357,171	299,239,833	231,818,825	241,049,203	229,561,237
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	31,469,814	42,929,073	59,496,788	42,963,167	23,101,850
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)	79,959,356	52,306,542	149,708,478	175,606,784	169,589,985
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
65.	Total (Line 35)	408,786,341	394,475,448	441,024,091	459,619,154	422,253,071
	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)	28.3	33.2	38.5	29.7	22.9
68.	Loss expenses incurred (Line 3)	2.0	3.0	2.9	3.9	2.4
69.	Other underwriting expenses incurred (Line 4)	40.6	39.8	38.9	40.3	39.9
70.	Net underwriting gain (loss) (Line 8)	29.2	24.0	19.7	26.2	34.7
	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)	37.3	38.1	37.9	38.0	38.7
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	30.2	36.2	41.4	33.6	25.3
73.	Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	97.9	91.9	85.8	81.0	75.5
	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)	(179,360)	(117,791)	(22,899)	(21,987)	(127,984)
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)	(8.5)	(5.6)	(1.1)	(1.0)	(6.3)
	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)	(177,353)	(83,457)	(60,668)	(178,092)	(268,817)
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)	(8.5)	(3.9)	(2.9)	(8.8)	(12.9)

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 2022 NAIC Company Code 31194

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	0	0	0	0	0	0	0	0	0	0	0	0
2.1 Allied Lines	0	0	0	0	0	(3,771)	202	0	(280)	19	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	(408)	8,994,986	9,000,009	0	(107)	0	0	0
5.2 Commercial Multiple Peril (Liability Portion)	0	0	0	0	365,000	161,874	1,844,450	48,990	470,257	3,344,907	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	108,779	330,237	6,592,437	10,346	(209,868)	703,606	0	916
17.1 Other Liability - Occurrence	748,408	748,408	0	0	24,395	715,640	10,747,817	49,715	(91,425)	3,271,443	103,480	16,373
17.2 Other Liability - Claims-Made	1,683,711,521	1,595,807,213	0	916,568,980	681,605,244	857,426,453	2,318,344,950	6,936,641	(70,452,446)	26,845,238	270,200,046	36,834,411
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	175,510	(8,649)	1,114,107	272,884	203,089	867,707	0	0
18.2 Products Liability - Claims-Made	0	0	0	0	(481)	7,207	0	(768)	3,042	0	0	0
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other Private Passenger Auto Liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial Auto No-Fault (Personal Injury Protection)	0	0	0	0	0	(172,417)	54,560	0	(6,505)	11,587	0	0
19.4 Other Commercial Auto Liability	0	0	0	0	0	(52)	48	0	(3)	0	0	0
21.1 Private Passenger Auto Physical Damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial Auto Physical Damage	0	0	0	0	0	0	0	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	238,097,171	229,346,070	0	139,604,909	66,483,453	66,174,220	109,772,151	375,586	(2,409,543)	2,630,742	40,576,222	5,208,831
24. Surety	1,029,328,265	914,268,082	5,553,057	673,552,398	45,803,523	89,177,296	359,911,076	7,247,638	12,370,555	37,446,907	209,943,083	22,505,118
26. Burglary and Theft	73,350,333	70,953,468	0	36,831,541	38,647,904	28,722,374	17,972,872	195,281	(1,205,819)	961,990	12,666,024	1,604,679
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)	3,025,235,698	2,811,123,241	5,553,057	1,766,557,827	833,213,400	1,051,517,710	2,835,361,884	15,137,082	(61,332,862)	76,087,189	533,488,854	66,170,328
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 $ 1,777,503

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

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
Affiliates - U.S. Non-Pool - Other														
06-1067463	41483	FARMINGTON CASUALTY COMPANY	CT	1,892	2	220	222	12	184	878	0	0	0	0
06-6033509	19070	STANDARD FIRE INSURANCE COMPANY	CT	162	0	0	0	2	16	96	0	0	0	0
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT	99,822	100	4,790	4,890	566	9,673	107,401	0	0	0	0
06-0876835	19046	TRAVELERS CASUALTY INS CO OF AMERICA	CT	1	0	0	0	0	0	0	0	0	0	0
06-1286268	36137	TRAVELERS COMMERCIAL INSURANCE COMPANY	CT	0	0	0	0	0	0	0	0	0	0	0
06-1203698	29696	TRAVELERS EXCESS AND SURPLUS LINES CO	CT	10,435	9	5,350	5,358	14	1,121	3,771	0	0	0	0
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT	192	(1,861)	207	(1,653)	1	(13)	1,775	0	0	0	0
36-2719165	25674	TRAVELERS PROP CAS CO OF AMERICA	CT	169	0	0	0	0	31	77	0	0	0	0
0399999. Affiliates - U.S. Non-Pool - Other				112,672	(1,750)	10,567	8,817	594	11,012	113,998	0	0	0	0
0499999. Total - U.S. Non-Pool				112,672	(1,750)	10,567	8,817	594	11,012	113,998	0	0	0	0
Affiliates - Other (Non-U.S.) - Other														
AA-2330036	00000	JMALUCELLI TRAVELERS SEGUROS SA	COL	618	0	0	0	0	(366)	1,004	392	0	0	0
AA-2230002	00000	JUNTO SEGUROS SA	BRA	6,081	0	0	0	0	208	7,662	0	0	0	0
AA-1126003	00000	LLOYDS SYNDICATE 5000	GBR	369	0	335	335	0	1	179	0	0	0	0
AA-1121375	00000	TRAVELERS INSURANCE COMPANY LTD	GBR	14,584	11	6,456	6,467	0	3,618	10,061	0	0	0	0
AA-1560039	00000	TRAVELERS INSURANCE COMPANY OF CANADA	CAN	2,023	0	0	0	0	229	2,088	0	0	0	0
AA-1780121	00000	TRAVELERS INSURANCE DAC	IRL	616	0	0	0	0	2,357	32	0	0	0	0
0699999. Affiliates - Other (Non-U.S.) - Other				24,291	11	6,791	6,802	0	6,047	21,027	392	0	0	0
0799999. Total - Other (Non-U.S.)				24,291	11	6,791	6,802	0	6,047	21,027	392	0	0	0
0899999. Total - Affiliates				136,964	(1,739)	17,358	15,619	594	17,059	135,025	392	0	0	0
Other U.S. Unaffiliated Insurers														
52-0222226	20516	EULER HERMES NORTH AMERICAN INSURANCE CO	MD	806	0	0	0	0	44	364	0	0	0	0
13-1963496	20281	FEDERAL INSURANCE COMPANY	IN	1	0	0	0	0	0	0	0	0	0	0
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE	0	0	573	573	0	0	0	0	0	0	0
03-0311204	11268	ICI MUTUAL INSURANCE COMPANY, RRG	VT	14,506	0	0	0	0	1,329	10,630	0	0	0	0
23-0723970	22713	INSURANCE COMPANY OF NORTH AMERICA	PA	0	0	17	17	0	0	0	0	0	0	0
13-5339725	18341	INSURANCE CORPORATION OF NEW YORK	NY	0	0	258	258	0	0	0	0	0	0	0
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA	9	0	0	0	0	7	0	0	0	0	0
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE	0	0	1,272	1,272	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
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA	0	0	0	0	0	8	0	0	0	0	0
0999999. Total Other U.S. Unaffiliated Insurers				15,322	0	2,151	2,151	0	1,389	10,994	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-2530009	00000	ASSA COMPANIA DE SEGUROS SA	SLV	95	0	0	0	0	0	0	0	0	0	0
AA-2584103	00000	AFIANZADORA GUATEMALTECA SA	GTM	19	0	0	0	0	9	17	0	0	0	0
AA-2730009	00000	AFIANZADORA INSURGENTES SA	MEX	15	0	0	0	0	0	4	0	0	0	0
AA-1780074	00000	AMTRUST INTERNATIONAL UNDERWRITERS DAC	IRL	94	0	0	0	0	0	12	0	0	0	0
AA-2531003	00000	ASEGURADORA SUIZA SALVADORENA SA	SLV	7	0	0	0	0	1	1	0	0	0	0
AA-2830001	00000	ASSA COMPANIA DE SEGUROS SA	PAN	778	0	0	0	0	41	311	0	0	0	0
AA-2730063	00000	CHUBB FIANZAS MONTERREY ASEG DE CAUC SA	MEX	28	0	0	0	0	0	16	0	0	0	0
AA-2480008	00000	CONFIANZA COMPANIA DE SEGUROS SA	ECU	4	0	0	0	0	0	2	0	0	0	0
AA-2134136	00000	CREDITO Y CAUCION SA COMPANIA DE SEGUROS	ARG	427	0	0	0	0	42	147	0	0	0	0
AA-1990023	00000	ETANA INSURANCE COMPANY LIMITED	ZAF	16	0	0	0	0	0	1	0	0	0	0
AA-1240054	00000	EULER HERMES SA (NV)	BEL	344	0	0	0	0	0	107	0	0	0	0
AA-2681002	00000	FICOHSA SEGUROS SA	HND	2	0	0	0	0	1	1	0	0	0	0
AA-0000000	00000	FAIRFAX BRASIL SEGUROS CORPORATIVOS SA	BRA	6	0	0	0	0	4	4	0	0	0	0
AA-2734101	00000	FIANZAS Y CAUCIONES ATLAS SA	MEX	1,762	0	0	0	0	518	1,200	0	0	0	0
AA-2431002	00000	LA COLONIAL SA	DOM	0	0	0	0	0	0	3	0	0	0	0
AA-2930006	00000	RIMAC INTERNACIONAL CIA SEG Y REASEG	PER	277	0	0	0	0	0	17	0	0	0	0
AA-2430690	00000	SEGUROS AMERICA C POR A	DOM	7	0	0	0	0	1	5	0	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
AA-2730029	00000	SEGUROS ATLAS SA	MEX	74	0	0	0	0	6	42	0	0	0	0
AA-2730019	00000	SEGUROS IMBURSA	MEX	242	0	0	0	0	0	206	0	0	0	0
AA-5420023	00000	SEOUL GUARANTEE INSURANCE CO	KOR	21	0	0	0	0	0	19	0	0	0	0
AA-3130007	00000	SUMMIT INSURANCE CO LTD	BHS	23	0	0	0	0	2	13	0	0	0	0
1399999. Total Other Non-U.S. Insurers				4,239	0	597	597	0	625	2,127	0	0	0	0
9999999 Totals				156,524	(1,739)	20,106	18,367	594	19,072	148,146	392	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		0	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	(100)	0	100	0
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT		401	0	0	0	0	0	0	0	0	0	0	1	0	(1)	0
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT		3,705	0	0	0	0	0	0	0	0	0	0	0	0	0	0
36-2542404	19224	ST PAUL PROTECTIVE INSURANCE COMPANY	CT		100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
06-6033509	19070	STANDARD FIRE INSURANCE COMPANY	CT		1	0	0	0	0	0	0	0	0	0	0	(18)	0	18	0
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT		7	0	0	0	0	0	0	0	0	0	0	(6,598)	0	6,598	0
06-0876835	19046	TRAVELERS CASUALTY INS CO OF AMERICA	CT		0	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	(469)	0	469	0
06-0336212	25682	TRAVELERS INDEMNITY CO OF CONNECTICUT	CT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT		787,902	49,271	0	465,021	14,687	990,633	73,651	467,524	5,554	2,066,340	0	54,444	0	2,011,897	0
58-6020487	25666	TRAVELERS INDEMNITY COMPANY OF AMERICA	CT		0	0	0	0	0	0	0	0	0	0	0	4	0	(4)	0
36-2719165	25674	TRAVELERS PROP CAS CO OF AMERICA	CT		0	0	0	0	0	0	0	0	0	0	0	2	0	(2)	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other					792,117	49,271	0	465,021	14,687	990,633	73,651	467,524	5,554	2,066,340	0	47,267	0	2,019,073	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool					792,117	49,271	0	465,021	14,687	990,633	73,651	467,524	5,554	2,066,340	0	47,267	0	2,019,073	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					792,117	49,271	0	465,021	14,687	990,633	73,651	467,524	5,554	2,066,340	0	47,267	0	2,019,073	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	266	3	949	18	240	22	0	0	1,497	0	0	0	1,497	0
06-1430254	10348	ARCH REINSURANCE COMPANY	DE		13,774	723	14	822	23	3,626	5	7,116	0	12,329	0	2,134	0	10,196	0
51-0434766	20370	AXIS REINSURANCE COMPANY	NY		3,910	179	3	477	15	272	9	2,056	0	3,013	0	401	0	2,612	0
47-0574325	32603	BERKLEY INSURANCE COMPANY	DE		30	0	0	0	0	0	0	22	0	22	0	0	0	22	0
31-0542366	10677	CINCINNATI INSURANCE COMPANY	OH		3,899	105	0	45	1	465	1	1,903	0	2,520	0	689	0	1,831	0
35-2293075	11551	ENDURANCE ASSURANCE CORPORATION	DE		2,624	172	2	138	3	774	1	1,376	0	2,465	0	454	0	2,012	0
22-2005057	26921	EVEREST REINSURANCE COMPANY	DE		739	0	0	33	2	54	0	34	0	123	0	18	0	104	0
13-1963496	20281	FEDERAL INSURANCE COMPANY	IN		6,646	0	0	0	0	0	0	9,952	0	9,952	0	1,584	0	8,369	0
06-1325038	39136	FINIAL REINSURANCE COMPANY	CT		0	0	0	0	0	3	0	0	0	3	0	0	0	3	0
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE		2,924	78	0	34	0	349	1	1,428	0	1,890	0	517	0	1,374	0
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA		327	0	0	0	0	0	0	145	0	145	0	0	0	145	0
06-1481194	10829	MARKEL GLOBAL REINSURANCE COMPANY	DE		662	0	0	19	1	31	0	0	0	51	0	17	0	33	0
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE		19,444	459	1	495	22	2,354	4	11,582	0	14,917	0	2,828	0	12,089	0
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE		15,408	0	0	0	0	0	0	18,001	0	18,001	0	1,733	0	16,268	0
47-0698507	23680	ODYSSEY REINSURANCE COMPANY	CT		12,343	640	3	579	19	3,018	5	4,839	0	9,104	0	1,795	0	7,308	0
13-3031176	38636	PARTNER REINSURANCE CO OF THE US	NY		11,622	1,118	16	990	20	5,033	6	6,651	0	13,834	0	1,969	0	11,865	0
23-1740414	22705	R&Q REINSURANCE COMPANY	PA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
52-1952955	10357	RENAISSANCE REINSURANCE US INC	MD		1,950	52	0	22	0	233	1	952	0	1,260	0	344	0	916	0
75-1444207	30058	SCOR REINSURANCE COMPANY	NY		8,411	374	1	229	4	1,589	3	4,505	0	6,705	0	1,292	0	5,413	0
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY		10,622	276	2	472	19	1,513	4	6,757	0	9,042	0	1,553	0	7,489	0
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY		3,985	438	6	1,150	26	1,126	22	1,633	0	4,401	0	514	0	3,887	0
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO		0	0	0	0	4	39	(3)	0	0	40	0	0	0	40	0
13-1290712	20583	XL REINSURANCE AMERICA INC	NY		20,080	1,777	33	2,495	54	7,490	32	9,851	0	21,732	0	3,468	0	18,264	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					139,402	6,658	85	8,949	232	28,219	113	88,803	0	133,059	0	21,311	0	111,748	0
Authorized - Other Non-U.S. Insurers																			
AA-1340125	00000	HANNOVER RUCK SE	DEU		0	0	0	160	4	50	3	0	0	217	0	0	0	217	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		278	0	0	0	0	0	0	167	0	167	0	27	0	140	0
AA-1126623	00000	LLOYDS SYNDICATE 623	GBR		61	0	0	0	0	0	0	37	0	36	0	6	0	31	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

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-3190339	.00000	RENAISSANCE REINSURANCE LTD	BMU		0	74	1	454	19	384	6	0	0	939	0	0	0	939	0
AA-1460006	.00000	VALIDUS REINSURANCE (SWITZERLAND) LTD	CHE		3,068	172	2	138	3	774	1	1,603	0	2,693	0	491	0	2,202	0
1299999. Total Authorized - Other Non-U.S. Insurers					3,407	246	3	752	26	1,207	10	1,806	0	4,052	0	524	0	3,528	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					934,926	56,175	88	474,722	14,945	1,020,059	73,774	558,133	5,554	2,203,451	0	69,101	0	2,134,349	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	(408)	0	408	0
AA-1560039	.00000	TRAVELERS INSURANCE COMPANY OF CANADA	CAN		5,544	0	14	0	28	0	0	4,263	0	4,305	0	0	0	4,305	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other					5,544	0	14	0	28	0	0	4,263	0	4,305	0	(408)	0	4,713	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					5,544	0	14	0	28	0	0	4,263	0	4,305	0	(408)	0	4,713	0
2299999. Total Unauthorized - Affiliates					5,544	0	14	0	28	0	0	4,263	0	4,305	0	(408)	0	4,713	0
Unauthorized - Other U.S. Unaffiliated Insurers																			
03-0371799	.11409	QUEEN CITY ASSURANCE, INC	VT		11	0	0	0	0	0	0	5	0	5	0	1	0	5	0
20-1963672	.14633	VALUEPATH INSURANCE COMPANY	KY		102	0	0	0	0	0	0	68	0	68	0	13	0	55	0
00-0000000	.12704	WILLIAM HENRY INSURANCE LLC	MO		1,614	0	0	0	0	0	0	876	0	876	0	306	0	570	0
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers					1,727	0	0	0	0	0	0	950	0	950	0	320	0	630	0
Unauthorized - Pools - Voluntary Pools																			
AA-9992202	.00000	SMALL BUSINESS ADMINISTRATION	DC		358	0	0	1,357	88	0	0	116	0	1,560	0	0	0	1,560	0
2599999. Total Unauthorized - Pools - Voluntary Pools					358	0	0	1,357	88	0	0	116	0	1,560	0	0	0	1,560	0
Unauthorized - Other Non-U.S. Insurers																			
AA-1320035	.00000	COLISEE RE	FRA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-2734101	.00000	FIANZAS Y CAUCIONES ATLAS SA	MEX		69	0	0	0	0	0	0	23	0	23	0	0	0	23	0
AA-1340097	.00000	GOTHAER ALLGEMEINE VERSICHERUNG AG	DEU		33	0	0	0	0	0	0	4	0	4	0	0	0	4	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-1320158	.00000	SCOR S.E.	FRA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1340255	.00000	WUERTTEMBERGISCHE VERSICHERUNG AG	DEU		0	0	0	0	0	1	0	0	0	1	0	0	0	1	0
2699999. Total Unauthorized - Other Non-U.S. Insurers					102	0	0	0	0	1	0	27	0	29	0	0	0	29	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					7,732	0	14	1,357	116	1	0	5,356	0	6,844	0	(88)	0	6,932	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		31,565	1,660	17	1,505	41	7,764	12	14,267	0	25,266	0	4,762	0	20,503	0
CR-3190339	.00000	RENAISSANCE REINSURANCE LTD	BMU		2	0	0	0	0	(3)	0	0	0	(3)	0	0	0	(3)	0
4099999. Total Certified - Other Non-U.S. Insurers					31,567	1,660	17	1,505	41	7,761	12	14,267	0	25,263	0	4,762	0	20,500	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					31,567	1,660	17	1,505	41	7,761	12	14,267	0	25,263	0	4,762	0	20,500	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5099999. Total Reciprocal Jurisdiction - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Reciprocal Jurisdiction - Other Non-U.S. Insurers																			
RJ-1128623	.00000	LLOYDS SYNDICATE 2623	GBR		311	0	0	0	0	0	0	265	0	265	0	37	0	228	0
RJ-1126623	.00000	LLOYDS SYNDICATE 623	GBR		68	0	0	0	0	0	0	58	0	58	0	8	0	50	0
RJ-3190339	.00000	RENAISSANCE REINSURANCE LTD	BMU		4,066	0	0	0	0	0	0	0	0	0	0	108	0	(108)	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 Com-pany 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 Commis-sions	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
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers					4,446	0	0	0	0	0	0	324	0	324	0	153	0	171	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)					4,446	0	0	0	0	0	0	324	0	324	0	153	0	171	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					978,671	57,835	119	477,583	15,103	1,027,821	73,786	578,080	5,554	2,235,881	0	73,929	0	2,161,952	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					978,671	57,835	119	477,583	15,103	1,027,821	73,786	578,080	5,554	2,235,881	0	73,929	0	2,161,952	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	(100)	100	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
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	(18)	18	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033504 ..	TRAVELERS CASUALTY & SURETY COMPANY	0	0		0	(6,598)	6,598	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	(469)	469	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	54,444	2,011,897	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	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	47,259	2,019,082	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	47,259	2,019,082	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	47,259	2,019,082	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	1,497	0	1,497	1,797	0	1,797	0	1,797	3	0	50
06-1430254 ..	ARCH REINSURANCE COMPANY	0	0		0	2,134	10,196	0	12,329	14,795	2,134	12,661	0	12,661	2	0	266
51-0434766 ..	AXIS REINSURANCE COMPANY	0	0		0	401	2,612	0	3,013	3,615	401	3,214	0	3,214	3	0	90
47-0574325 ..	BERKLEY INSURANCE COMPANY	0	0		0	0	22	0	22	27	0	27	0	27	2	0	1
31-0542366 ..	CINCINNATI INSURANCE COMPANY	0	0		0	689	1,831	0	2,520	3,024	689	2,335	0	2,335	2	0	49
35-2293075 ..	ENDURANCE ASSURANCE CORPORATION	0	0		0	454	2,012	0	2,465	2,958	454	2,505	0	2,505	2	0	53
22-2005057 ..	EVEREST REINSURANCE COMPANY	0	0		0	18	104	0	123	147	18	129	0	129	2	0	3
13-1963496 ..	FEDERAL INSURANCE COMPANY	0	0		0	1,584	8,369	0	9,952	11,943	1,584	10,359	0	10,359	1	0	166
06-1325038 ..	FINIAL REINSURANCE COMPANY	0	0		0	0	3	0	3	4	0	4	0	4	4	0	0
13-2673100 ..	GENERAL REINSURANCE CORPORATION	0	0		0	517	1,374	0	1,890	2,268	517	1,752	0	1,752	1	0	28
04-1543470 ..	LIBERTY MUTUAL INSURANCE COMPANY	0	0		0	0	145	0	145	175	0	175	0	175	3	0	5
06-1481194 ..	MARKEL GLOBAL REINSURANCE COMPANY	0	0		0	17	33	0	51	61	17	43	0	43	3	0	1
13-4924125 ..	MUNICH REINSURANCE AMERICA INC	0	0		0	2,828	12,089	0	14,917	17,900	2,828	15,072	0	15,072	2	0	317
47-0355979 ..	NATIONAL INDEMNITY COMPANY	0	0		0	1,733	16,268	0	18,001	21,602	1,733	19,868	0	19,868	1	0	318
47-0698507 ..	ODYSSEY REINSURANCE COMPANY	0	0		0	1,795	7,308	0	9,104	10,924	1,795	9,129	0	9,129	3	0	256
13-3031176 ..	PARTNER REINSURANCE CO OF THE US	0	0		0	1,969	11,865	0	13,834	16,601	1,969	14,632	0	14,632	2	0	307
23-1740414 ..	R&Q REINSURANCE COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
52-1952955 ..	RENAISSANCE REINSURANCE US INC	0	0		0	344	916	0	1,260	1,512	344	1,168	0	1,168	2	0	25
75-1444207 ..	SCOR REINSURANCE COMPANY	0	0		0	1,292	5,413	0	6,705	8,046	1,292	6,754	0	6,754	2	0	142
13-1675535 ..	SWISS REINSURANCE AMERICA CORPORATION	0	0		0	1,553	7,489	0	9,042	10,851	1,553	9,297	0	9,297	2	0	195
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY	0	0		0	514	3,887	0	4,401	5,281	514	4,767	0	4,767	2	0	100
48-0921045 ..	WESTPORT INSURANCE CORPORATION	0	0		0	0	40	0	40	48	0	48	0	48	2	0	1
13-1290712 ..	XL REINSURANCE AMERICA INC	0	0		0	3,468	18,264	0	21,732	26,079	3,468	22,611	0	22,611	2	0	475

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		0	0	XXX	0	21,311	111,748	0	133,059	159,671	21,311	138,360	0	138,360	XXX	0	2,846
Authorized - Other Non-U.S. Insurers																	
AA-1340125 ..	HANNOVER RUCK SE	0	0		0	0	217	0	217	260	0	260	0	260	2	0	5
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	27	140	0	167	200	27	173	0	173	3	0	5
AA-1126623 ..	LLOYDS SYNDICATE 623	0	0		0	6	31	0	36	44	6	38	0	38	3	0	1
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	0007	0	939	0	0	939	1,127	0	1,127	1,127	0	2	24	0
AA-1460006 ..	VALIDUS REINSURANCE (SWITZERLAND) LTD	0	200	0005	0	691	2,002	0	2,693	3,232	491	2,740	200	2,540	3	6	71
1299999. Total Authorized - Other Non-U.S. Insurers		0	4,039	XXX	0	1,663	2,389	0	4,052	4,862	524	4,338	1,327	3,011	XXX	29	82
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	4,039	XXX	0	70,232	2,133,219	0	137,110	164,533	21,834	142,698	1,327	141,371	XXX	29	2,929
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	(408)	408	0	0	0	(408)	408	0	408	1	0	7
AA-1560039 ..	TRAVELERS INSURANCE COMPANY OF CANADA	0	0		0	0	4,305	4,305	0	0	0	0	0	0	1	0	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		0	0	XXX	0	(408)	4,713	4,305	0	0	(408)	408	0	408	XXX	0	7
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	XXX	0	(408)	4,713	4,305	0	0	(408)	408	0	408	XXX	0	7
2299999. Total Unauthorized - Affiliates		0	0	XXX	0	(408)	4,713	4,305	0	0	(408)	408	0	408	XXX	0	7
Unauthorized - Other U.S. Unaffiliated Insurers																	
03-0371799 ..	QUEEN CITY ASSURANCE, INC	0	297	0003	0	5	0	0	5	7	1	6	6	0	3	0	0
20-1963672 ..	VALUEPATH INSURANCE COMPANY	0	250	0006	0	68	0	0	68	81	13	68	68	0	6	2	0
00-0000000 ..	WILLIAM HENRY INSURANCE LLC	0	0		0	306	570	570	306	368	306	61	0	61	6	0	7
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		0	547	XXX	0	380	570	570	380	456	320	136	74	61	XXX	2	7
Unauthorized - Pools - Voluntary Pools																	
AA-9992202 ..	SMALL BUSINESS ADMINISTRATION	0	0		0	0	1,560	1,560	0	0	0	0	0	0	3	0	0
2599999. Total Unauthorized - Pools - Voluntary Pools		0	0	XXX	0	0	1,560	1,560	0	0	0	0	0	0	XXX	0	0
Unauthorized - Other Non-U.S. Insurers																	
AA-1320035 ..	COLISEE RE	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-2734101 ..	FIANZAS Y CAUCIONES ATLAS SA	0	0		0	0	23	23	0	0	0	0	0	0	6	0	0
AA-1340097 ..	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	0		0	0	4	4	0	0	0	0	0	0	3	0	0
AA-1930680 ..	INSURANCE AUSTRALIA LTD	0	3	0004	0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1120377 ..	OCEAN MARINE INSURANCE COMPANY LTD	0	17	0001	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1320158 ..	SCOR S.E.	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1340255 ..	WUERTTEMBERGISCHE VERSICHERUNG AG	0	0		0	0	1	1	0	0	0	0	0	0	4	0	0
2699999. Total Unauthorized - Other Non-U.S. Insurers		0	20	XXX	0	0	29	29	0	0	0	0	0	0	XXX	0	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	566	XXX	0	(28)	6,872	6,464	380	456	(88)	543	74	469	XXX	2	14
3299999. Total Certified - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3599999. Total Certified - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
3699999. Total Certified - Affiliates		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
Certified - Other Non-U.S. Insurers																	
CR-1340125 ..	HANNOVER RUCK SE	2,050	0		0	6,813	18,453	0	25,266	30,319	4,762	25,556	2,050	23,506	2	43	494
CR-3190339 ..	RENAISSANCE REINSURANCE LTD	0	0		0	(3)	0	0	0	0	0	0	0	0	2	0	0
4099999. Total Certified - Other Non-U.S. Insurers		2,050	0	XXX	0	6,810	18,453	0	25,266	30,319	4,762	25,556	2,050	23,506	XXX	43	494
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		2,050	0	XXX	0	6,810	18,453	0	25,266	30,319	4,762	25,556	2,050	23,506	XXX	43	494
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-1128623 ..	LLOYDS SYNDICATE 2623	0	0		0	37	228	0	265	318	37	281	0	281	3	0	8
RJ-1126623 ..	LLOYDS SYNDICATE 623	0	0		0	8	50	0	58	70	8	62	0	62	3	0	2
RJ-3190339 ..	RENAISSANCE REINSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers		0	0	XXX	0	45	278	0	324	388	45	343	0	343	XXX	0	10
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	0	XXX	0	45	278	0	324	388	45	343	0	343	XXX	0	10
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		2,050	4,605	XXX	0	77,059	2,158,822	6,464	163,079	195,695	26,554	169,141	3,452	165,689	XXX	75	3,446
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		2,050	4,605	XXX	0	77,059	2,158,822	6,464	163,079	195,695	26,554	169,141	3,452	165,689	XXX	75	3,446

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
06-0303275 ..	PHOENIX INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
41-0406690 ..	ST PAUL FIRE & MARINE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-2542404 ..	ST PAUL PROTECTIVE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-6033509 ..	STANDARD FIRE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-6033504 ..	TRAVELERS CASUALTY & SURETY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-0876835 ..	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	49,271	0	0	0	0	0	49,271	0	0	49,271	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
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		49,271	0	0	0	0	0	49,271	0	0	49,271	0	0	0.0	0.0	0.0	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		49,271	0	0	0	0	0	49,271	0	0	49,271	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		49,271	0	0	0	0	0	49,271	0	0	49,271	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	269	0	0	0	0	0	269	0	0	269	0	200	0.0	0.0	0.0	YES	0
06-1430254 ..	ARCH REINSURANCE COMPANY	737	0	0	0	0	0	737	0	0	737	0	650	0.0	0.0	0.0	YES	0
51-0434766 ..	AXIS REINSURANCE COMPANY	105	78	0	0	0	78	182	0	0	182	0	0	42.7	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	105	0	0	0	0	0	105	0	0	105	0	44	0.0	0.0	0.0	YES	0
35-2293075 ..	ENDURANCE ASSURANCE CORPORATION	174	0	0	0	0	0	174	0	0	174	0	143	0.0	0.0	0.0	YES	0
22-2005057 ..	EVEREST REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-1963496 ..	FEDERAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1325038 ..	FINIAL REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-2673100 ..	GENERAL REINSURANCE CORPORATION	78	0	0	0	0	0	78	0	0	78	0	33	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	460	0	0	0	0	0	460	0	0	460	0	164	0.0	0.0	0.0	YES	0
47-0355979 ..	NATIONAL INDEMNITY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
47-0698507 ..	ODYSSEY REINSURANCE COMPANY	643	0	0	0	0	0	643	0	0	643	0	468	0.0	0.0	0.0	YES	0
13-3031176 ..	PARTNER REINSURANCE CO OF THE US	1,134	0	0	0	0	0	1,134	0	0	1,134	0	1,031	0.0	0.0	0.0	YES	0
23-1740414 ..	R&Q REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
52-1952955 ..	RENAISSANCE REINSURANCE US INC	52	0	0	0	0	0	52	0	0	52	0	22	0.0	0.0	0.0	YES	0
75-1444207 ..	SCOR REINSURANCE COMPANY	375	0	0	0	0	0	375	0	0	375	0	261	0.0	0.0	0.0	YES	0
13-1675535 ..	SWISS REINSURANCE AMERICA CORPORATION	278	0	0	0	0	0	278	0	0	278	0	278	0.0	0.0	0.0	YES	0
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY	444	0	0	0	0	0	444	0	0	444	0	343	0.0	0.0	0.0	YES	0
48-0921045 ..	WESTPORT INSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

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
13-1290712 ..	XL REINSURANCE AMERICA INC	1,810	0	0	0	0	0	1,810	0	0	1,810	0	1,613	0.0	0.0	0.0	YES	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		6,665	78	0	0	0	78	6,743	0	0	6,743	0	5,249	1.2	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	74	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	75	0	0	0	0	0	75	0	0	75	0	56	0.0	0.0	0.0	YES	0
AA-1460006 ..	VALIDUS REINSURANCE (SWITZERLAND) LTD	174	0	0	0	0	0	174	0	0	174	0	143	0.0	0.0	0.0	YES	0
1299999. Total Authorized - Other Non-U.S. Insurers		249	0	0	0	0	0	249	0	0	249	0	273	0.0	0.0	0.0	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		56,186	78	0	0	0	78	56,263	0	0	56,263	0	5,522	0.1	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	14	0	0	0	0	0	14	0	0	14	0	0	0.0	0.0	0.0	YES	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		14	0	0	0	0	0	14	0	0	14	0	0	0.0	0.0	0.0	XXX	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		14	0	0	0	0	0	14	0	0	14	0	0	0.0	0.0	0.0	XXX	0
2299999. Total Unauthorized - Affiliates		14	0	0	0	0	0	14	0	0	14	0	0	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
20-1963672 ..	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	0	0	0	0	0	0	0	0	0	0	0	285	0.0	0.0	0.0	YES	0
2599999. Total Unauthorized - Pools - Voluntary Pools		0	0	0	0	0	0	0	0	0	0	0	285	0.0	0.0	0.0	XXX	0
Unauthorized - Other Non-U.S. Insurers																		
AA-1320035 ..	COLISEE RE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-2734101 ..	FIANZAS Y CAUCIONES ATLAS SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340097 ..	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1930680 ..	INSURANCE AUSTRALIA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120377 ..	OCEAN MARINE INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320158 ..	SCOR S.E.	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

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
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		14	0	0	0	0	0	14	0	0	14	0	285	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	1,677	0	0	0	0	0	1,677	0	0	1,677	0	1,336	0.0	0.0	0.0	YES	0
CR-3190339 ..	RENAISSANCE REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
4099999. Total Certified - Other Non-U.S. Insurers		1,677	0	0	0	0	0	1,677	0	0	1,677	0	1,336	0.0	0.0	0.0	XXX	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		1,677	0	0	0	0	0	1,677	0	0	1,677	0	1,336	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-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-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
5499999. Total Reciprocal Jurisdiction - 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
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		57,877	78	0	0	0	78	57,955	0	0	57,955	0	7,143	0.1	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		57,877	78	0	0	0	78	57,955	0	0	57,955	0	7,143	0.1	0.0	0.0	XXX	0

SCHEDULE F - PART 3 (Continued)

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

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
Authorized - Affiliates - U.S. Non-Pool - Other																	
06-0291290 ..	CHARTER OAK FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1067463 ..	FARMINGTON CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0303275 ..	PHOENIX INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0406690 ..	ST PAUL FIRE & MARINE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2542404 ..	ST PAUL PROTECTIVE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033509 ..	STANDARD FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-6033504 ..	TRAVELERS CASUALTY & SURETY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0876835 ..	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
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
47-0698507 ..	ODYSSEY REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3031176 ..	PARTNER REINSURANCE CO OF THE US	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1740414 ..	R&Q REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
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

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
48-0921045 ..	WESTPORT INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1290712 ..	XL REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
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
20-1963672 ..	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-1320035 ..	COLISEE RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2734101 ..	FIANZAS Y CAUCIONES ATLAS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340097 ..	GOTHAER ALLGEMEINE VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930680 ..	INSURANCE AUSTRALIA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120377 ..	OCEAN MARINE INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320158 ..	SCOR S.E.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340255 ..	WUERTTEMBERGISCHE VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2699999. Total Unauthorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance														
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
3699999. Total Certified - Affiliates				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
Certified - Other Non-U.S. Insurers																	
CR-1340125 ..	HANNOVER RUCK SE	2	.05/22/2014 ..	10.0	0	20,503	2,050	10.0	100.0	0	20,503	0	0	0	0	0	0
CR-3190339 ..	RENAISSANCE REINSURANCE LTD	3	.11/21/2018 ..	20.0	0	(3)	(1)	0.0	0.0	0	0	0	0	0	0	0	0
4099999. Total Certified - Other Non-U.S. Insurers				XXX	0	20,500	2,050	XXX	XXX	0	20,503	0	0	0	0	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX	0	20,500	2,050	XXX	XXX	0	20,503	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-1128623 ..	LLOYDS SYNDICATE 2623	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
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	20,500	2,050	XXX	XXX	0	20,503	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	20,500	2,050	XXX	XXX	0	20,503	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
06-0303275 ..	PHOENIX INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
41-0406690 ..	ST PAUL FIRE & MARINE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2542404 ..	ST PAUL PROTECTIVE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-6033509 ..	STANDARD FIRE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-6033504 ..	TRAVELERS CASUALTY & SURETY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0876835 ..	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
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
47-0698507 ..	ODYSSEY REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3031176 ..	PARTNER REINSURANCE CO OF THE US	0	XXX	XXX	0	0	0	XXX	XXX	0
23-1740414 ..	R&Q REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
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

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
48-0921045 ..	WESTPORT INSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1290712 ..	XL REINSURANCE AMERICA INC	0	XXX	XXX	0	0	0	XXX	XXX	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		0	XXX	XXX	0	0	0	XXX	XXX	0
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	408	0	XXX	XXX	XXX	0	XXX	0
AA-1560039 ..	TRAVELERS INSURANCE COMPANY OF CANADA	0	4,305	0	XXX	XXX	XXX	4,305	XXX	4,305
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		0	4,713	0	XXX	XXX	XXX	4,305	XXX	4,305
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	4,713	0	XXX	XXX	XXX	4,305	XXX	4,305
2299999. Total Unauthorized - Affiliates		0	4,713	0	XXX	XXX	XXX	4,305	XXX	4,305
Unauthorized - Other U.S. Unaffiliated Insurers										
03-0371799 ..	QUEEN CITY ASSURANCE, INC	0	0	0	XXX	XXX	XXX	0	XXX	0
20-1963672 ..	VALUEPATH INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000 ..	WILLIAM HENRY INSURANCE LLC	0	570	0	XXX	XXX	XXX	570	XXX	570
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		0	570	0	XXX	XXX	XXX	570	XXX	570
Unauthorized - Pools - Voluntary Pools										
AA-9992202 ..	SMALL BUSINESS ADMINISTRATION	0	1,560	0	XXX	XXX	XXX	1,560	XXX	1,560
2599999. Total Unauthorized - Pools - Voluntary Pools		0	1,560	0	XXX	XXX	XXX	1,560	XXX	1,560
Unauthorized - Other Non-U.S. Insurers										
AA-1320035 ..	COLISEE RE	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-2734101 ..	FIANZAS Y CAUCIONES ATLAS SA	0	23	0	XXX	XXX	XXX	23	XXX	23
AA-1340097 ..	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	4	0	XXX	XXX	XXX	4	XXX	4
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-1320158 ..	SCOR S.E.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1340255 ..	WUERTTEMBERGISCHE VERSICHERUNG AG	0	1	0	XXX	XXX	XXX	1	XXX	1

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)
2699999. Total Unauthorized - Other Non-U.S. Insurers		0	29	0	XXX	XXX	XXX	29	XXX	29
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	6,872	0	XXX	XXX	XXX	6,464	XXX	6,464
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-1128623 ..	LLOYDS SYNDICATE 2623	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
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	6,872	0	0	0	0	6,464	0	6,464
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	0	0	0	0	0	0	0
9999999 Totals		0	6,872	0	0	0	0	6,464	0	6,464

SCHEDULE F - PART 4

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

1 Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
0001	1	021000089	CITIBANK N.A.	17
0002	1	021000089	CITIBANK N.A.	56
0003	1	026002532	BANK OF NOVA SCOTIA	297
0004	1	026007728	NATIONAL AUSTRALIA BANK	3
0005	1	021000089	CITIBANK N.A.	200
0006	1	083001314	REPUBLIC BANK	250
0007	1	021000089	CITIBANK N.A.	3,783
Total				4,605

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

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

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.	MUNICH REINSURANCE AMERICA INC	40.000	9,265
2.	XL REINSURANCE AMERICA INC	34.000	85
3.	HANNOVER RUCK SE	32.000	2,995
4.	HANNOVER RUCK SE	32.000	107,229
5.	VALUEPATH INSURANCE COMPANY	28.000	102

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	2,066,340	787,902	Yes [X] No [ ]
7.	HANNOVER RUCK SE	25,482	31,565	Yes [ ] No [X]
8.	XL REINSURANCE AMERICA INC	21,732	20,080	Yes [ ] No [X]
9.	NATIONAL INDEMNITY COMPANY	18,001	15,408	Yes [ ] No [X]
10.	MUNICH REINSURANCE AMERICA INC	14,917	19,444	Yes [ ] No [X]

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

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	4,943,302,629	0	4,943,302,629
2.	Premiums and considerations (Line 15)	308,425,453	0	308,425,453
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	57,954,515	(57,954,515)	0
4.	Funds held by or deposited with reinsured companies (Line 16.2)	392,023	0	392,023
5.	Other assets	130,055,869	0	130,055,869
6.	Net amount recoverable from reinsurers	0	2,155,487,778	2,155,487,778
7.	Protected cell assets (Line 27)	0	0	0
8.	Totals (Line 28)	5,440,130,489	2,097,533,263	7,537,663,753
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	1,517,383,142	1,594,293,010	3,111,676,152
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	121,297,196	5,553,890	126,851,086
11.	Unearned premiums (Line 9)	1,394,161,189	578,079,658	1,972,240,846
12.	Advance premiums (Line 10)	3,880,400	0	3,880,400
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	18,122,229	0	18,122,229
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	73,928,911	(73,928,911)	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)	23,586,276	0	23,586,276
17.	Provision for reinsurance (Line 16)	6,464,384	(6,464,384)	0
18.	Other liabilities	31,861,982	0	31,861,982
19.	Total liabilities excluding protected cell business (Line 26)	3,190,685,707	2,097,533,263	5,288,218,971
20.	Protected cell liabilities (Line 27)	0	0	0
21.	Surplus as regards policyholders (Line 37)	2,249,444,782	XXX	2,249,444,782
22.	Totals (Line 38)	5,440,130,489	2,097,533,263	7,537,663,753

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	63,039	67,105	614	451	1,682	58	5,056	(2,280)	XXX
2. 2013	1,747,246	471,422	1,275,824	562,240	273,687	28,977	11,247	48,448	17,449	20,948	337,280	XXX
3. 2014	1,826,816	465,168	1,361,648	493,650	195,771	19,116	11,280	52,747	15,987	14,782	342,475	XXX
4. 2015	1,879,820	509,296	1,370,524	433,327	185,319	12,552	6,095	49,237	15,884	17,382	287,819	XXX
5. 2016	1,936,556	528,963	1,407,593	593,620	252,473	25,876	8,284	54,166	18,090	48,003	394,814	XXX
6. 2017	2,033,846	581,305	1,452,541	651,972	231,760	17,897	5,548	55,663	18,217	44,451	470,007	XXX
7. 2018	2,151,646	613,939	1,537,706	704,523	263,846	19,933	6,291	55,437	16,667	16,151	493,089	XXX
8. 2019	2,293,545	672,467	1,621,078	633,597	235,757	13,133	6,765	59,083	17,464	11,421	445,828	XXX
9. 2020	2,513,108	766,933	1,746,175	564,023	195,852	12,550	4,463	61,425	18,002	18,044	419,680	XXX
10. 2021	2,696,094	840,938	1,855,156	360,095	121,650	4,673	2,800	53,813	15,379	2,870	278,752	XXX
11. 2022	2,929,557	913,227	2,016,330	130,451	28,972	2,430	1,202	34,640	7,968	2,480	129,379	XXX
12. Totals	XXX	XXX	XXX	5,190,537	2,052,192	157,749	64,427	526,341	161,165	201,588	3,596,843	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	56,884	44,072	27,949	27,567	2,423	1,522	7,169	7,337	6,476	2,358	7,962	18,045	XXX
2. 2013	29,614	28,652	(2,317)	97	1,948	781	82	54	1,139	387	1,996	497	XXX
3. 2014	5,034	3,522	8,675	8,415	419	194	(27)	(46)	1,342	428	2,739	2,930	XXX
4. 2015	8,286	6,301	21,346	18,561	231	142	10	3	1,471	491	4,342	5,847	XXX
5. 2016	30,465	19,565	12,700	15,476	2,509	959	304	239	2,796	857	8,546	11,679	XXX
6. 2017	63,454	49,216	44,079	41,338	3,058	1,103	45	392	3,654	1,423	12,172	20,818	XXX
7. 2018	110,258	88,137	44,839	43,673	3,124	1,350	(1,301)	(618)	8,103	2,770	12,626	29,711	XXX
8. 2019	123,800	82,725	158,622	116,288	4,869	1,716	4,370	815	13,348	5,976	10,827	97,489	XXX
9. 2020	152,713	79,612	349,134	157,727	3,936	1,731	3,915	901	23,162	9,803	19,856	283,086	XXX
10. 2021	140,690	46,902	498,782	229,363	3,736	2,330	13,563	2,490	36,829	17,373	16,955	395,143	XXX
11. 2022	144,223	28,880	861,429	369,317	8,462	3,275	16,217	5,235	45,373	15,118	52,074	653,879	XXX
12. Totals	865,424	477,583	2,025,238	1,027,821	34,714	15,103	44,347	16,802	143,692	56,984	150,095	1,519,122	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	13,195	4,850
2. 2013	670,132	332,355	337,777	38.4	70.5	26.5	0	0	0.0	(1,452)	1,949
3. 2014	580,957	235,552	345,405	31.8	50.6	25.4	0	0	0.0	1,772	1,158
4. 2015	526,460	232,794	293,666	28.0	45.7	21.4	0	0	0.0	4,771	1,076
5. 2016	722,435	315,942	406,494	37.3	59.7	28.9	0	0	0.0	8,124	3,555
6. 2017	839,821	348,996	490,824	41.3	60.0	33.8	0	0	0.0	16,979	3,838
7. 2018	944,916	422,116	522,800	43.9	68.8	34.0	0	0	0.0	23,287	6,424
8. 2019	1,010,821	467,505	543,316	44.1	69.5	33.5	0	0	0.0	83,409	14,079
9. 2020	1,170,858	468,092	702,766	46.6	61.0	40.2	0	0	0.0	264,509	18,577
10. 2021	1,112,182	438,287	673,895	41.3	52.1	36.3	0	0	0.0	363,207	31,936
11. 2022	1,243,225	459,968	783,258	42.4	50.4	38.8	0	0	0.0	607,455	46,424
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,385,257	133,865

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	One Year	Two Year
1. Prior	884,327	532,903	371,981	273,090	261,951	253,700	254,368	254,831	248,216	246,322	(1,893)	(8,508)
2. 2013	407,778	415,297	377,421	340,389	316,720	310,265	308,413	312,249	311,259	306,026	(5,233)	(6,223)
3. 2014	XXX	423,997	428,020	372,108	325,912	309,569	303,364	304,249	307,669	307,730	61	3,481
4. 2015	XXX	XXX	433,484	413,882	373,240	317,559	307,492	279,907	268,440	259,333	(9,108)	(20,575)
5. 2016	XXX	XXX	XXX	457,994	452,578	397,553	401,510	401,382	386,384	368,479	(17,905)	(32,903)
6. 2017	XXX	XXX	XXX	XXX	497,183	510,954	474,345	471,689	458,620	451,147	(7,473)	(20,542)
7. 2018	XXX	XXX	XXX	XXX	XXX	472,285	500,406	486,911	485,776	478,697	(7,079)	(8,214)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	512,839	528,621	512,917	494,325	(18,592)	(34,296)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	695,558	638,325	645,985	7,660	(49,573)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	735,803	616,004	(119,799)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	726,332	XXX	XXX
12. Totals											(179,360)	(177,353)

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		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior	000	111,878	150,872	174,489	193,535	226,883	231,920	235,579	236,299	232,396	XXX	XXX
2. 2013	53,348	183,168	254,197	277,690	293,505	299,905	304,544	305,859	301,799	306,282	XXX	XXX
3. 2014	XXX	79,013	186,396	241,782	276,025	283,956	296,544	299,524	305,316	305,714	XXX	XXX
4. 2015	XXX	XXX	54,254	157,092	210,491	230,802	244,445	252,124	253,483	254,466	XXX	XXX
5. 2016	XXX	XXX	XXX	74,872	206,510	281,332	309,213	347,315	354,897	358,739	XXX	XXX
6. 2017	XXX	XXX	XXX	XXX	102,318	280,792	367,522	398,527	418,164	432,560	XXX	XXX
7. 2018	XXX	XXX	XXX	XXX	XXX	113,197	317,922	397,670	429,863	454,319	XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	116,968	279,499	366,939	404,209	XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	129,939	276,378	376,258	XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	107,542	240,317	XXX	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	102,707	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	682,646	284,332	114,780	18,697	3,413	(11,624)	(3,855)	2,936	(862)	214
2. 2013	279,767	150,751	83,519	29,459	226	(7,624)	(8,686)	(3,976)	755	(2,386)
3. 2014	XXX	272,361	177,259	85,176	29,216	7,502	1,239	(699)	(476)	279
4. 2015	XXX	XXX	289,649	172,134	104,638	53,373	37,730	13,624	4,105	2,792
5. 2016	XXX	XXX	XXX	293,943	112,308	29,288	17,035	10,656	1,890	(2,711)
6. 2017	XXX	XXX	XXX	XXX	298,491	135,759	53,846	37,741	11,848	2,394
7. 2018	XXX	XXX	XXX	XXX	XXX	268,565	89,855	37,789	21,298	483
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	275,065	130,288	74,573	45,889
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	435,863	233,714	194,421
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	525,032	280,493
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	503,095

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. 2013	0	0	0	0	0	0	0	0	0	0	0	0
3. 2014	0	0	0	0	0	0	0	1	1	0	0	0
4. 2015	0	0	0	0	0	0	0	0	0	0	0	0
5. 2016	0	0	0	0	0	0	0	0	0	0	0	0
6. 2017	0	0	0	0	0	0	0	1	1	0	0	0
7. 2018	0	0	0	0	0	0	0	3	3	0	0	0
8. 2019	0	0	0	0	0	0	0	0	0	0	0	0
9. 2020	0	0	0	0	0	0	0	0	0	0	0	0
10. 2021	0	0	0	0	0	0	0	0	0	0	0	0
11. 2022	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	55	55	0	0	12	12	1	1	0	0	0
2. 2013	0	0	0	0	0	0	0	0	1	1	0	0	0
3. 2014	0	0	0	0	0	0	0	0	1	1	0	0	0
4. 2015	0	0	0	0	0	0	0	0	1	1	0	0	0
5. 2016	0	0	0	0	0	0	0	0	1	1	0	0	0
6. 2017	0	0	0	0	0	0	0	0	1	1	0	0	0
7. 2018	0	0	0	0	0	0	0	0	1	1	0	0	0
8. 2019	0	0	0	0	0	0	0	0	1	1	0	0	0
9. 2020	0	0	0	0	0	0	0	0	1	1	0	0	0
10. 2021	0	0	0	0	0	0	0	0	1	1	0	0	0
11. 2022	0	0	0	0	0	0	0	0	(7)	(7)	0	0	0
12. Totals	0	0	55	55	0	0	12	12	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. 2013	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2014	2	2	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2015	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2016	2	2	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2017	2	2	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2018	5	5	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2019	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2020	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2021	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2022	(7)	(7)	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	109	109	10	10	(2)	(2)	0	0	XXX
2. 2013	90	90	0	0	0	0	0	0	0	0	0	0
3. 2014	40	40	0	0	0	0	0	0	0	0	0	0
4. 2015	0	0	0	0	0	0	0	(5)	(5)	0	0	0
5. 2016	0	0	0	0	0	0	0	1	1	0	0	0
6. 2017	0	0	0	0	0	0	0	0	0	0	0	0
7. 2018	0	0	0	0	0	0	0	(2)	(2)	0	0	0
8. 2019	0	0	0	0	0	0	0	(1)	(1)	0	0	0
9. 2020	0	0	0	0	0	0	0	(2)	(2)	0	0	0
10. 2021	0	0	0	0	0	0	0	0	0	0	0	0
11. 2022	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	109	109	10	10	(11)	(11)	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	1,387	1,387	5,194	5,194	255	255	447	447	113	113	0	0	15
2. 2013	0	0	11	11	0	0	1	1	5	5	0	0	0
3. 2014	0	0	0	0	0	0	0	0	5	5	0	0	0
4. 2015	0	0	0	0	0	0	0	0	5	5	0	0	0
5. 2016	0	0	0	0	0	0	0	0	5	5	0	0	0
6. 2017	0	0	0	0	0	0	0	0	5	5	0	0	0
7. 2018	0	0	0	0	0	0	0	0	5	5	0	0	0
8. 2019	0	0	0	0	0	0	0	0	5	5	0	0	0
9. 2020	0	0	0	0	0	0	0	0	5	5	0	0	0
10. 2021	0	0	0	0	0	0	0	0	5	5	0	0	0
11. 2022	0	0	0	0	0	0	0	0	(35)	(35)	0	0	0
12. Totals	1,387	1,387	5,205	5,205	255	255	449	449	119	119	0	0	15

	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. 2013	17	17	0	19.4	19.4	0.0	0	0	0.0	0	0
3. 2014	4	4	0	11.2	11.2	0.0	0	0	0.0	0	0
4. 2015	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2016	5	5	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2017	5	5	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2018	3	3	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2019	3	3	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2020	2	2	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2021	5	5	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2022	(35)	(35)	0	0.0	0.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								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	365	365	49	49	0	0	0	0	XXX
2. 2013	0	0	0	0	0	0	0	0	0	0	0	0
3. 2014	0	0	0	0	0	0	0	0	0	0	0	0
4. 2015	0	0	0	0	0	0	0	0	0	0	0	0
5. 2016	0	0	0	0	0	0	0	0	0	0	0	0
6. 2017	0	0	0	0	0	0	0	0	0	0	0	0
7. 2018	0	0	0	0	0	0	0	0	0	0	0	0
8. 2019	0	0	0	0	0	0	0	0	0	0	0	0
9. 2020	0	0	0	0	0	0	0	0	0	0	0	0
10. 2021	0	0	0	0	0	0	0	0	0	0	0	0
11. 2022	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	365	365	49	49	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	34	34	1,811	1,811	111	111	3,234	3,234	230	230	0	0	38
2. 2013	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2014	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2015	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2016	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2017	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2018	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2021	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2022	0	0	9,000	9,000	0	0	0	0	2	2	0	0	0
12. Totals	34	34	10,811	10,811	111	111	3,234	3,234	232	232	0	0	38

	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. 2013	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2014	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2015	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2016	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2017	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2018	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2019	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2020	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2021	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2022	9,002	9,002	0	0.0	0.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

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

N O N E

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

N O N E

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

N O N E

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	45	45	0	0	0	0	XXX
2. 2013	266	266	0	25	25	2	2	5	5	0	0	1
3. 2014	676	676	0	191	191	3	3	15	15	0	0	3
4. 2015	586	586	0	51	51	10	10	17	17	0	0	2
5. 2016	711	711	0	358	358	1	1	10	10	0	0	4
6. 2017	174	174	0	369	369	0	0	4	4	0	0	2
7. 2018	956	956	0	97	97	12	12	10	10	0	0	5
8. 2019	1,138	1,059	78	69	69	1	1	11	11	0	0	5
9. 2020	682	565	117	77	77	0	0	2	2	0	0	1
10. 2021	808	687	120	3	3	0	0	5	5	0	0	1
11. 2022	3,462	842	2,620	0	0	5	5	4	4	0	0	1
12. Totals	XXX	XXX	XXX	1,240	1,240	78	78	83	83	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	20	20	7,982	7,982	73	73	3,054	3,054	1,069	1,069	0	0	7
2. 2013	0	0	31	31	0	0	1	1	2	2	0	0	0
3. 2014	0	0	23	23	0	0	0	0	2	2	0	0	0
4. 2015	0	0	122	122	0	0	0	0	2	2	0	0	0
5. 2016	0	0	320	320	0	0	0	0	2	2	0	0	0
6. 2017	0	0	406	406	0	0	0	0	2	2	0	0	0
7. 2018	0	0	347	347	8	8	0	0	0	0	0	0	1
8. 2019	0	0	567	567	0	0	4	4	2	2	0	0	0
9. 2020	98	98	280	258	0	0	13	13	0	0	0	22	1
10. 2021	0	0	248	233	0	0	56	56	2	2	0	15	0
11. 2022	0	0	1,751	319	5	5	71	58	(37)	(37)	0	1,445	1
12. Totals	118	118	12,077	10,607	85	85	3,199	3,186	1,050	1,050	0	1,482	10

	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. 2013	66	66	0	24.9	24.9	0.0	0	0	0.0	0	0
3. 2014	234	234	0	34.7	34.7	0.0	0	0	0.0	0	0
4. 2015	202	202	0	34.5	34.5	0.0	0	0	0.0	0	0
5. 2016	691	691	0	97.2	97.2	0.0	0	0	0.0	0	0
6. 2017	781	781	0	450.0	450.0	0.0	0	0	0.0	0	0
7. 2018	474	474	0	49.5	49.5	0.0	0	0	0.0	0	0
8. 2019	655	655	0	57.6	61.9	0.0	0	0	0.0	0	0
9. 2020	470	448	22	69.0	79.4	18.7	0	0	0.0	22	0
10. 2021	315	300	15	39.0	43.6	12.6	0	0	0.0	15	0
11. 2022	1,799	353	1,445	51.9	42.0	55.2	0	0	0.0	1,432	13
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,469	13

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	66,768	66,916	8	15	116	50	85	(89)	XXX
2. 2013	752,242	360,288	391,954	450,594	257,924	11,182	10,750	26,956	14,677	929	205,382	3,968
3. 2014	814,851	384,041	430,810	365,362	175,333	11,566	11,185	27,797	13,924	1,021	204,284	3,874
4. 2015	845,086	390,425	454,662	343,698	167,318	6,487	6,036	28,081	14,223	198	190,690	3,719
5. 2016	881,780	412,495	469,285	424,947	233,491	8,369	8,010	31,698	16,694	473	206,817	3,943
6. 2017	954,804	459,513	495,290	435,502	218,707	6,064	5,418	31,630	16,794	304	232,276	4,094
7. 2018	1,013,950	481,979	531,971	457,668	233,673	6,836	6,082	31,679	15,222	384	241,205	4,476
8. 2019	1,095,452	516,201	579,251	401,418	168,899	6,971	6,401	34,001	15,800	343	251,291	4,970
9. 2020	1,228,807	579,164	649,643	329,572	104,407	4,507	4,235	33,869	15,637	680	243,669	5,085
10. 2021	1,447,798	685,086	762,712	246,800	86,017	3,390	2,742	30,732	13,733	507	178,430	5,015
11. 2022	1,604,589	763,073	841,516	71,439	24,371	1,372	1,197	16,116	6,885	24	56,474	3,240
12. Totals	XXX	XXX	XXX	3,593,769	1,737,056	66,752	62,071	292,674	143,639	4,948	2,010,430	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	43,068	40,364	11,686	11,722	780	718	17	56	1,259	677	0	3,272	71
2. 2013	28,343	28,554	313	23	403	444	80	44	638	344	0	368	34
3. 2014	4,642	3,522	10,386	8,390	291	194	(30)	(46)	676	364	0	3,541	36
4. 2015	7,565	6,301	21,080	18,437	160	142	15	3	788	424	0	4,301	42
5. 2016	28,359	19,565	18,670	14,588	824	807	180	177	1,445	778	0	13,563	77
6. 2017	57,272	49,216	46,218	38,225	2,080	1,103	(174)	392	2,515	1,354	0	17,622	134
7. 2018	100,281	85,646	50,626	43,217	1,461	1,236	(622)	(618)	4,805	2,587	0	24,483	256
8. 2019	113,421	78,432	139,569	110,553	2,765	1,693	866	799	10,755	5,791	0	70,107	573
9. 2020	140,219	79,184	253,273	149,715	1,995	1,725	1,016	885	17,498	9,278	0	173,214	921
10. 2021	134,496	45,304	387,243	213,475	2,920	2,201	2,586	2,172	31,664	17,049	0	278,707	1,687
11. 2022	117,817	28,712	612,252	337,920	4,104	3,266	5,138	4,886	27,085	14,547	0	377,066	2,310
12. Totals	775,484	464,798	1,551,315	946,265	17,784	13,530	9,073	8,750	99,127	53,194	0	966,245	6,141

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	2,667	605
2. 2013	518,510	312,760	205,750	68.9	86.8	52.5	0	0	0.0	78	290
3. 2014	420,691	212,866	207,825	51.6	55.4	48.2	0	0	0.0	3,116	425
4. 2015	407,874	212,883	194,991	48.3	54.5	42.9	0	0	0.0	3,907	394
5. 2016	514,492	294,111	220,381	58.3	71.3	47.0	0	0	0.0	12,876	687
6. 2017	581,107	331,209	249,898	60.9	72.1	50.5	0	0	0.0	16,050	1,572
7. 2018	652,734	387,046	265,687	64.4	80.3	49.9	0	0	0.0	22,045	2,438
8. 2019	709,766	388,367	321,399	64.8	75.2	55.5	0	0	0.0	64,005	6,102
9. 2020	781,948	365,065	416,883	63.6	63.0	64.2	0	0	0.0	164,593	8,621
10. 2021	839,831	382,694	457,137	58.0	55.9	59.9	0	0	0.0	262,960	15,747
11. 2022	855,324	421,784	433,540	53.3	55.3	51.5	0	0	0.0	363,438	13,628
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	915,736	50,509

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	6,175	4,503	166	154	212	16	575	1,880	XXX
2. 2021	80,894	14,444	66,451	63,354	29,395	29	18	1,737	152	816	35,554	XXX
3. 2022	71,012	5,285	65,727	23,638	463	0	0	1,861	142	410	24,894	XXX
4. Totals	XXX	XXX	XXX	93,166	34,361	195	173	3,810	309	1,802	62,328	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	1,458	1,354	6,210	6,482	242	6	(72)	10	4,674	613	0	4,049	28
2. 2021	494	282	4,375	4,172	44	0	393	40	1,079	140	0	1,751	13
3. 2022	1,031	0	4,424	2,085	25	0	330	26	201	4	0	3,896	38
4. Totals	2,983	1,636	15,009	12,739	312	6	651	76	5,955	756	0	9,696	79

	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	(167)	4,217
2. 2021	71,505	34,200	37,305	88.4	236.8	56.1	0	0	0.0	415	1,336
3. 2022	31,510	2,720	28,790	44.4	51.5	43.8	0	0	0.0	3,370	526
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,617	6,079

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. 2021												
3. 2022												
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. 2021													
3. 2022													
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. 2021											
3. 2022											
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	48,326	22,651	6,037	176	6,810	341	18,908	38,006	XXX
2. 2021	1,151,761	125,888	1,025,873	49,938	6,235	1,254	40	21,272	1,422	1,547	64,768	XXX
3. 2022	1,236,053	129,586	1,106,467	35,374	4,138	1,053	0	16,659	938	2,045	48,011	XXX
4. Totals	XXX	XXX	XXX	133,639	33,023	8,344	216	44,741	2,701	22,501	150,784	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	52,091	5,873	88,828	9,642	10,397	310	5,988	75	14,691	537	81,066	155,557	313
2. 2021	5,700	1,317	106,916	11,483	772	129	10,528	222	4,062	159	16,955	114,670	83
3. 2022	25,375	169	234,001	19,993	4,327	5	10,679	265	18,199	679	52,074	271,471	133
4. Totals	83,165	7,358	429,745	41,118	15,496	443	27,196	561	36,952	1,375	150,095	541,698	529

	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	125,403	30,154
2. 2021	200,443	21,006	179,437	17.4	16.7	17.5	0	0	0.0	99,817	14,853
3. 2022	345,668	26,186	319,482	28.0	20.2	28.9	0	0	0.0	239,214	32,257
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	464,434	77,264

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

($000 OMITTED)

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

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2021	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2022	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Totals	0	0	0	0	0	0	0	0	0	0	0	0	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2021	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2022	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1M - INTERNATIONAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2013												XXX
3. 2014												XXX
4. 2015												XXX
5. 2016												XXX
6. 2017												XXX
7. 2018												XXX
8. 2019												XXX
9. 2020												XXX
10. 2021												XXX
11. 2022												XXX
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2013													
3. 2014													
4. 2015													
5. 2016													
6. 2017													
7. 2018													
8. 2019													
9. 2020													
10. 2021													
11. 2022													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2013											
3. 2014											
4. 2015											
5. 2016											
6. 2017											
7. 2018											
8. 2019											
9. 2020											
10. 2021											
11. 2022											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
				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. 2013	0	0	0	0	0	0	0	1	1	0	0	XXX
3. 2014	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2015	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2016	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2017	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2018	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2019	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2020	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2021	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2022	0	0	0	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	0	0	0	0	1	1	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. 2013	0	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2014	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2015	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2016	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2017	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2018	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2019	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2020	0	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2021	0	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2022	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. 2013	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2014	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2015	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2016	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2017	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2018	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2019	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2020	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2021	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2022	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	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	269	269	36	36	0	0	0	0	XXX
2. 2013	0	0	0	0	0	8	8	245	245	0	0	XXX
3. 2014	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2015	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2016	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2017	61	60	1	0	0	0	0	0	0	0	0	XXX
7. 2018	1,321	1,317	4	0	0	0	0	0	0	0	0	XXX
8. 2019	9,300	9,296	4	0	0	0	0	72	72	0	0	XXX
9. 2020	12,534	12,533	1	15,000	15,000	0	0	479	479	0	0	XXX
10. 2021	13,394	13,393	1	0	0	0	0	66	66	0	0	XXX
11. 2022	13,107	13,106	1	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	15,269	15,269	44	44	862	862	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	2,151	2,151	0	0	0	0	0	0	0	0	0	0	XXX
2. 2013	0	0	0	0	335	335	0	0	0	0	0	0	XXX
3. 2014	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2015	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2016	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2017	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2018	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2019	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2020	0	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2021	0	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2022	0	0	0	0	0	0	0	0	0	0	0	0	XXX
12. Totals	2,151	2,151	0	0	335	335	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. 2013	588	588	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2014	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2015	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2016	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2017	0	0	0	0.1	0.1	0.0	0	0	0.0	0	0
7. 2018	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2019	72	72	0	0.8	0.8	0.0	0	0	0.0	0	0
9. 2020	15,479	15,479	0	123.5	123.5	0.0	0	0	0.0	0	0
10. 2021	66	66	0	0.5	0.5	0.0	0	0	0.0	0	0
11. 2022	0	0	0	0.0	0.0	45.8	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. 2013	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2014	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2015	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2016	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2017	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2018	157	157	0	0	0	0	0	0	0	0	0	XXX
8. 2019	1,119	1,119	0	0	0	0	0	0	0	0	0	XXX
9. 2020	1,467	1,467	0	0	0	0	0	0	0	0	0	XXX
10. 2021	1,439	1,439	0	0	0	0	0	0	0	0	0	XXX
11. 2022	1,334	1,334	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. 2013	0	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2014	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2015	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2016	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2017	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2018	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2019	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2020	0	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2021	0	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2022	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. 2013	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2014	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2015	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2016	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2017	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2018	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2019	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2020	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2021	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2022	0	0	0	0.0	0.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	176	176	273	273	(63)	(63)	0	0	XXX
2. 2013	0	0	0	0	0	0	0	3	0	0	3	0
3. 2014	0	0	0	0	0	0	0	3	0	0	3	0
4. 2015	0	0	0	0	0	0	0	9	6	0	3	0
5. 2016	0	0	0	0	0	0	0	3	0	0	3	0
6. 2017	0	0	0	0	0	0	0	3	0	0	3	0
7. 2018	0	0	0	0	0	0	0	3	0	0	3	0
8. 2019	0	0	0	0	0	0	0	3	0	0	3	0
9. 2020	0	0	0	0	0	0	0	0	0	0	0	0
10. 2021	0	0	0	0	0	0	0	0	0	0	0	0
11. 2022	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	176	176	273	273	(37)	(57)	0	21	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	101	101	1,013	1,013	336	336	531	531	146	146	0	0	132
2. 2013	0	0	0	0	0	0	0	0	15	15	0	0	0
3. 2014	0	0	0	0	0	0	0	0	15	15	0	0	0
4. 2015	0	0	0	0	0	0	0	0	15	15	0	0	0
5. 2016	0	0	0	0	0	0	0	0	15	15	0	0	0
6. 2017	0	0	0	0	0	0	0	0	15	15	0	0	0
7. 2018	0	0	0	0	0	0	0	0	15	15	0	0	0
8. 2019	0	0	0	0	0	0	0	0	15	15	0	0	0
9. 2020	0	0	0	0	0	0	0	0	15	15	0	0	0
10. 2021	0	0	0	0	0	0	0	0	15	15	0	0	0
11. 2022	0	0	0	0	0	0	0	0	(34)	(34)	0	0	0
12. Totals	101	101	1,013	1,013	336	336	531	531	245	245	0	0	132

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	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. 2013	18	15	3	0.0	0.0	0.0	0	0	0.0	0	0
3. 2014	18	15	3	0.0	0.0	0.0	0	0	0.0	0	0
4. 2015	24	21	3	0.0	0.0	0.0	0	0	0.0	0	0
5. 2016	18	15	3	0.0	0.0	0.0	0	0	0.0	0	0
6. 2017	18	15	3	0.0	0.0	0.0	0	0	0.0	0	0
7. 2018	18	15	3	0.0	0.0	0.0	0	0	0.0	0	0
8. 2019	18	15	3	0.0	0.0	0.0	0	0	0.0	0	0
9. 2020	15	15	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2021	15	15	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2022	(34)	(34)	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. 2013	0	0	0	0	0	0	0	0	0	0	0	0
3. 2014	0	0	0	0	0	0	0	0	0	0	0	0
4. 2015	0	0	0	0	0	0	0	0	0	0	0	0
5. 2016	0	0	0	0	0	0	0	0	0	0	0	0
6. 2017	0	0	0	0	0	0	0	0	0	0	0	0
7. 2018	0	0	0	0	0	0	0	0	0	0	0	0
8. 2019	0	0	0	0	0	0	0	0	0	0	0	0
9. 2020	0	0	0	0	0	0	0	0	0	0	0	0
10. 2021	0	0	0	0	0	0	0	0	0	0	0	0
11. 2022	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. 2013	0	0	0	0	0	0	0	0	1	1	0	0	0
3. 2014	0	0	0	0	0	0	0	0	1	1	0	0	0
4. 2015	0	0	0	0	0	0	0	0	1	1	0	0	0
5. 2016	0	0	0	0	0	0	0	0	1	1	0	0	0
6. 2017	0	0	0	0	0	0	0	0	1	1	0	0	0
7. 2018	0	0	0	0	0	0	0	0	1	1	0	0	0
8. 2019	0	0	0	0	0	0	0	0	1	1	0	0	0
9. 2020	0	0	0	0	0	0	0	0	1	1	0	0	0
10. 2021	0	0	0	0	0	0	0	0	1	1	0	0	0
11. 2022	0	0	0	0	0	0	0	0	1	1	0	0	0
12. Totals	0	0	7	7	0	0	3	3	8	8	0	0	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2013	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
3. 2014	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
4. 2015	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
5. 2016	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
6. 2017	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
7. 2018	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
8. 2019	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
9. 2020	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
10. 2021	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
11. 2022	1	1	0	0.0	0.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

Schedule P - Part 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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior												
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	X								
7. 2018	XXX	XXX	XXX	X	XX							
8. 2019	XXX	XXX	XXX	X	XX	XX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2022	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. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	X								
7. 2018	XXX	XXX	XXX	X	XX							
8. 2019	XXX	XXX	XXX	X	XX	XX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2022	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. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	X								
7. 2018	XXX	XXX	XXX	X	XX							
8. 2019	XXX	XXX	XXX	X	XX	XX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2022	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. 2013	0	0	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2022	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. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	X								
7. 2018	XXX	XXX	XXX	X	XX							
8. 2019	XXX	XXX	XXX	X	XX	XX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2022	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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior												
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX									
7. 2018	XXX	XXX	XXX									
8. 2019	XXX	XXX	XXX									
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2022	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. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX									
7. 2018	XXX	XXX	XXX									
8. 2019	XXX	XXX	XXX									
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2022	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. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX									
7. 2018	XXX	XXX	XXX									
8. 2019	XXX	XXX	XXX									
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2022	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	66	0	0	0	0	0	0	0	0	0	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	10	22	12	12
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15	15	0	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,445	XXX	XXX
										12. Totals	12	12

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

1. Prior	300,679	276,786	238,465	229,309	229,883	231,550	236,541	236,098	233,394	234,074	680	(2,024)
2. 2013	209,897	219,907	218,743	219,452	199,278	195,324	192,756	195,610	194,014	193,176	(838)	(2,433)
3. 2014	XXX	227,474	236,486	225,705	207,645	197,385	191,148	190,835	194,330	193,641	(689)	2,806
4. 2015	XXX	XXX	232,722	236,947	210,459	187,870	184,689	183,520	182,957	180,769	(2,188)	(2,751)
5. 2016	XXX	XXX	XXX	240,443	221,815	204,309	206,375	203,308	206,642	204,710	(1,932)	1,402
6. 2017	XXX	XXX	XXX	XXX	258,547	241,559	237,556	233,554	234,597	233,902	(695)	348
7. 2018	XXX	XXX	XXX	XXX	XXX	245,510	252,702	252,685	249,939	247,014	(2,925)	(5,671)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	290,380	316,118	299,038	298,234	(804)	(17,884)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	387,816	398,417	390,431	(7,986)	2,615
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	447,079	425,524	(21,555)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	411,772	XXX	XXX
										12. Totals	(38,933)	(23,593)

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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,431	18,714	17,305	(1,409)	2,874
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,443	34,781	5,338	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,873	XXX	XXX
										4. Totals	3,928	2,874

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
										4. Totals		

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	370,365	254,506	213,724	(40,783)	(156,641)
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	259,265	155,684	(103,581)	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	286,241	XXX	XXX
										4. Totals	(144,363)	(156,641)

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

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
										4. Totals		

SCHEDULE P - PART 2M - INTERNATIONAL

NONE

1. Prior												
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX	XXX							
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2022	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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior												
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX	XXX							
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2022	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. 2013	0	0	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	2	2	2	2	0	(2)	(2)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2	2	2	0	(2)	(2)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
12. Totals											(4)	(4)

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

1. Prior												
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX	XXX							
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals												

NONE

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 2T - Warranty

N O N E

Schedule P - Part 3A - Homeowners/Farmowners

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 3E - Commercial Multiple Peril

N O N E

SCHEDULE P - PART 3F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior	000											
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX								
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2022	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. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX								
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2022	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. 2013											XXX	XXX
3. 2014	XXX										XXX	XXX
4. 2015	XXX	XXX									XXX	XXX
5. 2016	XXX	XXX	XXX								XXX	XXX
6. 2017	XXX	XXX	XXX	XXX							XXX	XXX
7. 2018	XXX	XXX	XXX	XXX							XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

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

1. Prior	000	0	0	0	0	0	0	0	0	0	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0	1	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0	3	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	2	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0	4	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	2	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	4	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	5	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

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

1. Prior	000	99,295	150,740	175,171	194,452	212,343	222,685	229,340	231,539	231,384	0	0
2. 2013	21,901	90,348	147,880	167,548	179,674	185,047	186,771	187,920	188,461	193,103	3,511	423
3. 2014	XXX	24,981	96,418	144,266	164,580	176,420	182,025	183,968	189,796	190,411	3,485	353
4. 2015	XXX	XXX	22,322	92,833	136,060	156,909	168,278	173,181	175,843	176,832	3,337	340
5. 2016	XXX	XXX	XXX	22,556	88,352	141,594	165,614	178,830	189,598	191,814	3,457	409
6. 2017	XXX	XXX	XXX	XXX	27,417	112,456	171,316	193,716	208,571	217,441	3,583	377
7. 2018	XXX	XXX	XXX	XXX	XXX	36,128	128,839	181,000	207,853	224,748	3,726	494
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	37,058	130,068	198,504	233,090	3,836	561
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,970	145,510	225,437	3,591	573
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58,898	161,431	2,853	475
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	47,243	782	148

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		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	15,634	17,318	XXX	XXX
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,335	33,969	XXX	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,175	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000				
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
3. 2022	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	40,784	72,321	XXX	XXX
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,308	44,918	XXX	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,289	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. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

NONE

1. Prior	000										XXX	XXX
2. 2013											XXX	XXX
3. 2014	XXX										XXX	XXX
4. 2015	XXX	XXX									XXX	XXX
5. 2016	XXX	XXX	XXX								XXX	XXX
6. 2017	XXX	XXX	XXX	XXX							XXX	XXX
7. 2018	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 3T - Warranty

N O N E

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

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

Years in Which Losses Were Incurred	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	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. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	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. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

1. Prior	66	0	0	0	0	0	0	0	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	10	22
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15	15
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,445

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

1. Prior	181,679	104,330	43,430	23,456	12,469	83	1,527	3,186	578	(75)
2. 2013	149,463	69,438	40,149	28,070	2,578	(2,322)	(4,048)	653	(34)	326
3. 2014	XXX	159,927	92,050	57,992	28,836	13,781	6,372	2,615	2,373	2,011
4. 2015	XXX	XXX	162,451	94,872	47,670	19,094	8,407	4,795	4,582	2,655
5. 2016	XXX	XXX	XXX	173,194	73,167	26,999	15,386	8,339	6,156	4,085
6. 2017	XXX	XXX	XXX	XXX	176,888	75,972	36,491	19,539	11,906	7,427
7. 2018	XXX	XXX	XXX	XXX	XXX	158,241	72,604	36,676	19,538	7,405
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	174,293	90,261	43,680	29,083
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	260,555	145,536	103,689
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	291,950	174,181
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	274,585

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,316	2,330	(353)
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	432	556
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,642

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	228,273	110,185	85,098
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	232,634	105,740
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	224,423

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

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4M - INTERNATIONAL

NONE

1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	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. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	2	2	2	2	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2	2	2	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

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

1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	1	0	0	0	0	0	1	0	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	1	1	1	1	1	1	0	0	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	2	1	1	1	1	1	1	0	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	5	2	0	(2)	2	4	3	2	3	1
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	27	26	26	27	26	22	20	18	16	15
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	33	28	26	27	29	26	23	20	19	16
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	11	3	5	4	2	7	7	9	7	1
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	2,410	2,289	1,605	1,348	1,277	1,268	1,260	63	57	38
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	2,497	2,425	2,297	1,611	1,362	1,289	1,274	1,264	68	59
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	3	3	2	8	1	1	0	1	1	0
2. 2013	1	1	1	1	1	1	1	1	1	1
3. 2014	XXX	0	1	1	3	3	3	3	3	3
4. 2015	XXX	XXX	0	1	2	2	2	2	2	2
5. 2016	XXX	XXX	XXX	0	2	2	3	4	4	4
6. 2017	XXX	XXX	XXX	XXX	0	0	1	2	2	2
7. 2018	XXX	XXX	XXX	XXX	XXX	1	2	4	4	4
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2	4	4	5
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	1
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	23	20	21	5	4	3	6	5	5	7
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	2	1	2	0	0	0	0	0	0
4. 2015	XXX	XXX	1	1	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	2	1	1	1	0	0	0
6. 2017	XXX	XXX	XXX	XXX	2	2	1	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	1	3	1	1	1
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	1	0	1	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	1	1
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	26	25	25	21	5	4	9	7	6	8
2. 2013	1	1	1	1	1	1	1	1	1	1
3. 2014	XXX	2	2	3	3	3	3	3	3	3
4. 2015	XXX	XXX	1	2	2	2	2	2	2	2
5. 2016	XXX	XXX	XXX	2	3	3	4	4	4	4
6. 2017	XXX	XXX	XXX	XXX	2	2	2	2	2	2
7. 2018	XXX	XXX	XXX	XXX	XXX	2	5	5	5	5
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	3	4	5	5
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	1	1
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	1
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1

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

SECTION 1B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	2,995	1,389	723	352	206	162	105	77	40	16
2. 2013	557	1,974	2,758	3,123	3,300	3,403	3,455	3,482	3,499	3,511
3. 2014	XXX	468	1,952	2,744	3,097	3,299	3,410	3,442	3,469	3,485
4. 2015	XXX	XXX	490	1,934	2,634	3,003	3,167	3,257	3,307	3,337
5. 2016	XXX	XXX	XXX	576	1,953	2,782	3,133	3,316	3,401	3,457
6. 2017	XXX	XXX	XXX	XXX	516	2,130	2,961	3,327	3,489	3,583
7. 2018	XXX	XXX	XXX	XXX	XXX	637	2,314	3,105	3,510	3,726
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	701	2,410	3,384	3,836
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	705	2,613	3,591
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	969	2,853
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	782

SECTION 2B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	2,503	1,445	879	595	415	271	172	109	79	71
2. 2013	1,597	1,267	639	356	212	124	81	58	42	34
3. 2014	XXX	1,654	1,246	632	354	185	92	70	49	36
4. 2015	XXX	XXX	1,640	1,136	627	318	185	112	69	42
5. 2016	XXX	XXX	XXX	1,619	1,284	625	342	191	125	77
6. 2017	XXX	XXX	XXX	XXX	1,738	1,214	643	344	211	134
7. 2018	XXX	XXX	XXX	XXX	XXX	1,824	1,352	759	426	256
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2,194	1,756	960	573
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,380	1,692	921
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,503	1,687
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,310

SECTION 3B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	4,170	1,753	989	607	415	297	206	135	86	87
2. 2013	2,283	3,553	3,777	3,885	3,927	3,944	3,954	3,962	3,964	3,968
3. 2014	XXX	2,207	3,448	3,689	3,789	3,830	3,851	3,862	3,870	3,874
4. 2015	XXX	XXX	2,208	3,320	3,560	3,647	3,685	3,707	3,716	3,719
5. 2016	XXX	XXX	XXX	2,294	3,536	3,777	3,863	3,908	3,934	3,943
6. 2017	XXX	XXX	XXX	XXX	2,356	3,629	3,949	4,037	4,074	4,094
7. 2018	XXX	XXX	XXX	XXX	XXX	2,571	4,030	4,322	4,423	4,476
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	3,025	4,568	4,854	4,970
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,243	4,767	5,085
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,630	5,015
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,240

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	8	9	3	9	7	13	11	13	5	13
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	38	57	61	75	66	68	59	70	72	132
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	57	70	71	87	87	84	91	87	107	154
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	(5)	(1)	0	0	1	0	0	0	0	0	0
2. 2013	5	(10)	(10)	(10)	(10)	(10)	(10)	(10)	(10)	(10)	0
3. 2014	XXX	15	(9)	(14)	(15)	(15)	(15)	(15)	(15)	(15)	0
4. 2015	XXX	XXX	25	12	10	10	10	10	10	10	0
5. 2016	XXX	XXX	XXX	18	13	12	12	12	12	12	0
6. 2017	XXX	XXX	XXX	XXX	8	(1)	(2)	(2)	(2)	(2)	0
7. 2018	XXX	XXX	XXX	XXX	XXX	11	(1)	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	12	(3)	(3)	(3)	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	(3)	(3)	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18	8	(10)
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	10
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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior											
2. 2013											
3. 2014	XXX										
4. 2015	XXX	XXX									
5. 2016	XXX	XXX									
6. 2017	XXX	XXX									
7. 2018	XXX	XXX									
8. 2019	XXX	XXX									
9. 2020	XXX	XXX									
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	2,378	45	(2)	0	0	0	0	0	0	0	0
2. 2013	(2,288)	(1,092)	(987)	(990)	(990)	(991)	(991)	(991)	(991)	(991)	0
3. 2014	XXX	(1,201)	14	(89)	(90)	(92)	(96)	(98)	(98)	(98)	0
4. 2015	XXX	XXX	(1,317)	300	279	279	281	275	275	275	0
5. 2016	XXX	XXX	XXX	(1,512)	41	6	20	19	20	20	0
6. 2017	XXX	XXX	XXX	XXX	(1,531)	(372)	(154)	(128)	(112)	(112)	0
7. 2018	XXX	XXX	XXX	XXX	XXX	(1,121)	484	736	741	740	(1)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	(1,835)	288	689	657	(32)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(2,390)	380	1,404	1,024
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(3,193)	(601)	2,592
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(3,584)	(3,584)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)	90	40	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	90	40	0	0	0	0	0	0	0	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2022	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)	90	40	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	(11)	(20)	(1)	0	1	0	0	0	0	0	0
2. 2013	11	(163)	(175)	(175)	(175)	(175)	(175)	(175)	(175)	(175)	0
3. 2014	XXX	193	(85)	(96)	(96)	(96)	(96)	(96)	(96)	(96)	0
4. 2015	XXX	XXX	291	150	138	138	138	138	138	138	0
5. 2016	XXX	XXX	XXX	153	144	142	142	142	142	142	0
6. 2017	XXX	XXX	XXX	XXX	21	(12)	(13)	(13)	(13)	(13)	0
7. 2018	XXX	XXX	XXX	XXX	XXX	35	10	9	9	9	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	27	(81)	(81)	(80)	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	108	(50)	(51)	(1)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	159	85	(74)
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74	74
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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	21	21	21	21	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	(22)	50	50	50	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(71)	(71)	(71)	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)	0	0	0	0	0	0	0	0	0	0	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	70	(49)	0	(4)	(300)	0	0	0	0	0	0
2. 2013	197	199	200	200	200	200	200	200	200	200	0
3. 2014	XXX	723	759	774	774	774	774	774	774	774	0
4. 2015	XXX	XXX	549	537	538	538	538	538	538	538	0
5. 2016	XXX	XXX	XXX	712	755	755	755	755	755	755	0
6. 2017	XXX	XXX	XXX	XXX	430	599	602	602	602	602	0
7. 2018	XXX	XXX	XXX	XXX	XXX	788	840	839	839	839	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	1,081	1,096	1,098	1,098	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	669	703	717	14
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	772	1,842	1,070
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,378	2,378
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,462
13. Earned Premiums (Sch P-Pt. 1)	266	676	586	711	174	956	1,138	682	808	3,462	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	41	(49)	0	(4)	(300)	0	0	0	0	0	0
2. 2013	226	226	226	226	226	226	226	226	226	226	0
3. 2014	XXX	725	725	725	725	725	725	725	725	725	0
4. 2015	XXX	XXX	586	586	586	586	586	586	586	586	0
5. 2016	XXX	XXX	XXX	715	715	715	715	715	715	715	0
6. 2017	XXX	XXX	XXX	XXX	474	474	474	474	474	474	0
7. 2018	XXX	XXX	XXX	XXX	XXX	956	956	956	956	956	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	1,059	1,059	1,059	1,059	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	565	565	565	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	687	687	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	842	842
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	842
13. Earned Premiums (Sch P-Pt. 1)	266	676	586	711	174	956	1,059	565	687	842	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	27	(85)	110	(61)	0	0	(5)	(1)	(18)	18	18
2. 2013	752,215	752,489	752,475	752,471	752,474	752,465	752,465	752,465	752,451	752,465	14
3. 2014	XXX	814,662	815,007	815,004	815,007	815,006	815,006	815,005	815,005	815,005	0
4. 2015	XXX	XXX	844,645	844,756	844,743	844,719	844,719	844,719	844,719	844,719	0
5. 2016	XXX	XXX	XXX	881,738	882,151	882,143	882,141	882,141	882,141	882,141	0
6. 2017	XXX	XXX	XXX	XXX	954,398	954,637	954,624	954,623	954,609	954,609	0
7. 2018	XXX	XXX	XXX	XXX	XXX	1,013,753	1,013,905	1,013,903	1,013,903	1,013,903	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	1,095,319	1,095,558	1,095,535	1,095,516	(19)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,228,574	1,229,208	1,229,195	(13)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,447,232	1,448,188	956
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,603,633	1,603,633
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,604,589
13. Earned Premiums (Sch P-Pt. 1)	752,242	814,851	845,086	881,780	954,804	1,013,950	1,095,452	1,228,807	1,447,798	1,604,589	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	3,167	63	(9)	(1)	0	0	0	0	0	0	0
2. 2013	357,121	356,994	356,994	356,988	356,988	356,988	356,988	356,988	356,988	356,988	0
3. 2014	XXX	384,105	384,143	384,142	384,142	384,142	384,142	384,142	384,142	384,142	0
4. 2015	XXX	XXX	390,396	390,935	390,947	390,924	390,924	390,924	390,924	390,924	0
5. 2016	XXX	XXX	XXX	411,963	412,293	412,293	412,344	412,345	412,345	412,345	0
6. 2017	XXX	XXX	XXX	XXX	459,172	459,245	459,238	459,250	459,250	459,250	0
7. 2018	XXX	XXX	XXX	XXX	XXX	481,929	482,198	482,209	482,208	482,208	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	515,888	516,201	516,209	516,190	(18)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	578,827	579,153	579,146	(7)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	684,754	685,516	762
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	762,335	762,335
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	763,073
13. Earned Premiums (Sch P-Pt. 1)	360,288	384,041	390,425	412,495	459,513	481,979	516,201	579,164	685,086	763,073	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior											
2. 2013											
3. 2014	XXX										
4. 2015	XXX	XXX									
5. 2016	XXX	XXX									
6. 2017	XXX	XXX									
7. 2018	XXX	XXX									
8. 2019	XXX	XXX									
9. 2020	XXX	XXX									
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior											
2. 2013											
3. 2014	XXX										
4. 2015	XXX	XXX									
5. 2016	XXX	XXX									
6. 2017	XXX	XXX									
7. 2018	XXX	XXX									
8. 2019	XXX	XXX									
9. 2020	XXX	XXX									
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6N - REINSURANCE - NONPROPORTIONAL ASSUMED PROPERTY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior											
2. 2013											
3. 2014	XXX										
4. 2015	XXX	XXX									
5. 2016	XXX	XXX									
6. 2017	XXX	XXX									
7. 2018	XXX	XXX									
8. 2019	XXX	XXX									
9. 2020	XXX	XXX									
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior											
2. 2013											
3. 2014	XXX										
4. 2015	XXX	XXX									
5. 2016	XXX	XXX									
6. 2017	XXX	XXX									
7. 2018	XXX	XXX									
8. 2019	XXX	XXX									
9. 2020	XXX	XXX									
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	1	1	1	1	1	1	0
6. 2017	XXX	XXX	XXX	XXX	60	60	60	60	60	60	0
7. 2018	XXX	XXX	XXX	XXX	XXX	1,321	1,322	1,322	1,322	1,322	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	9,300	9,300	9,300	9,300	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,534	12,600	12,600	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,327	13,358	30
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,077	13,077
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,107
13. Earned Premiums (Sch P-Pt. 1)	0	0	0	0	61	1,321	9,300	12,534	13,394	13,107	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	60	60	60	60	60	60	0
7. 2018	XXX	XXX	XXX	XXX	XXX	1,317	1,317	1,317	1,317	1,317	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	9,296	9,296	9,296	9,296	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,533	12,542	12,542	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,384	13,387	2
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,104	13,104
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,106
13. Earned Premiums (Sch P-Pt. 1)	0	0	0	0	60	1,317	9,296	12,533	13,393	13,106	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	0	0	0.0	0	0	0.0
2. Private Passenger Auto Liability/ Medical	0	0	0.0	0	0	0.0
3. Commercial Auto/Truck Liability/ Medical	0	0	0.0	0	0	0.0
4. Workers' Compensation	0	0	0.0	0	0	0.0
5. Commercial Multiple Peril	0	0	0.0	0	0	0.0
6. Medical Professional Liability - Occurrence	0	0	0.0	0	0	0.0
7. Medical Professional Liability - Claims - Made	0	0	0.0	0	0	0.0
8. Special Liability	0	0	0.0	0	0	0.0
9. Other Liability - Occurrence	1,482	0	0.0	2,703	0	0.0
10. Other Liability - Claims-Made	966,245	0	0.0	875,369	0	0.0
11. Special Property	9,696	0	0.0	68,068	0	0.0
12. Auto Physical Damage	0	0	0.0	0	0	0.0
13. Fidelity/Surety	541,698	0	0.0	1,256,949	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	1,519,122	0	0.0	2,203,089	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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

N O N E

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

N O N E

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

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	0	0	0.0	0	0	0.0
2. Private Passenger Auto Liability/Medical	0	0	0.0	0	0	0.0
3. Commercial Auto/Truck Liability/Medical	0	0	0.0	0	0	0.0
4. Workers' Compensation	0	0	0.0	0	0	0.0
5. Commercial Multiple Peril	0	0	0.0	0	0	0.0
6. Medical Professional Liability - Occurrence	0	0	0.0	0	0	0.0
7. Medical Professional Liability - Claims - Made	0	0	0.0	0	0	0.0
8. Special Liability	0	0	0.0	0	0	0.0
9. Other Liability - Occurrence	1,482	0	0.0	2,703	0	0.0
10. Other Liability - Claims-Made	966,245	0	0.0	875,369	0	0.0
11. Special Property	9,696	0	0.0	68,068	0	0.0
12. Auto Physical Damage	0	0	0.0	0	0	0.0
13. Fidelity/Surety	541,698	0	0.0	1,256,949	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	1,519,122	0	0.0	2,203,089	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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE P INTERROGATORIES

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

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

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

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

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

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

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

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

	Years in Which Premiums Were Earned and Losses Were Incurred	DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior	0	0
1.602	2013	0	0
1.603	2014	0	0
1.604	2015	0	0
1.605	2016	0	0
1.606	2017	0	0
1.607	2018	0	0
1.608	2019	0	0
1.609	2020	0	0
1.610	2021	0	0
1.611	2022	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 326,266

5.2 Surety 1,408,951

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	34,625,772	31,870,766	0	4,529,024	18,946,064	34,325,197	22,182	51,647
2. Alaska AK	L	8,571,650	8,065,110	0	585,287	1,253,419	4,437,511	1,131	5,163
3. Arizona AZ	L	42,910,500	42,634,703	0	15,300,634	10,703,781	31,531,399	28,065	22,748
4. Arkansas AR	L	25,447,647	24,692,812	0	26,199,818	30,463,442	40,001,409	17,473	4,067
5. California CA	L	371,645,609	355,701,978	0	91,075,605	169,293,814	354,304,604	261,732	128,124
6. Colorado CO	L	67,982,455	63,833,129	0	6,477,034	13,414,910	61,239,261	53,653	44,310
7. Connecticut CT	L	48,332,543	46,229,532	0	7,541,917	20,807,824	60,840,199	41,192	12,264
8. Delaware DE	L	8,795,601	8,000,771	0	723,964	1,535,928	6,385,787	5,018	0
9. District of Columbia DC	L	49,155,653	35,616,323	0	7,198,927	6,359,198	22,583,150	25,400	0
10. Florida FL	L	175,248,569	159,709,745	0	42,016,882	50,964,468	122,769,799	53,452	68,658
11. Georgia GA	L	82,681,596	76,180,273	0	15,705,578	43,579,957	107,878,756	46,609	40,173
12. Hawaii HI	L	15,499,492	16,207,610	0	1,998,852	296,173	14,790,869	1,585	0
13. Idaho ID	L	11,216,901	10,458,441	0	1,197,213	2,281,659	7,782,635	10,046	0
14. Illinois IL	L	127,965,458	117,636,176	0	49,695,356	37,789,082	127,948,535	83,336	23,314
15. Indiana IN	L	53,231,189	47,076,756	0	11,871,678	21,941,542	48,388,979	14,916	3,086
16. Iowa IA	L	33,538,836	32,546,280	0	5,289,334	15,297,577	38,224,894	8,987	60,559
17. Kansas KS	L	32,097,461	27,829,342	0	9,911,566	9,096,074	28,576,623	10,974	23,512
18. Kentucky KY	L	30,239,474	27,290,703	0	4,864,966	6,719,366	21,939,542	13,416	21,247
19. Louisiana LA	L	53,085,568	49,655,272	0	11,085,591	16,213,342	41,732,809	21,265	54,358
20. Maine ME	L	13,562,351	13,125,426	0	1,117,063	2,805,804	10,695,437	6,610	4,556
21. Maryland MD	L	58,305,594	52,970,901	0	25,585,484	13,429,659	47,433,186	28,177	8,364
22. Massachusetts MA	L	102,695,824	97,535,307	0	40,409,680	20,888,984	100,912,935	52,067	99,250
23. Michigan MI	L	61,767,712	55,196,094	0	12,402,110	14,378,625	47,343,878	34,046	32,823
24. Minnesota MN	L	50,041,797	47,529,371	0	9,604,290	13,256,310	47,457,387	22,975	25,205
25. Mississippi MS	L	28,766,623	26,153,952	0	9,088,324	12,474,634	22,857,447	18,003	10,724
26. Missouri MO	L	64,181,027	61,260,941	0	17,951,909	31,188,693	65,772,076	37,652	34,245
27. Montana MT	L	19,422,826	17,343,963	0	11,070,092	9,439,357	17,426,770	21,430	9,335
28. Nebraska NE	L	18,995,721	19,248,266	0	1,392,397	3,342,847	17,418,633	7,177	4,975
29. Nevada NV	L	19,063,646	19,140,648	0	767,263	2,674,647	19,265,579	12,019	35,645
30. New Hampshire NH	L	12,906,667	11,286,806	0	2,342,130	3,646,502	10,272,173	8,651	12,328
31. New Jersey NJ	L	70,307,192	69,926,709	0	49,156,260	43,795,128	112,597,607	62,986	50,746
32. New Mexico NM	L	10,245,371	9,583,927	0	524,531	1,748,609	7,051,226	7,830	1,960
33. New York NY	L	221,709,912	200,259,977	0	45,533,428	71,918,069	256,340,957	160,591	75,695
34. North Carolina NC	L	90,771,093	84,574,645	0	22,857,351	25,527,209	65,347,286	61,286	37,651
35. North Dakota ND	L	13,705,928	10,981,155	0	4,471,806	9,296,471	12,928,010	3,149	0
36. Ohio OH	L	103,433,592	94,345,026	0	33,105,332	42,623,355	105,762,060	34,268	51,003
37. Oklahoma OK	L	30,655,595	27,160,555	0	6,645,186	14,641,340	38,553,496	1,019	21,730
38. Oregon OR	L	42,276,084	36,924,964	0	5,233,764	7,705,215	24,793,853	31,496	10,371
39. Pennsylvania PA	L	124,927,513	116,907,226	0	61,249,637	63,464,165	145,534,322	56,390	43,775
40. Rhode Island RI	L	15,694,990	15,906,307	0	1,313,496	2,330,211	14,792,824	11,061	2,026
41. South Carolina SC	L	37,710,824	35,601,134	0	21,009,393	21,279,194	38,791,501	27,626	19,763
42. South Dakota SD	L	10,800,218	8,509,881	0	1,576,230	2,622,287	6,857,348	3,774	14,511
43. Tennessee TN	L	52,082,665	47,413,485	0	16,276,089	20,215,917	37,862,164	28,356	17,275
44. Texas TX	L	201,646,424	184,096,793	5,553,057	46,394,402	71,068,638	178,132,360	133,110	106,530
45. Utah UT	L	28,543,433	27,708,073	0	15,475,016	4,836,455	20,970,738	35,178	66,449
46. Vermont VT	L	1,843,988	1,952,034	0	159,608	86,175	966,342	1,563	1,422
47. Virginia VA	L	80,181,736	75,500,917	0	19,838,041	13,605,053	61,270,677	63,648	24,132
48. Washington WA	L	73,876,849	77,262,188	0	20,790,299	19,492,746	59,990,797	62,631	27,972
49. West Virginia WV	L	12,563,862	11,864,427	0	5,126,931	(3,435,911)	8,953,981	4,468	3,302
50. Wisconsin WI	L	47,753,550	44,129,746	0	5,209,972	8,828,368	42,266,775	10,408	16,660
51. Wyoming WY	L	12,149,559	10,693,690	0	5,071,503	2,808,319	8,577,201	7,206	22,275
52. American Samoa AS	L	1,225	1,300	0	0	0	0	0	0
53. Guam GU	L	1,408,117	963,601	0	0	41,605	275,581	0	0
54. Puerto Rico PR	L	10,947,735	8,755,702	0	(29,968)	693,214	2,482,869	123	0
55. U.S. Virgin Islands VI	L	2,391,776	2,077,289	0	91,280	588,236	1,254,174	98	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	5,624,706	5,995,092	0	1,133,846	1,253,960	470,281	0	0
59. Totals	XXX	3,025,235,698	2,811,123,241	5,553,057	833,213,400	1,051,517,710	2,835,361,884	1,777,503	1,455,928
DETAILS OF WRITE-INS									
58001. BMU Bermuda	XXX	3,573,349	3,877,794	0	1,133,846	1,158,676	24,830	0	0
58002. GBR United Kingdom	XXX	1,061,554	1,062,410	0	0	161,195	445,485	0	0
58003. CYM Cayman Islands	XXX	792,282	767,275	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	197,521	287,614	0	0	(65,911)	(35)	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	5,624,706	5,995,092	0	1,133,846	1,253,960	470,281	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			
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690			
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659			
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301			
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819			
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765			
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766			
… … Northbrook Holdings, Inc.	Delaware	51-0375653			
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370			
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404			
… … Travelers Specialty Insurance Company (10213) *	Connecticut	52-1925132			
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280			
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225			
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702			
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260			
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261			
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263			
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264			
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266			
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312			
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267			
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255			
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255			
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256			
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256			
… … … BMR Sports Properties, Inc.	Maryland	52-1852190			
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778			
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768			
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525			
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778			
… … MMI Capital Trust I	Delaware	52-2073764			
… … Promenade Partners, L.L.C.	Delaware	41-0406690			
… … SPFM Holdings, LLC	Delaware	41-0406690			
… … USF&G Capital I	Delaware	52-1953822			
… … USF&G Capital III	Delaware	52-2044075			
… … 350 Market Street, LLC	Delaware	38-4046010			
… … Travelers Special Services Limited	United Kingdom				
… … Yonkers Financing Corp.	Delaware	20-3033027			
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734			
… … … English Turn LLC (99%)	Minnesota	59-2635727			
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441			
… … English Turn LLC (1%)	Minnesota	59-2635727			
… … English Turn Realty Management, Inc.	Minnesota	52-1715225			
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441			
… … 8527512 Canada Inc. (22.48%)	Canada				
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270			
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480			
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165			
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945			
… … Windamere III, LLC (99%)	Minnesota	41-2007089			
… Camperdown Corporation	Delaware	41-1762781			
… SPC Insurance Agency, Inc.	Minnesota	41-1888760			
… Aprilgrange Limited	United Kingdom				
… F&G UK Underwriters Limited	United Kingdom				
… Travelers Underwriting Agency Limited	United Kingdom				
… Travelers Syndicate Management Limited	United Kingdom				
… Travelers Corporate Trustee Limited	United Kingdom				
… Travelers London Limited	United Kingdom				
… TCI Global Services, Inc.	Delaware	52-1965525			
… Travelers Management Limited	United Kingdom				
… Travelers Insurance Company Limited *	United Kingdom	AA-1121375			
… … Travelers Insurance Designated Activity Company *	Ireland				
… Xbridge Limited	United Kingdom				
… 10762962 Canada Inc.	Canada				
… … Zensurance Inc. (89.36%)	Canada				
… … … Zensurance Brokers Inc.	Canada				
… Travelers Property Casualty Corp.	Connecticut	06-1008174			
… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591			
… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509			
… … … … Standard Fire Properties, LLC	Delaware	06-6033509			
… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171			
… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509			
… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755			
… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755			
… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264			
… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274			
… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200			
… … … … Travelers Texas MGA, Inc.	Texas	27-4469564			
… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509			
… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119			
… … … Travelers Lloyds Management Company	Texas	20-4312440			
… … … TPC Investments Inc.	Connecticut	06-1534005			
… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504			
… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463			
… … … … … Travelers MGA, Inc.	Texas	75-2676034			
… … … … 8527512 Canada Inc. (77.52%)	Canada				
… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270			
… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039			
… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370			
… … … … … Travelers Global, Inc.	Delaware	47-2215437			
… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437			
… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437			
… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil				
… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021			
… … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil				
… … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002			
… … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil				
… … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil				
… … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036			
… … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835			

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

… … … … 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		Discover Property & Casualty Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19224	36-2542404	0	0		St. Paul Protective Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10213	52-1925132	0	0		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

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		Promenade Partners, L.L.C.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		SPFM Holdings, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
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
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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B	89.360	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O	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.	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
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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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
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			
												0.000			

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	(2,300,000)	0	0	0	0	0		0	(2,300,000)	0
43117	86-0703220	American Equity Insurance Company	(1,800,000)	0	0	0	0	0		0	(1,800,000)	(34,492)
00000	06-0566050	Arrowhead Company, LLC	0	(900,000)	0	0	0	0		0	(900,000)	0
19062	06-0848755	Automobile Insurance Company of Hartford, Connecticut (The)	(31,800,000)	0	0	0	0	0	*	0	(31,800,000)	136,254,339
25615	06-0291290	Charter Oak Fire Insurance Company (The)	(28,300,000)	0	0	0	0	0	*	0	(28,300,000)	(3,299,224,321)
00000	06-1501229	Constitution State Services LLC	(10,000,000)	0	0	0	0	0		0	(10,000,000)	0
00000	06-0566050	Crystal Brook, LLC	0	30,500,000	0	0	0	0		0	30,500,000	0
36463	36-2999370	Discover Property & Casualty Insurance Company	(3,900,000)	0	0	0	0	0	*	0	(3,900,000)	(37,657,727)
00000	06-6033504	Family Business Institute LLC (The)	0	750,000	0	0	0	0		0	750,000	0
41483	06-1067463	Farmington Casualty Company	(24,500,000)	0	0	0	0	0	*	0	(24,500,000)	214,884,743
35386	42-1091525	Fidelity and Guaranty Insurance Company	(300,000)	0	0	0	0	0		0	(300,000)	(558,129,977)
25879	52-0616768	Fidelity and Guaranty Insurance Underwriters, Inc.	(2,300,000)	0	0	0	0	0	*	0	(2,300,000)	(233,642,259)
00000	41-1985480	Fog City Fund, LLC	(1,922,059)	0	0	0	0	0		0	(1,922,059)	0
42811	56-1371361	Gulf Underwriters Insurance Company	0	0	0	0	0	0		0	0	(22,027,731)
00000	82-0925474	IHP Capital Partners Fund VIII, L.P.	(1,989,520)	0	0	0	0	0		0	(1,989,520)	0
00000	AA-2330036	JMalucelli Travelers Seguros S.A.	0	0	0	0	0	0		0	0	(1,004,233)
00000	AA-2230002	Junto Seguros S.A.	0	0	0	0	0	0		0	0	(7,662,377)
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	(642,744,349)
24031	94-6051964	Northland Casualty Company	(2,500,000)	0	0	0	0	0	*	0	(2,500,000)	73,002,163
24015	41-6009967	Northland Insurance Company	(26,500,000)	0	0	0	0	0	*	0	(26,500,000)	7,924,745
25623	06-0303275	Phoenix Insurance Company (The)	(33,400,000)	0	0	0	0	0	*	0	(33,400,000)	(303,468,120)
00000	06-0566050	QuantumSubro, LLC	0	3,000,000	0	0	0	0		0	3,000,000	0
22233	75-6013697	Select Insurance Company	(1,900,000)	0	0	0	0	0		0	(1,900,000)	(820,095)
00000	30-0956205	Simply Business, LLC	0	86,000,000	0	0	0	0		0	86,000,000	0
00000	41-0406690	SPFM Holdings, LLC	0	50,000,000	0	0	0	0		0	50,000,000	0
24767	41-0406690	St. Paul Fire and Marine Insurance Company	(620,484,661)	(65,000,000)	0	0	(168,837,136)	0	*	0	(854,321,797)	13,084,620,857
24775	41-0963301	St. Paul Guardian Insurance Company	(2,200,000)	0	0	0	0	0	*	0	(2,200,000)	(47,682,544)
24791	41-0881659	St. Paul Mercury Insurance Company	(10,200,000)	0	0	0	0	0	*	0	(10,200,000)	(19,194,229)
19224	36-2542404	St. Paul Protective Insurance Company	(15,800,000)	0	0	0	0	0	*	0	(15,800,000)	(235,310,340)
30481	41-1230819	St. Paul Surplus Lines Insurance Company	0	0	0	0	0	0	*	0	0	(130,939,157)
19070	06-6033509	Standard Fire Insurance Company (The)	(105,800,000)	0	0	0	0	0	*	0	(105,800,000)	(1,959,699,105)
00000	06-6033509	Standard Fire Properties, LLC.	(700,000)	0	0	0	0	0		0	(700,000)	0
00000	06-0566050	Sutton Holdco, LLC.	0	30,500,000	0	0	0	0		0	30,500,000	0
28188	35-1838077	TravCo Insurance Company	(6,600,000)	0	0	0	0	0	*	0	(6,600,000)	(327,506,995)
00000	AA-3194119	Travelers (Bermuda) Limited	0	0	0	0	0	0		0	0	(1,060,579)
19038	06-6033504	Travelers Casualty and Surety Company	(661,110,480)	(56,415,298)	0	0	0	0	*	0	(717,525,778)	9,312,140,293
31194	06-0907370	Travelers Casualty and Surety Company of America	(441,500,000)	0	0	0	(149,621,964)	(209,943,872)		0	(801,065,836)	(1,829,264,110)
41769	41-1435765	Travelers Casualty Company (The)	(6,200,000)	0	0	0	0	0	*	0	(6,200,000)	168,323,902

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	(10,000,000)	0	0	0	0	0	*	0	(10,000,000)	219,235,451
19046	06-0876835	Travelers Casualty Insurance Company of America	(69,200,000)	0	0	0	0	0	*	0	(69,200,000)	(568,795,385)
40282	95-3634110	Travelers Commercial Casualty Company	(10,200,000)	0	0	0	0	0	*	0	(10,200,000)	187,088,665
36137	06-1286268	Travelers Commercial Insurance Company	(10,500,000)	0	0	0	0	0	*	0	(10,500,000)	(403,562,433)
00000	41-0518860	Travelers Companies, Inc. (The)	770,000,000	0	0	0	0	0		0	770,000,000	0
41750	41-1435766	Travelers Constitution State Insurance Company	(6,100,000)	0	0	0	0	0	*	0	(6,100,000)	172,685,054
29696	06-1203698	Travelers Excess and Surplus Lines Company	0	0	0	0	0	0	*	0	0	(851,024,925)
27998	35-1838079	Travelers Home and Marine Insurance Company (The)	(11,300,000)	0	0	0	0	0	*	0	(11,300,000)	(1,644,443,178)
25658	06-0566050	Travelers Indemnity Company (The)	(538,400,000)	(73,011,111)	0	0	318,459,100	209,943,872	*	0	(83,008,139)	12,719,727,242
25666	58-6020487	Travelers Indemnity Company of America (The)	(18,300,000)	0	0	0	0	0	*	0	(18,300,000)	(2,907,468,794)
25682	06-0336212	Travelers Indemnity Company of Connecticut (The)	(33,300,000)	0	0	0	0	0	*	0	(33,300,000)	(2,964,946,173)
00000	06-0566050	Travelers Indemnity U.K. Investments LLC	(20,000,000)	0	0	0	0	0		0	(20,000,000)	0
00000	AA-1121375	Travelers Insurance Company Limited	0	0	0	0	0	0		0	0	(49,332,519)
00000	AA-1560039	Travelers Insurance Company of Canada	0	0	0	0	0	0		0	0	2,205,342
00000	06-1445591	Travelers Insurance Group Holdings Inc.	2,130,000,000	(30,334,702)	0	0	0	0		0	2,099,665,298	0
41262	76-0002592	Travelers Lloyds Insurance Company (The)	(1,800,000)	0	0	0	0	0		0	(1,800,000)	(303,211,629)
41564	75-1732040	Travelers Lloyds of Texas Insurance Company	(1,200,000)	0	0	0	0	0		0	(1,200,000)	(90,011,626)
00000	06-0566050	Travelers Marketplace Holdings, LLC.	0	10,011,111	0	0	0	0		0	10,011,111	0
38130	36-3703200	Travelers Personal Insurance Company	(6,900,000)	0	0	0	0	0	*	0	(6,900,000)	(2,719,673,843)
36145	06-1286264	Travelers Personal Security Insurance Company	(6,400,000)	0	0	0	0	0	*	0	(6,400,000)	(114,944,617)
25674	36-2719165	Travelers Property Casualty Company of America	(5,000,000)	0	0	0	0	0	*	0	(5,000,000)	(14,915,550,432)
36161	06-1286274	Travelers Property Casualty Insurance Company	(8,400,000)	0	0	0	0	0	*	0	(8,400,000)	(950,405,764)
00000	06-0566050	Travelers Real Estate, LLC	(700,000)	0	0	0	0	0		0	(700,000)	0
10213	52-1925132	Travelers Specialty Insurance Company	0	15,000,000	0	0	0	0	*	0	15,000,000	(595,014)
00000	06-0566050	Travelers TLD, LLC	0	(100,000)	0	0	0	0		0	(100,000)	0
25887	52-0515280	United States Fidelity and Guaranty Company	(96,300,000)	0	0	0	0	0	*	0	(96,300,000)	1,842,946,274
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	(884,246)	0	0	0	0	0		0	(884,246)	0
00000	06-0566050	Windamere II, LLC	(119,048)	0	0	0	0	0		0	(119,048)	0
00000	41-2007089	Windamere III, LLC	(176,266)	0	0	0	0	0		0	(176,266)	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	Discover Property & Casualty Insurance Company	0.14%
19062	The Automobile Insurance Company of Hartford, Connecticut	1.37%	24031	Northland Casualty Company	0.14%
25615	The Charter Oak Fire Insurance Company	1.27%	25879	Fidelity and Guaranty Insurance Underwriters, Inc.	0.10%
24015	Northland Insurance Company	1.22%	24775	St. Paul Guardian Insurance Company	0.10%
25666	The Travelers Indemnity Company of America	0.77%	10819	American Equity Specialty Insurance Company	0.00%
19224	St. Paul Protective Insurance Company	0.58%	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
Discover Property & Casualty Insurance Company	Northbrook Holdings, Inc.	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
St. Paul Protective Insurance Company	Northbrook Holdings, Inc.	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
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
	APRIL FILING	
28.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
29.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
30.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
31.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
32.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
33.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	YES
34.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	NO
35.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	NO
36.	Will the Mortgage Guaranty Insurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
37.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

11. The data for this supplement is not required to be filed.
12. The data for this supplement is not required to be filed.
13. The data for this supplement is not required to be filed.
14. The data for this supplement is not required to be filed.
15. The data for this supplement is not required to be filed.
16. The data for this supplement is not required to be filed.
17. The data for this supplement is not required to be filed.
18. The data for this supplement is not required to be filed.
21. The data for this supplement is not required to be filed.
22. The data for this supplement is not required to be filed.
24. The data for this supplement is not required to be filed.
25. The data for this supplement is not required to be filed.
26. The data for this supplement is not required to be filed.
27. The data for this supplement is not required to be filed.
28. The data for this supplement is not required to be filed.
29. The data for this supplement is not required to be filed.
30. The data for this supplement is not required to be filed.
31. The data for this supplement is not required to be filed.
32. The data for this supplement is not required to be filed.
34. The Company had no Accident & Health insurance premiums in 2022.
35. The data for this supplement is not required to be filed.
36. The data for this supplement is not required to be filed.

Bar Codes:

11. SIS Stockholder Information Supplement [Document Identifier 420]



12. Financial Guaranty Insurance Exhibit [Document Identifier 240]



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



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



15. Trusteed Surplus Statement [Document Identifier 490]



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



17. Reinsurance Summary Supplemental Filing [Document Identifier 401]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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



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



22. Bail Bond Supplement [Document Identifier 500]



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



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



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



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



28. Credit Insurance Experience Exhibit [Document Identifier 230]



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



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



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



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



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



35. Private Flood Insurance Supplement [Document Identifier 560]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. Other assets tri-party/tax credit bonds	0	0	0	1,163,923
2597. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	1,163,923

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. KOR Korea, Republic of	XXX	90,271	90,271	0	0	0	0	0	0
58005. MEX Mexico	XXX	79,500	7,188	0	0	0	0	0	0
58006. HKG Hong Kong, Special Administrative Region of China	XXX	25,000	25,000	0	0	0	0	0	0
58007. BEL Belgium	XXX	2,500	2,500	0	0	0	0	0	0
58008. NZL New Zealand	XXX	150	177	0	0	0	0	0	0
58009. WSM Samoa	XXX	100	25	0	0	0	0	0	0
58010. JAM Jamaica	XXX	0	161,630	0	0	0	0	0	0
58011. KNA Saint Kitts and Nevis	XXX	0	603	0	0	0	0	0	0
58012. NLD Netherlands	XXX	0	0	0	0	(65,856)	0	0	0
58013. PLW Palau	XXX	0	80	0	0	0	0	0	0
58014. SGP Singapore	XXX	0	140	0	0	(55)	(35)	0	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	197,521	287,614	0	0	(65,911)	(35)	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	302,250,756	6.109	302,250,756	25,805,872	328,056,628	6.636
	1.02 All other governments	10,000,000	0.202	10,000,000	0	10,000,000	0.202
	1.03 U.S. states, territories and possessions, etc. guaranteed	34,039,021	0.688	34,039,021	0	34,039,021	0.689
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,536,730,268	31.061	1,536,730,268	0	1,536,730,268	31.087
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	704,246,408	14.234	704,246,408	0	704,246,408	14.246
	1.06 Industrial and miscellaneous	2,201,730,338	44.502	2,201,730,338	0	2,201,730,338	44.540
	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	4,788,996,790	96.797	4,788,996,790	25,805,872	4,814,802,662	97.401
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	106,208,596	2.147	102,639,111	0	102,639,111	2.076
	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	106,208,596	2.147	102,639,111	0	102,639,111	2.076
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)	(22,188,722)	(0.448)	(22,188,722)	0	(22,188,722)	(0.449)
	6.02 Cash equivalents (Schedule E, Part 2)	42,298,790	0.855	42,298,790	0	42,298,790	0.856
	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	20,110,068	0.406	20,110,068	0	20,110,068	0.407
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)	6,251,540	0.126	5,661,540	0	5,661,540	0.115
10.	Receivables for securities	89,249	0.002	89,249	0	89,249	0.002
11.	Securities Lending (Schedule DL, Part 1)	25,805,872	0.522	25,805,872	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	4,947,462,114	100.000	4,943,302,629	25,805,872	4,943,302,629	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		5,159,133
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,216,965	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	671,099	1,888,064
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		795,658
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)		6,251,540
12.	Deduct total nonadmitted amounts		590,000
13.	Statement value at end of current period (Line 11 minus Line 12)		5,661,540

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		4,521,394,663
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,222,739,692
3.	Accrual of discount		5,084,244
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	592,650	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	11,882,805	
	4.4. Part 4, Column 11	0	12,475,455
5.	Total gain (loss) on disposals, Part 4, Column 19		(8,804,114)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		841,038,476
7.	Deduct amortization of premium		14,573,913
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	989,407	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	821,106	1,810,513
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		(261,651)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		4,895,205,386
12.	Deduct total nonadmitted amounts		3,569,485
13.	Statement value at end of current period (Line 11 minus Line 12)		4,891,635,901

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	302,250,756	288,741,929	297,135,474	312,309,518
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	10,000,000	9,424,400	9,999,500	10,000,000
	4.	Totals	312,250,756	298,166,329	307,134,974	322,309,518
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	34,039,021	32,376,249	33,713,144	33,860,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	1,536,730,268	1,406,054,451	1,560,791,361	1,517,295,000
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	704,246,408	663,027,760	727,331,961	687,115,532
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	1,983,140,071	1,788,109,780	1,983,927,612	1,998,990,225
	9.	Canada	67,472,169	59,343,700	67,825,267	67,050,000
	10.	Other Countries	151,118,098	141,570,529	150,772,464	151,582,000
	11.	Totals	2,201,730,338	1,989,024,009	2,202,525,342	2,217,622,225
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	4,788,996,790	4,388,648,799	4,831,496,783	4,778,202,275
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	106,208,596	106,208,596	468,688,130	
	25.	Total Common Stocks	106,208,596	106,208,596	468,688,130	
	26.	Total Stocks	106,208,596	106,208,596	468,688,130	
	27.	Total Bonds and Stocks	4,895,205,386	4,494,857,395	5,300,184,913	

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	17,660,005	235,128,431	44,830,637	4,173,481	458,201	XXX	302,250,756	6.3	151,218,218	3.4	302,250,756	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	17,660,005	235,128,431	44,830,637	4,173,481	458,201	XXX	302,250,756	6.3	151,218,218	3.4	302,250,756	0
2. All Other Governments												
2.1 NAIC 1	0	0	10,000,000	0	0	XXX	10,000,000	0.2	10,000,000	0.2	10,000,000	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	10,000,000	0	0	XXX	10,000,000	0.2	10,000,000	0.2	10,000,000	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	3,936,967	7,762,342	22,339,713	0	XXX	34,039,021	0.7	61,175,387	1.4	34,039,021	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	3,936,967	7,762,342	22,339,713	0	XXX	34,039,021	0.7	61,175,387	1.4	34,039,021	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	92,901,156	44,524,973	261,100,742	1,061,776,060	75,709,743	XXX	1,536,012,675	32.1	1,393,627,380	31.5	1,536,012,675	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	717,593	0	0	XXX	717,593	0.0	776,551	0.0	717,593	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	92,901,156	44,524,973	261,818,335	1,061,776,060	75,709,743	XXX	1,536,730,268	32.1	1,394,403,932	31.5	1,536,730,268	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	34,719,284	67,652,730	142,025,832	411,321,109	48,527,453	XXX	704,246,408	14.7	874,160,164	19.7	704,246,408	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	62,000,000	1.4	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	34,719,284	67,652,730	142,025,832	411,321,109	48,527,453	XXX	704,246,408	14.7	936,160,164	21.1	704,246,408	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	103,383,981	503,669,440	715,439,083	79,048,290	4,771,455	XXX	1,406,312,249	29.4	1,079,681,481	24.4	1,101,807,282	304,504,967
6.2 NAIC 2	50,575,255	300,493,421	420,312,011	16,999,925	0	XXX	788,380,611	16.5	778,977,807	17.6	674,810,241	113,570,370
6.3 NAIC 3	0	5,774,482	922,940	0	0	XXX	6,697,422	0.1	15,451,883	0.3	6,697,422	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	66,705	201,983	71,368	0	0	XXX	340,056	0.0	0	0.0	0	340,056
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	154,025,940	810,139,326	1,136,745,403	96,048,214	4,771,455	XXX	2,201,730,338	46.0	1,874,111,171	42.3	1,783,314,945	418,415,393
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	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	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) 248,664,426	854,912,542	1,181,158,635	1,578,658,652	129,466,852	0	3,992,861,108	83.4	XXX	XXX	3,688,356,141	304,504,967
12.2 NAIC 2	(d) 50,575,255	300,493,421	420,312,011	16,999,925	0	0	788,380,611	16.5	XXX	XXX	674,810,241	113,570,370
12.3 NAIC 3	(d) 0	5,774,482	922,940	0	0	0	6,697,422	0.1	XXX	XXX	6,697,422	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 66,705	201,983	788,961	0	0	0	(c) 1,057,649	0.0	XXX	XXX	717,593	340,056
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	299,306,385	1,161,382,428	1,603,182,547	1,595,658,577	129,466,852	0	(b) 4,788,996,790	100.0	XXX	XXX	4,370,581,397	418,415,393
12.8 Line 12.7 as a % of Col. 7	6.2	24.3	33.5	33.3	2.7	0.0	100.0	XXX	XXX	XXX	91.3	8.7
13. Total Bonds Prior Year												
13.1 NAIC 1	223,609,083	700,832,786	1,242,458,360	1,365,978,198	36,984,204	0	XXX	XXX	3,569,862,631	80.6	3,318,849,327	251,013,304
13.2 NAIC 2	43,131,199	272,017,533	401,299,481	62,529,594	62,000,000	0	XXX	XXX	840,977,807	19.0	713,429,733	127,548,074
13.3 NAIC 3	0	14,450,037	1,001,846	0	0	0	XXX	XXX	15,451,883	0.3	11,428,257	4,023,626
13.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.5 NAIC 5	0	0	776,551	0	0	0	XXX	XXX	(c) 776,551	0.0	776,551	0
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	266,740,282	987,300,355	1,645,536,239	1,428,507,792	98,984,204	0	XXX	XXX	(b) 4,427,068,872	100.0	4,044,483,868	382,585,004
13.8 Line 13.7 as a % of Col. 9	6.0	22.3	37.2	32.3	2.2	0.0	XXX	XXX	100.0	XXX	91.4	8.6
14. Total Publicly Traded Bonds												
14.1 NAIC 1	222,554,761	719,935,820	1,044,990,993	1,572,022,062	128,852,506	0	3,688,356,141	77.0	3,318,849,327	75.0	3,688,356,141	XXX
14.2 NAIC 2	44,576,300	241,491,849	371,742,168	16,999,925	0	0	674,810,241	14.1	713,429,733	16.1	674,810,241	XXX
14.3 NAIC 3	0	5,774,482	922,940	0	0	0	6,697,422	0.1	11,428,257	0.3	6,697,422	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	717,593	0	0	0	717,593	0.0	776,551	0.0	717,593	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	267,131,060	967,202,151	1,418,373,694	1,589,021,987	128,852,506	0	4,370,581,397	91.3	4,044,483,868	91.4	4,370,581,397	XXX
14.8 Line 14.7 as a % of Col. 7	6.1	22.1	32.5	36.4	2.9	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	5.6	20.2	29.6	33.2	2.7	0.0	91.3	XXX	XXX	XXX	91.3	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	26,109,665	134,976,723	136,167,642	6,636,590	614,347	0	304,504,967	6.4	251,013,304	5.7	XXX	304,504,967
15.2 NAIC 2	5,998,955	59,001,571	48,569,844	0	0	0	113,570,370	2.4	127,548,074	2.9	XXX	113,570,370
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	4,023,626	0.1	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	66,705	201,983	71,368	0	0	0	340,056	0.0	0	0.0	XXX	340,056
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	32,175,325	194,180,277	184,808,854	6,636,590	614,347	0	418,415,393	8.7	382,585,004	8.6	XXX	418,415,393
15.8 Line 15.7 as a % of Col. 7	7.7	46.4	44.2	1.6	0.1	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	0.7	4.1	3.9	0.1	0.0	0.0	8.7	XXX	XXX	XXX	XXX	8.7

(a) Includes $ 300,645,909 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 5,881,186 current year of bonds with Z designations and $ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 1,057,649 current year, $ 776,551 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	15,359,429	227,517,704	37,288,795	0	0	XXX	280,165,928	5.9	122,163,890	2.8	280,165,928	0
1.02 Residential Mortgage-Backed Securities	783,626	2,471,891	1,982,615	1,817,213	458,201	XXX	7,513,546	0.2	9,439,964	0.2	7,513,546	0
1.03 Commercial Mortgage-Backed Securities	121,154	417,065	394,814	104,644	0	XXX	1,037,677	0.0	1,336,084	0.0	1,037,677	0
1.04 Other Loan-Backed and Structured Securities	1,395,796	4,721,771	5,164,413	2,251,625	0	XXX	13,533,604	0.3	18,278,281	0.4	13,533,604	0
1.05 Totals	17,660,005	235,128,431	44,830,637	4,173,481	458,201	XXX	302,250,756	6.3	151,218,218	3.4	302,250,756	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	10,000,000	0	0	XXX	10,000,000	0.2	10,000,000	0.2	10,000,000	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	10,000,000	0	0	XXX	10,000,000	0.2	10,000,000	0.2	10,000,000	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	3,936,967	7,762,342	22,339,713	0	XXX	34,039,021	0.7	61,175,387	1.4	34,039,021	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	3,936,967	7,762,342	22,339,713	0	XXX	34,039,021	0.7	61,175,387	1.4	34,039,021	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	92,901,156	44,524,973	261,818,335	1,061,776,060	75,709,743	XXX	1,536,730,268	32.1	1,394,403,932	31.5	1,536,730,268	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	92,901,156	44,524,973	261,818,335	1,061,776,060	75,709,743	XXX	1,536,730,268	32.1	1,394,403,932	31.5	1,536,730,268	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	28,111,672	44,763,410	125,024,361	399,396,441	46,447,989	XXX	643,743,873	13.4	891,822,453	20.1	643,743,873	0
5.02 Residential Mortgage-Backed Securities	6,607,612	22,889,321	17,001,471	11,924,668	2,079,463	XXX	60,502,535	1.3	44,337,712	1.0	60,502,535	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	34,719,284	67,652,730	142,025,832	411,321,109	48,527,453	XXX	704,246,408	14.7	936,160,164	21.1	704,246,408	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	137,053,113	769,009,208	1,017,742,061	80,800,406	400,002	XXX	2,005,004,789	41.9	1,847,805,806	41.7	1,636,877,886	368,126,903
6.02 Residential Mortgage-Backed Securities	12,521,601	36,616,441	18,710,277	15,247,809	4,371,453	XXX	87,467,581	1.8	1,146,871	0.0	42,315,737	45,151,844
6.03 Commercial Mortgage-Backed Securities	4,451,226	4,513,677	100,293,065	0	0	XXX	109,257,968	2.3	25,158,494	0.6	104,121,322	5,136,646
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	154,025,940	810,139,326	1,136,745,403	96,048,214	4,771,455	XXX	2,201,730,338	46.0	1,874,111,171	42.3	1,783,314,945	418,415,393
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	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	273,425,371	1,089,752,262	1,459,635,893	1,564,312,619	122,557,734	XXX	4,509,683,879	94.2	XXX	XXX	4,141,556,976	368,126,903
12.02 Residential Mortgage-Backed Securities	19,912,839	61,977,653	37,694,363	28,989,690	6,909,118	XXX	155,483,662	3.2	XXX	XXX	110,331,818	45,151,844
12.03 Commercial Mortgage-Backed Securities	4,572,380	4,930,742	100,687,879	104,644	0	XXX	110,295,645	2.3	XXX	XXX	105,158,998	5,136,646
12.04 Other Loan-Backed and Structured Securities	1,395,796	4,721,771	5,164,413	2,251,625	0	XXX	13,533,604	0.3	XXX	XXX	13,533,604	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	299,306,385	1,161,382,428	1,603,182,547	1,595,658,577	129,466,852	0	4,788,996,790	100.0	XXX	XXX	4,370,581,397	418,415,393
12.10 Line 12.09 as a % of Col. 7	6.2	24.3	33.5	33.3	2.7	0.0	100.0	XXX	XXX	XXX	91.3	8.7
13. Total Bonds Prior Year												
13.01 Issuer Obligations	249,372,039	953,709,217	1,603,781,427	1,421,610,073	98,898,711	XXX	XXX	XXX	4,327,371,467	97.7	3,949,938,013	377,433,454
13.02 Residential Mortgage-Backed Securities	12,318,307	26,998,407	11,961,485	3,560,855	85,493	XXX	XXX	XXX	54,924,547	1.2	54,924,547	0
13.03 Commercial Mortgage-Backed Securities	3,221,732	425,866	22,846,980	0	0	XXX	XXX	XXX	26,494,578	0.6	21,343,028	5,151,550
13.04 Other Loan-Backed and Structured Securities	1,828,203	6,166,865	6,946,348	3,336,865	0	XXX	XXX	XXX	18,278,281	0.4	18,278,281	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	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	266,740,282	987,300,355	1,645,536,239	1,428,507,792	98,984,204	0	XXX	XXX	4,427,068,872	100.0	4,044,483,868	382,585,004
13.10 Line 13.09 as a % of Col. 9	6.0	22.3	37.2	32.3	2.2	0.0	XXX	XXX	100.0	XXX	91.4	8.6
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	250,616,304	920,797,738	1,287,850,507	1,560,134,695	122,157,733	XXX	4,141,556,976	86.5	3,949,938,013	89.2	4,141,556,976	XXX
14.02 Residential Mortgage-Backed Securities	10,546,580	36,751,900	29,807,541	26,531,024	6,694,773	XXX	110,331,818	2.3	54,924,547	1.2	110,331,818	XXX
14.03 Commercial Mortgage-Backed Securities	4,572,380	4,930,742	95,551,233	104,644	0	XXX	105,158,998	2.2	21,343,028	0.5	105,158,998	XXX
14.04 Other Loan-Backed and Structured Securities	1,395,796	4,721,771	5,164,413	2,251,625	0	XXX	13,533,604	0.3	18,278,281	0.4	13,533,604	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	XXX	XXX	0	XXX
14.09 Totals	267,131,060	967,202,151	1,418,373,694	1,589,021,987	128,852,506	0	4,370,581,397	91.3	4,044,483,868	91.4	4,370,581,397	XXX
14.10 Line 14.09 as a % of Col. 7	6.1	22.1	32.5	36.4	2.9	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	5.6	20.2	29.6	33.2	2.7	0.0	91.3	XXX	XXX	XXX	91.3	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	22,809,067	168,954,524	171,785,386	4,177,924	400,002	XXX	368,126,903	7.7	377,433,454	8.5	XXX	368,126,903
15.02 Residential Mortgage-Backed Securities	9,366,258	25,225,753	7,886,822	2,458,666	214,345	XXX	45,151,844	0.9	0	0.0	XXX	45,151,844
15.03 Commercial Mortgage-Backed Securities	0	0	5,136,646	0	0	XXX	5,136,646	0.1	5,151,550	0.1	XXX	5,136,646
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	XXX	XXX	XXX	0
15.09 Totals	32,175,325	194,180,277	184,808,854	6,636,590	614,347	0	418,415,393	8.7	382,585,004	8.6	XXX	418,415,393
15.10 Line 15.09 as a % of Col. 7	7.7	46.4	44.2	1.6	0.1	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	0.7	4.1	3.9	0.1	0.0	0.0	8.7	XXX	XXX	XXX	XXX	8.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	35,000,000	35,000,000	0	0	0
3. Accrual of discount	(3)	(3)	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(10,917)	(10,917)	0	0	0
6. Deduct consideration received on disposals	34,989,080	34,989,080	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	25,419,929	0	25,419,929	0
2. Cost of cash equivalents acquired	2,561,042,786	0	2,561,042,786	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	2,544,163,926	0	2,544,163,926	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)	42,298,790	0	42,298,790	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	42,298,790	0	42,298,790	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Other - Unaffiliated																			
	CyberAcuView LLC		Wilmington	DE	CyberAcuView		09/18/2020		590,000	590,000	590,000	0	0	0	0	0	0	0	12.500
2599999. Joint Venture Interests - Other - Unaffiliated									590,000	590,000	590,000	0	0	0	0	0	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Georgia Tax Credit Fund 2010, LP		Columbia	MO	Affordable Equity Partners		09/16/2010		1,502,700	0	0	0	0	0	0	0	149	0	3.700
	Georgia Tax Credit Fund IX-T, L.P.		Columbia	MO	Affordable Equity Partners		11/18/2011		728,970	0	0	0	(134,215)	0	0	0	(71,739)	0	15.000
	Capital Partners Series T-GA, L.P.		Columbia	MO	Affordable Equity Partners		11/15/2013		2,375,992	397,374	397,374	0	(220,080)	0	0	0	34,629	0	12.500
	Capital Partners Series T-GA III, L.P.		Columbia	MO	Affordable Equity Partners		12/14/2017		2,576,789	1,616,095	1,616,095	0	(232,502)	0	0	0	(75,606)	0	12.000
	Capital Partners Series T-GA IV, L.P.		Columbia	MO	Affordable Equity Partners		11/15/2019		2,207,123	1,869,028	1,869,028	0	(195,602)	0	0	0	(30,571)	2	10.000
	Capital Partners Series T-GA V, L.P.		Columbia	MO	Affordable Equity Partners		05/31/2022		1,086,510	1,073,251	1,073,251	0	(13,259)	0	0	0	75,867	689,460	8.570
	Capital Partners Series T-GA VI, L.P.		Columbia	MO	Affordable Equity Partners		12/15/2022		705,791	705,791	705,791	0	0	0	0	0	0	2,184,425	13.100
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									11,183,875	5,661,540	5,661,540	0	(795,658)	0	0	0	(67,271)	2,873,887	XXX
6099999. Total - Unaffiliated									11,773,875	6,251,540	6,251,540	0	(795,658)	0	0	0	(67,271)	2,873,887	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									11,773,875	6,251,540	6,251,540	0	(795,658)	0	0	0	(67,271)	2,873,887	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	40,000	0	12.500
2599999. Joint Venture Interests - Other - Unaffiliated							0	40,000	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	Capital Partners Series T-GA IV, L.P.	Columbia	MO	Affordable Equity Partners	11/15/2019		0	55,763	0	10.000
	Capital Partners Series T-GA V, L.P.	Columbia	MO	Affordable Equity Partners	05/31/2022		511,174	575,336	0	8.570
	Capital Partners Series T-GA VI, L.P.	Columbia	MO	Affordable Equity Partners	12/15/2022		705,791	0	0	13.100
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							1,216,965	631,099	0	XXX
6099999. Total - Unaffiliated							1,216,965	671,099	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							1,216,965	671,099	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 LS:893K	LS			1.A	33,466,156	81.5270	28,534,450	35,000,000	33,709,279	0	147,524	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	92.0580	18,411,600	20,000,000	18,864,603	0	169,224	0	0	1.625	3.421	MN	41,298	162,500	06/16/2022	05/15/2026
912828-VM-9	U S TREASURY INFL IX NOTES				1.A	12,200,821	126.5250	15,183,034	12,000,000	15,359,429	1,106,400	9,893	0	0	0.375	0.456	JJ	26,460	54,888	09/24/2014	07/15/2023
91282C-AT-8	U S TREASURY NOTES				1.A	37,231,661	89.4330	36,667,530	41,000,000	37,782,041	0	550,381	0	0	0.250	3.169	AO	17,272	51,250	06/24/2022	10/31/2025
91282C-AZ-4	U S TREASURY NOTES				1.A	2,702,354	89.4600	2,683,800	3,000,000	2,747,036	0	44,682	0	0	0.375	3.439	MN	958	5,625	06/13/2022	11/30/2025
91282C-BC-4	U S TREASURY NOTES				1.A	9,053,940	89.3820	8,938,200	10,000,000	9,183,155	0	129,216	0	0	0.375	3.254	JD	18,750	18,750	06/28/2022	12/31/2025
91282C-BJ-9	U S TREASURY NOTES	SD			1.A	3,555,058	85.0540	3,104,471	3,650,000	3,579,516	0	13,388	0	0	0.750	1.142	JJ	11,381	27,375	03/03/2021	01/31/2028
91282C-BT-7	U S TREASURY NOTES				1.A	4,215,125	89.6400	4,123,440	4,600,000	4,265,630	0	50,505	0	0	0.750	3.120	MS	8,720	17,250	06/23/2022	03/31/2026
91282C-CZ-2	U S TREASURY NOTES				1.A	28,292,448	88.8160	27,532,960	31,000,000	28,562,665	0	270,217	0	0	0.875	3.113	MS	68,558	135,625	07/21/2022	09/30/2026
91282C-EQ-0	U S TREASURY NOTES				1.A FE	14,573,488	96.4450	14,466,750	15,000,000	14,617,893	0	44,406	0	0	2.750	3.883	MN	52,417	206,250	09/15/2022	05/15/2025
91282C-EQ-0	U S TREASURY NOTES				1.A FE	20,361,867	96.4450	20,253,450	21,000,000	20,425,625	0	63,758	0	0	2.750	3.968	MN	73,384	288,750	09/20/2022	05/15/2025
91282C-EU-1	U S TREASURY NOTES				1.A FE	24,767,662	96.6640	24,166,000	25,000,000	24,798,822	0	31,160	0	0	2.875	3.218	JD	31,593	359,375	08/09/2022	06/15/2025
912828-P4-6	U S TREASURY NOTES				1.A	9,549,643	92.5150	9,251,500	10,000,000	9,599,283	0	49,640	0	0	1.625	2.977	FA	60,938	81,250	08/02/2022	02/15/2026
912828-2A-7	U S TREASURY NOTES				1.A	23,527,428	91.1710	22,792,750	25,000,000	23,714,939	0	187,512	0	0	1.500	3.007	FA	140,625	187,500	06/07/2022	08/15/2026
912828-4R-8	U S TREASURY NOTES				1.A	9,916,440	96.6990	9,669,900	10,000,000	9,929,481	0	13,042	0	0	2.875	3.180	MN	24,485	143,750	07/14/2022	05/31/2025
912828-4R-8	U S TREASURY NOTES				1.A	8,606,632	96.6990	8,702,910	9,000,000	8,634,281	0	27,649	0	0	2.875	4.672	MN	22,036	129,375	10/20/2022	05/31/2025
912828-6L-9	U S TREASURY NOTES				1.A	14,296,925	94.2550	14,138,250	15,000,000	14,392,250	0	95,325	0	0	2.250	3.582	MS	85,302	168,750	06/14/2022	03/31/2026
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						275,013,024	XXX	268,620,995	290,250,000	280,165,928	1,106,400	1,897,520	0	0	XXX	XXX	XXX	831,835	2,432,013	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36202D-QY-0	GNMA II PASS THRU CERT POOL #3171			4	1.A	7,903	102.3970	8,471	8,272	7,929	0	(1)	0	0	5.500	6.271	MON	38	455	05/23/2002	12/20/2031
36202D-6D-8	GNMA II PASS THRU CERT POOL #3568			4	1.A	90,271	102.1480	96,037	94,017	91,163	0	(127)	0	0	5.000	5.764	MON	392	4,701	06/16/2004	06/20/2034
36202E-UR-8	GNMA II PASS THRU CERT POOL #4192			4	1.A	211,294	100.5210	232,603	231,396	212,468	0	(2,174)	0	0	4.500	5.753	MON	868	10,413	07/17/2008	07/20/2038
36202E-XT-1	GNMA II PASS THRU CERT POOL #4290			4	1.A	116,930	104.1350	122,224	117,370	116,876	0	(11)	0	0	5.500	5.578	MON	538	6,455	10/20/2008	11/20/2038
38382D-MM-8	GNR 2020-21 CD CMO			4	1.A	7,074,973	84.4640	5,918,966	7,007,634	7,085,111	0	25,724	0	0	2.250	2.020	MON	13,139	157,672	02/21/2020	02/20/2050
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						7,501,370	XXX	6,378,301	7,458,689	7,513,546	0	23,412	0	0	XXX	XXX	XXX	14,975	179,696	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38380M-7A-3	GNR 2019-55 AE (PROJECT LOAN)			4	1.A	1,029,385	93.4600	951,957	1,018,562	1,037,677	0	15,641	0	0	3.000	2.805	MON	2,546	30,557	06/07/2019	12/16/2059
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						1,029,385	XXX	951,957	1,018,562	1,037,677	0	15,641	0	0	XXX	XXX	XXX	2,546	30,557	XXX	XXX
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
83162C-VV-2	SBAP 2013-20J 1			4	1.A	1,781,690	93.7070	1,663,849	1,775,586	1,770,100	0	(522)	0	0	3.370	3.318	AO	14,959	63,780	12/20/2013	10/01/2033
83162C-VY-6	SBAP 2013-20L 1			4	1.A	1,881,051	94.9170	1,782,096	1,877,531	1,868,601	0	(75)	0	0	3.380	3.352	JD	5,288	65,736	12/20/2013	12/01/2033
83162C-ZW-6	SBAP 2018-20J 1			4	1.A	4,829,689	95.1200	4,594,010	4,829,689	4,803,667	0	(12,599)	0	0	3.770	3.770	AO	45,520	203,723	10/11/2018	10/01/2038
83162C-ZW-6	SBAP 2018-20J 1			4	1.A	311,398	95.1200	296,388	311,593	309,733	0	(824)	0	0	3.770	3.779	AO	2,937	13,143	10/31/2018	10/01/2038
83162C-B8-5	SBAP 2019-20E 1			4	1.A	2,423,195	91.5860	2,219,310	2,423,195	2,416,670	0	(3,724)	0	0	2.880	2.880	MN	11,631	75,629	05/09/2019	05/01/2039
831641-FL-4	SBIC 2018-10B 1			4	1.A	2,364,671	94.5170	2,235,024	2,364,671	2,364,834	0	582	0	0	3.548	3.533	MS	27,353	83,899	09/13/2018	09/10/2028
0049999999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						13,591,695	XXX	12,790,676	13,582,266	13,533,604	0	(17,164)	0	0	XXX	XXX	XXX	107,689	505,910	XXX	XXX
0109999999. Total - U.S. Government Bonds						297,135,474	XXX	288,741,929	312,309,518	302,250,756	1,106,400	1,919,409	0	0	XXX	XXX	XXX	957,045	3,148,176	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
500769-HS-6	KFW		D		1.A FE	9,999,500	94.2440	9,424,400	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	9,424,400	10,000,000	10,000,000	0	0	0	0	XXX	XXX	XXX	69,479	287,500	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0309999999. Total - All Other Government Bonds						9,999,500	XXX	9,424,400	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	86.2700	6,319,278	7,325,000	7,398,461	0	(10,157)	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	91.5190	4,278,513	4,675,000	4,609,506	0	3,406	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	104.4120	3,972,877	3,805,000	4,029,697	0	(83,035)	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	100.5590	1,201,680	1,195,000	1,209,450	0	(3,759)	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	107.0330	1,605,495	1,500,000	1,618,112	0	(31,009)	0	0	5.000	2.680	FA	31,250	75,000	03/15/2016	08/01/2035
83710D-2B-3	SOUTH CAROLINA GENERAL OBLIGATION S2010A			2	1.A FE	2,783,846	97.8920	3,998,888	4,085,000	3,936,967	0	113,223	0	0	1.000	4.000	AO	10,213	40,850	03/24/2010	04/01/2024
83710R-RU-3	SOUTH CAROLINA GENERAL OBLIGATION S2016F			2	1.A FE	3,489,671	91.1390	3,157,966	3,465,000	3,474,487	0	(2,624)	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	100.4040	7,841,552	7,810,000	7,762,342	0	4,231	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						33,713,144	XXX	32,376,249	33,860,000	34,039,021	0	(9,724)	0	0	XXX	XXX	XXX	414,892	1,057,450	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						33,713,144	XXX	32,376,249	33,860,000	34,039,021	0	(9,724)	0	0	XXX	XXX	XXX	414,892	1,057,450	XXX	XXX
Bonds - U.S. Political Subdivisions - Issuer Obligations																					
011338-WA-4	ALAMO HEIGHTS ISD GO S2018A			2	1.A FE	5,605,000	97.6970	5,475,917	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	99.0920	3,958,725	3,995,000	4,039,997	0	(12,010)	0	0	2.875	2.540	JJ	52,961	114,856	07/26/2016	07/15/2033
021087-TY-7	ALPINE SCH DIST GO S2013			2	1.A FE	6,255,585	100.1990	6,137,189	6,125,000	6,127,825	0	(16,221)	0	0	4.000	3.730	MS	72,139	245,000	09/19/2013	03/15/2028
021087-TZ-4	ALPINE SCH DIST GO S2013			2	1.A FE	6,455,093	100.1990	6,392,696	6,380,000	6,381,362	0	(9,512)	0	0	4.000	3.850	MS	75,142	255,200	09/19/2013	03/15/2029
023051-TS-4	AMARILLO ISD GEN OBLIG REF S2014A (PSF)			2	1.A FE	1,670,414	100.3360	1,640,494	1,635,000	1,639,631	0	(4,163)	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	100.2070	1,703,519	1,700,000	1,703,555	0	(3,202)	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	100.1060	1,756,860	1,755,000	1,757,742	0	(2,477)	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	100.1290	1,827,354	1,825,000	1,826,888	0	(1,716)	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	100.0000	1,880,000	1,880,000	1,880,952	0	(883)	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	98.1850	5,999,104	6,110,000	6,192,218	0	(24,422)	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	92.9840	1,771,345	1,905,000	1,898,442	0	349	0	0	3.250	3.280	JD	5,159	61,913	04/17/2018	06/01/2037
041431-PT-8	ARLINGTON CO GENERAL OBLIGATION REF S15			2	1.A FE	3,986,955	101.5630	3,920,332	3,860,000	3,885,286	0	(14,991)	0	0	3.750	3.330	FA	54,683	144,750	06/02/2015	08/15/2032
041826-2Z-0	ARLINGTON ISD GENERAL OBLIG S2017 (PSF)			2	1.A FE	2,098,315	102.2740	1,973,888	1,930,000	1,995,806	0	(19,892)	0	0	4.000	2.850	FA	29,164	77,200	06/09/2017	02/15/2034
052397-AR-7	AUSTIN GENERAL OBLIG LTD REF S2015			2	1.B FE	8,729,344	102.6740	8,542,477	8,320,000	8,443,805	0	(43,734)	0	0	4.000	3.410	MS	110,933	332,800	09/09/2015	09/01/2031
05914F-XU-9	BALTIMORE CO GENERAL OBLIGATION REF S15			2	1.A FE	9,782,267	101.0790	9,567,127	9,465,000	9,555,775	0	(33,306)	0	0	3.500	3.110	FA	138,031	331,275	06/16/2015	08/01/2029
069383-4X-2	BARTLETT GENERAL OBLIGATION REF S2017			2	1.B FE	2,983,430	104.5240	2,801,243	2,680,000	2,832,928	0	(30,378)	0	0	4.000	2.690	MS	35,733	107,200	09/19/2017	09/01/2033
074347-H8-1	BEAUFORT CO GENERAL OBLIGATION S2017A			2	1.B FE	4,941,903	92.1770	4,590,415	4,980,000	4,950,786	0	1,770	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	99.6790	14,952	15,000	15,354	0	(63)	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	99.0130	118,816	120,000	121,897	0	(338)	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	96.6170	579,702	600,000	596,509	0	374	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	93.8090	7,457,816	7,950,000	7,874,041	0	2,428	0	0	3.250	3.340	MS	86,125	48,804	06/02/2022	03/01/2036
073900-R7-9	BEAUFORT CO SCHOOL DIST GO S2022C			2	1.C FE	8,450,338	92.1730	7,811,662	8,475,000	8,451,068	0	730	0	0	3.375	3.400	MS	95,344	54,028	06/02/2022	03/01/2037
073900-R8-7	BEAUFORT CO SCHOOL DIST GO S2022C			2	1.C FE	8,900,094	91.3380	8,243,255	9,025,000	8,903,285	0	3,191	0	0	3.375	3.490	MS	101,531	57,534	06/02/2022	03/01/2038
082887-PY-0	BENTON CO SD #17 KENNEWICK GO S2019			2	1.A FE	3,540,272	86.8290	3,065,064	3,530,000	3,537,151	0	(1,009)	0	0	2.875	2.840	JD	8,457	101,488	09/12/2019	12/01/2038
088023-PM-2	BEVERLY HILLS USD GO ELEC 18 TAXABLE S22				1.B FE	3,413,240	91.8600	3,132,426	3,410,000	3,412,870	0	(369)	0	0	2.800	2.780	FA	39,783	28,644	03/24/2022	08/01/2027
088023-PN-0	BEVERLY HILLS USD GO ELEC 18 TAXABLE S22				1.B FE	2,265,108	90.5870	2,047,266	2,260,000	2,264,602	0	(505)	0	0	2.900	2.860	FA	27,308	19,662	03/24/2022	08/01/2028
088023-PP-5	BEVERLY HILLS USD GO ELEC 18 TAXABLE S22				1.B FE	2,566,605	89.2220	2,284,083	2,560,000	2,566,057	0	(548)	0	0	2.950	2.910	FA	31,467	22,656	03/24/2022	08/01/2029
088023-PQ-3	BEVERLY HILLS USD GO ELEC 18 TAXABLE S22				1.B FE	2,886,221	87.9740	2,533,651	2,880,000	2,885,784	0	(437)	0	0	3.000	2.970	FA	36,000	25,920	03/24/2022	08/01/2030
088023-PR-1	BEVERLY HILLS USD GO ELEC 18 TAXABLE S22				1.B FE	3,222,652	86.8360	2,791,777	3,215,000	3,222,194	0	(458)	0	0	3.050	3.020	FA	40,857	29,417	03/24/2022	08/01/2031
088023-PS-9	BEVERLY HILLS USD GO ELEC 18 TAXABLE S22				1.B FE	3,584,259	86.1640	3,080,363	3,575,000	3,583,764	0	(495)	0	0	3.150	3.120	FA	46,922	33,784	03/24/2022	08/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
090874-NG-9	BIRDVILLE ISD GO S2019 (PSF)			2	1.A FE	3,189,469	100.5760	3,047,453	3,030,000	3,126,229	0	(16,982)	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	100.9590	1,721,351	1,705,000	1,962,844	0	(32,626)	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	99.2910	3,996,463	4,025,000	4,615,813	0	(74,570)	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	98.5730	4,061,208	4,120,000	4,712,602	0	(74,670)	0	0	4.000	1.890	MN	27,467	164,800	05/28/2020	05/01/2038
091212-EQ-9	BIRMINGHAM PUBLIC SCHOOLS GO S2017			2	1.C FE	363,978	109.9630	329,889	300,000	333,502	0	(6,440)	0	0	5.000	2.530	MN	2,500	15,000	12/20/2017	11/01/2030
093887-NC-7	BLOOMFIELD HILLS SCH DIST GO S2020			2	1.B FE	2,127,341	85.8290	1,785,243	2,080,000	2,117,062	0	(4,701)	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	84.0240	2,050,186	2,440,000	2,464,966	0	(3,154)	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	81.7420	1,663,450	2,035,000	2,041,899	0	(870)	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	77.4480	2,060,117	2,660,000	2,650,689	0	600	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	73.0830	1,677,255	2,295,000	2,275,137	0	1,178	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	71.4630	1,997,391	2,795,000	2,754,870	0	2,194	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	70.1090	1,258,457	1,795,000	1,758,058	0	1,869	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	70.1310	2,026,786	2,890,000	2,862,990	0	1,267	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	69.1540	2,033,128	2,940,000	2,893,716	0	2,022	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	67.7990	1,220,382	1,800,000	1,762,085	0	1,547	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	99.4300	11,215,704	11,280,000	11,147,841	0	8,865	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	80.9770	809,770	1,000,000	988,481	0	653	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	98.3350	1,661,862	1,690,000	1,709,517	0	(5,905)	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.A FE	2,105,997	100.4750	2,024,571	2,015,000	2,103,560	0	(2,438)	0	0	4.000	3.450	JD	3,582	20,150	08/11/2022	06/15/2038
131537-E5-7	CALVERT CO GENERAL OBLIGATION REF S2016			2	1.A FE	2,625,811	95.5720	2,417,972	2,530,000	2,566,369	0	(9,863)	0	0	2.750	2.320	JJ	34,788	69,575	07/19/2016	07/01/2031
132285-3K-1	CAMBRIDGE GEN OBLIG LTD S2016			2	1.A FE	567,199	98.4070	541,239	550,000	555,887	0	(1,789)	0	0	3.000	2.640	FA	6,233	16,500	03/01/2016	02/15/2031
134159-ZH-8	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	250,000	97.7940	244,485	250,000	250,000	0	0	0	0	0.359	0.359	FA	374	898	09/24/2020	08/01/2023
134159-ZJ-4	CAMPBELL UHSD GO TAXABLE REF S2020				1.A FE	250,000	93.9900	234,975	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	90.6780	702,755	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	87.8490	1,098,113	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	85.0410	1,802,869	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	83.1750	1,559,531	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	80.6630	2,097,238	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	78.5630	1,021,319	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	76.7240	632,973	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	75.1440	601,152	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	73.4650	462,830	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	72.4180	477,959	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 GENERAL OBLIGATION S2020			2	1.A FE	2,486,194	98.9110	2,260,116	2,285,000	2,435,950	0	(19,537)	0	0	3.000	2.000	FA	25,897	68,550	04/23/2020	02/15/2031
139078-CK-3	CANYONS SCHOOL DISTRICT GO S2013			2	1.A FE	5,417,731	100.4800	5,400,800	5,375,000	5,377,239	0	(5,212)	0	0	4.000	3.900	JD	9,556	215,000	09/24/2013	06/15/2031
139078-CL-1	CANYONS SCHOOL DISTRICT GO S2013			2	1.A FE	5,633,663	100.4800	5,652,000	5,625,000	5,625,325	0	(1,161)	0	0	4.000	3.980	JD	10,000	225,000	09/24/2013	06/15/2032
142665-EL-8	CARLSBAD USD GO REF S2016			2	1.C FE	1,954,986	99.3470	1,887,593	1,900,000	1,920,615	0	(5,418)	0	0	3.000	2.680	FA	23,750	57,000	01/21/2016	08/01/2030
145232-FE-9	CARROLL ISD GENERAL OBLIGATION S2018			2	1.A FE	2,152,138	95.9540	2,187,751	2,280,000	2,178,288	0	6,534	0	0	3.250	3.710	FA	27,993	74,100	09/20/2018	02/15/2035
147051-UU-8	CARY GENERAL OBLIGATION S2014			2	1.A FE	3,630,468	101.3650	3,573,116	3,525,000	3,539,226	0	(11,843)	0	0	4.000	3.640	MS	47,000	141,000	02/18/2014	03/01/2033
147051-UV-6	CARY GENERAL OBLIGATION S2014			2	1.A FE	3,697,649	101.3650	3,654,208	3,605,000	3,617,501	0	(10,420)	0	0	4.000	3.690	MS	48,067	144,200	02/18/2014	03/01/2034
147051-VW-3	CARY GENERAL OBLIGATION S2017A			2	1.A FE	1,558,814	91.1760	1,422,346	1,560,000	1,559,074	0	49	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	91.5280	773,412	845,000	839,561	0	492	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	86.9110	734,398	845,000	842,116	0	170	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	93.8630	1,140,435	1,215,000	1,207,425	0	399	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	88.7130	984,714	1,110,000	1,102,266	0	420	0	0	3.000	3.060	JD	2,775	33,300	05/15/2019	06/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15722T-JF-9	CHABOT-LAS POSITAS CCD S2021B			2	1.C FE	2,472,575	87.9290	2,198,225	2,500,000	2,473,705	0	1,130	0	0	3.000	3.090	FA	31,250	37,500	03/15/2022	08/01/2037
157432-KW-4	CHAFFEY CCD GENERAL OBLIGATION S2019A			2	1.C FE	5,301,800	82.2630	4,413,410	5,365,000	5,313,182	0	3,555	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	84.9400	4,204,530	4,950,000	5,099,954	0	(25,637)	0	0	3.000	2.400	JD	12,375	148,500	09/05/2019	06/01/2039
159902-EN-1	CHARLESTON CO PARK & REC DIST GO S2017			2	1.B FE	1,877,490	86.1830	1,982,209	2,300,000	2,012,270	0	27,051	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	97.6940	361,468	370,000	375,136	0	(1,320)	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	96.4090	660,402	685,000	682,264	0	187	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	100.3220	4,740,215	4,725,000	4,798,181	0	(22,367)	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	98.9200	2,072,374	2,095,000	2,131,176	0	(11,494)	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	96.9890	3,986,248	4,110,000	4,088,894	0	1,779	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	71.0650	2,121,290	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	69.6090	2,077,829	2,985,000	2,964,729	0	1,061	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	82.9000	829,000	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	80.3380	1,044,394	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	78.1550	949,583	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	76.5380	1,415,953	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	74.9580	749,580	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	59.0940	1,433,030	2,425,000	1,376,251	0	61,186	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	87.7490	8,880,199	10,120,000	10,082,774	0	1,028	0	0	3.375	3.400	JD	28,463	216,315	03/31/2022	06/01/2043
181144-TD-8	CLARK CO SD#37 VANCOUVER GO S2018			2	1.A FE	4,862,804	112.2250	4,662,949	4,155,000	4,595,224	0	(66,985)	0	0	5.000	3.030	JD	17,313	207,750	10/04/2018	12/01/2032
184541-EA-4	CLEAR CREEK ISD GO S2021 (PSF)			2	1.A FE	9,000,185	87.6760	7,040,383	8,030,000	8,837,949	0	(92,149)	0	0	3.000	1.670	FA	91,007	335,922	02/25/2021	02/15/2037
194475-RM-3	COLLEGE STATION ISD GO S2014 (PSF)			2	1.A FE	3,325,563	102.0950	3,318,088	3,250,000	3,263,578	0	(8,039)	0	0	4.000	3.730	FA	49,111	130,000	01/21/2014	08/15/2031
194475-RN-1	COLLEGE STATION ISD GO S2014 (PSF)			2	1.A FE	3,432,120	101.8740	3,443,341	3,380,000	3,389,364	0	(5,562)	0	0	4.000	3.820	FA	51,076	135,200	01/21/2014	08/15/2032
194475-RP-6	COLLEGE STATION ISD GO S2014 (PSF)			2	1.A FE	3,553,053	101.7190	3,580,509	3,520,000	3,525,905	0	(3,534)	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	82.8910	4,144,550	5,000,000	5,035,841	0	(4,860)	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	81.4530	4,471,770	5,490,000	5,516,162	0	(3,547)	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	101.3050	1,311,900	1,295,000	1,305,714	0	(4,794)	0	0	4.000	3.590	FA	19,569	51,800	07/07/2015	02/15/2033
198036-8M-0	COLUMBIA SCHOOL DISTRICT GO S2014			2	1.B FE	3,182,070	100.2370	3,007,110	3,000,000	3,003,700	0	(23,322)	0	0	4.500	3.700	MS	45,000	135,000	02/10/2014	03/01/2032
198036-8N-8	COLUMBIA SCHOOL DISTRICT GO S2014			2	1.B FE	3,954,113	100.2370	3,758,888	3,750,000	3,754,120	0	(26,239)	0	0	4.500	3.780	MS	56,250	168,750	02/10/2014	03/01/2033
198037-DQ-3	COLUMBIA SCHOOL DISTRICT GO S2018			2	1.B FE	2,612,782	97.1880	2,565,763	2,640,000	2,618,935	0	1,379	0	0	3.250	3.330	MS	28,600	85,800	03/13/2018	03/01/2035
199492-JW-0	COLUMBUS GENERAL OBLIG S2014A			2	1.A FE	5,350,850	101.4540	5,072,700	5,000,000	5,046,358	0	(40,086)	0	0	4.000	3.150	FA	75,556	200,000	06/10/2014	02/15/2030
199820-5U-1	COMAL ISD GO REF S2015 (PSF)			2	1.A	1,258,765	100.0660	1,180,779	1,180,000	1,180,882	0	(10,950)	0	0	4.000	3.050	FA	19,667	47,200	01/07/2015	02/01/2035
199820-5V-9	COMAL ISD GO REF S2015 (PSF)			2	1.C Z	1,381,441	100.0340	1,295,440	1,295,000	1,295,968	0	(12,017)	0	0	4.000	3.050	FA	21,583	51,800	01/07/2015	02/01/2035
199820-5T-4	COMAL ISD GO REF S2022 (PSF)			2	1.A FE	19,909,000	70.7960	14,159,200	20,000,000	19,946,634	0	37,634	0	0	2.625	2.649	FA	218,750	285,833	01/14/2022	02/01/2047
208418-R8-8	CONROE ISD GO S2020 (PSF)			2	1.A FE	6,882,773	80.6060	5,598,087	6,945,000	6,890,342	0	2,690	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	92.7180	927,180	1,000,000	988,153	0	7,233	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	88.3700	441,850	500,000	485,252	0	5,509	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	84.2120	328,427	390,000	371,783	0	4,878	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	86.8180	998,407	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	84.7110	1,012,296	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	83.3950	416,975	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	81.7750	408,875	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	78.4870	435,603	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	77.2160	343,611	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	76.2820	419,551	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	75.3070	391,596	520,000	520,000	0	0	0	0	2.349	2.349	FA	4,614	12,215	03/23/2021	08/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
217490-DU-2	COPPELL ISD GO TAXABLE REF S2021 (PSF)			2	1.A FE	500,000	73.5120	367,560	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	72.1770	396,974	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	71.4090	285,636	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	70.8910	386,356	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	70.7750	353,875	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	70.4050	316,823	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	69.3010	381,156	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	68.4080	342,040	500,000	500,000	0	0	0	0	2.929	2.929	FA	5,533	14,645	03/23/2021	08/15/2044
231237-K2-3	CUPERTINO USD GO REF S2016			2	1.B FE	2,029,060	100.6970	1,948,487	1,935,000	1,970,424	0	(9,299)	0	0	3.250	2.710	FA	26,203	62,888	02/02/2016	08/01/2031
232392-AZ-3	CUYAHOGA CNTY CCD S2018			2	1.C FE	2,040,591	92.5660	1,943,886	2,100,000	2,050,077	0	2,091	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	100.9660	2,827,048	2,800,000	2,889,542	0	(27,030)	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	100.1090	4,119,485	4,115,000	4,250,302	0	(19,585)	0	0	4.000	3.400	FA	62,182	164,600	01/18/2019	02/15/2038
232769-GN-3	CYPRESS-FAIRBANKS ISD GO REF S2020 (PSF)			2	1.A FE	9,952,700	73.1170	7,311,700	10,000,000	9,957,552	0	2,001	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	77.6150	8,817,064	11,360,000	11,360,000	0	0	0	0	2.375	2.375	FA	101,924	134,151	01/21/2022	02/15/2039
235308-H3-0	DALLAS ISD GENERAL OBLIGATION S22 (PSF)			2	1.A FE	8,432,170	76.3910	6,493,235	8,500,000	8,434,724	0	2,554	0	0	2.375	2.430	FA	76,264	100,377	01/21/2022	02/15/2040
236091-6X-7	DANE CO GENERAL OBLIGATION REF S2015B			2	1.B FE	1,315,137	101.3500	1,312,483	1,295,000	1,300,644	0	(2,218)	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	100.1830	265,485	265,000	263,930	0	95	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	100.4820	4,446,329	4,425,000	4,464,766	0	(12,871)	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	81.9130	2,088,782	2,550,000	2,546,904	0	175	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	79.9680	2,091,163	2,615,000	2,598,390	0	868	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	78.2640	2,097,475	2,680,000	2,647,881	0	1,551	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	77.9120	2,142,580	2,750,000	2,748,056	0	86	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	80.5570	2,336,153	2,900,000	2,871,044	0	1,366	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	75.4780	3,019,120	4,000,000	4,019,341	0	(2,392)	0	0	2.000	1.930	JD	3,556	102,889	08/11/2021	06/15/2036
248775-4F-2	DENTON CO GO LTD S2017			2	1.A FE	2,835,996	95.0390	2,699,108	2,840,000	2,836,884	0	179	0	0	3.250	3.260	JJ	42,561	92,300	06/16/2017	07/15/2036
249174-HM-8	DENVER CITY & CO SD #1 GO REF S05A(FGIC)				1.B FE	2,737,125	102.4010	2,304,023	2,250,000	2,290,175	0	(42,473)	0	0	5.500	3.500	JD	10,313	123,750	03/03/2010	12/01/2023
249174-HM-8	DENVER CITY & CO SD #1 GO REF S05A(FGIC)				1.B FE	2,394,080	102.4010	2,048,020	2,000,000	2,032,991	0	(34,837)	0	0	5.500	3.650	JD	9,167	110,000	04/15/2010	12/01/2023
249164-NL-4	DENVER CITY AND CNTY CO GO S2018A			2	1.A FE	15,850,446	99.7470	15,904,659	15,945,000	15,873,974	0	5,502	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	100.8210	2,535,648	2,515,000	2,523,729	0	(14,670)	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	97.0060	2,793,773	2,880,000	2,869,163	0	624	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	80.4370	3,619,665	4,500,000	4,552,358	0	(5,702)	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	77.7510	4,637,847	5,965,000	6,015,797	0	(5,522)	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	103.3490	5,534,339	5,355,000	5,576,704	0	(33,262)	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	105.6750	422,700	400,000	421,752	0	(3,315)	0	0	4.000	2.990	JD	1,333	16,000	02/06/2019	12/01/2033
266705-N9-9	DURHAM CO GENERAL OBLIGATION REF S2016			2	1.A FE	580,430	103.0150	515,075	500,000	532,212	0	(8,156)	0	0	4.000	2.200	AO	5,000	20,000	08/17/2016	10/01/2034
269408-PR-5	EAGAN GENERAL OBLIGATION S2018A			2	1.A FE	1,335,054	101.2790	1,347,011	1,330,000	1,332,288	0	(700)	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	98.7030	1,574,313	1,595,000	1,584,192	0	741	0	0	3.250	3.320	MS	15,263	51,838	09/06/2018	09/15/2034
280659-TZ-6	EDINA ISD #273 GENERAL OBLIGATION S2015A			2	1.A FE	9,536,348	101.2210	9,221,233	9,110,000	9,215,167	0	(47,999)	0	0	4.000	3.420	FA	151,833	364,400	06/24/2015	02/01/2036
289425-UF-5	ELMHURST GENERAL OBLIGATION S2015			2	1.A FE	1,114,312	101.4970	1,096,168	1,080,000	1,085,218	0	(4,340)	0	0	4.000	3.570	MS	14,400	43,200	06/15/2015	03/01/2031
30382A-BP-6	FAIRFAX CO GEN OBLIG REF S2014A			2	1.A FE	10,422,800	100.8310	10,083,100	10,000,000	10,037,737	0	(49,379)	0	0	4.000	3.480	AO	100,000	400,000	01/23/2014	10/01/2030
30382A-LG-5	FAIRFAX CO GENERAL OBLIGATION S2021A			2	1.A FE	13,359,686	70.8980	9,064,309	12,785,000	13,259,018	0	(53,550)	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	83.7160	648,799	775,000	766,053	0	653	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	82.7000	653,330	790,000	786,008	0	265	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	81.1710	657,485	810,000	800,824	0	557	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	80.6060	665,000	825,000	821,878	0	174	0	0	2.250	2.155	JD	1,547	18,563	06/03/2020	12/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
339832-ER-4	FLORAL PARK-BELLEROSE SD GO S2020			2	1.C FE	834,911	79.1230	668,589	845,000	836,045	0	459	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	78.7800	681,447	865,000	850,595	0	685	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	76.7470	679,211	885,000	880,506	0	198	0	0	2.375	2.410	JD	1,752	21,019	06/03/2020	12/01/2040
343487-4W-1	FLOWER MOUND GENERAL OBLIGATION S2017A			2	1.A FE	348,810	102.4840	333,073	325,000	334,539	0	(2,832)	0	0	4.000	3.020	MS	4,333	13,000	07/19/2017	03/01/2033
345102-MU-8	FOOTHILL-DE ANZA CCD GO REF S2016			2	1.A FE	2,638,537	102.5040	2,398,594	2,340,000	2,457,911	0	(31,071)	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	86.8290	2,778,528	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	84.7640	1,415,559	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	83.3320	1,283,313	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	81.5630	1,223,445	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	98.4030	3,655,671	3,715,000	3,721,077	0	(3,055)	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	105.6360	1,832,785	1,735,000	1,866,211	0	(39,354)	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	100.0310	1,155,358	1,155,000	1,195,300	0	(8,936)	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	91.4630	4,573,150	5,000,000	5,636,956	0	(47,344)	0	0	4.000	2.440	MS	66,667	86,667	03/03/2022	03/01/2047
346843-NL-5	FORT BEND ISD GO REF S2018 (PSF)			2	1.A FE	1,659,690	100.0740	1,591,177	1,590,000	1,627,702	0	(7,414)	0	0	4.000	3.440	FA	24,027	63,600	05/02/2018	08/15/2038
347550-ND-3	FORT LAUDERDALE GENERAL OBLIG S2020A			2	1.B FE	2,678,317	83.8240	2,242,292	2,675,000	2,677,405	0	(338)	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	85.0490	2,793,860	3,285,000	3,283,113	0	117	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	81.5830	5,682,256	6,965,000	6,933,983	0	1,583	0	0	2.625	2.660	FA	76,180	182,831	09/10/2019	08/01/2038
355748-UA-0	FREDERICK GENERAL OBLIGATION REF S2016C			2	1.B FE	2,080,845	99.9550	1,994,102	1,995,000	2,030,813	0	(8,008)	0	0	3.250	2.790	MS	21,613	64,838	03/16/2016	03/01/2031
357172-YF-6	FREMONT UHSD GENERAL OBLIGATION REF S17A			2	1.A FE	1,867,520	102.3440	1,765,434	1,725,000	1,795,316	0	(14,099)	0	0	4.000	3.040	FA	28,750	69,000	06/21/2017	08/01/2037
363651-NH-9	GALLATIN CO GENERAL OBLIGATION REF S2016			2	5.B GI	716,250	99.5250	746,438	750,000	717,593	0	(1,686)	57,272	0	3.000	3.879	JJ	11,250	22,500	05/24/2016	07/01/2028
363658-JK-2	GALLATIN CO HSD #7 BOZEMAN GO S2017A			2	1.C FE	1,473,723	104.1640	1,427,047	1,370,000	1,420,500	0	(10,518)	0	0	4.000	3.100	JD	4,567	54,800	07/14/2017	06/01/2035
375280-MN-1	GILBERT GENERAL OBLIGATION S2022			2	1.A FE	9,723,960	96.2880	9,455,482	9,820,000	9,726,882	0	2,922	0	0	3.500	3.580	JJ	207,175	0	04/28/2022	07/15/2038
378892-UN-1	GLENVIEW GEN OBLIGATION REF S2016A			2	1.A FE	1,845,218	100.2430	1,754,253	1,750,000	1,789,666	0	(9,555)	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	103.5620	724,934	700,000	697,840	0	73	0	0	4.000	4.030	MS	15,633	0	05/18/2022	03/01/2036
379699-8A-2	GLOUCESTER CO GENERAL OBLIGATION S2022			2	1.B FE	717,794	102.6110	743,930	725,000	718,004	0	210	0	0	4.000	4.090	MS	16,192	0	05/18/2022	03/01/2037
379699-8B-0	GLOUCESTER CO GENERAL OBLIGATION S2022			2	1.B FE	747,810	100.3440	752,580	750,000	747,870	0	60	0	0	4.125	4.150	MS	17,273	0	05/18/2022	03/01/2038
379699-8C-8	GLOUCESTER CO GENERAL OBLIGATION S2022			2	1.B FE	772,980	100.2900	782,262	780,000	773,148	0	168	0	0	4.125	4.200	MS	17,964	0	05/18/2022	03/01/2039
379699-8D-6	GLOUCESTER CO GENERAL OBLIGATION S2022			2	1.B FE	793,497	100.2940	807,367	805,000	793,752	0	256	0	0	4.125	4.240	MS	18,540	0	05/18/2022	03/01/2040
379699-8E-4	GLOUCESTER CO GENERAL OBLIGATION S2022			2	1.B FE	837,799	101.1950	850,038	840,000	837,850	0	51	0	0	4.250	4.270	MS	19,933	0	05/18/2022	03/01/2041
385064-RG-7	GRANBURY ISD GO S2014 (PSF)			2	1.A FE	6,158,120	100.9150	5,903,528	5,850,000	5,872,225	0	(37,263)	0	0	4.500	3.830	FA	109,688	263,250	01/30/2014	08/01/2034
391554-BU-5	GREATER ALBANY SCH DIST #8J GO S2017			2	1.B FE	3,873,058	108.4010	3,523,033	3,250,000	3,551,780	0	(62,807)	0	0	5.000	2.770	JD	7,222	162,500	07/14/2017	06/15/2034
395460-3X-4	GREENSBORO GENERAL OBLIGATION REF S2016			2	1.A FE	1,060,070	99.0270	990,270	1,000,000	1,023,587	0	(6,246)	0	0	3.000	2.310	FA	12,500	30,000	09/22/2016	02/01/2030
395460-4W-5	GREENSBORO GENERAL OBLIGATION REF S2018B			2	1.A FE	6,936,530	99.7780	6,924,593	6,940,000	6,937,149	0	255	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	99.7780	349,223	350,000	349,856	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	87.5580	520,970	595,000	597,633	0	(449)	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	101.0760	2,142,811	2,120,000	2,125,350	0	(4,335)	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	95.5100	1,910,200	2,000,000	1,993,723	0	387	0	0	3.250	3.280	AO	16,250	65,000	01/16/2019	10/01/2035
414004-3W-9	HARRIS CO GO REF S2007C (FSA)			1	1.A FE	1,361,904	111.3560	1,336,272	1,200,000	1,254,943	0	(10,587)	0	0	5.250	4.150	FA	23,800	63,000	04/13/2010	08/15/2027
414005-TC-2	HARRIS CO GO REF S2014A			2	1.A FE	5,862,600	103.2020	5,160,100	5,000,000	5,169,020	0	(92,829)	0	0	5.000	3.000	AO	62,500	250,000	08/13/2014	10/01/2034
419722-V3-4	HAWAII CO GENERAL OBLIGATION S2017A			2	1.C FE	1,774,590	106.6830	1,600,245	1,500,000	1,627,645	0	(28,495)	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	97.5450	5,194,271	5,325,000	5,428,513	0	(3,466)	0	0	4.000	3.720	FA	66,858	0	08/12/2022	02/15/2042
421110-7C-5	HAYS CONSOL ISD GO S2022 (PSF)			2	1.A FE	9,385,130	97.4080	8,981,018	9,220,000	9,379,796	0	(5,335)	0	0	4.000	3.750	FA	115,762	0	08/12/2022	02/15/2043
425507-EQ-9	HENNEPIN CO GENERAL OBLIGATION S2016B			2	1.A FE	14,563,682	107.4910	14,866,005	13,830,000	14,522,250	0	(292,649)	837,652	0	5.000	3.616	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	70.4020	3,706,665	5,265,000	5,243,953	0	1,136	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	88.1900	6,675,983	7,570,000	7,551,098	0	927	0	0	3.000	3.020	FA	85,793	227,100	05/15/2019	08/15/2038

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
444197-LK-1	HUDSON SCHOOL DISTRICT GO REF S2016			2	1.B FE	3,081,098	102.7750	2,821,174	2,745,000	2,864,422	0	(35,780)	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	97.8310	4,446,419	4,545,000	4,520,138	0	1,107	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	101.0330	580,940	575,000	626,329	0	(7,424)	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	100.8590	605,154	600,000	650,173	0	(7,232)	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	100.2040	626,275	625,000	674,144	0	(7,063)	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	99.3700	645,905	650,000	697,883	0	(6,861)	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	97.6550	659,171	675,000	721,392	0	(6,628)	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	96.3080	698,233	725,000	772,156	0	(6,722)	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	103.8450	804,799	775,000	820,671	0	(6,486)	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	98.9740	2,172,479	2,195,000	2,183,739	0	683	0	0	3.500	3.550	AO	19,206	76,825	09/19/2018	10/01/2035
463813-F4-2	IRVING ISD GO REF S2016A (PSF)			2	1.A FE	2,400,863	101.1260	2,255,110	2,230,000	2,298,127	0	(17,720)	0	0	3.500	2.610	FA	29,486	78,050	09/20/2016	02/15/2031
472736-P3-5	JEFFERSON CO SD R-001 GO REF S2010				1.C FE	11,554,400	102.0500	10,205,000	10,000,000	10,133,938	0	(135,594)	0	0	5.000	3.560	JD	22,222	500,000	02/25/2010	12/15/2023
472538-KL-0	JEFFERSON SCHOOL DIST GO S2017			2	1.B FE	2,485,506	106.1630	2,255,964	2,125,000	2,266,977	0	(42,341)	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	92.3060	2,196,883	2,380,000	2,393,942	0	(3,574)	0	0	3.000	2.830	MS	23,800	71,400	09/28/2016	09/01/2035
478700-T7-2	JOHNSON CO USD #229 GO S2014A			2	1.B FE	3,203,015	100.0810	3,152,552	3,150,000	3,150,096	0	(5,065)	0	0	4.000	3.770	AO	31,500	126,000	01/13/2014	10/01/2032
479340-UF-6	JOHNSTON CO GENERAL OBLIGATION S2016			2	1.B FE	1,802,430	96.7190	1,692,583	1,750,000	1,768,100	0	(5,569)	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	99.7850	3,357,765	3,365,000	3,302,917	0	3,351	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	93.2450	1,990,781	2,135,000	2,246,996	0	(14,378)	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	91.5520	2,046,187	2,235,000	2,343,206	0	(13,857)	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	89.5600	3,107,732	3,470,000	3,619,388	0	(19,070)	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	86.2520	6,900,160	8,000,000	8,261,863	0	(31,572)	0	0	2.000	1.550	AO	40,000	157,333	09/21/2021	10/01/2031
494619-CV-9	KING & PIERCE CO SD #408 AUBURN GO S2014			2	1.A FE	2,974,434	101.8830	2,623,487	2,575,000	2,617,643	0	(45,221)	0	0	5.000	3.150	JD	10,729	128,750	01/29/2014	12/01/2026
494619-CW-7	KING & PIERCE CO SD #408 AUBURN GO S2014			2	1.A FE	2,112,746	101.8830	1,879,741	1,845,000	1,873,710	0	(30,420)	0	0	5.000	3.260	JD	7,688	92,250	01/29/2014	12/01/2027
494656-X8-9	KING & SNOHOMISH CO SD #417 GO REF S2022			2	1.A FE	12,391,200	100.7340	12,088,080	12,000,000	12,380,192	0	(11,008)	0	0	4.000	3.600	JD	40,000	121,333	08/10/2022	12/01/2040
495008-RP-1	KING CO SD #216-ENUMCLAW GO S2015			2	1.A FE	3,303,542	104.5330	3,026,230	2,895,000	3,007,655	0	(44,096)	0	0	5.000	3.310	JD	12,063	144,750	07/01/2015	12/01/2033
495242-Q6-9	KING CO SD #412 SHORELINE GO TXBL REF21B				1.B FE	1,300,000	79.8620	1,038,206	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	78.0040	1,688,787	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	75.6720	3,972,780	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
498062-QU-5	KITSAP CO SD#303 BAINBRIDGE GO S2018			2	1.A FE	703,176	108.8140	652,884	600,000	658,200	0	(10,875)	0	0	5.000	2.870	JD	2,500	30,000	08/17/2018	12/01/2032
498531-HN-5	KLEIN ISD GENERAL OBLIG REF S2016A (PSF)			2	1.A FE	1,100,850	101.2870	1,012,870	1,000,000	1,030,947	0	(11,413)	0	0	4.000	2.750	FA	16,667	40,000	04/14/2016	08/01/2035
498531-PM-8	KLEIN ISD GENERAL OBLIGATION REF S2020			2	1.A FE	6,913,563	91.5650	5,910,521	6,455,000	6,804,552	0	(41,889)	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	94.8460	4,694,877	4,950,000	4,952,718	0	(17,261)	0	0	2.875	2.520	MS	47,438	142,313	05/24/2016	03/01/2033
514014-PL-7	LANCASTER CO SD #1 GO REF S2015			2	1.C FE	7,000,135	101.2300	6,914,009	6,830,000	6,879,323	0	(18,311)	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	105.9370	3,178,110	3,000,000	3,129,165	0	(19,399)	0	0	4.000	3.200	JD	5,333	120,000	09/13/2018	12/15/2032
517624-NV-0	LAS LOMITAS ELEM SCH DIST GO S2018A			2	1.A FE	268,348	104.9290	262,323	250,000	261,040	0	(1,813)	0	0	4.000	3.120	JJ	5,000	10,000	09/13/2018	07/01/2034
520121-LF-9	LAWRENCE GENERAL OBLIGATION S2014A			2	1.B FE	1,561,780	100.1650	1,552,558	1,550,000	1,552,204	0	(1,293)	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	96.1440	1,163,342	1,210,000	1,205,415	0	403	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	100.6390	724,601	720,000	722,980	0	(1,722)	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	92.3520	475,613	515,000	511,196	0	388	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	90.3160	501,254	555,000	548,652	0	455	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	87.6330	267,281	305,000	304,087	0	49	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	88.0340	2,817,088	3,200,000	3,224,710	0	(4,008)	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	100.2770	1,654,571	1,650,000	1,678,611	0	(8,797)	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	73.9510	6,581,639	8,900,000	8,828,953	0	4,344	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	72.3360	6,557,258	9,065,000	8,929,682	0	7,619	0	0	1.875	1.990	FA	70,820	169,969	09/01/2020	02/01/2038

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
52908E-G9-8	LEXINGTON-FAYETTE URBAN CO GO S2016C			2	1.C FE	1,171,461	94.0750	1,077,159	1,145,000	1,154,639	0	(2,884)	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	90.4240	1,085,088	1,200,000	1,194,672	0	311	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	75.7460	5,662,014	7,475,000	7,441,730	0	1,869	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	97.5440	955,931	980,000	989,656	0	(2,660)	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	98.4810	413,620	420,000	419,445	0	69	0	0	2.500	2.520	MS	3,500	10,500	10/06/2016	03/01/2030
549220-2S-9	LUBBOCK ISD GEN OBLIG S2019 (PSF)			2	1.A FE	1,442,584	102.4050	1,331,265	1,300,000	1,388,014	0	(15,881)	0	0	4.000	2.580	FA	19,644	52,000	05/29/2019	02/15/2035
55844R-UL-6	MADISON GO TAXABLE REF S2020C				1.A FE	14,860,000	96.7350	14,374,821	14,860,000	14,860,000	0	0	0	0	0.280	0.280	AO	10,402	41,608	09/16/2020	10/01/2023
558495-PF-8	MADISON MET SCH DIST GO S2022			2	1.B FE	12,298,348	98.8290	11,819,948	11,960,000	12,274,585	0	(23,764)	0	0	4.000	3.580	MS	299,000	0	04/26/2022	03/01/2041
566795-LQ-1	MARICOPA CO CCD GO S2013			2	1.A FE	3,192,291	100.4160	3,122,938	3,110,000	3,114,745	0	(9,267)	0	0	3.500	3.190	JJ	54,425	108,850	05/29/2013	07/01/2026
566897-XX-7	MARICOPA CO SCH DIST #4 GO S2022E				1.D FE	1,220,690	118.7030	1,187,030	1,000,000	1,207,422	0	(13,268)	0	0	5.000	2.530	JJ	34,722	0	04/01/2022	07/01/2032
567320-HT-6	MARICOPA CO SD #65 LITTLETON GO S2022A			2	1.D FE	1,139,954	110.4620	1,159,851	1,050,000	1,135,249	0	(4,705)	0	0	5.000	3.870	JJ	29,604	0	05/18/2022	07/01/2037
567527-UF-1	MARICOPA CO UHSD #214 TOLLESON GO S20A			2	1.C FE	7,111,207	85.6970	5,643,147	6,585,000	6,963,885	0	(53,959)	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	72.0010	1,890,026	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	70.5990	2,647,463	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	69.1710	3,071,192	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	71.0160	4,260,960	6,000,000	6,000,000	0	0	0	0	2.640	2.640	FA	66,000	139,480	08/25/2021	08/01/2039
56781R-LK-1	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	6,125,000	69.5230	4,258,284	6,125,000	6,124,857	0	(19)	0	0	2.699	2.699	FA	68,881	145,568	08/25/2021	08/01/2041
574157-3S-0	MARYLAND NATIONAL CAP PARK GO (PGC) S17A			2	1.A FE	1,642,278	95.0800	1,568,820	1,650,000	1,644,240	0	387	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	102.6540	1,221,583	1,190,000	1,221,277	0	(18,491)	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	104.5590	2,880,600	2,755,000	2,867,400	0	(40,381)	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	100.0480	775,372	775,000	770,584	0	179	0	0	3.500	3.560	FA	15,220	0	05/25/2022	08/15/2034
58178C-FT-9	MCKINNEY GENERAL OBLIGATION LTD S2022			2	1.A FE	777,941	99.4790	775,936	780,000	778,018	0	77	0	0	3.625	3.650	FA	15,865	0	05/25/2022	08/15/2035
581664-DY-2	MCKINNEY ISD GEN OBLIG REF S2015 (PSF)			2	1.A FE	2,601,795	101.4720	2,521,579	2,485,000	2,513,269	0	(12,707)	0	0	3.750	3.190	FA	35,204	93,188	03/04/2015	02/15/2030
581664-EV-7	MCKINNEY ISD GEN OBLIG REF S2015A (PSF)			2	1.A FE	1,261,254	104.2230	1,141,242	1,095,000	1,136,461	0	(18,624)	0	0	5.000	3.140	FA	20,683	54,750	07/30/2015	02/15/2034
584002-UZ-0	MECKLENBURG CO GENERAL OBLIG S2016B			2	1.A FE	15,449,550	92.4860	13,872,900	15,000,000	15,188,304	0	(45,084)	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	97.9130	4,895,650	5,000,000	5,000,000	0	(445)	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	96.4680	2,894,040	3,000,000	2,968,789	0	2,279	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	97.7570	7,331,775	7,500,000	7,495,603	0	219	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	92.0850	4,677,918	5,080,000	5,032,514	0	7,979	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	101.2810	5,570,455	5,500,000	5,543,127	0	(18,960)	0	0	3.750	3.370	MS	68,750	206,250	07/08/2015	03/01/2034
591852-C2-2	MET COUNCIL MPS-ST PAUL MET AREA GO S16C			2	1.A FE	5,316,900	100.1860	5,009,300	5,000,000	5,112,852	0	(33,696)	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	94.4050	2,124,113	2,250,000	2,245,009	0	539	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	98.1810	981,810	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	86.1090	3,229,088	3,750,000	3,722,320	0	1,157	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	100.1590	7,401,750	7,390,000	7,403,191	0	(4,593)	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	79.0560	3,715,632	4,700,000	4,694,144	0	319	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	77.2030	3,748,206	4,855,000	4,823,578	0	1,598	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	98.3270	2,354,932	2,395,000	2,379,867	0	721	0	0	3.250	3.320	AO	19,459	29,189	04/25/2022	10/01/2033
604195-3W-5	MINNETONKA ISD #276 GO TAXABLE REF S21G			2	1.A FE	700,000	77.4780	542,346	700,000	700,024	0	72	0	0	1.950	1.950	FA	5,688	11,261	09/01/2021	02/01/2033
604195-3X-3	MINNETONKA ISD #276 GO TAXABLE REF S21G			2	1.A FE	750,000	73.4950	551,213	750,000	750,034	0	95	0	0	2.250	2.250	FA	7,031	13,922	09/01/2021	02/01/2036
604195-3Y-1	MINNETONKA ISD #276 GO TAXABLE REF S21G			2	1.A FE	1,075,000	71.0150	763,411	1,075,000	1,075,063	0	165	0	0	2.550	2.550	FA	11,422	22,615	09/01/2021	02/01/2039
604195-3Z-8	MINNETONKA ISD #276 GO TAXABLE REF S21G			2	1.A FE	400,000	68.2620	273,048	400,000	400,027	0	69	0	0	2.750	2.748	FA	4,583	9,075	09/01/2021	02/01/2042
604617-AY-6	MIRACOSTA CCD GO REF S2017A			2	1.A FE	2,535,104	89.2090	2,319,434	2,600,000	2,548,664	0	2,729	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	75.3680	3,730,716	4,950,000	4,974,302	0	(2,953)	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	73.3360	3,960,144	5,400,000	5,411,323	0	(1,376)	0	0	2.000	1.970	FA	45,000	108,000	08/19/2020	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
605792-SM-3	MISSOULA CO GENERAL OBLIGATION S2018			2	1.C FE	536,895	105.3040	526,520	500,000	522,080	0	(3,626)	0	0	4.000	3.120	JJ	10,000	20,000	08/29/2018	07/01/2033
60956P-TC-6	MONMOUTH CO IMPT AUTH REV CO GTD S18B			2	1.A FE	1,449,188	106.8130	1,335,163	1,250,000	1,343,773	0	(24,895)	0	0	5.000	2.760	JJ	28,819	62,500	07/11/2018	07/15/2035
61366A-JE-8	MONTGOMERY CNTY GO REF S2022A			2	1.C FE	4,504,502	89.0530	4,029,648	4,525,000	4,505,252	0	750	0	0	3.000	3.040	AO	33,938	57,317	04/01/2022	04/01/2036
61366A-JF-5	MONTGOMERY CNTY GO REF S2022A			2	1.C FE	4,481,877	87.2380	3,947,520	4,525,000	4,483,370	0	1,494	0	0	3.000	3.080	AO	33,938	57,317	04/01/2022	04/01/2037
613681-6A-8	MONTGOMERY CO GEN OBLIG S2018			2	1.B FE	1,156,040	108.2380	1,082,380	1,000,000	1,088,529	0	(15,561)	0	0	5.000	3.130	MS	16,667	50,000	05/02/2018	03/01/2037
613664-3S-8	MONTGOMERY CO GENERAL OBLIGATION REF S10				1.C FE	8,540,939	100.4860	7,456,061	7,420,000	7,446,032	0	(104,891)	0	0	5.000	3.540	AO	92,750	371,000	03/25/2010	04/01/2023
613664-7T-2	MONTGOMERY CO GENERAL OBLIGATION S2015			2	1.C FE	1,337,839	99.9300	1,324,073	1,325,000	1,325,377	0	(1,838)	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	114.6430	11,762,372	10,260,000	11,672,503	0	(53,138)	0	0	5.000	3.300	JJ	218,025	0	06/29/2022	07/01/2038
613580-EX-3	MONTGOMERY CO GENERAL OBLIGATION S2022			2	1.A FE	12,275,096	114.0530	12,289,211	10,775,000	12,220,793	0	(54,302)	0	0	5.000	3.340	JJ	228,969	0	06/29/2022	07/01/2039
61334P-FA-6	MONTGOMERY CO GENERAL OBLIGATION S2022A			2	1.A FE	14,593,740	100.3480	14,048,720	14,000,000	14,577,014	0	(16,726)	0	0	4.000	3.490	FA	186,667	0	08/18/2022	08/01/2040
61334P-FB-4	MONTGOMERY CO GENERAL OBLIGATION S2022A			2	1.A FE	14,498,680	99.5860	13,942,040	14,000,000	14,484,618	0	(14,062)	0	0	4.000	3.570	FA	186,667	0	08/18/2022	08/01/2041
61334P-FC-2	MONTGOMERY CO GENERAL OBLIGATION S2022A			2	1.A FE	14,439,600	98.6490	13,810,860	14,000,000	14,427,219	0	(12,381)	0	0	4.000	3.620	FA	186,667	0	08/18/2022	08/01/2042
615683-LS-6	MOORE CO GENERAL OBLIGATION S2018			2	1.B FE	1,538,453	93.8030	1,453,947	1,550,000	1,540,598	0	518	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	92.9440	1,580,048	1,700,000	1,691,475	0	577	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	84.8560	1,612,264	1,900,000	1,888,534	0	1,076	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	84.0210	1,596,399	1,900,000	1,890,200	0	818	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	97.1430	1,700,003	1,750,000	1,734,192	0	1,127	0	0	3.125	3.220	JD	4,557	54,688	01/22/2019	06/01/2034
62451F-HQ-6	MOUNTAIN VIEW-WHISMAN SD GO S2016B			2	1.A FE	3,671,745	100.2220	3,507,770	3,500,000	3,566,689	0	(17,100)	0	0	3.250	2.700	MS	37,917	113,750	04/27/2016	09/01/2032
62451F-JW-1	MOUNTAIN VIEW-WHISMAN SD GO S2020A			2	1.A FE	261,265	94.0470	235,118	250,000	258,667	0	(1,014)	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	90.1880	608,769	675,000	692,697	0	(2,060)	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	86.9320	804,121	925,000	940,866	0	(1,838)	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	85.5680	646,038	755,000	764,293	0	(1,074)	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	84.0270	554,578	660,000	665,851	0	(675)	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	101.4360	12,583,136	12,405,000	12,477,487	0	(27,969)	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	99.7470	3,092,157	3,100,000	3,143,926	0	(12,764)	0	0	3.250	2.790	AO	25,188	100,750	05/25/2016	04/01/2033
639557-SU-2	NEBO SCHOOL DISTRICT GEN OBLIG S2014B			2	1.A FE	2,355,821	101.3090	2,330,107	2,300,000	2,309,357	0	(5,994)	0	0	3.500	3.220	JJ	40,250	80,500	03/12/2014	07/01/2027
639557-SV-0	NEBO SCHOOL DISTRICT GEN OBLIG S2014B			2	1.A FE	2,815,626	101.2730	2,810,326	2,775,000	2,781,847	0	(4,380)	0	0	3.500	3.330	JJ	48,563	97,125	03/12/2014	07/01/2028
639905-EN-4	NEENAH JOINT SCH DIST GO S2020			2	1.D FE	7,389,602	88.5880	6,094,854	6,880,000	7,233,308	0	(64,405)	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	91.7180	2,380,082	2,595,000	2,550,746	0	2,691	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	100.3330	4,173,853	4,160,000	4,178,203	0	(8,346)	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	99.9350	4,242,241	4,245,000	4,195,079	0	1,699	0	0	3.500	3.620	MS	75,938	0	05/24/2022	03/01/2035
654064-HF-4	NICOLET WI HIGH SCH DIST GO S2022			2	1.A FE	4,355,006	99.4200	4,369,509	4,395,000	4,356,202	0	1,196	0	0	3.625	3.710	MS	81,430	0	05/24/2022	03/01/2036
659154-2Z-0	NORTH EAST ISD GO REF S2007 (PSF)				1.A FE	13,218,600	114.0380	11,403,800	10,000,000	11,331,516	0	(197,806)	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	71.0090	4,885,419	6,880,000	6,861,026	0	979	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	98.8650	2,046,506	2,070,000	2,112,161	0	(11,081)	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	101.3130	1,099,246	1,085,000	1,106,530	0	(8,455)	0	0	4.000	3.140	JD	3,617	43,400	07/26/2017	12/01/2036
66702R-TV-4	NORTHSIDE ISD GO REF S2018 (PSF)			2	1.A FE	4,800,000	96.8440	4,648,512	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	106.5280	532,640	500,000	548,105	0	(2,955)	0	0	4.000	2.820	MN	3,333	9,833	04/01/2022	05/01/2033
670029-WG-8	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	491,445	105.4050	474,323	450,000	489,056	0	(2,389)	0	0	4.000	2.930	MN	3,000	8,850	04/01/2022	05/01/2034
670029-WH-6	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	872,604	103.8480	835,976	805,000	868,721	0	(3,883)	0	0	4.000	3.020	MN	5,367	15,832	04/01/2022	05/01/2035
670029-WJ-2	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	368,247	100.5540	341,884	340,000	366,626	0	(1,621)	0	0	4.000	3.030	MN	2,267	6,687	04/01/2022	05/01/2036
670029-WK-9	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	378,448	98.5430	344,901	350,000	376,819	0	(1,629)	0	0	4.000	3.050	MN	2,333	6,883	04/01/2022	05/01/2037
670029-WL-7	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	539,750	97.7950	488,975	500,000	537,471	0	(2,279)	0	0	4.000	3.070	MN	3,333	9,833	04/01/2022	05/01/2038
670029-WM-5	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	1,022,134	97.8220	929,309	950,000	1,018,005	0	(4,128)	0	0	4.000	3.110	MN	6,333	18,683	04/01/2022	05/01/2039
670029-WN-3	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	806,280	97.5450	731,588	750,000	803,060	0	(3,220)	0	0	4.000	3.120	MN	5,000	14,750	04/01/2022	05/01/2040

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
670029-WP-8	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	537,075	97.1160	485,580	500,000	534,955	0	(2,120)	0	0	4.000	3.130	MN	3,333	9,833	04/01/2022	05/01/2041
670029-WQ-6	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	455,757	96.3100	409,318	425,000	454,002	0	(1,756)	0	0	4.000	3.150	MN	2,833	8,358	04/01/2022	05/01/2042
670029-WS-2	NOVI CMNTY SCH DIST GO S2022 SER II			2	1.C FE	1,578,065	94.8170	1,408,032	1,485,000	1,572,766	0	(5,299)	0	0	4.000	3.260	MN	9,900	29,205	04/01/2022	05/01/2044
671130-PN-6	OAK CREEK-FRANKLIN JOINT SD GO S2019A			2	1.C FE	6,321,336	87.8310	5,590,443	6,365,000	6,328,261	0	2,021	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	92.8170	1,833,136	1,975,000	1,984,576	0	(3,328)	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	81.7350	1,941,206	2,375,000	2,372,226	0	166	0	0	2.500	2.510	MS	19,792	59,375	09/05/2019	09/01/2036
677765-EJ-4	OHLONE CCD GO S2016C			2	1.B FE	1,399,601	103.1280	1,294,256	1,255,000	1,310,344	0	(14,525)	0	0	4.000	2.700	FA	20,917	50,200	04/26/2016	08/01/2034
677765-HN-2	OHLONE CCD GO TAXABLE REF S2021			2	1.B FE	6,740,000	68.3810	4,608,879	6,740,000	6,739,849	0	33	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	4,906,703	101.3380	4,767,953	4,705,000	4,732,556	0	(22,901)	0	0	4.000	3.480	MS	62,733	188,200	03/18/2014	03/01/2032
678519-QQ-5	OKLAHOMA CITY GEN OBLIG S2014			2	1.A FE	5,034,489	101.2800	4,917,144	4,855,000	4,879,564	0	(20,423)	0	0	4.000	3.550	MS	64,733	194,200	03/18/2014	03/01/2033
678519-QR-3	OKLAHOMA CITY GEN OBLIG S2014			2	1.A FE	4,952,180	101.2180	4,853,403	4,795,000	4,816,532	0	(17,913)	0	0	4.000	3.600	MS	63,933	191,800	03/18/2014	03/01/2034
678519-G6-0	OKLAHOMA CITY GEN OBLIG S2020			2	1.A FE	3,062,961	101.8580	2,750,166	2,700,000	2,947,107	0	(44,806)	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	94.8920	483,949	510,000	516,044	0	(3,358)	0	0	2.875	2.180	AO	3,666	14,663	06/21/2016	10/01/2030
680616-B3-2	OLENTANGY LOCAL SCHOOL DIST GO REF S15B			2	1.B FE	3,403,934	102.5530	3,286,824	3,205,000	3,258,124	0	(20,818)	0	0	4.000	3.280	JD	10,683	128,200	02/10/2015	12/01/2032
690564-QX-0	OWATONNA ISD #761 GO S2016A			2	1.B FE	3,407,206	99.2890	3,360,933	3,385,000	3,390,656	0	(2,620)	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	95.4950	1,766,658	1,850,000	1,852,428	0	(371)	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	106.2190	2,108,447	1,985,000	2,107,697	0	(27,313)	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	102.9230	771,923	750,000	773,324	0	(7,564)	0	0	4.000	2.880	JD	2,500	30,000	04/07/2016	12/01/2034
725769-HX-4	PITTSYLVANIA CO GEN OBLIG REF S2010B			2	1.D FE	1,505,539	100.1430	1,381,973	1,380,000	1,380,000	0	0	0	0	5.000	3.880	MS	23,000	69,000	04/13/2010	03/01/2023
727730-JT-1	PLATTE CO SCH DIST PARK HILL GO S2018			2	1.B FE	892,234	109.5350	854,373	780,000	845,952	0	(11,565)	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	99.7940	3,602,563	3,610,000	3,692,334	0	(13,336)	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	75.5160	4,066,537	5,385,000	5,350,674	0	1,565	0	0	2.375	2.420	JD	10,658	127,894	06/02/2020	06/01/2040
735371-NW-2	PORT OF SEATTLE GO LTD REF S2015			2	1.C FE	5,151,292	101.5940	4,861,273	4,785,000	4,848,790	0	(43,488)	0	0	4.000	3.030	JD	15,950	191,400	03/24/2015	06/01/2031
737050-ZH-0	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	994,715	102.0980	934,197	915,000	927,834	0	(8,754)	0	0	4.000	2.980	JD	3,050	36,600	06/17/2014	06/01/2028
737050-ZJ-6	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	1,095,266	102.0210	1,035,513	1,015,000	1,027,967	0	(8,837)	0	0	4.000	3.070	JD	3,383	40,600	06/17/2014	06/01/2029
737050-ZK-3	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	1,088,973	101.9830	1,035,127	1,015,000	1,026,981	0	(8,159)	0	0	4.000	3.140	JD	3,383	40,600	06/17/2014	06/01/2030
737050-ZL-1	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	1,082,721	101.9000	1,034,285	1,015,000	1,025,997	0	(7,484)	0	0	4.000	3.210	JD	3,383	40,600	06/17/2014	06/01/2031
737050-ZM-9	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	1,076,499	101.8870	1,034,153	1,015,000	1,025,013	0	(6,811)	0	0	4.000	3.280	JD	3,383	40,600	06/17/2014	06/01/2032
737050-ZN-7	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	1,070,328	101.7140	1,032,397	1,015,000	1,024,031	0	(6,140)	0	0	4.000	3.350	JD	3,383	40,600	06/17/2014	06/01/2033
737050-ZP-2	PORTSMOUTH GENERAL OBLIGATION S2014			2	1.A FE	1,065,953	101.7000	1,032,255	1,015,000	1,023,330	0	(5,661)	0	0	4.000	3.400	JD	3,383	40,600	06/17/2014	06/01/2034
742633-VE-7	PRIOR LAKE SAVAGE ISD #719 GO S2016B			2	1.B FE	1,219,127	97.6190	1,122,619	1,150,000	1,173,923	0	(7,445)	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	100.2300	436,001	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	101.9280	1,019,280	1,000,000	1,028,663	0	(8,634)	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	101.1140	3,235,648	3,200,000	3,299,210	0	(45,006)	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	98.0970	622,916	635,000	632,663	0	241	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	101.5760	3,179,329	3,130,000	3,151,158	0	(9,670)	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	98.2770	339,056	345,000	344,722	0	26	0	0	3.000	3.010	FA	4,313	10,350	08/01/2017	02/01/2032
787758-WL-1	SAINT CHARLES GENERAL OBLIGATION S2016A			2	1.B FE	762,316	107.1480	776,823	725,000	760,236	0	(15,383)	44,924	0	5.000	3.656	JD	3,021	36,250	08/30/2016	12/01/2030
791230-YC-3	SAINT LOUIS CO GENERAL OBLIGATION S2021A			2	1.B FE	1,692,502	68.3520	1,165,402	1,705,000	1,693,134	0	502	0	0	2.125	2.170	JD	3,019	41,666	09/09/2021	12/01/2041
791230-YD-1	SAINT LOUIS CO GENERAL OBLIGATION S2021A			2	1.B FE	1,720,012	67.6440	1,180,388	1,745,000	1,721,193	0	942	0	0	2.125	2.210	JD	3,090	42,643	09/09/2021	12/01/2042
793181-JP-4	SAINT PETER ISD #508 GO S2015A			2	1.A FE	3,518,210	102.4890	3,566,617	3,480,000	3,489,571	0	(4,372)	0	0	4.000	3.860	FA	58,000	139,200	07/14/2015	02/01/2038
795168-KP-7	SALINE CO USD #305 SALINA GO REF S2014			2	1.A	128,369	100.6210	120,745	120,000	120,687	0	(1,011)	0	0	4.000	3.120	MS	1,600	4,800	05/21/2014	09/01/2029
795168-KZ-5	SALINE CO USD #305 SALINA GO REF S2014			2	1.D FE	941,371	100.6210	885,465	880,000	885,040	0	(7,412)	0	0	4.000	3.120	MS	11,733	35,200	05/21/2014	09/01/2029
796116-SB-8	SAN ANGELO ISD GO REF S2015A (PSF)			2	1.A FE	4,590,766	101.2990	4,436,896	4,380,000	4,409,523	0	(25,505)	0	0	4.000	3.380	FA	66,187	175,200	12/18/2014	02/15/2034
797508-GR-3	SAN DIEGUITO UHSD GO S2016C-2			2	1.C FE	925,256	101.5240	812,192	800,000	847,927	0	(12,707)	0	0	4.000	2.250	FA	13,333	32,000	06/28/2016	08/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
797661-VR-3	SAN FRANCISCO BAY AREA GO REF S2015D			2	1.C FE	5,304,100	102.5860	5,129,300	5,000,000	5,089,605	0	(32,761)	0	0	4.000	3.270	FA	83,333	200,000	09/24/2015	08/01/2034
797661-VS-1	SAN FRANCISCO BAY AREA GO REF S2015D			2	1.C FE	5,299,800	102.1040	5,105,200	5,000,000	5,088,362	0	(32,301)	0	0	4.000	3.280	FA	83,333	200,000	09/28/2015	08/01/2035
797661-YE-9	SAN FRANCISCO BAY AREA GO S2019-B1			2	1.C FE	2,811,958	85.7420	2,357,905	2,750,000	2,792,764	0	(5,857)	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	90.2480	4,372,516	4,845,000	4,834,094	0	629	0	0	3.000	3.020	MS	48,450	145,350	05/18/2016	09/01/2036
801315-LK-6	SANTA BARBARA USD GO TAXABLE REF S20B				1.C FE	370,000	84.3180	311,977	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	82.0040	483,824	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	79.8560	427,230	535,000	535,000	0	0	0	0	1.703	1.703	FA	3,796	9,111	07/01/2020	08/01/2030
801315-LN-0	SANTA BARBARA USD GO TAXABLE REF S20B			2	1.C FE	1,095,000	78.5560	860,188	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	77.1380	836,947	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	73.6080	1,067,316	1,450,000	1,450,006	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	74.7210	4,001,310	5,355,000	5,355,000	0	0	0	0	1.900	1.900	FA	42,394	102,593	07/14/2021	08/01/2033
801546-RF-1	SANTA CLARA CO GO TAXABLE S2021B			2	1.B FE	5,809,346	71.1670	4,195,295	5,895,000	5,816,946	0	5,376	0	0	1.950	2.070	FA	47,897	115,910	07/14/2021	08/01/2035
801686-SA-5	SANTA CLARITA CCD GO S2019			2	1.C FE	757,462	91.9230	661,846	720,000	744,346	0	(4,036)	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	98.2180	2,259,014	2,300,000	2,289,630	0	1,066	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	102.1810	459,815	450,000	468,619	0	(3,808)	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	68.8500	2,072,385	3,010,000	3,010,000	0	0	0	0	2.424	2.424	FA	30,401	66,882	08/04/2021	08/01/2038
80381L-CF-9	SARPY CO SCH DIST #1 GO S2020			2	1.D FE	1,133,810	97.6700	976,700	1,000,000	1,104,560	0	(11,720)	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	91.5920	2,413,449	2,635,000	2,630,662	0	142	0	0	3.125	3.140	AO	60,843	0	03/16/2022	04/01/2036
804350-HW-9	SAUK PRAIRIE SCH DIST GO S2020			2	1.D FE	2,173,291	80.4650	1,766,207	2,195,000	2,176,242	0	1,214	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	75.1100	1,502,200	2,000,000	1,969,791	0	1,791	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	74.9260	2,187,839	2,920,000	2,901,354	0	1,015	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	73.6480	1,321,982	1,795,000	1,775,722	0	970	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	97.2650	359,881	370,000	364,300	0	828	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	72.1900	938,470	1,300,000	1,278,084	0	1,023	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	89.4230	898,701	1,005,000	1,005,792	0	(123)	0	0	3.125	3.110	JD	2,617	31,406	05/14/2019	12/01/2041
812627-BK-2	SEATTLE GENERAL OBLIGATION S2016	SD		2	1.A FE	274,238	104.0200	249,648	240,000	252,601	0	(3,500)	0	0	4.000	2.390	JD	800	9,600	05/03/2016	12/01/2031
819190-SP-5	SHAKOPEE ISD #720 GEN OBLIG REF S2013				1.B FE	1,323,665	100.1460	1,141,664	1,140,000	1,141,788	0	(21,695)	0	0	5.000	3.050	FA	23,750	57,000	06/24/2013	02/01/2023
82519P-DR-4	SHORELINE GENERAL OBLIGATION REF S2022			2	1.B FE	2,803,106	100.4100	2,846,624	2,835,000	2,803,703	0	597	0	0	4.125	4.210	JD	9,745	60,096	05/18/2022	12/01/2041
826239-HF-5	SIERRA JOINT CCD GO S2021B			2	1.C FE	2,269,201	73.3360	1,646,393	2,245,000	2,265,101	0	(2,284)	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.C FE	2,392,005	70.7550	1,680,431	2,375,000	2,389,147	0	(1,605)	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.C FE	2,513,943	68.5210	1,716,451	2,505,000	2,512,440	0	(843)	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.C FE	2,636,166	66.8830	1,769,055	2,645,000	2,636,819	0	359	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	80.4240	4,435,384	5,515,000	5,560,773	0	(3,200)	0	0	3.000	2.900	FA	68,938	61,584	02/23/2022	08/01/2045
829596-YE-9	SIOUX FALLS SCH DIST #49-5 GO S2022			2	1.B FE	8,068,880	79.5980	6,371,820	8,005,000	8,064,754	0	(4,126)	0	0	3.000	2.910	FA	100,063	89,389	02/23/2022	08/01/2046
833209-LC-1	SNOHOMISH CO SD #103 GO S2015			2	1.A FE	1,248,344	104.6760	1,140,968	1,090,000	1,133,446	0	(17,017)	0	0	5.000	3.270	JD	4,542	54,500	06/23/2015	12/01/2032
833153-VE-6	SNOHOMISH CO SD #15 EDMONDS GO S2016			2	1.B FE	3,375,120	101.7930	3,053,790	3,000,000	3,140,418	0	(38,856)	0	0	4.000	2.560	JD	10,000	120,000	06/23/2016	12/01/2035
833119-ZB-9	SNOHOMISH CO SD#2 EVERETT GO S2018			2	1.B FE	1,165,520	108.6240	1,086,240	1,000,000	1,094,119	0	(17,555)	0	0	5.000	2.930	JD	4,167	50,000	09/11/2018	12/01/2033
834664-5K-6	SOMERSET CO GENERAL OBLIGATION S2018			2	1.A FE	1,657,235	98.5510	1,670,439	1,695,000	1,667,418	0	2,448	0	0	3.000	3.200	JJ	25,425	50,850	08/08/2018	07/01/2032
834666-MJ-5	SOMERSET CO IMPT AUTH CO GTD LEASE S20			2	1.A FE	1,145,515	78.2950	896,478	1,145,000	1,145,396	0	(49)	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	75.7450	882,429	1,165,000	1,152,635	0	851	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	75.1300	890,291	1,185,000	1,182,169	0	177	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	73.2550	446,856	610,000	604,615	0	311	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	71.1340	441,031	620,000	610,119	0	526	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	71.2680	897,977	1,260,000	1,252,090	0	389	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	69.3370	890,980	1,285,000	1,267,224	0	813	0	0	2.125	2.220	MS	9,102	27,306	08/26/2020	09/01/2040

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
834666-MR-7	SOMERSET CO IMPT AUTH CO GTD LEASE S20			2	1.A FE	1,312,804	69.9090	919,303	1,315,000	1,312,988	0	85	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	100.2100	11,464,024	11,440,000	11,674,790	0	(71,985)	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	108.2450	7,035,925	6,500,000	7,040,515	0	(100,135)	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	97.4670	584,802	600,000	593,315	0	500	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	110.8680	2,217,360	2,000,000	2,357,507	0	(29,273)	0	0	5.000	2.560	MS	33,333	41,944	03/18/2022	03/01/2038
787642-6H-5	ST CHARLES CO FRANCIS HOWELL SD GOREFS22			2	1.C FE	3,272,170	110.4410	3,037,128	2,750,000	3,232,711	0	(39,459)	0	0	5.000	2.600	MS	45,833	57,674	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	95.4920	4,082,283	4,275,000	4,321,367	0	(13,888)	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	100.1690	736,242	735,000	730,347	0	310	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	100.7750	2,413,561	2,395,000	2,400,245	0	(4,716)	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	98.7940	3,467,669	3,510,000	3,560,088	0	(15,599)	0	0	2.500	2.020	FA	36,563	87,750	07/14/2016	02/01/2029
869142-FT-1	SUSQUEHANNA GENERAL OBLIGATION REF S18			2	1.C FE	942,633	103.0020	927,018	900,000	918,671	0	(5,365)	0	0	4.000	3.320	AO	9,000	36,000	03/09/2018	10/01/2033
879709-2R-3	TEMPE GENERAL OBLIGATION S2015A			2	1.A FE	1,499,795	102.2970	1,508,881	1,475,000	1,481,998	0	(2,631)	0	0	3.750	3.550	JJ	27,656	55,313	05/12/2015	07/01/2031
890346-QD-4	TOOELE CO SCH DIST GO S2022			2	1.A FE	2,749,295	99.8720	2,761,461	2,765,000	2,749,695	0	400	0	0	3.750	3.800	JD	8,641	51,556	05/19/2022	06/01/2037
890346-QE-2	TOOELE CO SCH DIST GO S2022			2	1.A FE	2,868,278	100.0440	2,871,263	2,870,000	2,868,273	0	(5)	0	0	3.875	3.880	JD	9,268	55,297	05/19/2022	06/01/2038
890346-QF-9	TOOELE CO SCH DIST GO S2022			2	1.A FE	2,952,495	99.6230	2,968,765	2,980,000	2,953,111	0	617	0	0	3.875	3.950	JD	9,623	57,417	05/19/2022	06/01/2039
89453P-VZ-9	TRAVIS CO ROAD GENERAL OBLIGATION S2016			2	1.A FE	1,475,575	93.9730	1,386,102	1,475,000	1,475,188	0	(66)	0	0	2.875	2.870	MS	14,135	42,406	04/19/2016	03/01/2033
902273-UW-9	TYLER ISD GEN OBLIG S2013 (PSF)			2	1.A FE	5,034,600	100.1570	5,007,850	5,000,000	5,000,091	0	(4,556)	0	0	4.500	4.410	FA	85,000	225,000	07/11/2013	02/15/2035
902273-XH-9	TYLER ISD GEN OBLIG S2017 (PSF)			2	1.A FE	3,926,604	107.7730	3,561,898	3,305,000	3,595,523	0	(65,740)	0	0	5.000	2.730	FA	62,428	165,250	08/10/2017	02/15/2036
902273-ZJ-3	TYLER ISD GEN OBLIG S2022 (PSF)			2	1.A FE	4,948,474	96.7850	4,877,964	5,040,000	4,949,991	0	1,517	0	0	3.875	4.020	FA	84,088	0	06/29/2022	02/15/2040
902273-ZK-0	TYLER ISD GEN OBLIG S2022 (PSF)			2	1.A FE	5,169,917	96.2610	5,092,207	5,290,000	5,171,758	0	1,841	0	0	3.875	4.050	FA	88,259	0	06/29/2022	02/15/2041
90634P-RB-7	UNION COUNTY GENERAL OBLIGATION			2	1.A FE	5,996,653	98.8710	5,937,204	6,005,000	5,997,049	0	396	0	0	3.125	3.140	MS	102,168	0	06/08/2022	03/01/2033
90634P-RC-5	UNION COUNTY GENERAL OBLIGATION			2	1.A FE	6,044,533	97.7320	5,956,765	6,095,000	6,046,534	0	2,001	0	0	3.125	3.210	MS	103,700	0	06/08/2022	03/01/2034
915556-AK-0	UPPER BRUSHY CREEK WC & ID GO S2022			2	1.C FE	1,859,771	89.7280	1,677,914	1,870,000	1,860,457	0	686	0	0	2.500	2.560	FA	37,010	0	02/18/2022	08/15/2032
915556-AL-8	UPPER BRUSHY CREEK WC & ID GO S2022			2	1.C FE	1,934,013	89.0980	1,724,046	1,935,000	1,934,078	0	65	0	0	2.625	2.630	FA	40,212	0	02/18/2022	08/15/2033
915556-AM-6	UPPER BRUSHY CREEK WC & ID GO S2022			2	1.C FE	1,990,500	87.8040	1,756,080	2,000,000	1,991,026	0	526	0	0	2.625	2.670	FA	41,563	0	02/18/2022	08/15/2034
915556-AN-4	UPPER BRUSHY CREEK WC & ID GO S2022			2	1.C FE	2,038,082	85.4890	1,761,073	2,060,000	2,039,177	0	1,095	0	0	2.625	2.720	FA	42,809	0	02/18/2022	08/15/2035
915556-AP-9	UPPER BRUSHY CREEK WC & ID GO S2022			2	1.C FE	2,119,943	85.1510	1,809,459	2,125,000	2,120,168	0	225	0	0	2.750	2.770	FA	46,263	0	02/18/2022	08/15/2036
927734-B5-1	VIRGINIA BEACH GENERAL OBLIGATION S2015A			2	1.A FE	2,640,514	100.5760	2,579,774	2,565,000	2,583,583	0	(8,196)	0	0	3.500	3.150	MS	29,925	89,775	04/07/2015	03/01/2034
927734-N7-4	VIRGINIA BEACH GENERAL OBLIGATION S2019A			2	1.A FE	4,917,043	94.3920	4,511,938	4,780,000	4,874,035	0	(13,001)	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	100.2940	8,194,020	8,170,000	8,217,150	0	(27,280)	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	98.9570	6,758,763	6,830,000	7,060,157	0	(64,167)	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	92.6600	1,000,728	1,080,000	1,075,025	0	321	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	94.0140	897,834	955,000	944,048	0	786	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	98.0180	1,156,612	1,180,000	1,198,069	0	(4,876)	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	89.1830	5,350,980	6,000,000	5,909,671	0	4,057	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	100.3170	1,163,677	1,160,000	1,153,593	0	457	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	98.1560	6,728,594	6,855,000	6,806,285	0	1,052	0	0	4.000	4.060	MS	133,292	0	06/14/2022	03/01/2039
94766P-FY-2	WEBER SCH DIST GENERAL OBLIG REF S2014			2	1.A FE	923,072	100.1230	931,144	930,000	926,297	0	435	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	100.0030	965,029	965,000	956,443	0	871	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	98.9720	955,080	965,000	950,902	0	1,259	0	0	3.000	3.180	JD	1,287	28,950	10/07/2014	06/15/2032
94766P-HK-0	WEBER SCH DIST GENERAL OBLIG S2018			2	1.A FE	1,855,751	100.0510	1,870,954	1,870,000	1,860,299	0	989	0	0	3.000	3.070	JD	2,493	56,100	02/22/2018	06/15/2031
94766P-FE-6	WEBER SCH DIST GENERAL OBLIGATION S2013			2	1.A FE	1,393,690	100.4330	1,385,975	1,380,000	1,380,726	0	(1,667)	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	100.5340	4,594,404	4,570,000	4,570,839	0	(2,256)	0	0	4.500	4.450	JD	9,140	205,650	09/12/2013	06/15/2033
948050-KE-8	WEBSTER GROVES SCHOOL DIST GO S2019			2	1.B FE	1,188,144	89.5720	1,074,864	1,200,000	1,190,211	0	599	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	93.1240	7,608,231	8,170,000	8,080,326	0	1,503	0	0	3.750	3.830	FA	148,932	0	06/10/2022	08/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95640H-KH-0	WEST VALLEY-MISSION CCD GO S2022B			2	1.A FE	8,609,197	95.0470	8,235,823	8,665,000	8,610,040	0	842	0	0	3.875	3.920	FA	163,221	0	06/10/2022	08/01/2043
960470-PL-0	WESTLAKE CITY SD GO TAXABLE REF S2021B			2	1.B FE	4,150,000	69.7400	2,894,210	4,150,000	4,149,906	0	36	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	101.7310	727,377	715,000	719,091	0	(1,308)	0	0	4.000	3.790	JD	2,383	28,600	05/13/2015	12/01/2035
969888-BC-9	WILLIAMSON CO GO S2022			2	1.A FE	3,319,674	99.1930	3,288,248	3,315,000	3,319,442	0	(232)	0	0	4.000	3.980	FA	59,302	0	06/28/2022	02/15/2040
969888-BD-7	WILLIAMSON CO GO S2022			2	1.A FE	2,865,000	99.0850	2,838,785	2,865,000	2,865,000	0	0	0	0	4.000	4.000	FA	51,252	0	06/28/2022	02/15/2041
969888-BE-5	WILLIAMSON CO GO S2022			2	1.A FE	2,987,820	99.0610	2,971,830	3,000,000	2,987,970	0	150	0	0	4.000	4.030	FA	53,667	0	06/28/2022	02/15/2042
97217P-KM-0	WILSON CO GENERAL OBLIGATION S2016			2	1.B FE	3,840,413	99.4560	3,729,600	3,750,000	3,782,190	0	(9,332)	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	98.5680	6,347,779	6,440,000	6,389,113	0	3,627	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	96.9290	6,678,408	6,890,000	6,803,318	0	5,004	0	0	3.500	3.620	AO	60,288	241,150	09/19/2018	04/01/2036
973024-F2-3	WINCHESTER GENERAL OBLIGATION S2015			2	1.A FE	2,304,171	102.5680	2,225,726	2,170,000	2,207,732	0	(14,257)	0	0	4.000	3.270	JJ	43,400	86,800	06/24/2015	07/01/2033
975673-BM-5	WINSTON SALEM GENERAL OBLIGATION S2016B			2	1.A FE	3,711,908	95.9610	3,507,375	3,655,000	3,676,123	0	(5,795)	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	100.1480	876,295	875,000	866,938	0	591	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	99.9300	9,458,375	9,465,000	9,503,946	0	(30,375)	0	0	3.250	2.910	AO	76,903	307,613	02/17/2016	04/01/2031
986438-NM-7	YORK CO GENERAL OBLIGATION S2019B			2	1.B FE	1,656,575	98.1910	1,634,880	1,665,000	1,658,486	0	532	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						1,560,791,361	XXX	1,406,054,451	1,517,295,000	1,536,730,268	0	(4,486,322)	939,848	0	XXX	XXX	XXX	15,515,555	39,325,514	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						1,560,791,361	XXX	1,406,054,451	1,517,295,000	1,536,730,268	0	(4,486,322)	939,848	0	XXX	XXX	XXX	15,515,555	39,325,514	XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
052414-PK-9	AUSTIN ELEC UTILITY SYS REV REF S2015A			2	1.D FE	1,742,580	106.1370	1,592,055	1,500,000	1,574,739	0	(24,495)	0	0	5.000	3.170	MN	9,583	75,000	05/12/2015	11/15/2028
10146H-LC-8	BOULDER CO WATER & SEWER REV S2016			2	1.B FE	2,076,000	99.2020	1,984,040	2,000,000	2,018,576	0	(9,359)	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	94.6090	3,311,315	3,500,000	4,032,940	0	(74,172)	0	0	4.000	1.610	AO	35,000	140,000	01/08/2021	10/01/2044
130178-TQ-9	CALIFORNIA ED FAC AUTH S09 T-5(STANFORD)				1.A FE	3,427,860	100.4010	3,012,030	3,000,000	3,007,872	0	(38,954)	0	0	5.000	3.660	MS	44,167	150,000	07/15/2009	03/15/2023
130178-X6-8	CALIFORNIA ED FAC AUTH S13 S-2(STANFORD)			1	1.A FE	6,384,750	117.7420	5,887,100	5,000,000	6,040,283	0	(45,287)	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	115.0010	6,325,055	5,500,000	6,664,988	0	(33,475)	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	100.7600	4,816,328	4,780,000	4,954,438	0	(46,064)	0	0	3.500	2.430	FA	69,708	167,300	05/12/2016	08/01/2031
160429-VT-0	CHARLESTON WTRWRKS & SWR REF REV S16B			2	1.A FE	6,545,080	97.9030	6,128,728	6,260,000	6,379,092	0	(28,145)	0	0	2.750	2.250	JJ	86,075	172,150	08/24/2016	01/01/2031
18452G-AJ-8	CLEAN WATER SERVICES SR LIEN REV REF S16				1.B FE	1,055,280	112.6920	901,536	800,000	930,197	0	(21,172)	0	0	5.000	1.990	AO	10,000	40,000	09/15/2016	10/01/2028
196632-SC-8	COLORADO SPRINGS UTILITIES REV REF S13A			2	1.C FE	7,793,574	101.0210	8,248,365	8,165,000	7,937,279	0	18,094	0	0	4.000	4.350	MN	41,732	326,600	07/10/2013	11/15/2032
19679P-EK-6	COLORADO WTR RES PWR DEV AUTH REF S13A	SD.		2	1.A FE	574,134	100.0230	550,127	550,000	550,000	0	(1,868)	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	100.3060	501,530	500,000	506,626	0	(1,712)	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	104.4430	7,963,779	7,625,000	7,947,185	0	(142,038)	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	104.1820	3,005,651	2,885,000	2,867,938	0	75	0	0	4.125	4.180	AO	26,446	0	09/29/2022	04/01/2037
246428-L2-0	DELAWARE TRANS AUTH TRANS SYS REF S2020			2	1.B FE	981,000	102.6630	821,304	800,000	940,750	0	(17,595)	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	102.2820	1,022,820	1,000,000	1,172,841	0	(21,570)	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	102.0390	714,273	700,000	818,828	0	(14,804)	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	93.4760	5,346,827	5,720,000	5,787,687	0	(17,099)	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	108.9000	4,356,000	4,000,000	4,393,900	0	(68,413)	0	0	5.000	2.960	AO	50,000	200,000	04/18/2018	10/01/2036
254845-AL-4	DIST COLUMBIA WTR & SWR AUTH S98 (FSA)				1.B FE	1,063,994	101.9450	1,024,547	1,005,000	1,004,877	0	(20)	0	0	5.500	5.060	AO	13,819	55,275	03/28/2001	10/01/2023
254845-PA-2	DIST COLUMBIA WTR & SWR GREEN BOND S18A			2	1.B FE	4,828,189	107.9710	4,453,804	4,125,000	4,522,798	0	(69,004)	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	107.6870	1,076,870	1,000,000	1,094,909	0	(16,448)	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	92.7560	11,130,720	12,000,000	12,000,000	0	0	0	0	3.813	3.813	JJ	195,734	0	07/13/2022	07/01/2030
267045-CX-8	DUTCHESS CO LOCAL DEV VASSAR CLG S2013A			2	1.E FE	1,142,030	100.0000	1,000,000	1,000,000	1,000,000	0	(16,984)	0	0	5.000	3.260	JJ	25,000	50,000	05/30/2013	01/01/2031
312805-HX-5	FAYETTEVILLE PUBLIC WORKS COMM S2014			2	1.C FE	5,434,838	100.3870	5,330,550	5,310,000	5,327,331	0	(14,488)	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	63.0320	5,436,510	8,625,000	8,231,279	0	14,918	0	0	2.000	2.280	JJ	86,250	146,146	08/09/2021	07/01/2043
347658-WR-3	FORT LAUDERDALE WTR & SWR REV REF S2016			2	1.B FE	7,117,291	100.2210	6,895,205	6,880,000	6,931,661	0	(30,014)	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	100.1780	6,887,238	6,875,000	6,926,624	0	(29,992)	0	0	3.125	2.660	MS	71,615	214,844	04/19/2016	09/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
395468-KW-0	GREENSBORO ENTERPRISE SYS REV REF S2017A			2	1.A FE	2,505,209	98.3220	2,389,225	2,430,000	2,466,774	0	(7,658)	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	85.4570	2,110,788	2,470,000	2,451,274	0	1,034	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	101.0090	10,100,900	10,000,000	10,038,133	0	(20,951)	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	101.3140	2,026,280	2,000,000	2,083,834	0	(26,564)	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	101.5000	2,030,000	2,000,000	2,083,834	0	(26,564)	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	101.9580	1,860,734	1,825,000	1,876,537	0	(10,253)	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	102.2840	1,743,942	1,705,000	1,954,346	0	(21,135)	0	0	4.000	2.200	JJ	34,100	24,059	02/16/2022	01/01/2038
45528U-2V-2	INDIANAPOLIS LOC PUB STRMWTR GRN BD S22C			2	1.A FE	2,051,474	101.4650	1,801,004	1,775,000	2,029,909	0	(21,565)	0	0	4.000	2.230	JJ	35,500	25,047	02/16/2022	01/01/2039
45528U-2W-0	INDIANAPOLIS LOC PUB STRMWTR GRN BD S22C			2	1.A FE	2,127,082	100.6340	1,856,697	1,845,000	2,105,115	0	(21,967)	0	0	4.000	2.260	JJ	36,900	26,035	02/16/2022	01/01/2040
45528U-2X-8	INDIANAPOLIS LOC PUB STRMWTR GRN BD S22C			2	1.A FE	2,209,901	99.7240	1,914,701	1,920,000	2,187,334	0	(22,566)	0	0	4.000	2.280	JJ	38,400	27,093	02/16/2022	01/01/2041
45528U-2Y-6	INDIANAPOLIS LOC PUB STRMWTR GRN BD S22C			2	1.A FE	1,659,048	98.9380	1,429,654	1,445,000	1,642,418	0	(16,629)	0	0	4.000	2.310	JJ	28,900	20,391	02/16/2022	01/01/2042
45528U-2Z-3	INDIANAPOLIS LOC PUB STRMWTR GRN BD S22C			2	1.A FE	2,374,506	98.0020	2,033,542	2,075,000	2,351,278	0	(23,227)	0	0	4.000	2.350	JJ	41,500	29,281	02/16/2022	01/01/2043
46246K-2K-7	IOWA FINANCE AUTH ST GREEN BOND REF S15			2	1.A FE	5,305,499	105.9120	4,644,241	4,385,000	4,637,186	0	(93,095)	0	0	5.000	2.680	FA	91,354	219,250	02/04/2015	08/01/2035
46246K-3J-9	IOWA FINANCE AUTH ST GREEN BOND S2016			2	1.A FE	15,220,757	106.4030	13,268,454	12,470,000	13,554,255	0	(286,146)	0	0	5.000	2.450	FA	259,792	623,500	10/05/2016	08/01/2036
46613P-8L-3	JEA WATER & SEWER SYS S2012B			2	1.C FE	891,776	100.1200	760,912	760,000	760,000	0	(3,855)	0	0	5.000	2.920	AO	9,500	38,000	07/17/2012	10/01/2032
46613P-2T-2	JEA WATER & SEWER SYS S2014A			2	1.C FE	1,776,191	101.0980	1,748,995	1,730,000	1,736,835	0	(5,309)	0	0	4.000	3.670	AO	17,300	69,200	06/25/2014	10/01/2032
46613P-2U-9	JEA WATER & SEWER SYS S2014A			2	1.C FE	2,963,162	101.0330	2,929,957	2,900,000	2,909,343	0	(7,272)	0	0	4.000	3.730	AO	29,000	116,000	06/25/2014	10/01/2033
46613P-2V-7	JEA WATER & SEWER SYS S2014A			2	1.C FE	3,114,131	100.8700	3,086,622	3,060,000	3,068,001	0	(6,247)	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	100.8640	3,540,326	3,510,000	3,547,377	0	(18,599)	0	0	4.000	3.420	JD	11,700	140,400	04/09/2015	12/01/2036
495289-4Q-0	KING CO SEWER REV REF S2016B			2	1.B FE	7,361,320	106.1290	6,346,514	5,980,000	6,513,674	0	(144,698)	0	0	5.000	2.330	JJ	149,500	299,000	09/12/2016	07/01/2036
520192-NG-6	LAWRENCE WATER & SEWER SYS REV S2015			2	1.C FE	4,809,058	101.8380	4,592,894	4,510,000	4,600,693	0	(30,136)	0	0	4.000	3.250	MN	30,067	180,400	04/08/2015	11/01/2035
54659R-EP-2	LOUISVILLE & JEFFERSON CO WATER S2019			2	1.A FE	9,027,846	83.9610	7,669,837	9,135,000	9,041,910	0	4,581	0	0	2.750	2.830	MN	32,099	251,213	10/17/2019	11/15/2038
557363-DA-3	MADISON CO CAP RES CORP COLGATE UNV S15B			2	1.D FE	1,574,309	101.1000	1,561,995	1,545,000	1,553,403	0	(3,147)	0	0	4.000	3.770	JJ	30,900	61,800	06/24/2015	07/01/2034
56045R-QU-6	MAINE MUNI BOND BANK S2015A			2	1.C FE	1,648,369	101.4110	1,612,435	1,590,000	1,607,859	0	(5,933)	0	0	3.750	3.330	MN	9,938	59,625	04/28/2015	11/01/2031
560551-PY-3	MAINE TURNPIKE AUTH REV S2018			2	1.D FE	1,311,827	109.4050	1,203,455	1,100,000	1,219,607	0	(19,817)	0	0	5.000	2.850	JJ	27,500	55,000	01/25/2018	07/01/2035
561851-KG-0	MANATEE CO PUBLIC UTILITIES REV S2018			2	1.B FE	2,829,617	93.2250	2,670,896	2,865,000	2,835,559	0	1,485	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	100.1710	3,005,130	3,000,000	3,006,616	0	(12,841)	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	100.7420	8,452,254	8,390,000	8,409,691	0	(38,086)	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	102.0510	25,512,750	25,000,000	26,193,094	0	(318,045)	0	0	4.000	2.580	JJ	461,111	1,000,000	10/05/2016	07/15/2036
57584Y-J6-7	MASSACHUSETTS DEV FIN AGY (WILLIAMS)S21T			2	1.B FE	430,915	116.4590	372,669	320,000	412,608	0	(10,200)	0	0	5.000	1.380	JJ	8,000	16,000	02/26/2021	07/01/2032
57584Y-J7-5	MASSACHUSETTS DEV FIN AGY (WILLIAMS)S21T			2	1.B FE	442,131	116.0830	383,074	330,000	423,672	0	(10,288)	0	0	5.000	1.440	JJ	8,250	16,500	02/26/2021	07/01/2033
57584Y-J8-3	MASSACHUSETTS DEV FIN AGY (WILLIAMS)S21T			2	1.B FE	460,278	115.7940	399,489	345,000	441,343	0	(10,556)	0	0	5.000	1.490	JJ	8,625	17,250	02/26/2021	07/01/2034
57584Y-J9-1	MASSACHUSETTS DEV FIN AGY (WILLIAMS)S21T			2	1.B FE	577,906	114.8700	499,685	435,000	554,484	0	(13,060)	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	114.1260	410,854	360,000	457,569	0	(10,644)	0	0	5.000	1.580	JJ	9,000	18,000	02/26/2021	07/01/2036
57586C-BP-9	MASSACHUSETTS H/E MASS INT TECH S2004M				1.A FE	2,546,800	118.5570	2,371,140	2,000,000	2,290,109	0	(33,911)	0	0	5.250	3.070	JJ	52,500	105,000	07/11/2014	07/01/2030
57604P-B3-7	MASSACHUSETTS WATER POLL ABATE REF S06				1.A FE	2,882,275	103.5490	2,588,725	2,500,000	2,551,389	0	(31,020)	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	118.3610	5,793,771	4,895,000	5,548,184	0	(74,838)	0	0	5.250	3.250	FA	107,078	256,988	04/25/2014	08/01/2030
576049-V8-0	MASSACHUSETTS WATER RES AUTH REF S2007B				1.B FE	4,510,143	111.4510	4,006,663	3,595,000	3,953,430	0	(72,112)	0	0	5.250	2.910	FA	78,641	188,738	05/21/2014	08/01/2027
576051-TA-4	MASSACHUSETTS WATER RES AUTH S2018B			2	1.B FE	2,105,443	109.5410	1,955,307	1,785,000	1,972,058	0	(30,399)	0	0	5.000	2.950	FA	37,188	89,250	05/09/2018	08/01/2036
59447T-A8-6	MICHIGAN FIN AUTH CLEAN WTR TXBL REFS20C				1.A FE	8,465,000	90.4100	7,653,207	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	87.6390	876,390	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	90.4100	1,121,084	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	87.6390	262,917	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	100.2530	5,012,650	5,000,000	5,534,613	0	(41,737)	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	97.9250	7,344,375	7,500,000	8,270,709	0	(60,066)	0	0	4.000	2.690	MN	38,333	300,000	03/15/2022	11/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60636U-JN-0	MISSOURI ENV IMP & ENERGY TXBL REF S20B				1.A FE	7,250,000	100.0000	7,250,000	7,250,000	7,250,000	0	0	0	0	0.453	0.453	JJ	16,421	32,843	11/12/2020	01/01/2023
641480-KP-2	NEVADA HIGHWAY IMPT REV S2020A			2	1.B FE	5,118,543	77.9260	3,993,708	5,125,000	5,119,485	0	410	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	75.1750	3,920,376	5,215,000	5,167,172	0	3,253	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	74.5550	3,958,871	5,310,000	5,306,730	0	202	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	101.6360	2,683,190	2,640,000	2,656,824	0	(9,948)	0	0	4.000	3.590	FA	39,893	105,600	06/11/2014	08/15/2032
64465P-ZL-5	NEW HAMPSHIRE MUNI BOND BANK S2014A			2	1.C FE	2,750,997	101.4950	2,714,991	2,675,000	2,689,109	0	(8,346)	0	0	4.000	3.660	FA	40,422	107,000	06/11/2014	08/15/2033
64580C-LY-1	NEW JERSEY ENVR INFRA GREEN BOND S22A1			2	1.A FE	2,056,346	98.2910	2,039,538	2,075,000	2,057,016	0	670	0	0	3.250	3.340	MS	22,479	12,738	06/07/2022	09/01/2034
64580C-LZ-8	NEW JERSEY ENVR INFRA GREEN BOND S22A1			2	1.A FE	2,131,541	97.8100	2,088,244	2,135,000	2,131,657	0	116	0	0	3.375	3.390	MS	24,019	13,611	06/07/2022	09/01/2035
64579S-AB-1	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A	309,641	112.9840	271,162	240,000	280,031	0	(4,759)	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	112.2460	22,449	20,000	23,336	0	(397)	0	0	4.500	2.130	MS	300	900	05/10/2016	09/01/2030
64579S-EM-3	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A FE	5,799,314	112.5410	5,058,718	4,495,000	5,244,752	0	(89,133)	0	0	4.500	2.130	MS	67,425	202,275	05/10/2016	09/01/2030
645791-8Q-0	NEW JERSEY ENVR INFRA TRUST REV S17 A-1			2	1.A FE	1,523,872	95.2550	1,452,639	1,525,000	1,524,123	0	47	0	0	3.375	3.380	MS	17,156	51,469	05/11/2017	09/01/2036
64579S-AL-9	NEW JERSEY ENVR INFRA TRUST REV S2014A			2	1.A	103,367	100.6600	105,693	105,000	104,624	0	214	0	0	3.250	3.360	MS	1,138	3,413	05/20/2014	09/01/2033
64579S-GJ-8	NEW JERSEY ENVR INFRA TRUST REV S2014A			2	1.A	29,534	100.6600	30,198	30,000	29,843	0	90	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	99.7050	2,068,879	2,075,000	2,054,618	0	1,560	0	0	3.250	3.360	MS	22,479	67,438	05/20/2014	09/01/2033
64579S-AF-2	NEW JERSEY ENVR INFRA TRUST REV S2015			2	1.A	206,265	103.2990	201,433	195,000	198,300	0	(1,167)	0	0	4.000	3.330	MS	2,600	7,800	05/12/2015	09/01/2034
64579S-AH-8	NEW JERSEY ENVR INFRA TRUST REV S2015			2	1.A FE	3,337,264	102.3310	3,228,543	3,155,000	3,208,398	0	(18,884)	0	0	4.000	3.330	MS	42,067	126,200	05/12/2015	09/01/2034
64711N-F6-7	NEW MEXICO FIN AUTH SR LIEN REF S2016C			2	1.B FE	2,301,538	103.3960	2,124,788	2,055,000	2,146,385	0	(25,250)	0	0	4.000	2.630	JD	6,850	82,200	04/27/2016	06/01/2032
64711N-C8-6	NEW MEXICO FIN AUTH SR LIEN S2016A			2	1.B FE	649,450	100.8400	630,250	625,000	631,956	0	(2,750)	0	0	3.250	2.770	JD	1,693	20,313	01/28/2016	06/01/2031
65887P-UL-7	NORTH DAKOTA PUB FIN AUTH REV S2018A			2	1.A FE	10,480,474	109.7300	9,782,430	8,915,000	9,844,889	0	(146,100)	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	100.3520	4,711,526	4,695,000	4,703,867	0	(7,457)	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	100.2970	4,884,464	4,870,000	4,875,882	0	(4,999)	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	71.3210	4,354,147	6,105,000	6,108,727	0	(527)	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	69.6270	4,334,281	6,225,000	6,198,636	0	1,314	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	824,359	105.9560	842,350	795,000	822,489	0	(16,139)	49,559	0	5.000	3.908	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	96.6460	5,412,176	5,600,000	5,539,577	0	4,028	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	98.4650	5,415,575	5,500,000	5,723,225	0	(33,184)	0	0	4.000	3.250	JJ	110,000	220,000	04/17/2019	01/01/2041
67919P-PM-9	OKLAHOMA WTR RES BRD GREEN BOND S18			2	1.A FE	1,047,870	101.9060	1,019,060	1,000,000	1,024,312	0	(5,244)	0	0	4.000	3.380	AO	10,000	40,000	03/14/2018	04/01/2037
682001-GH-9	OMAHA PUBLIC POWER DIST ELEC S2018A			2	1.C FE	2,676,510	109.9390	2,528,597	2,300,000	2,517,596	0	(39,098)	0	0	5.000	2.980	FA	47,917	115,000	09/12/2018	02/01/2034
68607D-VE-2	OREGON DEPT OF TRANS HWY TXBL REV S2020B			1	1.B FE	7,271,103	82.9600	6,002,156	7,235,000	7,261,505	0	(4,326)	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	82.9600	8,296,000	10,000,000	10,000,000	0	0	0	0	1.330	1.330	MN	16,994	133,000	09/11/2020	11/15/2028
68607D-RF-4	OREGON DEPT TRANS HIGHWAY USER TAX S13A			2	1.B FE	5,176,150	101.3970	5,069,850	5,000,000	5,018,027	0	(20,141)	0	0	4.500	4.070	MN	28,750	225,000	10/08/2013	11/15/2033
70917S-QS-5	PENNSYLVANIA HIGHER ED (UNIV OF PA) S15B			2	1.B FE	5,916,550	105.2800	5,264,000	5,000,000	5,268,617	0	(92,517)	0	0	5.000	2.950	AO	62,500	250,000	02/26/2015	10/01/2035
70917S-C9-2	PENNSYLVANIA HIGHER ED (UNIV OF PA) S17A			2	1.B FE	3,948,166	108.1510	3,682,542	3,405,000	3,647,977	0	(54,415)	0	0	5.000	3.140	FA	64,317	170,250	12/13/2016	08/15/2034
74526L-FC-2	PUERTO RICO HOUSING FIN AUTH REF S2020	SD			1.D FE	1,205,770	104.9690	1,049,690	1,000,000	1,118,066	0	(39,783)	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	98.0650	4,854,218	4,950,000	4,893,137	0	1,448	0	0	3.875	3.970	FA	79,922	28,239	05/11/2022	08/01/2039
74823Y-FE-0	QUEEN CREEK EXCISE TAX REV S2022			2	1.B FE	3,434,900	97.1300	3,399,550	3,500,000	3,436,363	0	1,463	0	0	3.875	4.020	FA	56,510	19,967	05/11/2022	08/01/2040
762197-VF-5	RHODE ISLAND H&E (BROWN UNIV) REF S2017A			2	1.B FE	5,393,600	100.8370	5,041,850	5,000,000	5,196,599	0	(38,627)	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	87.0200	21,755,000	25,000,000	24,665,215	0	9,715	0	0	3.250	3.350	MN	103,819	480,729	03/25/2022	11/15/2040
771902-HB-2	ROCHESTER HLTH CARE FAC REF (MAYO)S2016B				1.C FE	2,675,280	119.4070	2,388,140	2,000,000	2,462,652	0	(36,501)	0	0	5.000	2.550	MN	12,778	100,000	09/14/2016	11/15/2033
796253-4E-9	SAN ANTONIO ELEC & GAS REF S2015			2	1.D FE	7,919,999	106.3070	7,234,191	6,805,000	7,171,983	0	(111,681)	0	0	5.000	3.150	FA	141,771	340,250	07/14/2015	02/01/2031
80216P-AU-0	SANTA FE WATER UTIL SYSTEM REV REF S2016			2	1.B FE	748,118	102.3540	680,654	665,000	695,904	0	(8,550)	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	111.2460	500,607	450,000	507,149	0	(2,913)	0	0	5.000	3.400	MN	3,750	8,938	05/25/2022	05/01/2042
876448-FJ-5	TARRANT REGL WATER DIST DALLAS PROJ S21A			2	1.C FE	8,426,627	74.1470	6,061,517	8,175,000	8,378,736	0	(26,600)	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	101.1460	8,299,029	8,205,000	8,357,551	0	(57,690)	0	0	4.000	3.220	JJ	164,100	328,200	04/02/2015	07/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
882117-M9-2	TEXAS A & M PERM UNIV FUND S2009A			2	1.A FE	1,424,150	105.7380	1,374,594	1,300,000	1,325,367	0	(9,436)	0	0	5.000	4.170	JJ	32,500	65,000	08/20/2009	07/01/2027
882117-N2-6	TEXAS A & M PERM UNIV FUND S2009A			2	1.A FE	1,113,190	106.3370	1,063,370	1,000,000	1,023,244	0	(8,633)	0	0	5.250	4.260	JJ	26,250	52,500	08/20/2009	07/01/2028
88283L-HU-3	TEXAS TRANS COMM HIGHWAY TXBL BAB S2010				1.A FE	9,385,124	102.0000	8,940,300	8,765,000	9,308,154	0	(76,969)	0	0	5.178	3.591	AO	113,463	226,926	05/03/2022	04/01/2030
882854-U7-5	TEXAS WATER DEV BOARD REVOLVING S2019			2	1.A FE	3,654,210	112.3660	3,370,980	3,000,000	3,438,872	0	(60,452)	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	92.4310	15,851,917	17,150,000	16,907,314	0	3,931	0	0	3.750	3.850	FA	323,349	0	06/09/2022	08/01/2043
890680-PY-1	TOPEKA UTILITY REVENUE REF S2018A			2	1.D FE	1,473,171	99.4630	1,467,079	1,475,000	1,473,575	0	96	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	92.7670	3,580,806	3,860,000	3,835,721	0	656	0	0	3.375	3.430	FA	54,281	11,218	06/08/2022	08/01/2037
896572-FA-7	TRINITY RIVER AUTH MOUNTAIN CREEK S2022			2	1.A FE	3,928,953	91.8890	3,666,371	3,990,000	3,930,402	0	1,449	0	0	3.375	3.500	FA	56,109	11,596	06/08/2022	08/01/2038
896575-FZ-5	TRINITY RIVER AUTH RED OAK CREEK REF S16			2	1.D FE	209,700	93.0950	195,500	210,000	209,785	0	14	0	0	3.000	3.010	FA	2,625	6,300	08/31/2016	02/01/2035
89658H-WC-0	TRINITY RIVER AUTH REG WSTWTR SYS REFS18			2	1.A FE	3,535,200	111.5480	3,346,440	3,000,000	3,320,895	0	(52,217)	0	0	5.000	2.910	FA	62,500	150,000	08/15/2018	08/01/2032
89658H-WD-8	TRINITY RIVER AUTH REG WSTWTR SYS REFS18			2	1.A FE	1,175,580	111.2350	1,112,350	1,000,000	1,105,336	0	(17,124)	0	0	5.000	2.940	FA	20,833	50,000	08/15/2018	08/01/2033
89657P-HN-6	TRINITY RIVER AUTH TARRANT CO WTR S2017			2	1.B FE	1,641,308	107.7070	1,491,742	1,385,000	1,502,881	0	(26,907)	0	0	5.000	2.780	FA	28,854	69,250	06/22/2017	02/01/2035
896576-PU-3	TRINITY RIVER AUTH TEN MILE CREEK REFS16			2	1.D FE	1,127,330	102.5290	1,025,290	1,000,000	1,050,039	0	(13,183)	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	96.3550	2,052,362	2,130,000	2,142,181	0	(2,543)	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	67.7240	5,925,850	8,750,000	8,703,601	0	2,029	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	80.2620	2,407,860	3,000,000	3,221,665	0	(23,911)	0	0	3.000	2.040	JD	7,500	90,000	03/11/2021	06/01/2043
915137-3W-1	UNIV OF TEXAS FING SYS REF S2010B				1.A FE	7,893,798	101.5270	6,700,782	6,600,000	6,674,416	0	(116,710)	0	0	5.375	3.520	FA	134,017	354,750	03/25/2010	08/15/2023
914402-2D-3	UNIV SYS OF MARYLAND FAC & TUITION S14A			2	1.B FE	7,318,474	101.5760	6,978,271	6,870,000	6,933,183	0	(48,963)	0	0	4.000	3.240	AO	68,700	274,800	01/29/2014	04/01/2027
914402-2D-3	UNIV SYS OF MARYLAND FAC & TUITION S14A	SD		2	1.B FE	207,730	101.5760	198,073	195,000	196,793	0	(1,390)	0	0	4.000	3.240	AO	1,950	7,800	01/29/2014	04/01/2027
914455-NU-0	UNIVERSITY OF MICHIGAN REV S2014A			2	1.A FE	2,990,690	102.0840	2,899,186	2,840,000	2,861,822	0	(16,839)	0	0	4.500	3.860	AO	31,950	127,800	02/12/2014	04/01/2036
914455-RV-4	UNIVERSITY OF MICHIGAN REV S2018A			2	1.A FE	5,710,162	101.9060	5,380,637	5,280,000	5,518,833	0	(41,366)	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	77.1130	1,199,107	1,555,000	1,550,333	0	284	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	74.1400	685,795	925,000	917,377	0	427	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	72.0380	875,262	1,215,000	1,197,976	0	882	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	80.9750	838,091	1,035,000	1,088,331	0	(8,391)	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	79.3310	856,775	1,080,000	1,133,189	0	(8,357)	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	77.6150	776,150	1,000,000	1,046,977	0	(7,371)	0	0	3.000	2.150	JD	2,500	30,000	02/26/2021	12/01/2041
924214-M3-0	VERMONT MUNI BOND BANK S2018-2			2	1.C FE	1,726,507	104.2020	1,583,870	1,520,000	1,597,215	0	(30,473)	0	0	5.000	2.810	JD	6,333	76,000	07/11/2018	12/01/2035
924214-4A-4	VERMONT MUNI BOND BANK S2021-3			2	1.C FE	2,781,825	70.0110	1,953,307	2,790,000	2,786,510	0	3,157	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	66.0430	1,320,860	2,000,000	1,983,209	0	11,579	0	0	2.000	2.110	JD	3,333	40,000	07/23/2021	12/01/2041
927749-JK-8	VIRGINIA BEACH WATER & SEWER S2016A			2	1.A FE	2,082,960	100.1770	2,003,540	2,000,000	2,032,663	0	(8,212)	0	0	3.000	2.540	AO	15,000	60,000	05/25/2016	10/01/2031
92818F-CV-5	VIRGINIA PSA MONTGOMERY CO GO S2022			2	1.B FE	5,743,974	95.3990	5,556,992	5,825,000	5,747,024	0	3,050	0	0	3.250	3.370	FA	128,838	0	04/12/2022	02/01/2037
92818F-CW-3	VIRGINIA PSA MONTGOMERY CO GO S2022			2	1.B FE	5,962,521	95.9440	5,766,234	6,010,000	5,964,208	0	1,687	0	0	3.375	3.440	FA	138,042	0	04/12/2022	02/01/2038
92818H-HC-8	VIRGINIA PUBLIC SCH AUTH FING REF S2017B			2	1.B FE	1,982,825	98.0520	1,965,943	2,005,000	1,988,587	0	1,151	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	97.0860	3,106,752	3,200,000	3,171,044	0	1,486	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	97.0860	461,159	475,000	470,702	0	221	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	101.6330	2,230,844	2,195,000	2,232,701	0	(13,777)	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	99.6090	6,434,741	6,460,000	6,625,511	0	(8,715)	0	0	4.000	3.680	FA	160,782	0	04/20/2022	08/01/2043
92818F-CB-9	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19			2	1.B FE	1,573,317	85.9930	1,358,689	1,580,000	1,574,634	0	417	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	79.0310	1,414,655	1,790,000	1,774,869	0	742	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	102.5360	6,259,823	6,105,000	6,233,258	0	(70,690)	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	101.1160	3,159,875	3,125,000	3,120,620	0	473	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	101.3730	3,537,918	3,490,000	3,499,121	0	(4,805)	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	102.3270	1,806,072	1,765,000	1,800,493	0	(11,794)	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	100.1370	220,301	220,000	220,036	0	(3,143)	0	0	4.500	2.730	MN	1,650	9,900	07/12/2012	11/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92818N-XY-9	VIRGINIA RES AUTH INFRASTRUCTURE S2012B			2	1.A FE	252,897	100.1360	220,299	220,000	220,034	0	(2,999)	0	0	4.500	2.810	MN	1,650	9,900	07/12/2012	11/01/2029
92818N-KQ-0	VIRGINIA RES AUTH INFRASTRUCTURE S2013A			2	1.A	4,614,420	101.3340	4,164,827	4,110,000	4,156,480	0	(54,406)	0	0	4.500	3.110	MN	30,825	184,950	05/08/2013	11/01/2034
92818N-LF-3	VIRGINIA RES AUTH INFRASTRUCTURE S2013A			2	1.A FE	89,818	101.0800	80,864	80,000	80,905	0	(1,059)	0	0	4.500	3.110	MN	600	3,600	05/08/2013	11/01/2034
92818N-V5-4	VIRGINIA RESOURCES AUTH INFRA REF S2014B			2	1.A	762,722	101.7470	737,666	725,000	732,667	0	(4,013)	0	0	3.750	3.150	MN	4,531	27,188	07/29/2014	11/01/2030
92818N-V6-2	VIRGINIA RESOURCES AUTH INFRA REF S2014B			2	1.A	784,343	101.7470	763,103	750,000	756,997	0	(3,660)	0	0	3.750	3.220	MN	4,688	28,125	07/29/2014	11/01/2031
92818N-W8-7	VIRGINIA RESOURCES AUTH INFRA REF S2014B			2	1.A FE	4,718,355	102.0910	4,578,781	4,485,000	4,532,429	0	(24,823)	0	0	3.750	3.150	MN	28,031	168,188	07/29/2014	11/01/2030
92818N-W9-5	VIRGINIA RESOURCES AUTH INFRA REF S2014B			2	1.A FE	4,151,786	101.9580	4,047,733	3,970,000	4,007,037	0	(19,375)	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	102.3750	1,023,750	1,000,000	1,045,566	0	(8,647)	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	93.9670	1,743,088	1,855,000	1,850,255	0	201	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	104.6780	1,198,563	1,145,000	1,211,100	0	(25,268)	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						666,934,383	XXX	604,349,894	624,440,000	643,743,873	0	(4,039,402)	49,559	0	XXX	XXX	XXX	7,491,369	19,602,492	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
31296R-CX-4	FHLMC GOLD PASSTHRU #A16386			4	1.A	300,613	102.3190	308,551	301,555	300,696	0	(18)	0	0	5.000	5.061	MON	1,256	15,078	02/06/2004	12/15/2033
31292H-SQ-8	FHLMC GOLD PASSTHRU #C01427			4	1.A	31,399	103.5810	31,790	30,691	31,631	0	(47)	0	0	6.000	3.106	MON	153	1,842	05/07/2003	11/15/2032
31292H-ZM-9	FHLMC GOLD PASSTHRU #C01648			4	1.A	713,335	102.3200	732,179	715,572	713,611	0	(32)	0	0	5.000	5.061	MON	2,982	35,779	02/06/2004	10/15/2033
31292H-4J-0	FHLMC GOLD PASSTHRU #C01725			4	1.A	252,085	103.3050	268,479	259,889	253,526	0	(145)	0	0	5.500	6.135	MON	1,191	14,294	12/21/2004	12/15/2033
31288B-3C-5	FHLMC GOLD PASSTHRU #C73495			4	1.A	30,955	102.0200	30,868	30,256	31,316	0	(34)	0	0	6.000	3.106	MON	151	1,815	05/07/2003	11/15/2032
313982-VA-5	FHLMC GOLD PASSTHRU #D42409			4	1.A	1,232	99.8490	1,269	1,271	1,265	0	3	0	0	7.000	7.399	MON	7	89	05/05/1995	10/15/2023
313982-VA-5	FHLMC GOLD PASSTHRU #D42409			4	1.A	603	99.8490	621	622	619	0	2	0	0	7.000	7.399	MON	4	44	05/05/1995	10/15/2023
31283H-WZ-4	FHLMC GOLD PASSTHRU #G01564			4	1.A	255,796	103.5790	258,984	250,033	255,998	0	(310)	0	0	6.000	5.834	MON	1,250	15,002	01/08/2004	04/15/2033
3128LX-DE-7	FHLMC GOLD PASSTHRU #G01901			4	1.A	677,904	96.2730	732,536	760,888	705,993	0	(7,581)	0	0	4.000	5.745	MON	2,536	30,436	04/19/2006	05/15/2034
3128LX-DE-7	FHLMC GOLD PASSTHRU #G01901			4	1.A	338,357	96.2730	366,268	380,444	352,595	0	(3,846)	0	0	4.000	5.773	MON	1,268	15,218	04/20/2006	05/15/2034
31283Y-4Z-8	FHLMC GOLD PASSTHRU #P20041			4	1.A	6,658	99.9450	6,676	6,680	6,660	0	0	0	0	6.500	6.600	MON	36	434	03/25/1999	05/15/2028
3133BM-Q5-7	FHLMC PASS THRU CERT POOL #QF0476			4	1.A	11,703,537	99.3990	11,834,782	11,906,317	11,706,635	0	3,098	0	0	5.000	5.278	MON	49,610	99,219	09/30/2022	09/25/2052
3132CW-HR-8	FHLMC PASS THRU CERT POOL #SB0240			4	1.A	4,648,922	92.2340	4,225,840	4,581,630	4,666,851	0	8,272	0	0	2.500	2.153	MON	9,545	114,541	01/24/2020	01/25/2035
3132DN-QA-4	FHLMC PASS THRU CERT POOL #SD1349			4	1.A	14,037,975	92.4400	14,642,410	15,839,746	14,042,112	0	4,137	0	0	3.500	5.399	MON	46,199	92,399	10/21/2022	03/25/2048
3133TL-AK-4	FHR 2160 ZA CMO			4	1.A	207,812	102.0920	233,107	228,330	222,366	0	225	0	0	6.000	6.790	MON	1,142	13,700	03/08/2001	06/15/2029
3133TP-VV-8	FHR 2248 ZA CMO			4	1.A	73,490	104.0240	77,950	74,934	74,059	0	46	0	0	7.000	7.240	MON	437	5,245	01/31/2001	09/15/2030
313398-NM-7	FHR 2334 SO CMO			4	1.A	136,656	100.0140	139,643	139,623	123,525	0	(31,123)	0	0	9.651	16.211	MON	599	23,690	11/29/2001	07/15/2031
3133TU-VD-7	FHR 2357 OH CMO			4	1.A	246,121	102.4890	254,597	248,412	247,267	0	53	0	0	6.500	6.657	MON	1,346	16,147	01/17/2002	09/15/2031
3133TV-5V-4	FHR 2359 ZA CMO			4	1.A	308,763	101.5630	349,198	343,824	329,977	0	(799)	0	0	6.000	6.785	MON	1,719	20,629	10/09/2001	09/15/2031
31392B-6U-5	FNGT 2002-T4 A2 CMO			4	1.A	58,295	104.4290	58,863	56,367	56,154	0	0	0	0	7.000	6.050	MON	329	3,946	02/06/2002	12/25/2041
3140FK-QU-7	FNMA PASS THRU CERT POOL #BE0466			4	1.A	3,390,925	89.6480	3,047,039	3,398,891	3,390,651	0	(257)	0	0	3.000	3.023	MON	8,497	101,967	05/14/2019	10/25/2046
3140J5-MF-3	FNMA PASS THRU CERT POOL #BM1257			4	1.A	5,062,085	89.0110	4,661,714	5,237,204	5,021,696	0	(20,298)	0	0	2.500	3.077	MON	10,911	130,930	02/19/2019	04/25/2037
3140J9-3G-4	FNMA PASS THRU CERT POOL #BM5298			4	1.A	1,934,404	91.1380	1,761,482	1,932,743	1,936,328	0	1,232	0	0	3.000	2.974	MON	4,832	57,982	05/17/2019	09/25/2043
3140JA-CC-0	FNMA PASS THRU CERT POOL #BM5466			4	1.A	2,141,777	86.3690	1,859,135	2,152,540	2,139,891	0	(1,162)	0	0	2.500	2.563	MON	4,484	53,814	07/25/2019	10/25/2043
3140JA-T9-9	FNMA PASS THRU CERT POOL #BM5975			4	1.A	2,289,873	91.1320	2,056,139	2,256,206	2,298,546	0	8,497	0	0	3.000	2.753	MON	5,641	67,686	06/05/2019	12/25/2045
3140QC-SP-2	FNMA PASS THRU CERT POOL #CA5025			4	1.A	5,867,789	92.2470	5,334,940	5,783,299	5,872,718	0	7,643	0	0	2.500	2.155	MON	12,049	144,582	01/16/2020	01/25/2035
31418C-E4-2	FNMA PASS THRU CERT POOL #MA2854			4	1.A	1,794,899	86.1180	1,558,890	1,810,172	1,790,292	0	(2,576)	0	0	2.500	2.609	MON	3,771	45,254	07/09/2019	12/25/2046
31371K-D9-9	FNMA PASS THRU CERT POOL #254028			4	1.A	12,572	101.4300	12,488	12,312	12,490	0	(33)	0	0	6.500	5.931	MON	67	800	10/09/2001	09/25/2031
31376K-B2-1	FNMA PASS THRU CERT POOL #357457			4	1.A	214,088	103.1790	221,379	214,557	214,022	0	9	0	0	5.500	5.296	MON	983	11,800	10/10/2003	11/25/2033
31378R-S5-9	FNMA PASS THRU CERT POOL #406540			4	1.A	338	99.7010	336	337	336	0	0	0	0	6.500	6.486	MON	2	22	01/12/1998	12/25/2027
31379K-RZ-8	FNMA PASS THRU CERT POOL #421804			4	1.A	25,346	99.7090	25,404	25,478	25,358	0	1	0	0	6.500	6.603	MON	138	1,656	03/25/1998	04/25/2028
31384V-L7-5	FNMA PASS THRU CERT POOL #535050			4	1.A	27,230	103.6850	27,010	26,050	27,850	0	(137)	0	0	7.500	4.577	MON	163	1,954	09/12/2002	12/25/2029
31387W-2L-0	FNMA PASS THRU CERT POOL #596679			4	1.A	9,540	101.4290	9,451	9,318	9,517	0	(7)	0	0	6.500	6.174	MON	50	606	10/04/2001	09/25/2031

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
31387W-2P-1	FNMA PASS THRU CERT POOL #596682			4	1.A	15,950	102.2970	15,980	15,621	15,859	0	(35)	0	0	6.500	5.931	MON	85	1,015	10/09/2001	10/25/2031
31390K-RG-5	FNMA PASS THRU CERT POOL #648587			4	1.A	8,216	99.7780	7,842	7,859	8,626	0	(16)	0	0	7.500	5.518	MON	49	590	06/18/2002	05/25/2032
31402C-QM-7	FNMA PASS THRU CERT POOL #725060			4	1.A	19,181	103.4690	19,394	18,743	19,324	0	27	0	0	6.000	5.821	MON	94	1,125	01/08/2004	01/25/2034
31402E-S3-3	FNMA PASS THRU CERT POOL #726938			4	1.A	3,616	98.7120	3,704	3,752	3,655	0	(16)	0	0	4.500	4.837	MON	14	169	02/05/2004	08/25/2033
31402J-ZY-6	FNMA PASS THRU CERT POOL #730759			4	1.A	2,840	98.0110	2,888	2,946	2,873	0	(11)	0	0	4.500	4.836	MON	11	132	02/05/2004	08/25/2033
31402Q-LF-6	FNMA PASS THRU CERT POOL #734826			4	1.A	67,821	98.7120	69,466	70,372	68,626	0	(260)	0	0	4.500	4.838	MON	264	3,166	02/05/2004	08/25/2033
31406L-F9-4	FNMA PASS THRU CERT POOL #812992			4	1.A	132,413	101.1810	134,275	132,707	132,377	0	9	0	0	5.500	5.537	MON	608	7,299	12/21/2004	02/25/2035
31407G-6H-6	FNMA PASS THRU CERT POOL #830772			4	1.A	1,541	98.7070	1,523	1,542	1,538	0	(2)	0	0	5.000	5.012	MON	6	77	06/30/2005	08/25/2035
3136B6-QM-8	FNR 19-57 LA CMO			4	1.A	2,283,738	94.1410	2,151,290	2,285,166	2,283,888	0	1,118	0	0	2.500	2.479	MON	4,761	57,129	09/20/2019	05/25/2046
31359W-KH-3	FNR 1999-33 Z CMO			4	1.A	179,722	100.3910	197,944	197,172	191,765	0	326	0	0	6.000	6.794	MON	986	11,830	03/08/2001	07/25/2029
31359S-BJ-8	FNR 2001-6 Z CMO			4	1.A	294,471	101.3780	338,248	333,651	323,936	0	779	0	0	6.000	6.899	MON	1,668	20,019	02/13/2001	03/25/2031
31392B-PT-7	FNR 2001-81 QG CMO			4	1.A	194,837	103.6140	201,816	194,776	194,369	0	(3)	0	0	6.500	6.543	MON	1,055	12,660	01/14/2002	01/25/2032
31393U-XM-0	FNR 2003-128 DG CMO			4	1.A	62,780	99.2830	65,439	65,911	65,585	0	127	0	0	4.500	5.089	MON	247	2,966	03/22/2004	01/25/2024
3133TL-4S-4	FSPC T-17 A5			4	1.A FE	329,075	102.7090	338,041	329,122	327,563	0	0	0	0	7.160	7.268	MON	1,964	23,565	06/02/1999	07/25/2029
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						60,397,578	XXX	58,677,867	62,675,532	60,502,535	0	(33,143)	0	0	XXX	XXX	XXX	185,161	1,280,342	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						727,331,961	XXX	663,027,760	687,115,532	704,246,408	0	(4,072,545)	49,559	0	XXX	XXX	XXX	7,676,530	20,882,834	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00037B-AF-9	ABB FINANCE USA		C	1	1.G FE	1,011,130	94.3350	943,350	1,000,000	1,006,207	0	(1,110)	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	94.3350	943,350	1,000,000	1,004,479	0	(800)	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	94.3350	943,350	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.E FE	2,983,440	96.6490	2,899,470	3,000,000	2,993,440	0	2,798	0	0	2.950	3.052	MS	26,058	88,500	04/02/2019	03/15/2025
002824-BM-1	ABBOTT LABORATORIES			1	1.E FE	998,130	98.1300	981,300	1,000,000	999,293	0	228	0	0	3.875	3.901	MS	11,410	38,750	03/20/2017	09/15/2025
00287Y-CU-1	ABBVIE INC			1	2.A FE	1,021,620	99.6090	996,090	1,000,000	1,000,108	0	(8,005)	0	0	2.800	1.939	MS	8,244	28,000	05/14/2020	03/15/2023
00507V-AK-5	ACTIVISION BLIZZARD			1	2.A FE	1,989,140	95.3960	1,907,920	2,000,000	1,994,894	0	1,252	0	0	3.400	3.473	MS	20,022	68,000	01/25/2018	09/15/2026
00507V-AP-4	ACTIVISION BLIZZARD			1	2.A FE	1,835,000	78.3750	1,567,500	2,000,000	1,862,329	0	16,129	0	0	1.350	2.331	MS	7,950	27,000	04/14/2021	09/15/2030
00507V-AP-4	ACTIVISION BLIZZARD			1	2.A FE	2,752,020	78.3750	2,351,250	3,000,000	2,793,088	0	24,238	0	0	1.350	2.333	MS	11,925	40,500	04/14/2021	09/15/2030
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	995,430	97.2570	972,570	1,000,000	998,504	0	674	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	97.2570	972,570	1,000,000	997,447	0	1,155	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	97.2570	972,570	1,000,000	995,934	0	1,842	0	0	3.250	3.453	FA	13,542	32,500	07/19/2018	02/01/2025
00834#-AC-2	ADVANTAGE CAPITAL HAWAII INVESTOR III LP	@			1.A	12,716	95.8460	12,188	12,716	12,716	0	0	0	0	0.000	14.000	MJSD	921	0	12/19/2008	11/30/2023
007958-AD-9	ADVANTAGE CAPITAL 2017 STATE TC SER A-4	@			5.B GI	91,747	101.3650	93,000	91,747	82,782	0	(1,380)	0	0	0.000	8.170	MJSD	1,055	7,963	06/01/2018	03/01/2025
007958-AH-0	ADVANTAGE CAPITAL 2017 STATE TC SER B-4	@			5.B GI	75,266	102.1260	76,866	75,266	75,190	0	75	0	0	0.000	8.170	JAJO	1,507	6,436	06/01/2018	03/01/2025
008058-AH-8	ADVANTAGE CAPITAL 2021 STATE TC SER G	@			5.B GI	192,781	94.4500	182,083	192,781	182,083	(15,547)	4,849	0	0	0.000	7.692	FMAN	0	0	08/30/2022	05/15/2029
00108W-AH-3	AEP TEXAS INC			1	2.A FE	1,993,400	93.9380	1,878,766	2,000,000	1,996,083	0	627	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 YE	2,000,000	95.9310	1,918,620	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	86.4460	4,322,300	5,000,000	5,130,018	0	(18,468)	0	0	2.750	2.314	MS	40,486	137,500	05/12/2021	09/15/2029
009158-AT-3	AIR PRODUCTS & CHEMICALS			1	1.F FE	995,930	99.7990	997,990	1,000,000	999,930	0	445	0	0	2.750	2.797	FA	11,306	27,500	01/30/2013	02/03/2023
009158-AV-8	AIR PRODUCTS & CHEMICALS			1	1.F FE	1,341,292	97.7830	1,290,736	1,320,000	1,324,930	0	(3,555)	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	90.4170	904,170	1,000,000	998,704	0	239	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	100.1460	1,048,529	1,047,000	1,060,170	0	(11,196)	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	92.0700	460,350	500,000	495,963	0	1,057	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	92.0700	2,762,100	3,000,000	2,846,723	0	39,008	0	0	1.998	3.512	FA	22,644	59,940	06/12/2018	08/15/2026
02209S-AP-8	ALTRIA GROUP INC				2.B FE	2,594,128	99.2710	2,670,390	2,690,000	2,685,059	0	13,799	0	0	2.950	3.486	MN	13,005	79,355	09/14/2015	05/02/2023
023135-BC-9	AMAZON.COM INC			1	1.E FE	1,996,420	94.1330	1,882,660	2,000,000	1,998,150	0	354	0	0	3.150	3.171	FA	22,575	63,000	08/15/2017	08/22/2027

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
023138-AA-8	AMBAC ASSURANCE CORP (144A)				6. *	0	0.0000	0	696	0	0	0	0	0	5.100	5.036	JUN	20	0	03/01/2018	12/31/2049
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA		C	1	2.B FE	998,680	92.8810	928,810	1,000,000	999,241	0	183	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	95.5670	1,911,340	2,000,000	1,998,872	0	175	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	93.2030	1,864,060	2,000,000	1,987,467	0	267	0	0	3.850	3.927	MS	26,094	0	08/16/2022	09/01/2032
025816-BS-7	AMERICAN EXPRESS			2	1.F FE	999,090	99.9290	999,290	1,000,000	999,907	0	163	0	0	3.400	3.420	FA	11,711	34,000	02/22/2018	02/27/2023
025816-CC-1	AMERICAN EXPRESS			2	1.F FE	2,996,580	98.2730	2,948,190	3,000,000	2,999,079	0	703	0	0	3.400	3.425	FA	36,550	102,000	02/19/2019	02/22/2024
02665W-CQ-2	AMERICAN HONDA FINANCE		C	1	1.G FE	2,997,540	99.3280	2,979,840	3,000,000	2,999,470	0	511	0	0	3.625	3.643	AO	24,469	108,750	10/03/2018	10/10/2023
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	998,880	99.6750	996,750	1,000,000	999,792	0	128	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	97.5230	975,230	1,000,000	997,830	0	827	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	91.7730	917,730	1,000,000	999,690	0	69	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	92.7580	927,580	1,000,000	998,867	0	224	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	96.9450	969,450	1,000,000	999,657	0	136	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	96.9450	969,450	1,000,000	999,119	0	371	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	92.3590	923,590	1,000,000	998,332	0	324	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	94.7650	1,895,300	2,000,000	1,999,720	0	32	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	97.5430	975,430	1,000,000	999,255	0	373	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	93.0060	930,060	1,000,000	1,001,666	0	(453)	0	0	2.875	2.824	MS	8,465	28,750	08/09/2016	09/15/2026
03073E-AL-9	AMERISOURCEBERGEN CORP			1	2.A FE	997,150	97.5970	975,970	1,000,000	999,521	0	316	0	0	3.400	3.434	MN	4,344	34,000	05/19/2014	05/15/2024
03073E-AM-7	AMERISOURCEBERGEN CORP			1	2.A FE	994,650	96.4240	964,240	1,000,000	998,664	0	572	0	0	3.250	3.313	MS	10,833	32,500	02/17/2015	03/01/2025
031100-L*-9	AMETEK INC			1	2.A	2,028,660	96.9180	1,938,360	2,000,000	2,009,825	0	(5,400)	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	96.9180	3,876,720	4,000,000	4,000,000	0	0	0	0	3.730	3.730	MS	37,300	149,200	09/11/2014	09/30/2024
031162-CH-1	AMGEN INC			1	2.A FE	997,490	98.3140	983,140	1,000,000	999,744	0	378	0	0	2.250	2.289	FA	8,250	22,500	08/10/2016	08/19/2023
031162-DD-9	AMGEN INC			1	2.A FE	3,987,480	88.7520	3,550,080	4,000,000	3,988,783	0	1,303	0	0	3.000	3.049	FA	43,000	60,000	02/17/2022	02/22/2029
031162-DE-7	AMGEN INC			1	2.A FE	4,027,600	87.6160	3,504,640	4,000,000	4,025,432	0	(2,168)	0	0	3.350	3.267	FA	48,017	67,000	02/18/2022	02/22/2032
031162-DH-0	AMGEN INC			1	2.A FE	4,993,350	93.6740	4,683,700	5,000,000	4,993,467	0	117	0	0	4.050	4.072	FA	74,813	0	08/15/2022	08/18/2029
031162-DJ-6	AMGEN INC			1	2.A FE	4,999,900	92.8250	4,641,250	5,000,000	5,000,000	0	100	0	0	4.200	4.200	MS	77,583	0	08/15/2022	03/01/2033
032095-AH-4	AMPHENOL CORP			1	1.G FE	2,007,320	95.7430	1,914,860	2,000,000	2,004,747	0	(652)	0	0	4.350	4.306	JD	7,250	87,000	01/09/2019	06/01/2029
032654-AN-5	ANALOG DEVICES INC			1	1.G FE	975,370	95.5040	955,040	1,000,000	987,908	0	2,797	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	95.5040	955,040	1,000,000	986,330	0	3,159	0	0	3.500	3.878	JD	2,528	35,000	04/10/2018	12/05/2026
032654-AU-9	ANALOG DEVICES INC			1	1.G FE	5,011,600	84.9210	4,246,050	5,000,000	5,009,551	0	(1,624)	0	0	1.700	1.664	AO	21,250	84,056	09/29/2021	10/01/2028
032654-AZ-8	ANALOG DEVICES INC (144A)			1	1.G FE	1,836,800	94.3400	1,886,800	2,000,000	1,844,050	0	7,250	0	0	3.450	5.443	JD	3,067	34,500	10/07/2022	06/15/2027
037735-CU-9	APPALACHIAN POWER CO			1	1.G FE	996,450	96.4670	964,670	1,000,000	999,014	0	377	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	96.4670	385,868	400,000	397,506	0	966	0	0	3.400	3.671	JD	1,133	13,600	07/17/2018	06/01/2025
037833-AK-6	APPLE INC			1	1.B FE	931,110	99.2130	992,130	1,000,000	997,206	0	7,902	0	0	2.400	3.221	MN	3,867	24,000	06/19/2013	05/03/2023
037833-AS-9	APPLE INC			1	1.B FE	499,580	98.2310	491,155	500,000	499,919	0	47	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	96.1840	961,840	1,000,000	1,009,819	0	(3,205)	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	96.1840	961,840	1,000,000	999,202	0	229	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	94.9320	949,320	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	94.3330	943,330	1,000,000	998,873	0	231	0	0	3.000	3.027	JD	917	30,000	06/13/2017	06/20/2027
038222-AL-9	APPLIED MATERIALS			1	1.F FE	1,016,780	95.1080	951,080	1,000,000	1,007,541	0	(1,745)	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	96.8490	968,490	1,000,000	1,000,139	0	(93)	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	90.3690	903,690	1,000,000	998,119	0	472	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.G FE	7,029,400	83.4390	5,840,730	7,000,000	7,024,991	0	(2,763)	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	95.4690	1,021,522	1,070,000	1,069,126	0	143	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	83.1230	2,493,690	3,000,000	3,072,756	0	(7,963)	0	0	2.750	2.420	JD	6,875	82,500	06/15/2021	06/01/2031

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
048303-CJ-8	ATLANTIC CITY ELECTRIC			1	1.F FE	3,011,400	81.6800	2,450,400	3,000,000	3,009,557	0	(1,085)	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	93.4850	1,402,275	1,500,000	1,502,497	0	(544)	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	93.4850	467,425	500,000	500,518	0	(112)	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	93.4850	1,869,700	2,000,000	1,963,184	0	7,516	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	78.1300	3,906,500	5,000,000	5,028,679	0	(3,455)	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	93.8410	938,410	1,000,000	976,812	0	4,653	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	86.2020	1,724,040	2,000,000	2,012,961	0	(1,649)	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	98.3040	3,932,160	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	78.3900	2,351,700	3,000,000	2,981,462	0	2,280	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	95.9290	959,290	1,000,000	989,742	0	4,202	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	94.5700	945,700	1,000,000	999,878	0	26	0	0	3.125	3.128	AO	6,076	31,250	04/18/2016	04/21/2026
053332-AX-0	AUTOZONE INC			1	2.B FE	2,991,330	97.3330	2,919,990	3,000,000	2,997,528	0	1,772	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	97.2250	1,944,500	2,000,000	1,998,093	0	(7)	0	0	4.750	4.762	FA	39,583	0	07/19/2022	08/01/2032
05348E-AW-9	AVALONBAY COMMUNITIES			1	1.G FE	1,947,960	95.6910	1,913,820	2,000,000	1,978,022	0	7,076	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	91.7490	917,490	1,000,000	998,692	0	315	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	97.5690	2,927,070	3,000,000	3,061,630	0	(9,323)	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	76.3310	19,082,750	25,000,000	24,909,626	0	8,769	0	0	2.250	2.293	FA	212,500	557,813	08/10/2021	02/15/2032
05523U-AK-6	BAE SYSTEMS HOLDINGS (144A)		C	1	2.A FE	997,030	97.7140	977,140	1,000,000	999,346	0	327	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	96.5210	1,930,420	2,000,000	2,019,360	0	(6,692)	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	81.2600	1,625,200	2,000,000	2,008,235	0	(904)	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	99.1800	991,800	1,000,000	999,886	0	84	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	98.7880	987,880	1,000,000	999,395	0	425	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	97.4370	974,370	1,000,000	999,438	0	193	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	95.5560	955,560	1,000,000	999,345	0	174	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	92.6900	926,900	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	92.2160	922,160	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	95.4250	954,250	1,000,000	1,000,000	0	0	0	0	3.366	3.366	JJ	14,773	33,660	01/18/2018	01/23/2026
06051G-HG-7	BANK OF AMERICA CORP			1	1.F FE	2,000,000	92.4480	1,848,960	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	93.4380	1,868,760	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	91.0230	910,230	1,000,000	1,000,000	0	0	0	0	3.974	3.974	FA	15,896	39,740	02/04/2019	02/07/2030
06051G-HT-9	BANK OF AMERICA CORP			1	1.F FE	5,000,000	93.8060	4,690,300	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	97.8290	2,934,870	3,000,000	3,000,000	0	0	0	0	4.948	4.948	JJ	65,561	0	07/19/2022	07/22/2028
06051G-KY-4	BANK OF AMERICA CORP			1	1.G FE	2,000,000	95.2340	1,904,680	2,000,000	2,000,000	0	0	0	0	5.015	5.015	JJ	44,299	0	07/19/2022	07/22/2033
06406H-CS-6	BANK OF NEW YORK MELLON			2	1.F FE	996,350	98.5170	985,170	1,000,000	999,508	0	411	0	0	3.650	3.694	FA	14,904	36,500	01/28/2014	02/04/2024
06406H-CV-9	BANK OF NEW YORK MELLON			2	1.F FE	999,490	98.0140	980,140	1,000,000	999,893	0	56	0	0	3.400	3.406	MN	4,344	34,000	05/02/2014	05/15/2024
06406H-CX-5	BANK OF NEW YORK MELLON			2	1.F FE	996,530	97.3140	973,140	1,000,000	999,298	0	379	0	0	3.250	3.291	MS	9,931	32,500	09/04/2014	09/11/2024
06406R-AD-9	BANK OF NEW YORK MELLON			2	1.F FE	999,580	94.1730	941,730	1,000,000	999,773	0	42	0	0	3.250	3.255	MN	4,063	32,500	05/09/2017	05/16/2027
06406R-AD-9	BANK OF NEW YORK MELLON			2	1.F FE	971,850	94.1730	941,730	1,000,000	985,524	0	2,997	0	0	3.250	3.610	MN	4,063	32,500	02/12/2018	05/16/2027
06406R-AF-4	BANK OF NEW YORK MELLON			2	1.F FE	2,008,140	93.0930	1,861,860	2,000,000	2,004,358	0	(812)	0	0	3.400	3.351	JJ	28,711	68,000	01/23/2018	01/29/2028
06406R-AH-0	BANK OF NEW YORK MELLON				1.F FE	997,780	96.1250	961,250	1,000,000	998,670	0	214	0	0	3.850	3.877	AO	6,738	38,500	04/23/2018	04/28/2028
06406R-BH-9	BANK OF NEW YORK MELLON			2	1.F FE	5,000,000	93.8230	4,691,150	5,000,000	5,000,000	0	0	0	0	4.289	4.289	JD	10,723	107,225	06/08/2022	06/13/2033
06406R-BK-2	BANK OF NEW YORK MELLON			2	1.F FE	2,000,000	96.7560	1,935,120	2,000,000	2,000,000	0	0	0	0	4.596	4.596	JJ	39,577	0	07/19/2022	07/26/2030
06406R-BB-2	BANK OF NEW YORK MELLON CORP			1	1.F FE	4,985,050	81.3630	4,068,150	5,000,000	4,986,255	0	1,205	0	0	2.500	2.534	JJ	53,819	62,500	01/19/2022	01/26/2032
05526D-BB-0	BAT CAPITAL CORP		C	1	2.B FE	3,000,000	91.3530	2,740,616	3,000,000	3,000,000	0	0	0	0	3.557	3.557	FA	40,313	106,710	08/08/2017	08/15/2027
07177M-AB-9	BAXALTA INC		C	1	2.B FE	295,986	97.4860	290,508	298,000	297,420	0	217	0	0	4.000	4.083	JD	265	11,920	06/18/2015	06/23/2025

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
071813-BQ-1	BAXTER INTERNATIONAL			1	2.B FE	1,998,080	92.4880	1,849,760	2,000,000	1,999,213	0	196	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	96.6980	966,980	1,000,000	999,846	0	64	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	96.6980	966,980	1,000,000	997,956	0	1,081	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	94.0730	1,881,460	2,000,000	1,990,845	0	1,309	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	96.8850	968,850	1,000,000	987,846	0	7,484	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	98.6130	2,958,390	3,000,000	3,017,230	0	(14,797)	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	94.6400	617,053	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	94.6410	946,410	1,000,000	1,002,356	0	(523)	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	94.6410	1,892,820	2,000,000	1,994,322	0	1,226	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	92.4360	2,773,080	3,000,000	2,994,122	0	810	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	85.6930	1,713,860	2,000,000	1,998,765	0	148	0	0	2.400	2.394	AO	8,000	48,000	01/16/2020	04/30/2030
05565E-AM-7	BMW US CAPITAL LLC (144A)		C	1	1.F FE	996,910	98.1100	981,100	1,000,000	999,650	0	464	0	0	2.250	2.298	MS	6,625	22,500	09/08/2016	09/15/2023
05565E-AT-2	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,989,200	93.4550	1,869,100	2,000,000	1,994,886	0	1,083	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	141,687	100.1370	141,881	141,687	141,681	0	1	0	0	5.629	5.629	AO	1,994	7,976	08/02/2006	04/01/2024
097023-AH-8	BOEING CO				2.C FE	1,434,980	103.1060	1,031,060	1,000,000	1,082,268	0	(48,970)	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	103.1060	201,057	195,000	209,576	0	(8,627)	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	103.1060	1,031,060	1,000,000	1,073,563	0	(43,500)	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	103.1060	1,031,060	1,000,000	1,073,184	0	(43,264)	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	90.3850	903,850	1,000,000	989,569	0	2,307	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	89.5690	895,690	1,000,000	987,780	0	2,116	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	97.0140	4,850,700	5,000,000	4,988,673	0	9,304	0	0	2.800	2.997	MS	46,667	140,000	02/13/2019	03/01/2024
100743-AK-9	BOSTON GAS COMPANY		C	1	2.A FE	2,127,143	90.0360	1,953,781	2,170,000	2,147,569	0	4,443	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	90.1890	901,890	1,000,000	997,043	0	731	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	86.3230	1,726,460	2,000,000	1,997,450	0	344	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	76.2750	2,288,250	3,000,000	2,988,900	0	1,043	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	96.5020	965,020	1,000,000	998,985	0	166	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	98.1800	2,148,178	2,188,000	2,187,605	0	266	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	96.6660	1,933,320	2,000,000	2,002,525	0	(782)	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	98.2900	1,965,800	2,000,000	2,026,167	0	(9,668)	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	95.3480	953,480	1,000,000	997,198	0	613	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	87.2820	6,109,740	7,000,000	6,976,310	0	1,720	0	0	2.950	2.992	MS	60,803	110,707	02/15/2022	03/15/2032
110122-DU-9	BRISTOL-MYERS SQUIBB			1	1.F FE	4,883,150	87.2820	4,364,100	5,000,000	4,890,701	0	7,551	0	0	2.950	3.226	MS	43,431	79,076	03/29/2022	03/15/2032
114259-AN-4	BROOKLYN UNION GAS		C	1	2.A FE	1,000,000	93.8490	938,490	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	90.0580	1,801,160	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-AM-2	BROWN-FORMAN			1	1.G FE	1,344,774	99.9230	1,448,884	1,450,000	1,449,480	0	12,593	0	0	2.250	3.141	JJ	15,044	32,625	07/17/2013	01/15/2023
11575T-AB-4	BROWN UNIVERSITY REV (TAXABLE) S2020			1	1.B FE	3,000,000	82.1950	2,465,850	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	93.1310	1,862,620	2,000,000	2,000,000	0	0	0	0	3.670	3.670	MS	24,467	73,400	06/28/2017	09/01/2027
134429-BF-5	CAMPBELL SOUP CO			1	2.B FE	2,992,380	97.7400	2,932,200	3,000,000	2,997,223	0	1,121	0	0	3.950	3.992	MS	34,892	118,500	03/12/2018	03/15/2025
134429-BJ-7	CAMPBELL SOUP CO			1	2.B FE	1,998,860	83.4430	1,668,860	2,000,000	1,999,033	0	116	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	96.8680	968,680	1,000,000	999,728	0	79	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	93.6420	936,420	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	79.2000	1,623,600	2,050,000	1,776,099	0	9,942	0	0	2.125	3.925	MN	6,171	21,781	08/10/2022	11/10/2031
141781-BS-2	CARGILL INC (144A)			1	1.F FE	3,384,120	79.2000	3,168,000	4,000,000	3,409,960	0	25,840	0	0	2.125	4.129	MN	12,042	42,500	07/07/2022	11/10/2031
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES				1.F FE	990,140	97.1110	971,110	1,000,000	996,945	0	1,508	0	0	3.250	3.415	JD	2,708	32,500	03/12/2018	12/01/2024
14913Q-2L-2	CATERPILLAR FINANCIAL SERVICES			1	1.F FE	1,998,640	99.5490	1,990,980	2,000,000	1,999,777	0	232	0	0	3.450	3.465	MN	8,817	69,000	05/09/2018	05/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12505B-AD-2	CBRE SERVICES INC			1	2.A FE	992,400	98.8440	988,440	1,000,000	997,239	0	767	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	79.0580	3,952,900	5,000,000	4,934,773	0	6,966	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	96.6540	2,899,620	3,000,000	3,002,998	0	(2,295)	0	0	3.500	3.418	MN	15,458	105,000	05/07/2019	05/08/2024
15189X-AV-0	CENTERPOINT ENERGY HOUSTON			1	1.F FE	2,012,200	83.1920	1,663,840	2,000,000	2,010,180	0	(1,147)	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	83.1920	2,495,760	3,000,000	3,011,114	0	(1,252)	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	95.5770	955,770	1,000,000	999,622	0	55	0	0	4.000	4.007	AO	10,000	40,000	03/26/2018	04/01/2028
15189W-AP-5	CENTERPOINT ENERGY RESOURCES LS:1.3M	LS		1	1.G FE	4,995,400	96.1890	4,809,450	5,000,000	4,995,769	0	369	0	0	4.400	4.411	JJ	123,444	0	06/07/2022	07/01/2032
15189Y-AF-3	CENTERPOINT ENERGY RESOURCES			1	1.G FE	3,016,140	79.0770	2,372,310	3,000,000	3,012,626	0	(1,566)	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	78.0800	3,904,000	5,000,000	5,055,168	0	(6,116)	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	96.6900	966,900	1,000,000	998,308	0	296	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	93.4690	934,690	1,000,000	1,000,935	0	(196)	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	96.3850	963,850	1,000,000	1,010,145	0	(4,774)	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	91.6620	916,620	1,000,000	999,043	0	177	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	97.8390	978,390	1,000,000	1,010,740	0	(8,603)	0	0	3.500	2.595	JD	1,556	35,000	10/11/2019	06/15/2024
17252M-AN-0	CINTAS CORPORATE NO 2			1	1.G FE	1,036,380	96.5530	965,530	1,000,000	1,017,500	0	(4,036)	0	0	3.700	3.230	AO	9,250	37,000	01/04/2018	04/01/2027
17252M-AN-0	CINTAS CORPORATE NO 2			1	1.G FE	1,029,160	96.5530	965,530	1,000,000	1,014,120	0	(3,249)	0	0	3.700	3.320	AO	9,250	37,000	01/23/2018	04/01/2027
17252M-AN-0	CINTAS CORPORATE NO 2			1	1.G FE	996,160	96.5530	965,530	1,000,000	998,165	0	382	0	0	3.700	3.746	AO	9,250	37,000	03/09/2017	04/01/2027
17252M-AN-0	CINTAS CORPORATE NO 2			1	1.G FE	2,142,030	96.5530	2,124,166	2,200,000	2,147,863	0	5,833	0	0	3.700	4.315	AO	20,350	40,700	06/16/2022	04/01/2027
17275R-AN-2	CISCO SYSTEMS			1	1.E FE	999,250	98.4230	984,230	1,000,000	999,860	0	84	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	97.2720	972,720	1,000,000	1,008,056	0	(3,112)	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	97.2720	972,720	1,000,000	1,003,754	0	(1,448)	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	95.4810	954,810	1,000,000	1,007,559	0	(2,269)	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	95.4810	1,193,513	1,250,000	1,241,951	0	2,377	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	93.2400	1,864,800	2,000,000	1,999,256	0	179	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	98.3140	983,140	1,000,000	999,776	0	138	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	96.9140	969,140	1,000,000	999,481	0	199	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	91.9960	919,960	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	92.1950	921,950	1,000,000	1,000,000	0	0	0	0	4.075	4.075	AO	7,697	40,750	04/16/2018	04/23/2029
17401Q-AQ-4	CITIZENS BANK NA			2	2.A FE	998,550	99.7320	997,320	1,000,000	999,837	0	265	0	0	3.700	3.732	MS	9,456	37,000	03/26/2018	03/29/2023
75524K-PT-5	CITIZENS BANK NA			2	2.A FE	2,500,000	101.1990	2,529,975	2,500,000	2,500,000	0	0	0	0	6.064	6.064	AO	27,793	0	10/20/2022	10/24/2025
174610-AR-6	CITIZENS FINANCIAL GROUP			1	2.A FE	1,995,960	92.6000	1,852,000	2,000,000	1,997,817	0	566	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	91.2950	1,825,900	2,000,000	1,957,802	0	7,087	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	92.4700	924,700	1,000,000	998,962	0	194	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	95.5020	1,910,040	2,000,000	1,993,309	0	1,085	0	0	3.900	3.969	MN	9,967	78,000	05/09/2018	05/15/2028
191216-CE-8	COCA-COLA CO			1	1.F FE	994,840	94.1780	941,780	1,000,000	997,402	0	541	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	95.3630	4,768,150	5,000,000	4,996,823	0	1,820	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	82.7340	2,482,020	3,000,000	2,957,940	0	4,644	0	0	2.000	2.188	MS	19,333	60,000	03/05/2021	03/05/2031
194162-EA-4	COLGATE-PALMOLIVE			1	1.D FE	985,370	99.7950	997,950	1,000,000	999,856	0	1,525	0	0	1.950	2.106	FA	8,125	19,500	07/27/2012	02/01/2023
194162-AP-8	COLGATE-PALMOLIVE			1	1.D FE	2,973,630	90.5480	2,716,440	3,000,000	2,974,440	0	810	0	0	3.250	3.353	FA	38,458	0	08/01/2022	08/15/2032
195674-J#-4	COLONIAL GAS COMPANY		C	1	2.A	8,000,000	90.4810	7,238,480	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	96.2940	962,940	1,000,000	999,102	0	289	0	0	3.750	3.783	AO	9,375	37,500	09/16/2015	10/01/2025
20030N-BL-4	COMCAST CORP			1	1.G FE	1,000,170	97.0220	970,220	1,000,000	1,000,043	0	(17)	0	0	3.375	3.373	FA	12,750	33,750	08/06/2014	02/15/2025
20030N-BL-4	COMCAST CORP			1	1.G FE	999,120	97.0220	970,220	1,000,000	999,771	0	91	0	0	3.375	3.385	FA	12,750	33,750	08/05/2014	02/15/2025
20030N-BS-9	COMCAST CORP			1	1.G FE	998,120	95.3040	953,040	1,000,000	999,315	0	194	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	92.5000	1,850,000	2,000,000	1,999,297	0	116	0	0	3.150	3.157	FA	23,800	63,000	08/01/2017	02/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20030N-CA-7	COMCAST CORP			1	1.G FE	968,770	92.5000	925,000	1,000,000	982,678	0	3,031	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	94.0930	940,930	1,000,000	997,943	0	338	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	92.9510	929,510	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	92.4170	924,170	1,000,000	998,608	0	273	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	94.2890	2,828,670	3,000,000	3,000,880	0	(140)	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	84.0600	4,203,000	5,000,000	4,988,732	0	1,426	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	98.6750	2,960,250	3,000,000	2,999,463	0	275	0	0	4.300	4.310	MN	21,500	129,000	10/15/2018	05/01/2024
205887-BR-2	CONAGRA FOODS			1	2.C FE	298,142	99.9270	294,785	295,000	295,000	0	(305)	0	0	3.200	3.072	JJ	4,091	9,440	01/18/2013	01/25/2023
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	3,128,404	93.9530	2,940,729	3,130,000	3,129,048	0	187	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	93.9530	939,530	1,000,000	998,408	0	341	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	93.9530	1,263,668	1,345,000	1,324,440	0	4,442	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	77.2600	1,545,200	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	2.A FE	1,422,376	91.8600	1,341,156	1,460,000	1,439,494	0	3,797	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	95.1700	951,700	1,000,000	1,000,742	0	(127)	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	95.1700	951,700	1,000,000	997,896	0	341	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	92.8480	2,785,440	3,000,000	2,994,487	0	947	0	0	3.600	3.639	FA	40,800	108,000	01/30/2018	02/15/2028
210518-CV-6	CONSUMERS ENERGY COMPANY			2	1.F FE	999,490	99.1010	991,010	1,000,000	999,937	0	57	0	0	3.375	3.381	FA	12,750	33,750	08/05/2013	08/15/2023
210518-E#-9	CONSUMERS ENERGY COMPANY			1	1.E	6,000,000	81.4840	4,889,040	6,000,000	6,000,000	0	0	0	0	3.180	3.180	MN	24,380	190,800	08/10/2017	11/15/2032
22160K-AL-9	COSTCO WHOLESALE CORP			1	1.D FE	1,949,400	97.4490	1,948,980	2,000,000	1,986,832	0	9,152	0	0	2.750	3.240	MN	6,569	55,000	09/06/2018	05/18/2024
22160K-AM-7	COSTCO WHOLESALE CORP			1	1.D FE	1,982,740	94.1400	1,882,800	2,000,000	1,991,743	0	1,725	0	0	3.000	3.101	MN	7,167	60,000	05/09/2017	05/18/2027
22160K-AP-0	COSTCO WHOLESALE CORP			1	1.D FE	9,649,000	82.1560	8,215,600	10,000,000	9,710,746	0	36,382	0	0	1.600	2.028	AO	31,556	160,000	04/13/2021	04/20/2030
22160K-AP-0	COSTCO WHOLESALE CORP			1	1.D FE	9,626,300	82.1560	8,215,600	10,000,000	9,694,807	0	38,348	0	0	1.600	2.052	AO	31,556	160,000	03/10/2021	04/20/2030
22160K-AQ-8	COSTCO WHOLESALE CORP			1	1.D FE	2,894,430	79.3310	2,379,930	3,000,000	2,908,680	0	8,793	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	93.6290	936,290	1,000,000	999,275	0	172	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	93.6290	936,290	1,000,000	993,283	0	1,659	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	92.9880	929,880	1,000,000	997,562	0	472	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	79.8800	3,994,000	5,000,000	4,966,883	0	3,441	0	0	2.600	2.687	JD	5,778	130,000	05/19/2021	06/15/2031
224399-AR-6	CRANE CO			1	2.B FE	2,966,044	99.1720	2,840,286	2,864,000	2,880,804	0	(22,970)	0	0	4.450	3.605	JD	5,664	127,448	01/31/2019	12/15/2023
12626P-AM-5	CRH AMERICA INC (144A)		C	1	2.A FE	2,058,020	96.5530	1,931,060	2,000,000	2,018,942	0	(8,455)	0	0	3.875	3.409	MN	9,257	77,500	01/22/2018	05/18/2025
22822V-AB-7	CROWN CASTLE INTL CORP			1	2.B FE	996,710	97.8420	978,420	1,000,000	998,772	0	345	0	0	4.450	4.491	FA	16,811	44,500	01/28/2016	02/15/2026
22822V-AC-5	CROWN CASTLE INTL CORP			1	2.B FE	1,015,470	95.2090	952,090	1,000,000	1,006,310	0	(1,821)	0	0	3.700	3.491	JD	1,644	37,000	07/20/2017	06/15/2026
22822V-AH-4	CROWN CASTLE INTL CORP			1	2.B FE	999,300	93.0460	930,460	1,000,000	999,623	0	66	0	0	3.650	3.658	MS	12,167	36,500	07/25/2017	09/01/2027
22822V-AK-7	CROWN CASTLE INTL CORP			1	2.B FE	996,150	93.1130	931,130	1,000,000	997,846	0	368	0	0	3.800	3.846	FA	14,356	38,000	01/09/2018	02/15/2028
22822V-AW-1	CROWN CASTLE INTL CORP			1	2.B FE	1,996,880	79.0550	1,581,100	2,000,000	1,997,411	0	281	0	0	2.100	2.117	AO	10,500	42,000	02/11/2021	04/01/2031
12656*-AJ-1	CSLB HOLDINGS INC		C	1	1.G	4,000,000	95.8960	3,835,840	4,000,000	4,000,000	0	0	0	0	3.630	3.630	AO	33,477	145,200	09/11/2015	10/08/2025
126408-HB-2	CSX CORP			1	2.A FE	999,150	97.6340	976,340	1,000,000	999,827	0	92	0	0	3.400	3.410	FA	14,167	34,000	07/16/2014	08/01/2024
126408-HH-9	CSX CORP			1	2.A FE	998,780	93.5830	935,830	1,000,000	999,410	0	118	0	0	3.250	3.264	JD	2,708	32,500	04/26/2017	06/01/2027
126408-HJ-5	CSX CORP			1	2.A FE	999,330	95.5550	955,550	1,000,000	999,588	0	64	0	0	3.800	3.808	MS	12,667	38,000	02/15/2018	03/01/2028
231021-AR-7	CUMMINS INC			1	1.E FE	1,561,848	99.0580	1,461,106	1,475,000	1,480,962	0	(11,677)	0	0	3.650	2.830	AO	13,459	53,838	05/27/2015	10/01/2023
231021-AR-7	CUMMINS INC			1	1.E FE	262,983	99.0580	247,645	250,000	250,831	0	(1,626)	0	0	3.650	2.975	AO	2,281	9,125	09/03/2014	10/01/2023
231021-AR-7	CUMMINS INC			1	1.E FE	994,020	99.0580	990,580	1,000,000	999,430	0	681	0	0	3.650	3.722	AO	9,125	36,500	09/19/2013	10/01/2023
126650-CF-5	CVS CAREMARK			1	2.B FE	990,780	97.5400	975,400	1,000,000	998,263	0	1,014	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	97.6800	976,800	1,000,000	997,961	0	738	0	0	3.875	3.959	JJ	17,330	38,750	07/14/2015	07/20/2025
126650-CL-2	CVS HEALTH CORP			1	2.B FE	989,940	97.6800	976,800	1,000,000	997,025	0	1,079	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	96.9100	969,100	1,000,000	991,856	0	1,343	0	0	4.300	4.475	MS	11,467	43,000	03/06/2018	03/25/2028

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
233851-BJ-2	DAIMLER FINANCE NA LLC (144A)		C	1	1.G FE	990,390	97.0490	970,490	1,000,000	998,238	0	1,055	0	0	3.250	3.364	FA	13,542	32,500	07/24/2014	08/01/2024
233851-DF-8	DAIMLER FINANCE NA LLC (144A)		C	1	1.G FE	1,000,000	93.8530	938,530	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	96.3560	714,962	742,000	753,420	0	(4,439)	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	96.3560	963,560	1,000,000	999,530	0	151	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	88.9280	889,280	1,000,000	997,991	0	332	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	95.4440	954,440	1,000,000	997,530	0	932	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	95.3970	4,769,850	5,000,000	5,602,589	0	(112,750)	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	80.5940	5,641,580	7,000,000	6,862,441	0	15,705	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	995,910	98.3410	983,410	1,000,000	999,410	0	438	0	0	3.650	3.697	MS	10,747	36,500	08/20/2013	03/15/2024
23357*-AE-1	DTE GAS COMPANY			1	1.F	6,000,000	91.4700	5,488,200	6,000,000	6,000,000	0	0	0	0	3.350	3.350	MS	67,000	201,000	07/28/2015	09/01/2027
26442C-AV-6	DUKE ENERGY CAROLINAS			1	1.F FE	998,830	99.6620	996,620	1,000,000	999,893	0	214	0	0	3.050	3.075	MS	8,981	30,500	02/26/2018	03/15/2023
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	1,011,390	94.5550	945,550	1,000,000	1,004,955	0	(1,210)	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	94.5550	945,550	1,000,000	995,303	0	1,067	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	95.1380	1,902,760	2,000,000	1,997,796	0	347	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	94.3830	7,550,640	8,000,000	8,000,000	0	0	0	0	3.420	3.420	JJ	126,160	273,600	10/07/2015	01/15/2026
26442E-AD-2	DUKE ENERGY OHIO			1	1.F FE	999,670	99.1590	991,590	1,000,000	999,934	0	38	0	0	3.800	3.804	MS	12,667	38,000	09/03/2013	09/01/2023
26442U-AA-2	DUKE ENERGY PROGRESS			1	1.F FE	2,422,153	96.3490	2,216,027	2,300,000	2,352,960	0	(21,492)	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	88.6630	2,659,890	3,000,000	2,992,574	0	464	0	0	3.400	3.431	AO	25,500	54,967	03/14/2022	04/01/2032
27409L-AC-7	EAST OHIO GAS CO (144A)			1	1.F FE	5,909,753	78.8780	4,712,961	5,975,000	5,920,058	0	6,727	0	0	2.000	2.134	JD	5,311	119,500	06/14/2021	06/15/2030
278062-AH-7	EATON CORP			1	2.A FE	5,995,740	93.2780	5,596,680	6,000,000	5,995,603	0	(138)	0	0	4.150	4.158	MS	88,533	0	08/16/2022	03/15/2033
278865-AV-2	ECOLAB INC			2	1.G FE	961,320	92.9370	929,370	1,000,000	981,825	0	4,382	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	92.9370	1,394,055	1,500,000	1,452,441	0	11,366	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	93.2190	1,864,380	2,000,000	1,957,020	0	7,818	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	76.3430	3,817,150	5,000,000	4,686,884	0	35,108	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	95.2110	4,760,550	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	78.8380	3,941,900	5,000,000	4,998,459	0	170	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	97.6040	976,040	1,000,000	999,034	0	552	0	0	3.500	3.560	FA	13,222	35,000	08/07/2014	08/15/2024
532457-AZ-1	ELI LILLY			1	1.F FE	2,323,220	103.9510	2,079,020	2,000,000	2,121,856	0	(26,195)	0	0	5.500	3.913	MS	32,389	110,000	01/28/2014	03/15/2027
532457-BH-0	ELI LILLY			1	1.F FE	200,612	95.6760	192,309	201,000	200,895	0	41	0	0	2.750	2.772	JD	461	5,528	02/24/2015	06/01/2025
532457-BH-0	ELI LILLY			1	1.F FE	508,686	95.6760	490,818	513,000	511,613	0	544	0	0	2.750	2.866	JD	1,176	14,108	03/28/2017	06/01/2025
532457-BP-2	ELI LILLY			1	1.F FE	499,610	94.1270	470,635	500,000	499,806	0	38	0	0	3.100	3.109	MN	1,981	15,500	05/11/2017	05/15/2027
532457-BP-2	ELI LILLY			1	1.F FE	1,528,847	94.1270	1,468,381	1,560,000	1,544,034	0	3,329	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	95.9140	2,023,785	2,110,000	2,089,937	0	8,498	0	0	3.250	3.699	MS	19,430	68,575	08/31/2015	03/19/2025
291011-BE-3	EMERSON ELECTRIC			1	1.F FE	995,650	99.8890	998,890	1,000,000	999,907	0	472	0	0	2.625	2.675	FA	9,917	26,250	02/14/2013	02/15/2023
291011-BG-8	EMERSON ELECTRIC			1	1.F FE	3,026,730	96.6550	2,899,650	3,000,000	3,010,470	0	(4,593)	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	97.4500	974,500	1,000,000	999,779	0	129	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	96.0980	960,980	1,000,000	1,008,514	0	(2,662)	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	96.0980	960,980	1,000,000	1,008,371	0	(2,618)	0	0	3.500	3.205	AO	8,750	35,000	05/09/2017	04/01/2026
29364W-AS-7	ENTERGY LOUISIANA LLC			1	1.F FE	996,890	99.5430	995,430	1,000,000	999,707	0	359	0	0	4.050	4.088	MS	13,500	40,500	08/19/2013	09/01/2023
29364W-AY-4	ENTERGY LOUISIANA LLC			1	1.F FE	995,770	91.0270	910,270	1,000,000	998,272	0	430	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	92.2540	922,540	1,000,000	999,714	0	51	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	92.2540	1,904,123	2,064,000	2,011,327	0	10,143	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	88.9780	889,780	1,000,000	999,836	0	25	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	78.2130	3,910,650	5,000,000	4,985,132	0	1,663	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	2.A FE	3,174,450	97.3110	2,919,330	3,000,000	3,063,441	0	(32,643)	0	0	3.750	2.586	FA	42,500	112,500	06/25/2019	02/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	2,466,263	88.2580	2,184,386	2,475,000	2,468,970	0	806	0	0	3.125	3.166	JJ	32,227	77,344	07/12/2019	07/31/2029
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	3,996,840	85.1730	3,406,920	4,000,000	3,997,648	0	289	0	0	2.800	2.809	JJ	46,667	112,000	01/06/2020	01/31/2030
26875P-AK-7	EOG RESOURCES INC			1	1.G FE	992,820	99.6150	996,150	1,000,000	999,796	0	748	0	0	2.625	2.704	MS	7,729	26,250	09/12/2012	03/15/2023
26875P-AK-7	EOG RESOURCES INC			1	1.G FE	680,556	99.6150	707,267	710,000	709,148	0	3,857	0	0	2.625	3.188	MS	5,488	18,638	09/24/2014	03/15/2023
26875P-AP-6	EOG RESOURCES INC			1	1.G FE	3,131,190	98.1480	2,944,440	3,000,000	3,058,828	0	(19,748)	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	92.9120	929,120	1,000,000	998,633	0	317	0	0	3.300	3.337	JD	2,750	33,000	05/23/2016	12/01/2026
26884T-AT-9	ERAC USA FINANCE LLC (144A)			1	2.A FE	998,150	97.9470	979,470	1,000,000	999,742	0	278	0	0	2.700	2.729	MN	4,500	27,000	10/11/2016	11/01/2023
26884A-BG-7	ERP OPERATING LP			1	1.G FE	998,220	91.7340	917,340	1,000,000	999,095	0	177	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.E FE	5,752,850	103.7920	5,189,600	5,000,000	5,730,074	0	(22,776)	0	0	5.750	4.064	AO	60,694	143,750	07/26/2022	10/15/2033
29736R-AJ-9	ESTEE LAUDER CO			1	1.E FE	1,347,651	94.4470	1,298,646	1,375,000	1,361,059	0	3,024	0	0	3.150	3.410	MS	12,753	43,313	04/05/2018	03/15/2027
29736R-AJ-9	ESTEE LAUDER CO			1	1.E FE	1,912,080	94.4470	1,888,940	2,000,000	1,954,478	0	9,805	0	0	3.150	3.739	MS	18,550	63,000	05/16/2018	03/15/2027
29736R-AR-1	ESTEE LAUDER CO			1	1.E FE	1,985,720	81.1220	1,622,440	2,000,000	1,988,088	0	1,319	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	98.0630	3,922,520	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	95.7040	957,040	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	95.7040	957,040	1,000,000	987,990	0	5,218	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	95.4940	1,909,880	2,000,000	1,985,085	0	4,382	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	92.0600	920,600	1,000,000	995,479	0	906	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	92.0600	1,394,709	1,515,000	1,487,856	0	5,396	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	92.5000	2,775,000	3,000,000	2,996,703	0	565	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	95.1630	2,854,890	3,000,000	2,997,549	0	343	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	91.3520	3,654,080	4,000,000	4,320,554	0	(48,010)	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	91.3520	1,827,040	2,000,000	1,997,575	0	322	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	78.5960	2,357,880	3,000,000	2,970,504	0	3,230	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	95.9510	959,510	1,000,000	998,928	0	174	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	96.9700	218,183	225,000	228,825	0	(1,681)	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	96.9700	969,700	1,000,000	999,792	0	71	0	0	3.850	3.858	JD	3,208	38,500	05/19/2015	06/01/2025
337738-AQ-1	FISERV INC			1	2.B FE	2,998,620	98.9640	2,968,920	3,000,000	2,999,646	0	284	0	0	3.800	3.810	AO	28,500	114,000	09/20/2018	10/01/2023
337738-AS-7	FISERV INC			1	2.B FE	4,991,600	96.6600	4,833,000	5,000,000	4,997,374	0	1,691	0	0	2.750	2.786	JJ	68,750	137,500	06/10/2019	07/01/2024
33829T-AA-4	FIVE CORNERS FUNDING TRUST (144A)			1	1.G FE	1,014,270	99.1730	991,730	1,000,000	1,001,490	0	(1,691)	0	0	4.419	4.238	MN	5,647	44,190	02/14/2014	11/15/2023
341081-FJ-1	FLORIDA POWER & LIGHT			1	1.E FE	996,540	99.1150	991,150	1,000,000	999,809	0	374	0	0	2.750	2.790	JD	2,292	27,500	06/05/2013	06/01/2023
341081-FJ-1	FLORIDA POWER & LIGHT			1	1.E FE	580,668	99.1150	594,690	600,000	598,980	0	2,339	0	0	2.750	3.156	JD	1,375	16,500	03/17/2014	06/01/2023
341081-FK-8	FLORIDA POWER & LIGHT			1	1.D FE	998,710	97.7950	977,950	1,000,000	999,776	0	140	0	0	3.250	3.265	JD	2,708	32,500	05/12/2014	06/01/2024
345397-WW-9	FORD MOTOR CREDIT CO LLC				3.A FE	1,000,000	95.4240	954,240	1,000,000	954,240	(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	93.5020	953,720	1,020,000	1,024,567	0	(1,332)	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	93.5020	935,020	1,000,000	995,905	0	1,099	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	93.5020	1,393,180	1,490,000	1,446,393	0	11,524	0	0	3.150	4.066	JD	2,086	46,935	08/06/2018	06/15/2026
34964C-AC-0	FORTUNE BRANDS HOME & SECURITY			1	2.B FE	2,999,070	99.3110	2,979,330	3,000,000	2,999,705	0	198	0	0	4.000	4.007	MS	33,333	120,000	09/19/2018	09/21/2023
369550-AZ-1	GENERAL DYNAMICS CORP			1	1.G FE	978,570	91.0160	910,160	1,000,000	988,961	0	2,079	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	91.0160	910,160	1,000,000	980,874	0	3,585	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	95.2430	1,904,860	2,000,000	2,002,596	0	(448)	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	93.1760	4,658,800	5,000,000	5,581,576	0	(77,143)	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	97.5390	975,390	1,000,000	999,307	0	465	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	98.2860	982,860	1,000,000	999,762	0	178	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	96.8210	968,210	1,000,000	1,002,698	0	(471)	0	0	4.200	4.140	AO	8,633	42,000	04/04/2018	04/17/2028
37045X-AZ-9	GENERAL MOTORS FINANCIAL			1	2.C FE	998,630	96.9410	969,410	1,000,000	999,582	0	148	0	0	4.300	4.317	JJ	20,067	43,000	07/08/2015	07/13/2025

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
37331N-AD-3	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	2,034,200	99.1030	1,982,060	2,000,000	2,001,527	0	(4,976)	0	0	3.734	3.476	JJ	34,436	74,680	09/03/2015	07/15/2023
37331N-AH-4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	2,575,169	96.9000	2,482,578	2,562,000	2,566,054	0	(2,005)	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	83.2510	2,497,530	3,000,000	3,150,387	0	(19,936)	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	96.0720	960,720	1,000,000	1,003,917	0	(652)	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	96.0720	1,921,440	2,000,000	1,999,833	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	97.9110	979,110	1,000,000	999,759	0	147	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	98.7810	987,810	1,000,000	1,004,043	0	(3,350)	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	98.7810	987,810	1,000,000	999,535	0	343	0	0	4.000	4.037	MS	13,111	40,000	02/26/2014	03/03/2024
38141G-WB-6	GOLDMAN SACHS GROUP			1	2.A FE	997,200	95.3590	953,590	1,000,000	998,709	0	282	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	91.5210	915,210	1,000,000	1,001,819	0	(311)	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	96.6780	966,780	1,000,000	1,001,674	0	(870)	0	0	3.500	3.405	JJ	15,361	35,000	01/21/2015	01/23/2025
39121J-C@-7	GREAT RIVER ENERGY			1	1.G	3,133,333	69.7680	2,186,064	3,133,333	3,133,346	0	(5)	0	0	3.590	3.590	AO	23,747	112,487	05/17/2017	10/15/2045
36264F-AL-5	GSK CONSUMER HEALTHCARE			1	2.B FE	6,949,110	90.1290	6,309,030	7,000,000	6,953,854	0	4,744	0	0	3.375	3.492	MS	63,656	118,125	03/21/2022	03/24/2029
36264F-AM-3	GSK CONSUMER HEALTHCARE			1	2.B FE	2,986,050	88.0670	2,642,010	3,000,000	2,986,830	0	780	0	0	3.625	3.681	MS	29,302	54,375	03/22/2022	03/24/2032
40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	1,997,880	97.1750	1,943,500	2,000,000	1,999,352	0	433	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	83.5780	4,429,634	5,300,000	5,254,695	0	7,467	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	94.1730	941,730	1,000,000	999,166	0	169	0	0	3.300	3.320	MN	2,750	33,000	05/15/2017	05/30/2027
412822-AD-0	HARLEY-DAVIDSON			1	2.C FE	994,490	95.2100	952,100	1,000,000	998,370	0	587	0	0	3.500	3.566	JJ	14,875	35,000	07/23/2015	07/28/2025
427866-AT-5	HERSHEY COMPANY			1	1.E FE	976,440	99.2250	992,250	1,000,000	998,845	0	3,240	0	0	2.625	2.962	MN	4,375	26,250	06/09/2015	05/01/2023
427866-AU-2	HERSHEY COMPANY LS:351K	LS		1	1.E FE	2,030,880	96.4280	1,928,560	2,000,000	2,008,428	0	(3,348)	0	0	3.200	3.016	FA	23,111	64,000	08/24/2015	08/21/2025
427866-AZ-1	HERSHEY COMPANY			1	1.F FE	1,999,160	99.5020	1,990,040	2,000,000	1,999,827	0	120	0	0	3.375	3.384	MN	8,625	67,500	05/03/2018	05/15/2023
427866-BE-7	HERSHEY COMPANY			1	1.F FE	6,847,190	80.3000	5,621,000	7,000,000	6,872,040	0	15,871	0	0	1.700	1.966	JD	9,917	119,000	06/02/2021	06/01/2030
431282-AQ-5	HIGHWOODS REALTY LP			1	2.B FE	996,170	90.5100	905,100	1,000,000	997,770	0	368	0	0	4.125	4.172	MS	12,146	41,250	02/23/2018	03/15/2028
437076-AZ-5	HOME DEPOT INC			1	1.F FE	952,650	99.5410	995,410	1,000,000	998,524	0	5,514	0	0	2.700	3.273	AO	6,750	27,000	07/11/2013	04/01/2023
437076-BC-5	HOME DEPOT INC			1	1.F FE	867,989	99.0230	838,725	847,000	849,187	0	(2,419)	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	99.0230	990,230	1,000,000	999,303	0	568	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	97.0360	970,360	1,000,000	1,008,178	0	(3,162)	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	97.0360	970,360	1,000,000	999,530	0	151	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	95.2880	667,016	700,000	702,496	0	(786)	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	95.2880	952,880	1,000,000	997,699	0	655	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	89.1470	6,240,290	7,000,000	6,965,867	0	2,197	0	0	3.250	3.310	AO	48,028	124,493	03/24/2022	04/15/2032
438516-CF-1	HONEYWELL INTERNATIONAL			1	1.F FE	10,051,300	79.2820	7,928,200	10,000,000	10,044,880	0	(4,757)	0	0	1.750	1.694	MS	58,333	182,292	08/03/2021	09/01/2031
440452-AF-7	HORMEL FOODS CORP			1	1.F FE	4,442,670	81.5950	3,671,775	4,500,000	4,450,333	0	6,137	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	79.7160	2,919,997	3,663,000	3,648,802	0	1,545	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	97.4300	1,948,600	2,000,000	1,997,818	0	830	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	95.4140	4,770,700	5,000,000	5,000,000	0	0	0	0	4.443	4.443	FA	90,711	0	08/01/2022	08/04/2028
459200-HU-8	IBM CORP			1	1.G FE	997,920	98.5500	985,500	1,000,000	999,701	0	234	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	97.6060	9,760,600	10,000,000	9,987,778	0	778	0	0	4.150	4.179	JJ	177,528	0	07/20/2022	07/27/2027
452308-AT-6	ILLINOIS TOOL WORKS INC			1	1.E FE	1,992,960	98.4850	1,969,700	2,000,000	1,998,980	0	785	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	93.0090	1,860,180	2,000,000	1,943,131	0	13,496	0	0	2.650	3.440	MN	6,772	53,000	02/27/2018	11/15/2026
454889-AP-1	INDIANA MICHIGAN POWER			1	1.G FE	1,967,680	99.6650	1,993,300	2,000,000	1,998,254	0	7,539	0	0	3.200	3.594	MS	18,844	64,000	09/20/2018	03/15/2023
454889-AS-5	INDIANA MICHIGAN POWER			1	1.G FE	1,993,700	94.4360	1,888,720	2,000,000	1,996,277	0	600	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	80.5880	983,174	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	95.4160	1,908,320	2,000,000	1,996,758	0	476	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	91.6700	1,833,400	2,000,000	1,998,144	0	249	0	0	3.600	3.616	AO	18,000	72,000	03/25/2019	04/01/2029

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
461070-AS-3	INTERSTATE POWER & LIGHT CO			1	2.A FE	8,355,520	81.9520	6,556,160	8,000,000	8,286,426	0	(37,168)	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	81.9520	4,097,600	5,000,000	5,134,450	0	(17,352)	0	0	2.300	1.897	JD	9,583	115,000	02/17/2021	06/01/2030
465685-AG-0	ITC HOLDINGS CORP			1	2.B FE	1,036,150	99.1930	991,930	1,000,000	1,001,233	0	(4,651)	0	0	4.050	3.567	JJ	20,250	40,500	06/09/2014	07/01/2023
465685-AP-0	ITC HOLDINGS CORP			1	2.B FE	984,840	92.2380	922,380	1,000,000	991,803	0	1,511	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	96.1080	961,080	1,000,000	1,000,097	0	(44)	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	95.5010	2,865,030	3,000,000	2,998,179	0	1,187	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	98.6480	986,480	1,000,000	999,187	0	564	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	96.6980	1,933,960	2,000,000	2,013,284	0	(4,388)	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	96.6980	966,980	1,000,000	998,884	0	331	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	96.8300	968,300	1,000,000	999,900	0	27	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	77.7360	7,773,600	10,000,000	9,959,180	0	3,928	0	0	2.125	2.174	MS	62,569	207,188	09/21/2021	03/15/2032
24422E-TW-9	JOHN DEERE CAPITAL CORP				1.F FE	996,110	92.2680	922,680	1,000,000	998,016	0	386	0	0	2.800	2.845	MS	8,789	28,000	09/05/2017	09/08/2027
24422E-UB-3	JOHN DEERE CAPITAL CORP				1.F FE	998,380	93.5800	935,800	1,000,000	999,120	0	159	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	97.4200	974,200	1,000,000	999,859	0	45	0	0	3.450	3.455	MS	10,350	34,500	03/08/2018	03/13/2025
78408L-AB-3	JOHNSON (SC) & SON (144A)			1	1.G FE	999,080	96.3790	963,790	1,000,000	999,780	0	101	0	0	3.350	3.361	MS	8,375	33,500	09/30/2014	09/30/2024
478160-AF-1	JOHNSON & JOHNSON				1.A FE	255,570	102.0820	204,164	200,000	204,802	0	(5,324)	0	0	6.730	3.896	MN	1,720	13,460	05/20/2011	11/15/2023
478160-AF-1	JOHNSON & JOHNSON				1.A FE	792,764	102.0820	714,574	700,000	707,401	0	(8,134)	0	0	6.730	5.462	MN	6,020	47,110	02/21/2008	11/15/2023
478160-CE-2	JOHNSON & JOHNSON			1	1.A FE	998,970	94.6920	946,920	1,000,000	999,508	0	104	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	93.3910	933,910	1,000,000	1,001,660	0	(315)	0	0	2.900	2.863	JJ	13,372	29,000	01/04/2018	01/15/2028
46625H-JX-9	JP MORGAN CHASE				1.F FE	995,100	98.3270	983,270	1,000,000	999,188	0	546	0	0	3.625	3.684	MN	4,833	36,250	05/06/2014	05/13/2024
46625H-KC-3	JP MORGAN CHASE			2	1.F FE	997,780	96.5900	965,900	1,000,000	999,472	0	238	0	0	3.125	3.151	JJ	13,715	31,250	01/15/2015	01/23/2025
46625H-MN-7	JP MORGAN CHASE			2	1.F FE	1,023,300	97.8590	978,590	1,000,000	1,006,366	0	(2,609)	0	0	3.900	3.609	JJ	17,983	39,000	09/28/2015	07/15/2025
46625H-MN-7	JP MORGAN CHASE			2	1.F FE	1,022,000	97.8590	978,590	1,000,000	1,005,994	0	(2,455)	0	0	3.900	3.626	JJ	17,983	39,000	09/14/2015	07/15/2025
46625H-QW-3	JP MORGAN CHASE			2	1.F FE	998,810	94.9130	949,130	1,000,000	999,538	0	123	0	0	3.300	3.314	AO	8,250	33,000	03/18/2016	04/01/2026
46625H-RL-6	JP MORGAN CHASE			2	1.F FE	997,340	99.1700	991,700	1,000,000	999,809	0	390	0	0	2.700	2.742	MN	3,225	27,000	05/11/2016	05/18/2023
46625H-RV-4	JP MORGAN CHASE			1	1.F FE	997,840	93.3980	933,980	1,000,000	999,092	0	219	0	0	2.950	2.975	AO	7,375	29,500	07/14/2016	10/01/2026
46647P-AF-3	JP MORGAN CHASE			1	1.F FE	1,000,000	92.1720	921,720	1,000,000	1,000,000	0	0	0	0	3.540	3.540	MN	5,900	35,400	04/18/2017	05/01/2028
46647P-AM-8	JP MORGAN CHASE			1	1.F FE	995,160	90.9240	909,240	1,000,000	997,063	0	425	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	92.6940	926,940	1,000,000	1,002,043	0	(347)	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	92.6940	926,940	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	84.0720	1,681,440	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	81.6500	8,165,000	10,000,000	10,000,000	0	0	0	0	2.963	2.963	JJ	128,397	148,150	01/18/2022	01/25/2033
485170-AV-6	KANSAS CITY SOUTHERN			1	2.B FE	952,054	99.1330	991,330	1,000,000	997,193	0	7,114	0	0	3.000	3.745	MN	3,750	30,000	12/09/2015	05/15/2023
491674-BK-2	KENTUCKY UTILITIES			1	1.F FE	1,008,510	95.3410	953,410	1,000,000	1,002,430	0	(919)	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	95.3410	953,410	1,000,000	999,836	0	45	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	95.9890	959,890	1,000,000	1,020,285	0	(7,379)	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	91.6310	916,310	1,000,000	995,493	0	1,137	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	93.2140	932,140	1,000,000	1,002,198	0	(473)	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	80.5480	3,221,920	4,000,000	3,989,517	0	1,142	0	0	2.250	2.285	MS	26,500	90,000	03/01/2021	03/15/2031
49306S-AA-4	KEY BANK NA				1.G FE	1,006,850	96.3530	963,530	1,000,000	1,006,219	0	(631)	0	0	4.390	4.249	JD	2,073	21,950	06/08/2022	12/14/2027
49306S-AA-4	KEY BANK NA				1.G FE	6,103,278	96.3530	5,964,251	6,190,000	6,110,786	0	7,508	0	0	4.390	4.682	JD	12,832	135,871	06/14/2022	12/14/2027
49327V-2A-1	KEY BANK NA				2.A FE	997,560	93.8140	938,140	1,000,000	999,055	0	252	0	0	3.400	3.429	MN	3,872	34,000	05/17/2016	05/20/2026
49326E-EN-9	KEYCORP			1	2.A FE	2,992,650	94.7110	2,841,330	3,000,000	2,992,821	0	171	0	0	4.789	4.817	JD	11,973	75,028	05/17/2022	06/01/2033
49338L-AB-9	KEYSIGHT TECHNOLOGIES			1	2.B FE	999,660	98.5390	985,390	1,000,000	999,874	0	36	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	89.4750	2,684,250	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

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
494368-BJ-1	KIMBERLY-CLARK			1	1.F FE	258,310	99.0120	272,283	275,000	274,179	0	1,905	0	0	2.400	3.120	JD	550	6,600	07/19/2013	06/01/2023
494368-BJ-1	KIMBERLY-CLARK			1	1.F FE	937,840	99.0120	990,120	1,000,000	996,713	0	7,625	0	0	2.400	3.193	JD	2,000	24,000	04/23/2014	06/01/2023
494368-BJ-1	KIMBERLY-CLARK			1	1.F FE	932,480	99.0120	990,120	1,000,000	996,684	0	7,692	0	0	2.400	3.200	JD	2,000	24,000	06/27/2013	06/01/2023
494368-BU-6	KIMBERLY-CLARK			1	1.F FE	996,280	94.3380	943,380	1,000,000	998,705	0	386	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	90.1940	2,705,820	3,000,000	3,205,061	0	(27,040)	0	0	3.100	2.045	MS	24,542	93,000	04/12/2021	03/26/2030
948741-AL-7	KIMCO REALTY CORP LS:950K	LS		2	2.A FE	1,101,990	96.2800	1,078,336	1,120,000	1,112,496	0	2,882	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	95.9740	959,740	1,000,000	997,794	0	364	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	95.9740	959,740	1,000,000	985,025	0	2,502	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.C FE	920,949	93.7060	866,781	925,000	923,466	0	416	0	0	3.000	3.051	JD	2,313	27,750	05/10/2016	06/01/2026
501044-CY-5	KROGER CO			1	2.A FE	997,960	98.6430	986,430	1,000,000	999,710	0	232	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	94.6430	946,430	1,000,000	999,684	0	58	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	94.8480	948,480	1,000,000	999,198	0	148	0	0	3.600	3.618	MS	12,000	36,000	08/15/2017	09/01/2027
505588-BJ-1	LACLEDE GAS CO			1	1.F FE	735,177	99.0530	703,276	710,000	711,637	0	(4,302)	0	0	3.400	2.775	FA	9,120	24,140	02/23/2017	08/15/2023
505588-BJ-1	LACLEDE GAS CO			1	1.F FE	1,993,940	99.0530	1,981,060	2,000,000	1,999,507	0	687	0	0	3.400	3.436	FA	25,689	68,000	08/06/2013	08/15/2023
50587K-AA-9	LAFARGEHOLCIM FINANCE US (144A)		C	1	2.A FE	999,160	93.4710	934,710	1,000,000	999,616	0	86	0	0	3.500	3.510	MS	9,625	35,000	09/15/2016	09/22/2026
53359#-AE-2	LINCOLN ELECTRIC HOLDINGS INC			1	2.A	2,000,000	86.5080	1,730,160	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	95.8160	958,160	1,000,000	999,096	0	408	0	0	2.650	2.694	FA	10,747	26,500	01/29/2015	02/05/2025
74005P-BQ-6	LINDE INC/CT			1	1.F FE	995,840	96.0540	960,540	1,000,000	998,585	0	424	0	0	3.200	3.248	JJ	13,333	32,000	09/21/2015	01/30/2026
539830-BC-2	LOCKHEED MARTIN CORP			1	1.G FE	4,757,450	89.1120	4,455,600	5,000,000	4,764,028	0	6,578	0	0	3.600	4.096	MS	60,000	90,000	07/19/2022	03/01/2035
539830-BH-1	LOCKHEED MARTIN CORP			1	1.G FE	545,515	97.2550	486,275	500,000	514,912	0	(5,103)	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	97.2550	1,701,963	1,750,000	1,768,122	0	(6,107)	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	97.2550	1,458,825	1,500,000	1,497,372	0	799	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	82.3580	2,304,377	2,798,000	2,766,753	0	3,846	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	95.6540	956,540	1,000,000	999,836	0	45	0	0	3.300	3.305	AO	8,250	33,000	09/21/2015	10/01/2025
548661-CZ-8	LOWES COMPANIES			1	2.A FE	994,010	99.0820	990,820	1,000,000	999,451	0	690	0	0	3.875	3.948	MS	11,410	38,750	09/04/2013	09/15/2023
548661-DD-6	LOWES COMPANIES			1	2.A FE	991,330	96.8040	968,040	1,000,000	998,290	0	943	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	96.1320	961,320	1,000,000	998,607	0	471	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	93.3110	933,110	1,000,000	998,350	0	469	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	93.2540	932,540	1,000,000	999,249	0	154	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	95.9120	959,120	1,000,000	1,002,797	0	(463)	0	0	4.400	4.340	JD	1,956	44,000	05/24/2018	06/15/2028
502431-AJ-8	L3HARRIS TECH INC			1	2.B FE	2,091,180	99.4310	1,988,620	2,000,000	2,009,154	0	(24,238)	0	0	3.850	2.604	JD	3,422	77,000	07/02/2019	06/15/2023
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS			2	2.A FE	6,732,174	99.4550	6,102,559	6,136,000	6,419,808	0	(91,182)	0	0	5.000	3.323	MS	102,267	306,800	06/03/2019	03/01/2026
55279H-AQ-3	MANUFACTURERS & TRADERS TRUST				1.G FE	1,006,670	91.1550	911,550	1,000,000	1,003,336	0	(662)	0	0	3.400	3.321	FA	12,656	34,000	08/16/2017	08/17/2027
565849-AP-1	MARATHON OIL			1	2.C FE	996,340	95.6580	956,580	1,000,000	998,111	0	365	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	97.3770	973,770	1,000,000	999,255	0	393	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	96.7940	967,940	1,000,000	999,286	0	286	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	93.0490	930,490	1,000,000	997,969	0	330	0	0	4.000	4.042	AO	8,444	40,000	04/04/2018	04/15/2028
571676-AA-3	MARS INC (144A)			1	1.F FE	4,002,440	95.2790	3,811,160	4,000,000	4,000,877	0	(406)	0	0	2.700	2.689	AO	27,000	108,000	03/27/2019	04/01/2025
571676-AL-9	MARS INC (144A)			1	1.F FE	4,806,200	75.6760	3,783,800	5,000,000	4,834,877	0	15,552	0	0	1.625	2.007	JJ	37,240	81,250	02/18/2021	07/16/2032
573284-AQ-9	MARTIN MARIETTA MATERIALS			1	2.B FE	1,001,910	92.9780	929,780	1,000,000	1,000,898	0	(205)	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	92.7120	1,418,494	1,530,000	1,495,897	0	6,103	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	80.1070	8,010,700	10,000,000	9,994,575	0	569	0	0	2.400	2.407	JJ	110,667	248,667	06/21/2021	07/15/2031
573284-AW-6	MARTIN MARIETTA MATERIALS			1	2.B FE	4,992,450	80.1070	4,005,350	5,000,000	4,993,451	0	684	0	0	2.400	2.416	JJ	55,333	124,333	06/22/2021	07/15/2031
574599-BN-5	MASCO CORP			1	2.B FE	999,070	92.7940	927,940	1,000,000	999,482	0	90	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	96.5960	965,960	1,000,000	994,089	0	3,852	0	0	2.750	3.163	JD	688	27,500	02/07/2018	06/22/2024

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
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	1,995,980	96.1970	1,923,940	2,000,000	1,998,738	0	590	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	96.1970	961,970	1,000,000	999,018	0	460	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	95.4780	2,864,340	3,000,000	2,996,935	0	866	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	90.9440	5,456,640	6,000,000	5,992,166	0	1,821	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	98.2120	311,332	317,000	319,951	0	(2,299)	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	98.2120	982,120	1,000,000	1,002,119	0	(1,661)	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	98.2120	982,120	1,000,000	999,345	0	477	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	95.0690	950,690	1,000,000	998,425	0	268	0	0	3.500	3.533	FA	12,153	35,000	02/21/2018	02/26/2028
579780-AJ-6	MCCORMICK & COMPANY INC			1	2.B FE	1,982,760	98.9690	1,979,380	2,000,000	1,998,585	0	1,958	0	0	3.500	3.603	MS	23,333	70,000	08/14/2013	09/01/2023
579780-AN-7	MCCORMICK & COMPANY INC			1	2.B FE	1,004,560	93.3100	933,100	1,000,000	1,002,224	0	(463)	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	77.5460	3,877,300	5,000,000	4,967,412	0	3,666	0	0	1.850	1.937	FA	34,944	92,500	02/08/2021	02/15/2031
58013M-FE-9	MCDONALDS CORP			1	2.A FE	999,620	99.6330	996,330	1,000,000	999,910	0	42	0	0	3.350	3.358	AO	8,375	33,500	03/14/2018	04/01/2023
581557-BE-4	MCKESSON CORP			1	2.A FE	1,000,000	98.3380	983,380	1,000,000	1,000,000	0	0	0	0	3.796	3.796	MS	11,177	37,960	03/05/2014	03/15/2024
58933Y-AF-2	MERCK & CO INC			1	1.E FE	2,928,090	99.2690	2,978,070	3,000,000	2,993,470	0	16,333	0	0	2.800	3.368	MN	10,033	84,000	10/15/2018	05/18/2023
58933Y-AR-6	MERCK & CO INC			1	1.E FE	1,003,250	95.9060	959,060	1,000,000	1,000,690	0	(354)	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	95.9060	959,060	1,000,000	999,597	0	176	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	95.9060	1,918,120	2,000,000	1,972,405	0	12,394	0	0	2.750	3.433	FA	21,542	55,000	10/01/2018	02/10/2025
59217G-BY-4	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	1,008,620	93.6090	936,090	1,000,000	1,004,154	0	(967)	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	91.0030	910,030	1,000,000	970,008	0	5,713	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	98.5190	1,970,380	2,000,000	1,999,623	0	338	0	0	3.600	3.618	JJ	34,000	72,000	01/08/2019	01/11/2024
59156R-BB-3	METLIFE INC			1	1.G FE	1,005,000	99.7070	997,070	1,000,000	1,000,420	0	(586)	0	0	4.368	4.329	MJSD	1,941	43,680	09/03/2013	09/15/2023
59156R-BH-0	METLIFE INC			1	1.G FE	1,008,720	98.2400	982,400	1,000,000	1,001,433	0	(1,110)	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	96.0970	480,485	500,000	499,290	0	307	0	0	3.000	3.067	MS	5,000	15,000	03/02/2015	03/01/2025
594918-AT-1	MICROSOFT CORP			1	1.A FE	920,250	99.2990	992,990	1,000,000	996,792	0	9,232	0	0	2.375	3.335	MN	3,958	23,750	07/08/2013	05/01/2023
594918-BJ-2	MICROSOFT CORP			1	1.A FE	2,706,508	96.7090	2,707,852	2,800,000	2,759,423	0	13,297	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	93.3770	933,770	1,000,000	999,268	0	189	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	96.5200	965,200	1,000,000	996,828	0	705	0	0	3.300	3.383	FA	13,292	33,000	04/04/2018	02/06/2027
595620-AM-7	MIDAMERICAN ENERGY CO			1	1.E FE	1,819,629	97.7960	1,770,108	1,810,000	1,812,663	0	(1,657)	0	0	3.500	3.401	AO	13,374	63,350	07/16/2018	10/15/2024
595620-AM-7	MIDAMERICAN ENERGY CO			1	1.E FE	995,110	97.7960	977,960	1,000,000	999,000	0	512	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.C FE	998,450	92.9320	929,320	1,000,000	999,392	0	158	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	96.4000	964,000	1,000,000	994,123	0	952	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	76.1420	3,807,100	5,000,000	4,772,136	0	20,415	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	91.8820	918,820	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	91.7470	917,470	1,000,000	1,002,223	0	(395)	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	91.7470	917,470	1,000,000	1,001,902	0	(339)	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	97.7460	977,460	1,000,000	999,738	0	88	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	75.6860	3,784,300	5,000,000	4,818,454	0	17,204	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	98.4980	984,980	1,000,000	998,586	0	986	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	81.1560	4,869,360	6,000,000	6,000,000	0	0	0	0	2.943	2.943	JJ	78,480	86,819	01/19/2022	01/21/2033
61747Y-EV-3	MORGAN STANLEY			1	1.E FE	5,000,000	103.4070	5,170,350	5,000,000	5,000,000	0	0	0	0	6.296	6.296	AO	63,834	0	10/14/2022	10/18/2028
61945C-AG-8	MOSAIC CO			1	2.B FE	973,010	94.3280	943,280	1,000,000	984,371	0	2,810	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	80.1950	4,009,750	5,000,000	5,087,570	0	(9,569)	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	97.6370	4,881,850	5,000,000	4,993,219	0	69	0	0	5.600	5.618	JD	23,333	140,778	05/17/2022	06/01/2032
55336V-AR-1	MPLX LP			1	2.B FE	1,991,680	93.1890	1,863,780	2,000,000	1,995,252	0	788	0	0	4.000	4.050	MS	23,556	80,000	02/06/2018	03/15/2028
628530-BD-8	MYLAN INC			1	2.C FE	1,009,850	99.0080	990,080	1,000,000	1,000,828	0	(1,179)	0	0	4.200	4.074	MN	3,733	42,000	02/13/2014	11/29/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
631005-BH-7	NARRAGANSETT ELECTRIC (144A)			1	1.G FE	3,008,340	93.7150	2,811,450	3,000,000	3,005,051	0	(827)	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	89.5810	3,583,240	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	92.4650	924,650	1,000,000	996,385	0	676	0	0	3.950	4.034	MS	11,631	39,500	09/18/2017	09/15/2027
637417-AL-0	NATIONAL RETAIL PROPERTIES INC			1	2.A FE	2,978,640	92.9830	2,789,490	3,000,000	2,986,462	0	1,988	0	0	4.300	4.388	AO	27,233	129,000	09/18/2018	10/15/2028
637432-NL-5	NATIONAL RURAL UTILITIES			1	1.E FE	998,050	97.7590	977,590	1,000,000	999,649	0	293	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	92.8650	928,650	1,000,000	999,010	0	206	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	92.7640	927,640	1,000,000	998,352	0	287	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	104.6880	2,093,760	2,000,000	1,998,812	0	(168)	0	0	5.800	5.807	JJ	19,333	0	10/20/2022	01/15/2033
641062-AD-6	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	2,999,460	98.8560	2,965,680	3,000,000	2,999,810	0	114	0	0	3.350	3.332	MS	27,079	100,500	09/17/2018	09/24/2023
641062-AE-4	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	3,988,920	97.1050	3,884,200	4,000,000	3,995,202	0	1,593	0	0	3.500	3.545	MS	37,722	140,000	09/17/2018	09/24/2025
641062-AX-2	NESTLE HOLDINGS INC (144A) LS:4.3M	LS	C	1	1.D FE	5,037,900	80.7450	4,037,250	5,000,000	5,033,196	0	(3,606)	0	0	1.875	1.790	MS	27,865	93,750	09/13/2021	09/14/2031
641062-AX-2	NESTLE HOLDINGS INC (144A) LS:4.3M	LS	C	1	1.D FE	5,034,350	80.7450	4,037,250	5,000,000	5,030,060	0	(3,265)	0	0	1.875	1.797	MS	27,865	93,750	09/09/2021	09/14/2031
64952W-CH-4	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	999,380	92.1290	921,290	1,000,000	999,759	0	63	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	92.1290	1,179,251	1,280,000	1,273,878	0	1,635	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	92.1440	1,842,880	2,000,000	1,991,394	0	1,558	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	97.3630	4,868,150	5,000,000	4,998,940	0	708	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	78.6400	7,864,000	10,000,000	9,996,780	0	335	0	0	1.850	1.853	FA	77,083	183,972	07/29/2021	08/01/2031
651229-AW-6	NEWELL BRANDS INC			1	3.A FE	1,320,308	94.2990	1,139,132	1,208,000	1,139,132	(109,142)	(12,564)	0	0	4.450	3.035	AO	13,439	55,266	10/12/2016	04/01/2026
62927#-AE-6	NFL VENTURES LP			1	1.E FE	2,814,398	94.4770	2,658,958	2,814,398	2,814,124	0	23	0	0	3.400	3.400	AO	20,201	95,690	06/12/2015	04/15/2030
65364U-AK-2	NIAGARA MOHAWK POWER (144A)		C	1	2.A FE	999,990	96.1370	961,370	1,000,000	1,000,000	0	0	0	0	3.508	3.508	AO	8,770	35,080	09/22/2014	10/01/2024
654106-AC-7	NIKE INC			1	1.E FE	949,260	99.2260	992,260	1,000,000	998,007	0	5,729	0	0	2.250	2.843	MN	3,750	22,500	06/13/2013	05/01/2023
654106-AC-7	NIKE INC			1	1.E FE	287,376	99.2260	311,570	314,000	312,937	0	3,065	0	0	2.250	3.264	MN	1,178	7,065	06/25/2013	05/01/2023
654106-AF-0	NIKE INC			1	1.E FE	937,860	92.3610	923,610	1,000,000	967,312	0	7,871	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	89.6030	2,688,090	3,000,000	3,161,131	0	(21,258)	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	89.6030	4,480,150	5,000,000	4,711,994	0	12,544	0	0	2.850	3.765	MS	37,208	71,250	08/17/2022	03/27/2030
65473Q-BE-2	NISOURCE FINANCE CORP			1	2.B FE	2,023,660	94.3460	1,886,920	2,000,000	2,011,626	0	(2,585)	0	0	3.490	3.338	MN	8,919	69,800	01/09/2018	05/15/2027
65473Q-BE-2	NISOURCE FINANCE CORP			1	2.B FE	830,429	94.3460	778,355	825,000	827,553	0	(566)	0	0	3.490	3.409	MN	3,679	28,793	07/11/2017	05/15/2027
65473Q-BE-2	NISOURCE FINANCE CORP			1	2.B FE	999,840	94.3460	943,460	1,000,000	999,891	0	17	0	0	3.490	3.492	MN	4,459	34,900	05/11/2017	05/15/2027
655844-BS-6	NORFOLK SOUTHERN CORP			1	2.A FE	996,620	93.6760	936,760	1,000,000	998,719	0	345	0	0	2.900	2.939	JD	1,289	29,000	05/31/2016	06/15/2026
655844-CM-8	NORFOLK SOUTHERN CORP LS:1.1M	LS		2	2.A FE	2,992,980	85.6550	2,569,650	3,000,000	2,993,453	0	473	0	0	3.000	3.027	MS	26,500	50,000	02/16/2022	03/15/2032
655844-CM-8	NORFOLK SOUTHERN CORP LS:804K	LS		2	2.A FE	2,133,384	85.6550	1,884,410	2,200,000	2,137,668	0	4,284	0	0	3.000	3.359	MS	19,433	36,667	03/29/2022	03/15/2032
655844-CM-8	NORFOLK SOUTHERN CORP LS:1.1M	LS		2	2.A FE	2,782,620	85.6550	2,569,650	3,000,000	2,795,395	0	12,775	0	0	3.000	3.888	MS	26,500	50,000	04/18/2022	03/15/2032
665772-CK-3	NORTHERN STATES POWER - MN			1	1.F FE	930,840	99.1270	991,270	1,000,000	996,860	0	8,086	0	0	2.600	3.443	MN	3,322	26,000	08/21/2013	05/15/2023
665859-AT-1	NORTHERN TRUST CORP			2	1.E FE	1,997,500	95.1730	1,903,460	2,000,000	1,998,448	0	238	0	0	3.650	3.665	FA	30,011	73,000	07/31/2018	08/03/2028
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.A FE	960,950	99.3800	993,800	1,000,000	997,132	0	4,740	0	0	3.250	3.748	FA	13,542	32,500	03/17/2014	08/01/2023
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.A FE	956,690	99.3800	993,800	1,000,000	996,841	0	5,222	0	0	3.250	3.799	FA	13,542	32,500	02/11/2014	08/01/2023
666807-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	1,021,510	93.8970	938,970	1,000,000	1,009,552	0	(2,318)	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	95.9770	959,770	1,000,000	997,147	0	1,332	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	92.4000	924,000	1,000,000	999,760	0	41	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	96.2060	2,886,180	3,000,000	3,172,903	0	(16,067)	0	0	4.400	3.474	MN	22,000	132,000	03/28/2022	05/01/2030
66765R-CA-2	NORTHWEST NATURAL GAS CO			1	1.F FE	2,000,000	98.7900	1,975,800	2,000,000	2,000,000	0	0	0	0	3.542	3.542	FA	25,975	70,840	08/14/2013	08/19/2023
66989H-AG-3	NOVARTIS CAPITAL		C	1	1.D FE	2,978,610	98.0210	2,940,630	3,000,000	2,996,657	0	2,316	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	94.9120	949,120	1,000,000	1,005,097	0	(1,143)	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	85.2960	4,262,241	4,997,000	5,095,149	0	(12,286)	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	93.9440	939,440	1,000,000	999,611	0	76	0	0	3.200	3.209	MN	4,089	32,000	05/10/2017	05/15/2027

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
67021C-AN-7	NSTAR ELECTRIC CO			1	1.F FE	997,800	91.2390	912,390	1,000,000	998,491	0	206	0	0	3.250	3.276	MN	4,153	32,500	05/14/2019	05/15/2029
67021C-AR-8	NSTAR ELECTRIC CO			1	1.E FE	4,984,800	79.7870	3,989,350	5,000,000	4,986,544	0	1,408	0	0	1.950	1.983	FA	36,833	95,333	09/23/2021	08/15/2031
67080L-AA-3	NUVEEN LLC (144A)			1	1.C FE	5,311,450	93.0720	4,653,600	5,000,000	5,198,097	0	(31,895)	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	77.7090	3,885,450	5,000,000	4,989,569	0	1,227	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	78.1830	3,909,150	5,000,000	5,000,375	0	(29)	0	0	2.150	2.148	AO	26,875	109,590	09/23/2021	10/01/2031
649840-CT-0	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	4,954,100	78.1830	3,909,150	5,000,000	4,959,233	0	4,174	0	0	2.150	2.252	AO	26,875	109,590	09/29/2021	10/01/2031
67103H-AE-7	O'REILLY AUTOMOTIVE INC		2		2.A FE	2,520,538	96.1710	2,433,126	2,530,000	2,526,181	0	1,077	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	94.4100	944,100	1,000,000	999,155	0	156	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	94.4870	2,834,620	3,000,000	3,015,306	0	(2,411)	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	96.7840	4,839,242	5,000,000	5,006,701	0	(4,874)	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	98.2540	545,310	555,000	555,520	0	(593)	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	98.2540	982,540	1,000,000	1,000,000	0	0	0	0	3.610	3.610	FA	15,042	36,100	01/13/2014	02/01/2024
68389X-AS-4	ORACLE CORP			1	2.B FE	204,548	99.2520	198,504	200,000	200,284	0	(517)	0	0	3.625	3.355	JJ	3,343	7,250	07/17/2013	07/15/2023
68389X-AS-4	ORACLE CORP			1	2.B FE	990,980	99.2520	992,520	1,000,000	999,412	0	1,039	0	0	3.625	3.734	JJ	16,715	36,250	07/09/2013	07/15/2023
68389X-AU-9	ORACLE CORP			1	2.B FE	997,730	97.6180	976,180	1,000,000	999,598	0	250	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	94.9640	949,640	1,000,000	998,774	0	483	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	92.0390	1,840,780	2,000,000	1,940,550	0	15,496	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	92.0150	1,840,300	2,000,000	1,993,699	0	1,163	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	93.4820	934,820	1,000,000	997,981	0	508	0	0	3.400	3.459	FA	12,844	34,000	08/09/2017	08/15/2026
694308-HS-9	PACIFIC GAS & ELECTRIC			1	2.C FE	996,450	89.0990	890,990	1,000,000	998,332	0	356	0	0	3.300	3.342	MS	9,717	33,000	03/07/2017	03/15/2027
694308-JK-4	PACIFIC GAS & ELECTRIC			1	2.C FE	523,350	88.8780	444,390	500,000	516,651	0	(2,737)	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	94.7580	473,790	500,000	512,041	0	(4,615)	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	82.1390	1,092,449	1,330,000	1,336,862	0	(1,304)	0	0	1.450	1.344	JJ	8,625	19,285	01/28/2021	01/20/2028
695114-CR-7	PACIFICORP			1	1.E FE	999,400	98.2920	982,920	1,000,000	999,875	0	65	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	91.9790	1,932,479	2,101,000	2,037,178	0	11,395	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	85.7870	2,343,701	2,732,000	2,901,439	0	(23,375)	0	0	3.000	2.007	JD	3,643	81,960	02/24/2021	12/15/2029
124857-AQ-6	PARAMOUNT GLOBAL			1	2.B FE	981,880	95.9990	959,990	1,000,000	993,912	0	1,836	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	93.5480	935,480	1,000,000	1,008,952	0	(2,122)	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	93.5480	935,480	1,000,000	999,545	0	94	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	93.5480	935,480	1,000,000	987,757	0	2,673	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	96.0520	2,881,560	3,000,000	3,005,030	0	(310)	0	0	4.500	4.468	MS	73,500	0	06/07/2022	09/15/2029
693304-AT-4	PECO ENERGY CO			1	1.E FE	1,991,800	96.2870	1,925,740	2,000,000	1,997,397	0	858	0	0	3.150	3.198	AO	13,300	63,000	09/28/2015	10/15/2025
711123-E*-6	PEOPLES GAS LIGHT AND COKE COMPANY			1	1.E	6,000,000	85.9790	5,158,740	6,000,000	6,000,000	0	0	0	0	2.960	2.960	MS	59,200	177,600	07/30/2019	09/01/2029
712700-EB-8	PEOPLES UNITED		2		2.A FE	994,090	98.2390	982,390	1,000,000	998,922	0	657	0	0	4.000	4.072	JJ	18,444	40,000	06/23/2014	07/15/2024
713448-CM-8	PEPSICO INC			1	1.E FE	1,996,500	98.8150	1,976,300	2,000,000	1,999,453	0	392	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	95.0900	950,900	1,000,000	999,710	0	81	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	88.4100	1,768,200	2,000,000	1,995,898	0	560	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	81.5660	3,262,640	4,000,000	3,896,516	0	12,969	0	0	1.625	2.006	MN	10,833	65,000	04/27/2021	05/01/2030
71427Q-AB-4	PERNOD RICARD INTERNATIONAL FINANCE(144A		C	1	2.A FE	4,957,900	77.0690	3,853,450	5,000,000	4,966,239	0	3,774	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	@		5	1.C FE	584,295	95.5010	558,011	584,295	585,838	0	(74)	0	0	0.000	7.679	JD	1,210	44,157	12/17/2015	12/15/2026
71684@-AA-0	PETROS CONNECTICUT FUND II				1.C FE	873,920	83.4610	729,391	873,920	873,968	0	193	0	0	5.910	5.910	JD	28,696	25,895	12/29/2021	12/15/2030
717081-DV-2	PFIZER INC			1	1.E FE	699,818	94.3960	660,772	700,000	699,923	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.E FE	448,826	94.3960	424,782	450,000	449,513	0	132	0	0	2.750	2.783	JD	963	12,375	06/14/2017	06/03/2026
717081-EA-7	PFIZER INC			1	1.E FE	998,150	94.7600	947,600	1,000,000	999,176	0	191	0	0	3.000	3.022	JD	1,333	30,000	04/28/2017	12/15/2026
717081-ES-8	PFIZER INC			1	1.E FE	2,998,470	97.8060	2,934,180	3,000,000	2,999,533	0	312	0	0	2.950	2.961	MS	26,058	88,500	03/04/2019	03/15/2024

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
717081-EY-5	PFIZER INC			1	1.E FE	5,871,180	82.5120	4,950,720	6,000,000	5,893,286	0	13,255	0	0	1.700	1.958	MN	9,350	102,000	04/22/2021	05/28/2030
717081-FB-4	PFIZER INC			1	1.E FE	2,934,090	80.5360	2,416,080	3,000,000	2,941,731	0	6,126	0	0	1.750	1.996	FA	19,396	52,500	09/29/2021	08/18/2031
718172-BQ-1	PHILIP MORRIS INTERNATIONAL			1	1.F FE	1,980,560	96.1350	1,922,700	2,000,000	1,994,207	0	2,065	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	92.8040	928,040	1,000,000	997,883	0	414	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	81.8370	10,638,810	13,000,000	12,959,542	0	4,355	0	0	2.500	2.542	MS	95,694	325,000	03/08/2021	03/15/2031
69349L-AM-0	PNC BANK NA			2	1.G FE	997,200	99.3370	993,370	1,000,000	999,790	0	323	0	0	3.800	3.834	JJ	16,467	38,000	07/22/2013	07/25/2023
693475-AT-2	PNC FINANCIAL SERVICES			2	1.G FE	2,993,880	93.5330	2,805,990	3,000,000	2,997,009	0	613	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	85.0610	4,253,050	5,000,000	5,246,850	0	(33,812)	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	98.3490	983,490	1,000,000	999,774	0	149	0	0	3.600	3.616	MS	10,600	36,000	03/11/2014	03/15/2024
740189-AG-0	PRECISION CAST			1	1.C FE	954,940	99.9100	999,100	1,000,000	999,751	0	5,906	0	0	2.500	3.106	JJ	11,528	25,000	07/02/2014	01/15/2023
740189-AM-7	PRECISION CAST			1	1.C FE	996,100	96.4770	964,770	1,000,000	998,585	0	540	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	96.4770	964,770	1,000,000	996,017	0	1,525	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	96.8870	968,870	1,000,000	999,136	0	333	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	96.8870	968,870	1,000,000	998,707	0	503	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	92.8900	1,207,570	1,300,000	1,278,332	0	6,080	0	0	3.000	3.539	AO	7,908	39,000	02/13/2018	04/18/2026
742718-EB-1	PROCTER & GAMBLE CO			1	1.D FE	1,987,060	98.8710	1,977,420	2,000,000	1,999,026	0	1,456	0	0	3.100	3.176	FA	23,422	62,000	08/08/2013	08/15/2023
742718-EP-0	PROCTER & GAMBLE CO			1	1.D FE	996,350	94.8530	948,530	1,000,000	998,752	0	378	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	93.5700	935,700	1,000,000	998,953	0	206	0	0	2.850	2.874	FA	11,083	28,500	08/09/2017	08/11/2027
742718-FQ-7	PROCTER & GAMBLE CO			1	1.D FE	3,009,510	83.4470	2,503,410	3,000,000	3,007,999	0	(883)	0	0	1.950	1.914	AO	11,050	58,500	04/26/2021	04/23/2031
74340X-BT-7	PROLOGIS LP			1	1.G FE	1,993,300	97.1260	1,942,520	2,000,000	1,993,320	0	20	0	0	4.625	4.667	JJ	25,951	0	09/15/2022	01/15/2033
74368C-AY-0	PROTECTIVE LIFE GLOBAL (144A)		C		1.D FE	10,000,000	76.3600	7,636,000	10,000,000	10,000,000	0	0	0	0	1.737	1.737	MS	48,250	173,700	09/14/2020	09/21/2030
744448-CL-3	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	996,810	95.3570	953,570	1,000,000	999,138	0	338	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	79.8560	3,992,800	5,000,000	4,986,378	0	1,469	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	79.8560	5,589,920	7,000,000	6,960,856	0	4,217	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	82.4040	5,768,280	7,000,000	6,982,256	0	1,883	0	0	2.200	2.232	JD	6,844	154,000	06/01/2021	06/15/2031
744533-BM-1	PUBLIC SERVICE CO OF OKLAHOMA			1	1.G FE	9,967,000	79.9050	7,990,500	10,000,000	9,971,019	0	3,007	0	0	2.200	2.236	FA	83,111	221,222	08/11/2021	08/15/2031
744533-D@-6	PUBLIC SERVICE CO OF OKLAHOMA			1	2.A FE	7,000,000	91.9980	6,439,860	7,000,000	7,000,000	0	0	0	0	3.910	3.910	MS	80,589	273,700	02/22/2019	03/15/2029
74456Q-BC-9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	1,724,441	99.1030	1,833,406	1,850,000	1,844,456	0	14,331	0	0	2.375	3.180	MN	5,614	43,938	06/20/2013	05/15/2023
74456Q-BD-7	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	999,910	98.7680	987,680	1,000,000	999,946	0	9	0	0	3.750	3.751	MS	11,042	37,500	09/09/2013	03/15/2024
74456Q-BH-8	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	998,210	97.0080	970,080	1,000,000	999,648	0	195	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	95.8290	479,145	500,000	499,853	0	55	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	90.9590	909,590	1,000,000	998,677	0	334	0	0	2.250	2.287	MS	6,625	22,500	09/07/2016	09/15/2026
74456Q-BW-5	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	1,996,460	98.8640	1,977,280	2,000,000	1,999,431	0	745	0	0	3.250	3.289	MS	21,667	65,000	09/05/2018	09/01/2023
74456Q-CB-0	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	6,259,440	86.0200	5,161,200	6,000,000	6,214,352	0	(29,319)	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	93.1760	2,795,280	3,000,000	2,923,433	0	14,623	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	95.2540	952,540	1,000,000	998,720	0	262	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	77.2920	1,545,840	2,000,000	1,909,955	0	8,554	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	99.1000	991,000	1,000,000	999,281	0	505	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	95.4930	954,930	1,000,000	998,925	0	286	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	95.6740	2,922,841	3,055,000	3,434,342	0	(56,274)	0	0	4.200	2.071	JD	0	128,310	06/17/2021	06/30/2029
75513E-CF-6	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,464,312	98.8660	1,344,578	1,360,000	1,382,931	0	(32,127)	0	0	3.700	1.293	JD	2,236	50,320	06/10/2020	12/15/2023
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,085,200	95.3840	953,840	1,000,000	1,053,107	0	(12,747)	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	93.2760	932,760	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	97.7940	2,933,820	3,000,000	2,997,816	0	735	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	92.5880	925,880	1,000,000	994,232	0	1,317	0	0	3.000	3.153	JJ	13,833	30,000	10/04/2016	01/15/2027

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
756109-AW-4	REALTY INCOME CORP			1	1.G FE	2,980,770	89.2760	2,678,280	3,000,000	2,986,819	0	1,798	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.B FE	1,005,060	93.3420	933,420	1,000,000	1,002,640	0	(519)	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.B FE	989,410	95.1760	951,760	1,000,000	993,747	0	1,015	0	0	3.950	4.080	MN	5,047	39,500	05/04/2018	05/15/2028
76169#-AH-6	REYES HOLDINGS LLC			1	1.G PL	9,000,000	99.3820	8,944,380	9,000,000	8,999,612	0	(4)	0	0	4.850	4.850	FA	178,238	436,500	01/22/2015	02/04/2025
761713-AY-2	REYNOLDS AMERICAN		C	1	2.B FE	999,220	99.8090	998,090	1,000,000	999,861	0	93	0	0	4.850	4.860	MS	14,281	48,500	09/12/2013	09/15/2023
761713-BG-0	REYNOLDS AMERICAN		C	1	2.B FE	1,037,150	97.9180	979,180	1,000,000	1,009,909	0	(4,219)	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	97.4510	1,949,020	2,000,000	1,998,919	0	552	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	93.5100	935,100	1,000,000	996,399	0	1,001	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	93.5100	935,100	1,000,000	974,549	0	6,997	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	91.6640	1,374,960	1,500,000	1,441,324	0	13,201	0	0	2.375	3.411	JJ	15,141	35,625	04/06/2018	01/28/2027
771196-BN-1	ROCHE HOLDINGS INC (144A)		C	2	1.C FE	1,999,460	98.7060	1,974,120	2,000,000	1,999,852	0	114	0	0	3.250	3.256	MS	18,778	65,000	09/10/2018	09/17/2023
773903-AG-4	ROCKWELL AUTOMATION			1	1.G FE	999,900	96.0390	960,390	1,000,000	999,956	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	93.3380	1,866,760	2,000,000	2,027,682	0	(4,179)	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	93.3380	1,866,760	2,000,000	1,995,534	0	628	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	79.4270	2,335,154	2,940,000	2,914,325	0	2,718	0	0	1.750	1.860	FA	19,437	51,164	08/09/2021	08/15/2031
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	1,023,750	95.9290	959,290	1,000,000	1,010,330	0	(2,560)	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	97.1020	971,020	1,000,000	998,651	0	735	0	0	3.375	3.455	MS	9,938	33,750	09/15/2014	09/15/2024
749685-AX-1	RPM INTERNATIONAL INC			1	2.C FE	5,670,476	92.7890	4,546,661	4,900,000	5,534,396	0	(99,324)	0	0	4.550	2.204	MS	74,317	222,950	08/12/2021	03/01/2029
78355H-KH-1	RYDER SYSTEM INC			1	2.B FE	2,993,820	99.4320	2,982,960	3,000,000	2,999,292	0	1,263	0	0	3.750	3.796	JD	6,875	112,500	06/14/2018	06/09/2023
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	3,041,490	79.9800	2,399,400	3,000,000	3,035,684	0	(3,956)	0	0	1.950	1.794	JJ	26,975	58,988	07/08/2021	07/15/2031
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	5,050,750	79.9800	3,999,000	5,000,000	5,043,674	0	(4,831)	0	0	1.950	1.836	JJ	44,958	98,313	07/06/2021	07/15/2031
797440-BR-4	SAN DIEGO G & E			1	1.F FE	1,999,680	98.8480	1,976,960	2,000,000	1,999,902	0	38	0	0	3.600	3.601	MS	24,000	72,000	09/04/2013	09/01/2023
797440-BU-7	SAN DIEGO G & E			2	1.F FE	939,210	92.7670	927,670	1,000,000	973,182	0	7,387	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	96.2270	962,270	1,000,000	999,808	0	62	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	93.9510	93,951	100,000	100,488	0	(107)	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	93.9510	939,510	1,000,000	998,233	0	360	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	93.9510	1,879,020	2,000,000	1,993,144	0	1,402	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	92.9960	929,960	1,000,000	1,005,674	0	(1,751)	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	95.0430	2,851,290	3,000,000	2,998,916	0	600	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	94.6270	946,270	1,000,000	999,545	0	94	0	0	3.250	3.261	MS	10,833	32,500	02/15/2017	03/01/2027
842400-FY-4	SOUTHERN CALIFORNIA EDISON			1	2.A FE	998,240	98.8000	988,000	1,000,000	999,808	0	199	0	0	3.500	3.521	AO	8,750	35,000	09/25/2013	10/01/2023
842434-CM-2	SOUTHERN CALIFORNIA GAS			1	1.D FE	1,000,590	97.3500	973,500	1,000,000	1,000,098	0	(64)	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	96.5770	965,770	1,000,000	999,334	0	253	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	93.2290	1,864,580	2,000,000	1,996,932	0	819	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	76.5800	7,658,000	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	91.2790	912,790	1,000,000	998,917	0	176	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	91.2790	912,790	1,000,000	996,415	0	599	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	92.1650	921,650	1,000,000	987,184	0	3,168	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	92.1650	921,650	1,000,000	969,238	0	7,518	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	97.8010	978,010	1,000,000	1,000,381	0	(397)	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	99.3710	993,710	1,000,000	999,596	0	264	0	0	4.750	4.778	MS	13,986	47,500	09/16/2013	03/15/2024
854502-AQ-4	STANLEY BLACK & DECKER LS:3.8M		LS	1	1.G FE	3,977,800	84.6430	3,385,720	4,000,000	3,979,195	0	1,395	0	0	3.000	3.063	MN	15,333	87,000	02/23/2022	05/15/2032
855244-AD-1	STARBUCKS CORP			1	2.A FE	1,999,280	99.3650	1,987,300	2,000,000	1,999,850	0	76	0	0	3.850	3.854	AO	19,250	77,000	09/03/2013	10/01/2023
855244-AP-4	STARBUCKS CORP			1	2.A FE	997,570	93.9240	939,240	1,000,000	998,607	0	236	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	93.9240	939,240	1,000,000	997,858	0	366	0	0	3.500	3.545	MS	11,667	35,000	02/27/2018	03/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
857477-AM-5	STATE STREET CORP				1.F FE	1,029,810	98.7930	987,930	1,000,000	1,003,160	0	(3,486)	0	0	3.700	3.332	MN	4,214	37,000	05/07/2014	11/20/2023
857477-AT-0	STATE STREET CORP				1.F FE	998,660	97.3310	973,310	1,000,000	999,571	0	142	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	94.1040	941,040	1,000,000	999,470	0	143	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	85.0330	2,550,990	3,000,000	2,991,073	0	1,141	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	81.9680	4,098,400	5,000,000	4,877,269	0	8,819	0	0	2.623	2.904	FA	52,460	65,575	02/14/2022	02/07/2033
857477-BV-4	STATE STREET CORP			2	1.F FE	3,015,630	92.6710	2,780,130	3,000,000	3,015,005	0	(625)	0	0	4.164	4.099	FA	51,009	0	08/02/2022	08/04/2033
860630-AD-4	STIFEL FINANCIAL CORP			1	2.C FE	1,014,660	98.0340	980,340	1,000,000	1,003,190	0	(1,971)	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	97.7070	977,070	1,000,000	998,590	0	967	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	95.1800	951,800	1,000,000	1,001,027	0	(186)	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	95.1800	951,800	1,000,000	999,727	0	40	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	81.6490	4,082,450	5,000,000	4,986,186	0	1,700	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	81.6490	2,857,715	3,500,000	3,428,994	0	8,654	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	81.6490	6,409,447	7,850,000	7,646,365	0	24,729	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	96.8690	968,690	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	92.5860	925,860	1,000,000	999,070	0	185	0	0	3.250	3.272	JJ	14,986	32,500	06/20/2017	07/15/2027
189754-AC-8	TAPESTRY INC			1	2.C FE	998,580	93.2940	932,940	1,000,000	999,288	0	137	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	98.0030	490,015	500,000	503,092	0	(1,984)	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	98.0030	490,015	500,000	503,063	0	(1,965)	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	98.0030	980,030	1,000,000	999,232	0	490	0	0	3.500	3.553	JJ	17,500	35,000	06/17/2014	07/01/2024
87236Y-AF-5	TD AMERITRADE			1	1.F FE	997,920	91.1090	911,090	1,000,000	998,983	0	212	0	0	3.300	3.325	AO	8,250	33,000	04/24/2017	04/01/2027
88213A-HP-3	TEXAS A & M UNIV REV TXBL S2017A			1	1.A FE	5,714,350	94.1310	4,706,550	5,000,000	5,475,562	0	(105,888)	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	93.2610	932,610	1,000,000	991,097	0	1,676	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	98.6850	986,850	1,000,000	1,000,485	0	(501)	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	93.3930	933,930	1,000,000	999,380	0	125	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	90.8090	2,724,270	3,000,000	2,997,930	0	247	0	0	3.900	3.911	MS	33,800	117,000	04/30/2019	09/17/2029
886546-AB-6	TIFFANY & CO			1	1.E FE	997,020	98.3070	983,070	1,000,000	999,351	0	327	0	0	3.800	3.836	AO	9,500	38,000	09/22/2014	10/01/2024
88731E-AF-7	TIME WARNER ENTERTAINMENT				2.C FE	1,315,920	100.6320	1,006,320	1,000,000	1,008,411	0	(40,719)	0	0	8.375	4.146	MS	24,660	83,750	02/26/2014	03/15/2023
887389-AJ-3	TIMKEN CO			1	2.B FE	989,010	97.5590	975,590	1,000,000	997,818	0	1,217	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	97.5590	975,590	1,000,000	996,033	0	2,229	0	0	3.875	4.121	MS	12,917	38,750	03/06/2017	09/01/2024
872540-AP-4	TJX COS INC			1	1.F FE	946,360	99.1230	991,230	1,000,000	997,424	0	6,636	0	0	2.500	3.190	MN	3,194	25,000	05/08/2014	05/15/2023
872540-AP-4	TJX COS INC			1	1.F FE	1,160,575	99.1230	1,239,038	1,250,000	1,246,017	0	10,275	0	0	2.500	3.356	MN	3,993	31,250	06/21/2013	05/15/2023
872540-AQ-2	TJX COS INC			1	1.F FE	992,540	91.5290	915,290	1,000,000	997,019	0	758	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	97.3530	486,765	500,000	499,937	0	38	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	92.4480	924,480	1,000,000	998,791	0	218	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	92.4480	924,480	1,000,000	998,098	0	343	0	0	3.050	3.091	JJ	14,403	30,500	01/09/2018	01/11/2028
89236T-FN-0	TOYOTA MOTOR CREDIT		C	1	1.E FE	998,040	98.9000	989,000	1,000,000	999,660	0	409	0	0	3.450	3.493	MS	9,679	34,500	09/17/2018	09/20/2023
07330M-AA-5	TRUIST BANK			2	1.F FE	997,560	94.7120	947,120	1,000,000	999,076	0	210	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	96.1230	961,230	1,000,000	999,756	0	71	0	0	3.625	3.633	MS	10,573	36,250	09/09/2015	09/16/2025
86787E-AN-7	TRUIST BANK			2	1.F FE	971,590	99.3110	993,110	1,000,000	997,955	0	5,805	0	0	2.750	3.355	MN	4,583	27,500	03/06/2018	05/01/2023
89788M-AG-7	TRUIST FINANCIAL CORP			1	1.G FE	10,000,000	95.8660	9,586,600	10,000,000	10,000,000	0	0	0	0	4.123	4.123	JD	28,632	206,150	06/01/2022	06/06/2028
87305Q-CE-9	TTX CO (144A)			1	1.F FE	999,990	98.6580	986,580	1,000,000	1,000,000	0	0	0	0	4.125	4.125	AO	10,313	41,250	09/19/2013	10/01/2023
902494-BC-6	TYSON FOODS INC			1	2.B FE	1,021,150	93.8870	938,870	1,000,000	1,010,104	0	(2,222)	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	93.8870	938,870	1,000,000	999,168	0	167	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	97.0110	1,940,220	2,000,000	1,996,496	0	991	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	89.1180	891,180	1,000,000	891,180	(116,760)	(2,320)	0	0	3.250	2.989	JD	1,444	32,500	07/12/2016	06/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
904764-AS-6	UNILEVER CAPITAL		C	1	1.E FE	988,380	96.0790	960,790	1,000,000	996,614	0	1,231	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	91.2760	912,760	1,000,000	993,937	0	1,612	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	93.3360	933,360	1,000,000	992,709	0	1,540	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	78.3680	2,351,040	3,000,000	2,842,114	0	18,678	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	98.1680	981,680	1,000,000	999,938	0	19	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	98.1680	1,963,360	2,000,000	1,996,953	0	2,212	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	93.2610	1,865,220	2,000,000	1,996,834	0	651	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	79.3120	3,965,600	5,000,000	4,982,509	0	1,801	0	0	2.150	2.192	MS	31,653	132,285	06/10/2021	03/15/2032
907818-DM-7	UNION PACIFIC CORP			1	1.G FE	1,032,810	99.9310	999,310	1,000,000	1,000,012	0	(2,899)	0	0	2.950	2.577	JJ	13,603	29,500	09/25/2012	01/15/2023
907818-DR-6	UNION PACIFIC CORP			1	1.G FE	1,044,820	98.5010	985,010	1,000,000	1,004,817	0	(5,357)	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	98.5010	942,655	957,000	954,991	0	1,694	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	97.1690	971,690	1,000,000	999,247	0	347	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	94.6800	946,800	1,000,000	993,973	0	1,783	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	96.3270	1,926,540	2,000,000	1,997,081	0	435	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	84.4500	2,533,500	3,000,000	3,012,620	0	(1,392)	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	77.3440	1,546,880	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	94.0630	940,630	1,000,000	993,081	0	1,288	0	0	3.050	3.204	MN	3,897	30,500	01/22/2018	11/15/2027
91324P-CC-4	UNITEDHEALTH GROUP INC			1	1.F FE	952,750	99.6680	996,680	1,000,000	998,691	0	5,885	0	0	2.875	3.487	MS	8,465	28,750	02/14/2014	03/15/2023
91324P-CV-2	UNITEDHEALTH GROUP INC			1	1.F FE	968,220	95.2700	952,700	1,000,000	986,028	0	4,035	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	94.8610	474,305	500,000	498,796	0	253	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	94.8610	2,845,830	3,000,000	2,941,131	0	12,363	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	95.9580	959,580	1,000,000	998,961	0	166	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	83.5930	4,179,650	5,000,000	5,008,859	0	(980)	0	0	2.300	2.275	MN	14,694	115,000	05/18/2021	05/15/2031
914713-N7-3	UNIV OF NC CHAPEL HILL REF (TXBL) S16C			1	1.A FE	1,000,000	92.6830	926,830	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	81.3240	31,513,050	38,750,000	38,750,000	0	0	0	0	1.637	1.637	FA	239,639	634,338	06/04/2020	02/15/2030
91159H-HG-8	US BANCORP			2	1.F FE	998,920	98.7310	987,310	1,000,000	999,840	0	122	0	0	3.700	3.713	JJ	15,417	37,000	01/27/2014	01/30/2024
91159H-HN-3	US BANCORP			2	1.F FE	992,680	92.4020	924,020	1,000,000	997,181	0	747	0	0	2.375	2.458	JJ	10,490	23,750	07/19/2016	07/22/2026
91159H-HR-4	US BANCORP			2	1.F FE	999,400	94.0370	940,370	1,000,000	999,691	0	60	0	0	3.150	3.157	AO	5,600	31,500	04/24/2017	04/27/2027
91159H-HS-2	US BANCORP			2	1.F FE	997,290	96.0900	960,900	1,000,000	998,386	0	261	0	0	3.900	3.933	AO	7,042	39,000	04/24/2018	04/26/2028
91159H-JA-9	US BANCORP			1	1.F FE	4,741,850	77.5140	3,875,700	5,000,000	4,782,801	0	26,367	0	0	1.375	1.997	JJ	30,365	68,750	06/07/2021	07/22/2030
91159H-JA-9	US BANCORP			1	1.F FE	4,416,687	77.5140	3,626,105	4,678,000	4,459,834	0	26,431	0	0	1.375	2.044	JJ	28,409	64,323	05/06/2021	07/22/2030
91159H-JD-3	US BANCORP			2	1.F FE	5,000,000	82.4570	4,122,850	5,000,000	5,000,000	0	0	0	0	2.677	2.677	JJ	57,258	66,925	01/20/2022	01/27/2033
91159H-JF-8	US BANCORP			1	1.F FE	10,000,000	97.8260	9,782,600	10,000,000	10,000,000	0	0	0	0	4.548	4.548	JJ	200,870	0	07/19/2022	07/22/2028
90331H-MS-9	US BANK NA CINCINNATI			2	1.E FE	1,009,260	96.4240	964,240	1,000,000	1,002,059	0	(994)	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	97.3190	2,919,570	3,000,000	2,998,951	0	698	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	81.6920	3,267,680	4,000,000	4,007,074	0	(755)	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	92.4120	924,120	1,000,000	998,989	0	258	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	97.5490	975,490	1,000,000	996,434	0	748	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	96.9670	1,017,184	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	82.4820	4,124,100	5,000,000	5,003,212	0	(359)	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	92.7870	3,711,480	4,000,000	3,991,509	0	349	0	0	5.125	5.153	MN	26,194	111,611	04/20/2022	05/15/2032
927804-FQ-2	VIRGINIA ELECTRIC & POWER			1	2.A FE	1,002,810	98.2630	982,630	1,000,000	1,000,315	0	(340)	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	94.6550	946,550	1,000,000	999,537	0	93	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	94.6550	2,839,650	3,000,000	2,997,097	0	606	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	88.2810	1,765,620	2,000,000	1,999,512	0	65	0	0	2.875	2.879	JJ	26,514	57,500	07/08/2019	07/15/2029

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
92826C-AD-4	VISA INC			1	1.D FE	1,064,920	96.5180	965,180	1,000,000	1,020,819	0	(7,370)	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	96.5180	965,180	1,000,000	1,009,300	0	(3,262)	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	92.6530	1,853,060	2,000,000	1,969,777	0	5,869	0	0	2.750	3.097	MS	16,194	55,000	01/23/2018	09/15/2027
929160-AT-6	VULCAN MATERIALS			1	2.B FE	2,988,090	95.0890	2,852,670	3,000,000	2,994,273	0	1,184	0	0	3.900	3.948	AO	29,250	117,000	03/09/2017	04/01/2027
931427-AQ-1	WALGREENS BOOTS ALLIANCE			1	2.B FE	350,115	95.1910	334,120	351,000	350,656	0	91	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	98.0140	980,140	1,000,000	999,384	0	430	0	0	3.300	3.346	AO	6,325	33,000	04/15/2014	04/22/2024
25468P-DF-0	WALT DISNEY COMPANY			1	2.A FE	997,620	95.9160	959,160	1,000,000	999,248	0	251	0	0	3.150	3.178	MS	9,100	31,500	09/14/2015	09/17/2025
25468P-DV-5	WALT DISNEY COMPANY LS:950K	LS		1	2.A FE	996,290	93.2960	932,960	1,000,000	998,210	0	368	0	0	2.950	2.993	JD	1,311	29,500	06/01/2017	06/15/2027
254687-CR-5	WALT DISNEY COMPANY			1	1.G FE	1,040,380	99.2260	992,269	1,000,000	1,007,035	0	(9,185)	0	0	4.000	3.039	AO	10,000	40,000	03/20/2019	10/01/2023
254687-CZ-7	WALT DISNEY COMPANY			1	1.G FE	1,030,820	97.8720	978,727	1,000,000	1,009,114	0	(6,032)	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	91.7020	1,834,040	2,000,000	2,000,429	0	(61)	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	91.7020	1,703,823	1,858,000	1,856,367	0	218	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	97.6080	976,080	1,000,000	1,000,466	0	(393)	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	97.6080	976,080	1,000,000	999,572	0	279	0	0	3.500	3.530	MN	4,472	35,000	05/05/2014	05/15/2024
94106L-BD-0	WASTE MANAGEMENT INC			1	2.A FE	998,980	99.0320	990,320	1,000,000	999,914	0	142	0	0	2.400	2.416	MN	3,067	24,000	05/09/2016	05/15/2023
94974B-GH-7	WELLS FARGO & CO				2.A FE	996,660	95.8720	958,720	1,000,000	999,178	0	358	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	96.2710	962,710	1,000,000	999,416	0	186	0	0	3.550	3.571	MS	9,072	35,500	09/21/2015	09/29/2025
949746-RW-3	WELLS FARGO & CO			1	2.A FE	996,570	93.6510	936,510	1,000,000	998,723	0	354	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	93.0030	930,030	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	92.7800	1,855,600	2,000,000	2,000,000	0	0	0	0	3.526	3.526	MS	19,001	35,260	03/17/2022	03/24/2028
95000U-3B-7	WELLS FARGO & CO			1	2.A FE	3,012,000	95.2500	2,857,500	3,000,000	3,011,501	0	(499)	0	0	4.897	4.846	JJ	63,661	0	07/20/2022	07/25/2033
95040Q-AD-6	WELLTOWER INC			1	2.A FE	1,002,090	93.9000	939,000	1,000,000	1,001,160	0	(202)	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	92.8890	928,890	1,000,000	998,193	0	385	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	92.8890	2,786,670	3,000,000	2,985,006	0	3,221	0	0	3.100	3.226	AO	23,250	93,000	04/15/2019	04/01/2027
958254-AE-4	WESTERN GAS PARTNERS LP			1	3.A FE	987,890	94.8280	948,280	1,000,000	948,280	(48,297)	1,310	0	0	3.950	4.099	JD	3,292	39,500	05/26/2015	06/01/2025
958254-AH-7	WESTERN GAS PARTNERS LP			1	3.A FE	1,002,860	92.2940	922,940	1,000,000	922,940	(78,628)	(278)	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	94.0910	940,910	1,000,000	997,952	0	512	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	91.5120	4,575,600	5,000,000	4,981,085	0	2,318	0	0	4.000	4.063	MN	25,556	200,000	02/21/2019	11/15/2029
96332H-CF-4	WHIRLPOOL CORP			1	2.B FE	955,000	99.8240	998,240	1,000,000	998,946	0	5,567	0	0	3.700	4.284	MS	12,333	37,000	09/17/2013	03/01/2023
963320-AR-7	WHIRLPOOL CORP			1	2.B FE	998,930	98.9220	989,220	1,000,000	999,809	0	120	0	0	4.000	4.013	MS	13,333	40,000	02/20/2014	03/01/2024
963320-AZ-9	WHIRLPOOL CORP			1	2.B FE	2,476,525	94.5680	2,364,200	2,500,000	2,477,646	0	1,121	0	0	4.700	4.818	MN	15,340	62,014	05/02/2022	05/14/2032
976826-BL-0	WISCONSIN POWER & LIGHT			1	1.G FE	997,090	92.4310	924,310	1,000,000	998,469	0	287	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	93.6080	4,680,400	5,000,000	4,997,264	0	214	0	0	3.500	3.512	AO	43,750	87,500	03/30/2022	04/01/2027
92940P-AE-4	WRKCO INC			1	2.B FE	1,996,500	92.0830	1,841,660	2,000,000	1,997,722	0	362	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	91.6870	916,875	1,000,000	999,750	0	42	0	0	3.375	3.380	MS	9,938	33,750	08/21/2017	09/15/2027
96145D-AD-7	WRKCO INC			1	2.B FE	999,050	91.6870	916,875	1,000,000	999,491	0	92	0	0	3.375	3.386	MS	9,938	33,750	08/22/2017	09/15/2027
96145D-AH-8	WRKCO INC			1	2.B FE	998,270	93.2150	932,153	1,000,000	998,974	0	166	0	0	4.000	4.021	MS	11,778	40,000	03/01/2018	03/15/2028
984121-CJ-0	XEROX CORP			1	3.B FE	996,690	96.5120	965,120	1,000,000	965,120	(34,316)	369	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	95.3400	8,580,600	9,000,000	9,000,000	0	0	0	0	2.230	2.230	AO	50,175	200,700	09/05/2019	10/01/2024
98956P-AQ-5	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	998,420	99.7200	997,200	1,000,000	999,841	0	295	0	0	3.700	3.735	MS	10,483	37,000	03/08/2018	03/19/2023
98978V-AB-9	ZOETIS INC			1	2.A FE	1,000,420	99.8570	998,570	1,000,000	999,970	0	(101)	0	0	3.250	3.245	FA	13,542	32,500	01/31/2013	02/01/2023
98978V-AK-9	ZOETIS INC			1	2.A FE	2,073,400	99.7380	1,994,760	2,000,000	2,031,632	0	(11,269)	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	92.6140	926,140	1,000,000	997,149	0	551	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	81.3780	9,765,360	12,000,000	11,927,260	0	9,021	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	81.3780	1,627,560	2,000,000	1,926,080	0	8,360	0	0	2.000	2.552	MN	5,111	40,000	01/25/2022	05/15/2030

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
88579Y-AR-2	3M COMPANY LS:643K	LS		1	1.E FE	980,740	95.9300	959,300	1,000,000	992,736	0	2,626	0	0	3.000	3.293	FA	12,000	30,000	02/15/2018	08/07/2025
88579Y-AV-3	3M COMPANY			1	1.E FE	917,690	92.3820	923,820	1,000,000	960,921	0	9,705	0	0	2.250	3.377	MS	6,375	22,500	04/03/2018	09/19/2026
88579Y-AY-7	3M COMPANY			1	1.E FE	1,612,710	92.4550	1,497,771	1,620,000	1,616,220	0	717	0	0	2.875	2.927	AO	9,833	46,575	09/27/2017	10/15/2027
88579Y-AY-7	3M COMPANY			1	1.E FE	993,860	92.4550	924,550	1,000,000	996,825	0	604	0	0	2.875	2.946	AO	6,069	28,750	09/21/2017	10/15/2027
01626P-AH-9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	998,660	92.5860	925,860	1,000,000	999,312	0	133	0	0	3.550	3.566	JJ	15,285	35,500	07/19/2017	07/26/2027
01626P-AH-9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	958,280	92.5860	925,860	1,000,000	977,475	0	4,393	0	0	3.550	4.095	JJ	15,285	35,500	04/18/2018	07/26/2027
0778FP-AG-4	BELL CANADA		A	1	2.A FE	4,999,950	78.4740	3,923,700	5,000,000	5,000,000	0	0	0	0	2.150	2.150	FA	40,611	108,396	09/15/2021	02/15/2032
0778FP-AG-4	BELL CANADA		A	1	2.A FE	9,956,100	78.4740	7,847,400	10,000,000	9,961,232	0	3,793	0	0	2.150	2.197	FA	81,222	216,792	08/09/2021	02/15/2032
0778FP-AG-4	BELL CANADA		A	1	2.A FE	4,975,750	78.4740	3,923,700	5,000,000	4,978,564	0	2,097	0	0	2.150	2.201	FA	40,611	108,396	08/11/2021	02/15/2032
13607H-R5-3	CANADIAN IMPERIAL BANK LS:2.2M	LS	A	1	1.F FE	14,946,300	88.4080	13,261,200	15,000,000	14,949,051	0	2,751	0	0	3.600	3.643	AO	126,000	270,000	03/30/2022	04/07/2032
13607H-R6-1	CANADIAN IMPERIAL BANK		A	1	1.F FE	6,991,110	94.1720	6,592,040	7,000,000	6,992,031	0	921	0	0	3.450	3.477	AO	56,350	120,750	03/30/2022	04/07/2027
136375-BD-3	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,616,573	110.1430	1,404,323	1,275,000	1,488,876	0	(34,383)	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	110.1430	1,171,922	1,064,000	1,241,725	0	(28,559)	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	94.3120	943,120	1,000,000	998,654	0	395	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.F FE	7,996,080	93.2170	7,457,360	8,000,000	7,995,955	0	(125)	0	0	3.850	3.855	FA	124,911	0	08/03/2022	08/05/2032
13645R-AK-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	1,102,450	99.8730	998,730	1,000,000	1,000,406	0	(12,907)	0	0	4.450	3.026	MS	13,103	44,500	10/07/2014	03/15/2023
13645R-AY-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	1,998,320	95.4760	1,909,520	2,000,000	1,998,980	0	157	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	97.7970	977,970	1,000,000	1,000,657	0	(503)	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	89.4010	4,470,050	5,000,000	5,000,000	0	0	0	0	3.703	3.703	MS	54,002	92,575	03/14/2022	03/16/2032
67077M-AT-5	NUTRIEN LTD		A	1	2.B FE	1,633,835	94.1410	1,321,740	1,404,000	1,582,814	0	(27,839)	0	0	4.200	1.941	AO	14,742	58,968	02/24/2021	04/01/2029
775109-AY-7	ROGERS COMMUNICATIONS INC		A	1	2.A FE	998,130	99.1710	991,710	1,000,000	999,780	0	216	0	0	4.100	4.122	AO	10,250	41,000	09/25/2013	10/01/2023
884903-BT-1	THOMSON REUTERS CORP		A	1	2.B FE	305,361	96.9040	297,495	307,000	306,657	0	181	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	92.2690	1,845,380	2,000,000	1,927,785	0	17,735	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	93.0420	930,420	1,000,000	1,001,049	0	(241)	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	93.0420	930,420	1,000,000	999,533	0	94	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	93.0420	930,420	1,000,000	990,131	0	2,102	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.B FE	999,590	94.3760	943,760	1,000,000	999,741	0	40	0	0	4.000	4.005	MS	12,222	40,000	09/06/2017	09/11/2027
034863-BB-5	ANGLO AMERICAN CAPITAL (144A)		D	1	2.B FE	2,000,240	89.9800	1,799,600	2,000,000	2,000,082	0	(158)	0	0	3.875	3.873	MS	22,389	38,750	03/15/2022	03/16/2029
00182E-BF-5	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	997,900	92.8940	928,940	1,000,000	998,944	0	208	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	91.9240	919,240	1,000,000	998,512	0	262	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	96.5980	1,931,960	2,000,000	1,996,579	0	1,096	0	0	3.375	3.437	MN	8,438	67,500	01/22/2016	11/16/2025
046353-AN-8	ASTRAZENECA PLC		D	1	1.G FE	994,900	94.0580	940,580	1,000,000	997,519	0	509	0	0	3.125	3.185	JD	1,649	31,250	06/05/2017	06/12/2027
046353-AN-8	ASTRAZENECA PLC		D	1	1.G FE	1,932,500	94.0580	1,881,160	2,000,000	1,965,127	0	7,112	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	90.4930	904,930	1,000,000	998,552	0	382	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	95.6610	2,869,830	3,000,000	3,303,659	0	(50,791)	0	0	4.700	2.579	MN	17,625	141,000	01/24/2022	05/15/2028
05523R-AF-4	BAE SYSTEMS PLC (144A)		D	1	2.A FE	4,765,950	77.7810	3,889,050	5,000,000	4,804,188	0	21,541	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.F FE	999,670	98.1460	981,460	1,000,000	999,914	0	37	0	0	3.750	3.754	MN	4,792	37,500	05/12/2014	05/15/2024
055451-AU-2	BHP BILLITON FINANCE USA LTD		D	1	1.F FE	863,912	99.2020	793,616	800,000	807,814	0	(10,224)	0	0	3.850	2.523	MS	7,700	30,800	02/28/2017	09/30/2023
055451-AU-2	BHP BILLITON FINANCE USA LTD		D	1	1.F FE	998,770	99.2020	992,020	1,000,000	999,844	0	142	0	0	3.850	3.865	MS	9,625	38,500	09/25/2013	09/30/2023
05579H-AJ-1	BNZ INTL FUNDING (144A)		D		1.E FE	994,310	99.7880	997,880	1,000,000	999,724	0	1,177	0	0	3.375	3.500	MS	11,156	33,750	02/22/2018	03/01/2023
111013-AL-2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	586,020	97.6780	537,229	550,000	558,326	0	(4,701)	0	0	3.750	2.834	MS	6,016	20,625	08/24/2016	09/16/2024
111013-AL-2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	996,200	97.6780	976,780	1,000,000	999,203	0	419	0	0	3.750	3.796	MS	10,938	37,500	09/09/2014	09/16/2024
111013-AL-2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	1,241,271	97.6780	1,255,162	1,285,000	1,275,481	0	5,233	0	0	3.750	4.201	MS	14,055	48,188	07/15/2015	09/16/2024
151191-BE-2	CELULOSA ARAUCO Y CONSTITUCION SA (144A)		D	1	2.C FE	3,000,000	93.7830	2,813,490	3,000,000	3,000,000	0	0	0	0	4.250	4.250	AO	21,250	127,500	04/26/2019	04/30/2029
151191-BE-2	CELULOSA ARAUCO Y CONSTITUCION SA (144A)		D	1	2.C FE	998,500	93.7830	937,830	1,000,000	998,905	0	141	0	0	4.250	4.269	AO	7,083	42,500	04/26/2019	04/30/2029

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
21987B-AW-8	CODELCO (144A)		D	1	1.G FE	982,370	93.8890	938,890	1,000,000	991,055	0	1,747	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	92.2920	922,920	1,000,000	963,439	0	9,097	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	92.6030	926,030	1,000,000	999,534	0	84	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	95.6380	1,912,760	2,000,000	1,999,067	0	143	0	0	3.900	3.909	MS	22,533	78,000	03/12/2018	03/16/2028
25156P-AV-5	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	999,940	98.0290	980,290	1,000,000	999,974	0	10	0	0	2.485	2.486	MS	6,972	24,850	09/13/2016	09/19/2023
25243Y-AU-3	DIAGEO CAPITAL PLC		D	1	1.G FE	935,810	99.3470	993,470	1,000,000	997,266	0	7,947	0	0	2.625	3.453	AO	4,521	26,250	03/19/2014	04/29/2023
25243Y-AZ-2	DIAGEO CAPITAL PLC		D	1	1.G FE	999,670	95.4600	954,600	1,000,000	999,774	0	32	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	95.4600	1,909,200	2,000,000	1,995,603	0	709	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	102.4600	3,073,800	3,000,000	3,001,112	0	(328)	0	0	5.300	5.288	AO	29,592	0	10/20/2022	10/24/2027
25243Y-BH-1	DIAGEO CAPITAL PLC		D	1	1.G FE	8,025,120	104.9570	8,396,560	8,000,000	8,024,048	0	(1,072)	0	0	5.500	5.456	JJ	81,889	0	10/20/2022	01/24/2033
344419-AA-4	FEMSA		D	1	2.A FE	892,640	99.1100	991,100	1,000,000	995,206	0	12,761	0	0	2.875	4.216	MN	4,073	28,750	06/25/2013	05/10/2023
36164Q-6M-5	GE CAPITAL INTL FUNDING		D	1	2.B FE	1,068,623	95.7750	997,976	1,042,000	1,051,535	0	(3,139)	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	97.3350	2,920,050	3,000,000	2,995,454	0	3,059	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	92.3970	2,771,910	3,000,000	3,296,346	0	(45,234)	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	94.6190	946,190	1,000,000	996,615	0	594	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	94.6190	2,838,570	3,000,000	2,920,408	0	13,819	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	94.6190	3,571,867	3,775,000	3,664,217	0	19,198	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	95.3650	953,650	1,000,000	998,614	0	366	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	92.2980	922,980	1,000,000	1,016,614	0	(3,611)	0	0	4.041	3.610	MS	12,123	40,410	01/17/2018	03/13/2028
453140-AB-1	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.C FE	950,780	99.6880	996,880	1,000,000	999,239	0	6,065	0	0	3.500	4.132	FA	13,611	35,000	08/08/2013	02/11/2023
453140-AF-2	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	978,860	95.5950	955,950	1,000,000	993,648	0	2,287	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	94.8650	948,650	1,000,000	999,332	0	132	0	0	3.950	3.966	MS	10,094	39,500	03/21/2017	03/29/2027
45687A-AP-7	INGERSOLL-RAND GL HLD CO		D	1	2.B FE	997,510	93.8470	938,470	1,000,000	998,504	0	228	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	80.1110	4,005,550	5,000,000	4,773,561	0	26,447	0	0	1.750	2.396	MS	25,764	87,500	05/13/2021	09/15/2030
N42818-CA-1	KONINKLIJKE VOPAK NV		D	1	2.B	1,000,000	84.9860	849,860	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
50247V-AA-7	LYB INTERNATIONAL FINANCE		D	1	2.B FE	590,453	99.2610	560,825	565,000	566,755	0	(3,186)	0	0	4.000	3.411	JJ	10,421	22,600	08/01/2014	07/15/2023
50247V-AA-7	LYB INTERNATIONAL FINANCE		D	1	2.B FE	571,079	99.2610	560,825	565,000	565,404	0	(742)	0	0	4.000	3.862	JJ	10,421	22,600	02/14/2014	07/15/2023
50247W-AB-3	LYB INTERNATIONAL FINANCE		D	1	2.B FE	989,680	92.7000	927,000	1,000,000	995,206	0	1,039	0	0	3.500	3.624	MS	11,569	35,000	02/21/2017	03/02/2027
G5963#-AG-8	MEGGITT PLC		D	1	2.B PL	3,000,000	98.6340	2,959,020	3,000,000	3,000,000	0	0	0	0	3.310	3.310	JJ	48,271	99,300	04/06/2016	07/06/2023
63250D-DJ-7	NATIONAL AUSTRALIA BANK (144A)		D		1.D FE	982,320	94.7240	947,240	1,000,000	991,175	0	1,994	0	0	3.500	3.738	JJ	16,625	35,000	04/04/2018	01/10/2027
63254A-AY-4	NATIONAL AUSTRALIA BANK NY		D		1.D FE	997,130	99.5600	995,600	1,000,000	999,782	0	556	0	0	2.875	2.933	AO	6,309	28,750	01/08/2018	04/12/2023
63254A-BA-5	NATIONAL AUSTRALIA BANK NY		D		1.D FE	996,740	99.5360	995,360	1,000,000	999,649	0	679	0	0	3.625	3.697	JD	1,108	36,250	06/11/2018	06/20/2023
63861V-AB-3	NATIONWIDE BUILDING SOCIETY (144A)		D	2	2.A FE	1,000,000	90.3950	903,950	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.B FE	2,998,920	95.1230	2,853,690	3,000,000	2,999,387	0	153	0	0	3.875	3.881	JD	3,875	116,250	06/11/2019	06/18/2026
75625Q-AB-5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	1,005,650	98.9450	989,450	1,000,000	1,000,339	0	(698)	0	0	3.625	3.552	MS	10,069	36,250	03/20/2014	09/21/2023
75625Q-AB-5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	987,450	98.9450	989,450	1,000,000	998,885	0	1,439	0	0	3.625	3.777	MS	10,069	36,250	09/16/2013	09/21/2023
75625Q-AE-9	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	997,000	92.9310	929,310	1,000,000	998,539	0	299	0	0	3.000	3.035	JD	333	30,000	06/21/2017	06/26/2027
G7334@-AL-7	ROLLS-ROYCE & PARTNERS FINANCE LIMITED		D	1	2.C FE	1,000,000	94.8560	948,560	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	95.5870	2,867,610	3,000,000	3,035,524	0	(6,115)	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	95.5870	2,867,610	3,000,000	2,987,016	0	2,100	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	98.4610	984,610	1,000,000	999,001	0	758	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	96.9880	2,909,640	3,000,000	3,009,143	0	(3,706)	0	0	3.250	3.114	MN	13,542	97,500	01/29/2018	05/11/2025
82620K-AL-7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	997,130	91.1190	911,190	1,000,000	998,830	0	287	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	91.1190	911,190	1,000,000	972,329	0	6,766	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	97.7970	977,970	1,000,000	999,770	0	160	0	0	3.125	3.142	MS	9,028	31,250	03/07/2017	03/16/2024

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
82620K-AU-7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	998,990	94.1710	941,710	1,000,000	999,498	0	101	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	1,000,000	95.0260	950,260	1,000,000	1,000,000	0	0	0	0	4.103	4.103	MS	12,879	41,030	03/01/2017	03/08/2027
87969N-AD-7	TELSTRA CORP LTD (144A)		D	1	1.G FE	998,300	96.3920	963,920	1,000,000	999,535	0	182	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	87.6530	876,530	1,000,000	876,530	(65,300)	260	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	98.6470	986,470	1,000,000	1,003,113	0	(2,377)	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	95.6080	956,080	1,000,000	1,000,000	0	0	0	0	2.434	2.434	JJ	11,562	24,340	07/08/2019	01/10/2025
892331-AC-3	TOYOTA MOTOR CORP		D		1.E FE	3,000,000	99.2410	2,977,230	3,000,000	3,000,000	0	0	0	0	3.419	3.419	JJ	45,872	102,570	07/10/2018	07/20/2023
902133-AR-8	TYCO ELECTRONICS		D	1	1.G FE	996,140	97.8880	978,880	1,000,000	999,277	0	424	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	92.3350	923,350	1,000,000	995,970	0	792	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	75.5140	3,775,700	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	77.5340	2,326,020	3,000,000	2,844,586	0	10,816	0	0	2.746	3.353	FA	31,808	48,055	02/22/2022	02/11/2033
902613-AP-3	UBS GROUP AG (144A)		D	2	1.G FE	1,000,000	95.8520	958,520	1,000,000	1,000,000	0	0	0	0	4.751	4.751	MN	6,335	23,755	05/03/2022	05/12/2028
Q9395*-AA-4	VICINITY CENTERS		D	1	1.F	7,000,000	96.6380	6,764,660	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	94.2420	942,420	1,000,000	999,580	0	85	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	93.3300	933,300	1,000,000	996,664	0	589	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	98.2640	2,947,920	3,000,000	2,999,644	0	225	0	0	3.300	3.308	FA	34,375	99,000	02/19/2019	02/26/2024
961214-ET-6	WESTPAC BANKING CORP LS:6.7M	LS	D		1.D FE	6,995,590	83.2590	5,828,130	7,000,000	6,996,192	0	402	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						2,006,152,512	XXX	1,813,988,521	2,006,569,839	2,005,004,789	(513,750)	(293,625)	0	0	XXX	XXX	XXX	16,412,907	54,572,356	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
02660T-BM-4	AHM 2004-3 3A CMO			4	1.A FM	1,012,424	95.7560	1,087,783	1,135,986	996,644	0	13,973	0	0	3.310	3.460	MON	3,134	31,522	04/25/2007	10/25/2034
17329M-CL-1	CMLTI 2021-J2 A7A CMO (144A)			4	1.A Z	1,678,231	85.8470	1,588,668	1,850,565	1,683,714	0	5,483	0	0	2.500	4.533	MON	3,855	19,277	07/14/2022	07/25/2051
362925-BK-4	GSMBS 2022-PJ5 A24 (144A)			4	1.A FE	13,632,790	88.8560	12,711,385	14,305,601	13,722,078	0	89,288	0	0	3.000	4.124	MON	35,764	250,348	05/26/2022	10/25/2052
46655D-AB-8	JPMMT 2022-2 A2 CMO			4	1.A FE	14,513,653	83.8180	12,441,090	14,842,981	14,516,329	0	2,677	0	0	3.000	3.378	MON	37,107	371,075	02/24/2022	08/25/2052
46655D-AD-4	JPMMT 2022-2 A4 (144A)			4	1.A FE	3,896,919	88.8560	3,484,424	3,921,428	3,897,380	0	461	0	0	3.000	3.138	MON	9,804	98,036	02/24/2022	08/25/2052
46655K-AE-6	JPMMT 2022-6 A4 (144A)			4	1.A FE	13,637,816	88.8560	12,726,504	14,322,616	13,730,432	0	92,616	0	0	3.000	4.156	MON	35,807	250,646	05/25/2022	11/25/2052
66987X-CD-5	NHEL 2003-1 A1			4	1.A FM	20,804	93.6570	22,259	23,767	15,978	0	(156)	0	0	5.148	2.190	MON	15	539	06/04/2003	05/25/2033
69376D-AA-0	PSMC 2021-3 A1 (144A)			4	1.A	3,735,165	80.7510	3,483,770	4,314,213	3,751,364	0	16,199	0	0	2.500	5.315	MON	8,988	62,916	05/05/2022	08/25/2051
74938X-AD-1	ROKT 2022-3 A5 (144A)			4	1.A FE	5,410,127	88.3580	5,080,338	5,749,720	5,465,372	0	55,245	0	0	3.000	4.182	MON	14,374	114,994	04/22/2022	05/25/2052
81748W-AK-2	SEMT 2021-4 A10 CMO (144A)			4	1.A Z	2,887,879	87.1480	2,703,447	3,102,119	2,901,504	0	13,625	0	0	2.500	4.470	MON	6,463	32,314	07/14/2022	06/25/2051
81749C-AA-7	SEMT 2022-1 A1 CMO			4	1.A FE	9,233,000	80.7510	7,649,364	9,472,780	9,235,862	0	2,862	0	0	2.500	3.061	MON	19,735	217,084	01/19/2022	02/25/2052
949930-AD-3	WFMBS 2022-2 A4 CMO			4	1.A FE	17,501,106	86.1990	16,378,114	19,000,353	17,550,924	0	49,818	0	0	2.500	4.086	MON	39,584	316,673	04/21/2022	12/25/2051
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						87,159,914	XXX	79,357,145	92,042,128	87,467,581	0	342,089	0	0	XXX	XXX	XXX	214,629	1,765,423	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06539W-BA-3	BANK 2020-BN25 A4			4	1.A	6,059,520	83.9210	5,035,260	6,000,000	6,041,728	0	(6,302)	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 FE	5,049,735	83.0450	4,152,250	5,000,000	5,045,258	0	(4,477)	0	0	2.675	2.561	MON	11,146	111,458	01/26/2022	02/15/2055
054976-AD-7	BBCMS 2022-C17 A4			4	1.A FE	20,198,760	93.3970	18,679,400	20,000,000	20,192,552	0	(6,208)	0	0	4.174	4.063	MON	69,567	208,700	08/16/2022	09/15/2055
08163N-BH-7	BMARK 2022-B32 A4			4	1.A FE	12,119,947	83.7910	10,054,920	12,000,000	12,108,802	0	(11,146)	0	0	2.742	2.622	MON	27,421	274,210	02/01/2022	01/15/2055
05606F-AA-1	BX 2019-OC11 A			4	1.A	5,013,477	83.9310	4,196,550	5,000,000	5,011,800	0	(1,676)	0	0	3.202	3.173	MON	13,342	133,417	02/17/2022	12/09/2041
05606F-AA-1	BX 2019-OC11 A			4	1.A	4,535,742	83.9310	4,196,550	5,000,000	4,556,422	0	20,680	0	0	3.202	4.736	MON	13,342	53,367	08/09/2022	12/09/2041
12528Y-AE-3	CF 2019-CF2 A4			4	1.A	5,944,245	84.9880	5,007,493	5,892,000	5,937,485	0	(6,760)	0	0	2.623	2.492	MON	12,882	141,701	01/14/2022	11/15/2052
12655Q-AA-3	CSMC 2020-WEST A			4	1.A FE	10,299,950	78.3560	7,835,600	10,000,000	10,218,898	0	(29,010)	0	0	3.040	2.699	MON	25,336	304,030	02/05/2020	02/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12655Q-AA-3	CSMC 2020-WEST A		4		1.A FE	4,894,141	78.3560	3,917,800	5,000,000	4,903,771	0	9,630	0	0	3.040	3.348	MON	12,668	126,679	02/16/2022	02/15/2035
233063-AJ-5	DBJPM 2020-C9 A3		4		1.A	4,454,492	88.2430	4,412,150	5,000,000	4,513,677	0	59,185	0	0	1.882	4.644	MON	7,842	47,050	06/16/2022	08/15/2053
36257U-AK-3	GSMS 2019-GC42 A3		4		1.A	5,447,813	85.9610	5,157,660	6,000,000	5,490,228	0	42,416	0	0	2.748	4.260	MON	13,744	96,208	05/06/2022	09/10/2052
61771M-AV-2	MSC 2019-H7 A3		4		1.A	7,410,625	87.2470	6,979,760	8,000,000	7,440,842	0	30,217	0	0	3.005	4.275	MON	20,033	80,133	08/03/2022	07/15/2052
61692C-AZ-1	MSC 2021-L6 A3		4		1.A	1,399,508	78.8710	1,104,194	1,400,000	1,399,425	0	(67)	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	80.0220	4,001,100	5,000,000	5,136,646	0	(14,904)	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	11,230,469	95.1970	10,947,655	11,500,000	11,260,435	0	29,966	0	0	4.069	4.705	MON	38,998	233,991	06/16/2022	10/15/2051
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						109,212,916	XXX	95,678,342	110,792,000	109,257,968	0	111,543	0	0	XXX	XXX	XXX	291,649	2,114,897	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						2,202,525,342	XXX	1,989,024,009	2,217,622,225	2,201,730,338	(513,750)	160,007	0	0	XXX	XXX	XXX	16,919,186	58,452,677	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						4,552,603,924	XXX	4,134,814,511	4,482,414,839	4,509,683,879	592,650	(6,931,554)	989,407	0	XXX	XXX	XXX	40,736,036	117,277,325	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						155,058,862	XXX	144,413,313	162,176,349	155,483,662	0	332,359	0	0	XXX	XXX	XXX	414,765	3,225,461	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						110,242,300	XXX	96,630,299	111,810,562	110,295,645	0	127,184	0	0	XXX	XXX	XXX	294,196	2,145,454	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						13,591,696	XXX	12,790,676	21,800,524	13,533,604	0	(17,164)	0	0	XXX	XXX	XXX	107,689	505,910	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						4,831,496,783	XXX	4,388,648,799	4,778,202,275	4,788,996,790	592,650	(6,489,175)	989,407	0	XXX	XXX	XXX	41,552,686	123,154,150	XXX	XXX

1.

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

1A	1A ...$ 1,834,328,735	1B ..$ 587,767,860	1C ..$ 433,731,422	1D ..$ 187,379,972	1E ..$ 221,174,461	1F ..$ 407,276,864	1G ..$ 321,201,793		
1B	2A ...$ 394,573,273	2B ..$ 317,188,279	2C ..$ 76,619,059						
1C	3A ...$ 3,964,592	3B ..$ 1,856,300	3C ..$ 876,530						
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0						
1E	5A ...$ 0	5B ..$ 1,057,649	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 Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	106,208,596	1,062.085000	106,208,596	468,688,130	0	0	0	11,882,805	0	11,882,805	0	10/22/2014	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					106,208,596	XXX	106,208,596	468,688,130	0	0	0	11,882,805	0	11,882,805	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					106,208,596	XXX	106,208,596	468,688,130	0	0	0	11,882,805	0	11,882,805	0	XXX	XXX
5989999999 - Total Common Stocks					106,208,596	XXX	106,208,596	468,688,130	0	0	0	11,882,805	0	11,882,805	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					106,208,596	XXX	106,208,596	468,688,130	0	0	0	11,882,805	0	11,882,805	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								
912828-R3-6	U S TREASURY BONDS 1.625 2026 05		06/16/2022	BAS-MERRILL LYNCH		18,695,380	20,000,000	29,144
91282C-AT-8	U S TREASURY NOTES .250 2025 10		06/24/2022	NOMURA SECURITIES INTL		37,231,661	41,000,000	16,155
91282C-AZ-4	U S TREASURY NOTES .375 2025 11		06/13/2022	CITIGROUP GLOBAL MARKETS		2,702,354	3,000,000	430
91282C-BC-4	U S TREASURY NOTES .375 2025 12		06/28/2022	WELLS FARGO SECURITIES		9,053,940	10,000,000	18,646
91282C-BT-7	U S TREASURY NOTES .750 2026 03		06/23/2022	CITIGROUP GLOBAL MARKETS		4,215,125	4,600,000	8,012
91282C-CZ-2	U S TREASURY NOTES .875 2026 09		07/21/2022	BAS-MERRILL LYNCH		28,292,448	31,000,000	83,747
91282C-EQ-0	U S TREASURY NOTES 2.750 2025 05		09/20/2022	VARIOUS		34,935,355	36,000,000	341,433
91282C-EU-1	U S TREASURY NOTES 2.875 2025 06		08/09/2022	NOMURA SECURITIES INTL		24,767,662	25,000,000	109,973
912828-P4-6	U S TREASURY NOTES 1.625 2026 02		08/02/2022	BAS-MERRILL LYNCH		9,549,643	10,000,000	75,863
912828-2A-7	U S TREASURY NOTES 1.500 2026 08		06/07/2022	BAS-MERRILL LYNCH		23,527,428	25,000,000	117,058
912828-4R-8	U S TREASURY NOTES 2.875 2025 05		10/20/2022	VARIOUS		18,523,071	19,000,000	136,445
912828-6L-9	U S TREASURY NOTES 2.250 2026 03		06/14/2022	NOMURA SECURITIES INTL		14,296,925	15,000,000	70,082
0109999999. Subtotal - Bonds - U.S. Governments						225,790,990	239,600,000	1,006,989
Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
073900-R6-1	BEAUFORT CO SCHOOL DIST 3.250 2036 03		06/02/2022	MORGAN STANLEY		7,871,613	7,950,000	0
073900-R7-9	BEAUFORT CO SCHOOL DIST 3.375 2037 03		06/02/2022	MORGAN STANLEY		8,450,338	8,475,000	0
073900-R8-7	BEAUFORT CO SCHOOL DIST 3.375 2038 03		06/02/2022	MORGAN STANLEY		8,900,094	9,025,000	0
088023-PM-2	BEVERLY HILLS USD GO ELE 2.800 2027 08		03/24/2022	MORGAN STANLEY		3,413,240	3,410,000	0
088023-PN-0	BEVERLY HILLS USD GO ELE 2.900 2028 08		03/24/2022	MORGAN STANLEY		2,265,108	2,260,000	0
088023-PP-5	BEVERLY HILLS USD GO ELE 2.950 2029 08		03/24/2022	MORGAN STANLEY		2,566,605	2,560,000	0
088023-PQ-3	BEVERLY HILLS USD GO ELE 3.000 2030 08		03/24/2022	MORGAN STANLEY		2,886,221	2,880,000	0
088023-PR-1	BEVERLY HILLS USD GO ELE 3.050 2031 08		03/24/2022	MORGAN STANLEY		3,222,652	3,215,000	0
088023-PS-9	BEVERLY HILLS USD GO ELE 3.150 2032 08		03/24/2022	MORGAN STANLEY		3,584,259	3,575,000	0
118601-LQ-4	BUCKS CO CMNTY CLG AUTH 4.000 2038 06		08/11/2022	STIFEL NICOLAUS & CO INC		2,105,997	2,015,000	0
15722T-JF-9	CHABOT-LAS POSITAS CCD S 3.000 2037 08		03/15/2022	MORGAN STANLEY		2,472,575	2,500,000	9,583
179090-PS-8	CLACKAMAS CO SD #7J LAKE 3.375 2043 06		03/31/2022	BAS-MERRILL LYNCH		10,081,746	10,120,000	0
199820-5T-4	COMAL ISD GO REF S2022 (2.625 2047 02		01/14/2022	RAYMOND JAMES & ASSOC		19,909,000	20,000,000	35,000
235308-H2-2	DALLAS ISD GENERAL OBLIG 2.375 2039 02		01/21/2022	HILLTOP SECURITIES		11,360,000	11,360,000	0
235308-H3-0	DALLAS ISD GENERAL OBLIG 2.375 2040 02		01/21/2022	HILLTOP SECURITIES		8,432,170	8,500,000	0
346766-B9-8	FORT BEND CO GENERAL OBL 4.000 2047 03		03/03/2022	HILLTOP SECURITIES		5,684,300	5,000,000	0
375280-MN-1	GILBERT GENERAL OBLIGATI 3.500 2038 07		04/28/2022	WELLS FARGO SECURITIES		9,723,960	9,820,000	0
379699-7Z-8	GLOUCESTER CO GENERAL OB 4.000 2036 03		05/18/2022	CITIGROUP GLOBAL MARKETS		697,767	700,000	0
379699-8A-2	GLOUCESTER CO GENERAL OB 4.000 2037 03		05/18/2022	CITIGROUP GLOBAL MARKETS		717,794	725,000	0
379699-8B-0	GLOUCESTER CO GENERAL OB 4.125 2038 03		05/18/2022	CITIGROUP GLOBAL MARKETS		747,810	750,000	0
379699-8C-8	GLOUCESTER CO GENERAL OB 4.125 2039 03		05/18/2022	CITIGROUP GLOBAL MARKETS		772,980	780,000	0
379699-8D-6	GLOUCESTER CO GENERAL OB 4.125 2040 03		05/18/2022	CITIGROUP GLOBAL MARKETS		793,497	805,000	0
379699-8E-4	GLOUCESTER CO GENERAL OB 4.250 2041 03		05/18/2022	CITIGROUP GLOBAL MARKETS		837,799	840,000	0
421110-7B-7	HAYS CONSOL ISD GO S2022 4.000 2042 02		08/12/2022	FHN FINANCIAL		5,431,979	5,325,000	0
421110-7C-5	HAYS CONSOL ISD GO S2022 4.000 2043 02		08/12/2022	FHN FINANCIAL		9,385,130	9,220,000	0
494656-X8-9	KING & SNOHOMISH CO SD # 4.000 2040 12		08/10/2022	PIPER JAFFRAY		12,391,200	12,000,000	0
558495-PF-8	MADISON MET SCH DIST GO 4.000 2041 03		04/26/2022	J P MORGAN CHASE SECURITIES INC		12,298,348	11,960,000	0
566897-XX-7	MARICOPA CO SCH DIST #4 5.000 2032 07		04/01/2022	STIFEL NICOLAUS & CO INC		1,220,690	1,000,000	0
567320-HT-6	MARICOPA CO SD #65 LITTL 5.000 2037 07		05/18/2022	STIFEL NICOLAUS & CO INC		1,139,954	1,050,000	0
58178C-FS-1	MCKINNEY GENERAL OBLIGAT 3.500 2034 08		05/25/2022	RAYMOND JAMES & ASSOC		770,404	775,000	0
58178C-FT-9	MCKINNEY GENERAL OBLIGAT 3.625 2035 08		05/25/2022	RAYMOND JAMES & ASSOC		777,941	780,000	0
602409-NJ-9	MILWAUKEE METRO SEWER DI 3.250 2033 10		04/25/2022	J P MORGAN CHASE SECURITIES INC		2,379,145	2,395,000	0
61366A-JE-8	MONTGOMERY CNTY GO REF S 3.000 2036 04		04/01/2022	PIPER JAFFRAY		4,504,502	4,525,000	0
61366A-JF-5	MONTGOMERY CNTY GO REF S 3.000 2037 04		04/01/2022	PIPER JAFFRAY		4,481,877	4,525,000	0
613580-EW-5	MONTGOMERY CO GENERAL OB 5.000 2038 07		06/29/2022	MORGAN STANLEY		11,725,641	10,260,000	0
613580-EX-3	MONTGOMERY CO GENERAL OB 5.000 2039 07		06/29/2022	MORGAN STANLEY		12,275,096	10,775,000	0
61334P-FA-6	MONTGOMERY CO GENERAL OB 4.000 2040 08		08/18/2022	J P MORGAN CHASE SECURITIES INC		14,593,740	14,000,000	0
61334P-FB-4	MONTGOMERY CO GENERAL OB 4.000 2041 08		08/18/2022	J P MORGAN CHASE SECURITIES INC		14,498,680	14,000,000	0
61334P-FC-2	MONTGOMERY CO GENERAL OB 4.000 2042 08		08/18/2022	J P MORGAN CHASE SECURITIES INC		14,439,600	14,000,000	0
654064-HE-7	NICOLET WI HIGH SCH DIST 3.500 2035 03		05/24/2022	PIPER JAFFRAY		4,193,381	4,245,000	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
654064-HF-4	NICOLET WI HIGH SCH DIST 3.625 2036 03		05/24/2022	PIPER JAFFRAY		4,355,006	4,395,000	0
670029-WF-0	NOVI CMNTY SCH DIST GO S 4.000 2033 05		04/01/2022	STIFEL NICOLAUS & CO INC		551,060	500,000	0
670029-WG-8	NOVI CMNTY SCH DIST GO S 4.000 2034 05		04/01/2022	STIFEL NICOLAUS & CO INC		491,445	450,000	0
670029-WH-6	NOVI CMNTY SCH DIST GO S 4.000 2035 05		04/01/2022	STIFEL NICOLAUS & CO INC		872,604	805,000	0
670029-WJ-2	NOVI CMNTY SCH DIST GO S 4.000 2036 05		04/01/2022	STIFEL NICOLAUS & CO INC		368,247	340,000	0
670029-WK-9	NOVI CMNTY SCH DIST GO S 4.000 2037 05		04/01/2022	STIFEL NICOLAUS & CO INC		378,448	350,000	0
670029-WL-7	NOVI CMNTY SCH DIST GO S 4.000 2038 05		04/01/2022	STIFEL NICOLAUS & CO INC		539,750	500,000	0
670029-WM-5	NOVI CMNTY SCH DIST GO S 4.000 2039 05		04/01/2022	STIFEL NICOLAUS & CO INC		1,022,134	950,000	0
670029-WN-3	NOVI CMNTY SCH DIST GO S 4.000 2040 05		04/01/2022	STIFEL NICOLAUS & CO INC		806,280	750,000	0
670029-WP-8	NOVI CMNTY SCH DIST GO S 4.000 2041 05		04/01/2022	STIFEL NICOLAUS & CO INC		537,075	500,000	0
670029-WQ-6	NOVI CMNTY SCH DIST GO S 4.000 2042 05		04/01/2022	STIFEL NICOLAUS & CO INC		455,757	425,000	0
670029-WS-2	NOVI CMNTY SCH DIST GO S 4.000 2044 05		04/01/2022	STIFEL NICOLAUS & CO INC		1,578,065	1,485,000	0
804328-KC-5	SAUK CO GENERAL OBLIGATI 3.125 2036 04		03/16/2022	J P MORGAN CHASE SECURITIES INC		2,630,521	2,635,000	0
82519P-DR-4	SHORELINE GENERAL OBLIGA 4.125 2041 12		05/18/2022	HILLTOP SECURITIES		2,803,106	2,835,000	0
829596-YD-1	SIOUX FALLS SCH DIST #49 3.000 2045 08		02/23/2022	MORGAN STANLEY		5,563,973	5,515,000	0
829596-YE-9	SIOUX FALLS SCH DIST #49 3.000 2046 08		02/23/2022	MORGAN STANLEY		8,068,880	8,005,000	0
787642-6G-7	ST CHARLES CO FRANCIS HO 5.000 2038 03		03/18/2022	STIFEL NICOLAUS & CO INC		2,386,780	2,000,000	0
787642-6H-5	ST CHARLES CO FRANCIS HO 5.000 2039 03		03/18/2022	STIFEL NICOLAUS & CO INC		3,272,170	2,750,000	0
890346-QD-4	TOOELE CO SCH DIST GO S2 3.750 2037 06		05/19/2022	MORGAN STANLEY		2,749,295	2,765,000	0
890346-QE-2	TOOELE CO SCH DIST GO S2 3.875 2038 06		05/19/2022	MORGAN STANLEY		2,868,278	2,870,000	0
890346-QF-9	TOOELE CO SCH DIST GO S2 3.875 2039 06		05/19/2022	MORGAN STANLEY		2,952,495	2,980,000	0
902273-ZJ-3	TYLER ISD GEN OBLIG S202 3.875 2040 02		06/29/2022	FHN FINANCIAL		4,948,474	5,040,000	0
902273-ZK-0	TYLER ISD GEN OBLIG S202 3.875 2041 02		06/29/2022	FHN FINANCIAL		5,169,917	5,290,000	0
90634P-RB-7	UNION COUNTY GENERAL OBL 3.125 2033 03		06/08/2022	RBC CAPITAL MARKETS		5,996,653	6,005,000	521
90634P-RC-5	UNION COUNTY GENERAL OBL 3.125 2034 03		06/08/2022	RBC CAPITAL MARKETS		6,044,533	6,095,000	529
915556-AK-0	UPPER BRUSHY CREEK WC & 2.500 2032 08		02/18/2022	CITIGROUP GLOBAL MARKETS		1,859,771	1,870,000	0
915556-AL-8	UPPER BRUSHY CREEK WC & 2.625 2033 08		02/18/2022	CITIGROUP GLOBAL MARKETS		1,934,013	1,935,000	0
915556-AM-6	UPPER BRUSHY CREEK WC & 2.625 2034 08		02/18/2022	CITIGROUP GLOBAL MARKETS		1,990,500	2,000,000	0
915556-AN-4	UPPER BRUSHY CREEK WC & 2.625 2035 08		02/18/2022	CITIGROUP GLOBAL MARKETS		2,038,082	2,060,000	0
915556-AP-9	UPPER BRUSHY CREEK WC & 2.750 2036 08		02/18/2022	CITIGROUP GLOBAL MARKETS		2,119,943	2,125,000	0
943363-QS-3	WAUSAU SCHOOL DIST GO S2 4.000 2039 03		06/14/2022	J P MORGAN CHASE SECURITIES INC		6,805,233	6,855,000	0
95640H-KG-2	WEST VALLEY-MISSION CCD 3.750 2042 08		06/10/2022	MORGAN STANLEY		8,078,823	8,170,000	0
95640H-KH-0	WEST VALLEY-MISSION CCD 3.875 2043 08		06/10/2022	MORGAN STANLEY		8,609,197	8,665,000	0
969888-BC-9	WILLIAMSON CO GO S2022 4.000 2040 02		06/28/2022	RAYMOND JAMES & ASSOC		3,319,674	3,315,000	0
969888-BD-7	WILLIAMSON CO GO S2022 4.000 2041 02		06/28/2022	RAYMOND JAMES & ASSOC		2,865,000	2,865,000	0
969888-BE-5	WILLIAMSON CO GO S2022 4.000 2042 02		06/28/2022	RAYMOND JAMES & ASSOC		2,987,820	3,000,000	0
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						354,023,831	347,195,000	45,634
Bonds - U.S. Special Revenues								
239018-FU-3	DAVIS CNTY SALES TAX REV 4.125 2037 04		09/29/2022	FHN FINANCIAL		2,867,863	2,885,000	0
25477G-VB-8	DISTRICT OF COLUMBIA INC 3.813 2030 07		07/13/2022	BAS-MERRILL LYNCH		12,000,000	12,000,000	0
45528U-2U-4	INDIANAPOLIS LOC PUB STR 4.000 2038 01		02/16/2022	WELLS FARGO SECURITIES		1,975,481	1,705,000	0
45528U-2V-2	INDIANAPOLIS LOC PUB STR 4.000 2039 01		02/16/2022	WELLS FARGO SECURITIES		2,051,474	1,775,000	0
45528U-2W-0	INDIANAPOLIS LOC PUB STR 4.000 2040 01		02/16/2022	WELLS FARGO SECURITIES		2,127,082	1,845,000	0
45528U-2X-8	INDIANAPOLIS LOC PUB STR 4.000 2041 01		02/16/2022	WELLS FARGO SECURITIES		2,209,901	1,920,000	0
45528U-2Y-6	INDIANAPOLIS LOC PUB STR 4.000 2042 01		02/16/2022	WELLS FARGO SECURITIES		1,659,048	1,445,000	0
45528U-2Z-3	INDIANAPOLIS LOC PUB STR 4.000 2043 01		02/16/2022	WELLS FARGO SECURITIES		2,374,506	2,075,000	0
594695-2U-1	MICHIGAN TRUNK LINE S202 4.000 2037 11		03/15/2022	HILLTOP SECURITIES		5,576,350	5,000,000	67,778
594695-2W-7	MICHIGAN TRUNK LINE S202 4.000 2039 11		03/15/2022	HILLTOP SECURITIES		8,330,775	7,500,000	101,667
64580C-LY-1	NEW JERSEY ENVR INFRA GR 3.250 2034 09		06/07/2022	CITIGROUP GLOBAL MARKETS		2,056,346	2,075,000	0
64580C-LZ-8	NEW JERSEY ENVR INFRA GR 3.375 2035 09		06/07/2022	CITIGROUP GLOBAL MARKETS		2,131,541	2,135,000	0
74823Y-FD-2	QUEEN CREEK EXCISE TAX R 3.875 2039 08		05/11/2022	BAS-MERRILL LYNCH		4,891,689	4,950,000	0
74823Y-FE-0	QUEEN CREEK EXCISE TAX R 3.875 2040 08		05/11/2022	BAS-MERRILL LYNCH		3,434,900	3,500,000	0
771902-HK-2	ROCHESTER HLTH CARE FAC 3.250 2040 11		03/25/2022	BAS-MERRILL LYNCH		24,655,500	25,000,000	0
592481-RE-7	ST LOUIS METRO SWR DIST 5.000 2042 05		05/25/2022	BAS-MERRILL LYNCH		510,062	450,000	0
88283L-HU-3	TEXAS TRANS COMM HIGHWAY 5.178 2030 04		05/03/2022	GOLDMAN SACHS & CO		9,385,124	8,765,000	42,864

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
882854-8C-9	TEXAS WATER DEV BRD GREE 3.750 2043 08		06/09/2022	PIPER JAFFRAY		16,903,383	17,150,000	0
896572-EZ-3	TRINITY RIVER AUTH MOUNT 3.375 2037 08		06/08/2022	CITIGROUP GLOBAL MARKETS		3,835,064	3,860,000	0
896572-FA-7	TRINITY RIVER AUTH MOUNT 3.375 2038 08		06/08/2022	CITIGROUP GLOBAL MARKETS		3,928,953	3,990,000	0
92818F-CV-5	VIRGINIA PSA MONTGOMERY 3.250 2037 02		04/12/2022	MORGAN STANLEY		5,743,974	5,825,000	0
92818F-CW-3	VIRGINIA PSA MONTGOMERY 3.375 2038 02		04/12/2022	MORGAN STANLEY		5,962,521	6,010,000	0
92818H-WK-3	VIRGINIA PUBLIC SCH AUTH 4.000 2043 08		04/20/2022	BAS-MERRILL LYNCH		6,634,226	6,460,000	0
3133BM-Q5-7	FHLMC PASS THR #QF0476 5.000 2052 09		09/30/2022	CITIGROUP GLOBAL MARKETS		11,703,537	11,906,317	4,961
3132DN-QA-4	FHLMC PASS THR #SD1349 3.500 2048 03		10/21/2022	CITIGROUP GLOBAL MARKETS		14,037,975	15,839,746	36,959
3133TL-4S-4	FSPC T-17 A5 7.160 2029 07		01/01/2022	PAR WRITE-UP		49	49	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						156,987,324	156,066,112	254,229
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00795@-AD-9	ADVANTAGE CAPITAL 2017 STATE TC SER A-4 0.000 2025 03		01/01/2022	PRIOR PERIOD ADJUSTMENT		129,437	129,437	2,495
00795@-AH-0	ADVANTAGE CAPITAL 2017 STATE TC SER B-4 0.000 2025 03		01/01/2022	PRIOR PERIOD ADJUSTMENT		92,212	92,212	2,272
71678#-AB-4	PETROS CONNECTICUT FUND I LLC 0.000 2026 12		01/01/2022	PRIOR PERIOD ADJUSTMENT		666,152	666,152	1,564
71676@-AA-0	PETROS PACESETTER OREG .000 2026 12		01/01/2022	PRIOR PERIOD ADJUSTMENT		269,792	269,792	0
00805@-AH-8	ADVANTAGE CAPITAL 2021 S --- 2029 05		08/30/2022	ADVANTAGE CAPITAL		192,781	192,781	0
02361D-AY-6	AMEREN ILLINOIS 3.850 2032 09		08/16/2022	WELLS FARGO SECURITIES		1,987,200	2,000,000	0
031162-DD-9	AMGEN INC 3.000 2029 02		02/17/2022	CITIGROUP GLOBAL MARKETS		3,987,480	4,000,000	0
031162-DE-7	AMGEN INC 3.350 2032 02		02/18/2022	CITIGROUP GLOBAL MARKETS		4,027,600	4,000,000	372
031162-DH-0	AMGEN INC 4.050 2029 08		08/15/2022	BAS-MERRILL LYNCH		4,993,350	5,000,000	0
031162-DJ-6	AMGEN INC 4.200 2033 03		08/15/2022	BAS-MERRILL LYNCH		4,999,900	5,000,000	0
032654-AZ-8	ANALOG DEVICES INC (144A 3.450 2027 06		10/07/2022	EXCHANGED		1,836,800	2,000,000	21,467
053332-BB-7	AUTOZONE INC 4.750 2032 08		07/19/2022	BAS-MERRILL LYNCH		1,998,100	2,000,000	0
06051G-KW-8	BANK OF AMERICA CORP 4.948 2028 07		07/19/2022	BAS-MERRILL LYNCH		3,000,000	3,000,000	0
06051G-KY-4	BANK OF AMERICA CORP 5.015 2033 07		07/19/2022	BAS-MERRILL LYNCH		2,000,000	2,000,000	0
06406R-BH-9	BANK OF NEW YORK MELLON 4.289 2033 06		06/08/2022	GOLDMAN SACHS & CO		5,000,000	5,000,000	0
06406R-BK-2	BANK OF NEW YORK MELLON 4.596 2030 07		07/19/2022	MORGAN STANLEY		2,000,000	2,000,000	0
06406R-BB-2	BANK OF NEW YORK MELLON 2.500 2032 01		01/19/2022	GOLDMAN SACHS & CO		4,985,050	5,000,000	0
110122-DU-9	BRISTOL-MYERS SQUIBB 2.950 2032 03		03/29/2022	VARIOUS		11,857,740	12,000,000	11,882
141781-BS-2	CARGILL INC (144A) 2.125 2031 11		08/10/2022	VARIOUS		5,150,277	6,050,000	25,535
15189W-AP-5	CENTERPOINT ENERGY RESOU 4.400 2032 07		06/07/2022	BAS-MERRILL LYNCH		4,995,400	5,000,000	0
17252M-AN-0	CINTAS CORPORATE NO 2 3.700 2027 04		06/16/2022	U S BANCORP		2,142,030	2,200,000	18,089
75524K-PT-5	CITIZENS BANK NA 6.064 2025 10		10/20/2022	MORGAN STANLEY		2,500,000	2,500,000	0
194162-AP-8	COLGATE-PALMOLIVE 3.250 2032 08		08/01/2022	BARCLAYS CAPITAL INC		2,973,630	3,000,000	0
26442U-AN-4	DUKE ENERGY PROGRESS 3.400 2032 04		03/14/2022	MUFG SECURITIES AMERICAS INC		2,992,110	3,000,000	0
278062-AH-7	EATON CORP 4.150 2033 03		08/16/2022	DEUTSCHE BANC		5,995,740	6,000,000	0
29736R-AA-8	ESTEE LAUDER CO 5.750 2033 10		07/26/2022	MIZUHO INTERNATIONAL PLC		5,752,850	5,000,000	82,257
36264F-AL-5	GSK CONSUMER HEALTHCARE 3.375 2029 03		03/21/2022	BAS-MERRILL LYNCH		6,949,110	7,000,000	0
36264F-AM-3	GSK CONSUMER HEALTHCARE 3.625 2032 03		03/22/2022	GOLDMAN SACHS & CO		2,986,050	3,000,000	0
437076-CP-5	HOME DEPOT INC 3.250 2032 04		03/24/2022	MORGAN STANLEY		6,963,670	7,000,000	0
446150-BB-9	HUNTINGTON BANCSHARES 4.443 2028 08		08/01/2022	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	0
459200-KT-7	IBM CORP 4.150 2027 07		07/20/2022	J P MORGAN CHASE SECURITIES INC		9,987,000	10,000,000	0
46647P-CU-8	JPMORGAN CHASE & CO 2.963 2033 01		01/18/2022	J P MORGAN CHASE SECURITIES INC		10,000,000	10,000,000	0
49306S-AA-4	KEY BANK NA 4.390 2027 12		06/14/2022	VARIOUS		7,110,128	7,190,000	1,510
49326E-EN-9	KEYCORP 4.789 2033 06		05/17/2022	SEAPORT GROUP		2,992,650	3,000,000	0
539830-BC-2	LOCKHEED MARTIN CORP 3.600 2035 03		07/19/2022	CITIGROUP GLOBAL MARKETS		4,757,450	5,000,000	70,000
61747Y-EL-5	MORGAN STANLEY 2.943 2033 01		01/19/2022	MORGAN STANLEY		6,000,000	6,000,000	0
61747Y-EV-3	MORGAN STANLEY 6.296 2028 10		10/14/2022	MORGAN STANLEY		5,000,000	5,000,000	0
620076-BW-8	MOTOROLA SOLUTIONS INC 5.600 2032 06		05/17/2022	DEUTSCHE BANC		4,993,150	5,000,000	0
637432-PA-7	NATIONAL RURAL UTILITIES 5.800 2033 01		10/20/2022	RBC CAPITAL MARKETS		1,998,980	2,000,000	0
654106-AK-9	NIKE INC 2.850 2030 03		08/17/2022	BNP PARIBAS		4,699,450	5,000,000	56,208
655844-CM-8	NORFOLK SOUTHERN CORP 3.000 2032 03		04/18/2022	VARIOUS		7,908,984	8,200,000	20,350
666807-BS-0	NORTHROP GRUMMAN CORP 4.400 2030 05		03/28/2022	CITIGROUP GLOBAL MARKETS		3,188,970	3,000,000	54,633
701094-AS-3	PARKER-HANNIFIN CORP 4.500 2029 09		06/07/2022	WELLS FARGO SECURITIES		3,005,340	3,000,000	0
74340X-BT-7	PROLOGIS LP 4.625 2033 01		09/15/2022	BAS-MERRILL LYNCH		1,993,300	2,000,000	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
854502-AQ-4	STANLEY BLACK & DECKER 3.000 2032 05		02/23/2022	WELLS FARGO SECURITIES		3,977,800	4,000,000	333
857477-BT-9	STATE STREET CORP 2.623 2033 02		02/14/2022	CITIGROUP GLOBAL MARKETS		4,868,450	5,000,000	3,279
857477-BV-4	STATE STREET CORP 4.164 2033 08		08/02/2022	MORGAN STANLEY		3,015,630	3,000,000	0
89788M-AG-7	TRUIST FINANCIAL CORP 4.123 2028 06		06/01/2022	TRUIST SECURITIES		10,000,000	10,000,000	0
91159H-JD-3	US BANCORP 2.677 2033 01		01/20/2022	U S BANCORP		5,000,000	5,000,000	0
91159H-JF-8	US BANCORP 4.548 2028 07		07/19/2022	U S BANCORP		10,000,000	10,000,000	0
925650-AD-5	VICI PROPERTIES 5.125 2032 05		04/20/2022	J P MORGAN CHASE SECURITIES INC		3,991,160	4,000,000	0
95000U-2V-4	WELLS FARGO & CO 3.526 2028 03		03/17/2022	WELLS FARGO SECURITIES		2,000,000	2,000,000	0
95000U-3B-7	WELLS FARGO & CO 4.897 2033 07		07/20/2022	MORGAN STANLEY		3,012,000	3,000,000	0
963320-AZ-9	WHIRLPOOL CORP 4.700 2032 05		05/02/2022	MIZUHO INTERNATIONAL PLC		2,476,525	2,500,000	0
98138H-AG-6	WORKDAY INC 3.500 2027 04		03/30/2022	MORGAN STANLEY		4,997,050	5,000,000	0
98978V-AS-2	ZOETIS INC 2.000 2030 05		01/25/2022	CITIGROUP GLOBAL MARKETS		1,917,720	2,000,000	8,000
13607H-R5-3	CANADIAN IMPERIAL BANK 3.600 2032 04	A	03/30/2022	CIBC WORLD MARKETS		14,946,300	15,000,000	0
13607H-R6-1	CANADIAN IMPERIAL BANK 3.450 2027 04	A	03/30/2022	CIBC WORLD MARKETS		6,991,110	7,000,000	0
136375-DC-3	CANADIAN NATIONAL RAILWA 3.850 2032 08	A	08/03/2022	CITIGROUP GLOBAL MARKETS		7,996,080	8,000,000	0
56501R-AN-6	MANULIFE FINANCIAL CORP 3.703 2032 03	A	03/14/2022	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	0
034863-BB-5	ANGLO AMERICAN CAPITAL (3.875 2029 03	D	03/15/2022	BNP PARIBAS		2,000,240	2,000,000	215
067316-AF-6	BACARDI LTD (144A) 4.700 2028 05	D	01/24/2022	BAS-MERRILL LYNCH		3,354,450	3,000,000	27,808
25243Y-BG-3	DIAGEO CAPITAL PLC 5.300 2027 10	D	10/20/2022	MORGAN STANLEY		3,001,440	3,000,000	0
25243Y-BH-1	DIAGEO CAPITAL PLC 5.500 2033 01	D	10/20/2022	MORGAN STANLEY		8,025,120	8,000,000	0
902613-AK-4	UBS GROUP AG (144A) 2.746 2033 02	D	02/22/2022	CITIGROUP GLOBAL MARKETS		2,833,770	3,000,000	9,840
902613-AP-3	UBS GROUP AG (144A) 4.751 2028 05	D	05/03/2022	UBS AG		1,000,000	1,000,000	0
17329M-CL-1	CMLTI 2021-J2 A7A CMO (1 2.500 2051 07		07/14/2022	CITIGROUP GLOBAL MARKETS		1,678,231	1,850,565	2,185
362925-BK-4	GSMBS 2022-PJ5 A24 (144A 3.000 2052 10		05/26/2022	GOLDMAN SACHS & CO		13,632,790	14,305,601	35,764
46655D-AB-8	JPMMT 2022-2 A2 CMO 3.000 2052 08		02/24/2022	J P MORGAN CHASE SECURITIES INC		14,513,653	14,842,981	33,397
46655D-AD-4	JPMMT 2022-2 A4 (144A) 3.000 2052 08		02/24/2022	J P MORGAN CHASE SECURITIES INC		3,896,919	3,921,428	8,823
46655K-AE-6	JPMMT 2022-6 A4 (144A) 3.000 2052 11		05/25/2022	J P MORGAN CHASE SECURITIES INC		13,637,816	14,322,616	35,807
69376D-AA-0	PSMC 2021-3 A1 (144A) 2.500 2051 08		05/05/2022	WELLS FARGO SECURITIES		3,735,165	4,314,213	3,296
74938X-AD-1	ROCT 2022-3 A5 (144A) 3.000 2052 05		04/22/2022	BAS-MERRILL LYNCH		5,410,127	5,749,720	12,937
81748W-AK-2	SEMT 2021-4 A10 CMO (144 2.500 2051 06		07/14/2022	WELLS FARGO SECURITIES		2,887,879	3,102,119	3,662
81749C-AA-7	SEMT 2022-1 A1 CMO 2.500 2052 02		01/19/2022	MORGAN STANLEY		9,233,000	9,472,780	16,446
949930-AD-3	WFMBS 2022-2 A4 CMO 2.500 2051 12		04/21/2022	WELLS FARGO SECURITIES		17,501,106	19,000,353	32,987
06539V-AD-0	BANK 2022-BNK39 A3 2.675 2055 02		01/26/2022	BAS-MERRILL LYNCH		5,049,735	5,000,000	3,344
054976-AD-7	BBCMS 2022-C17 A4 4.174 2055 09		08/16/2022	BARCLAYS CAPITAL INC		20,198,760	20,000,000	16,232
08163N-BH-7	BMARK 2022-B32 A4 2.742 2055 01		02/01/2022	J P MORGAN CHASE SECURITIES INC		12,119,947	12,000,000	13,711
05606F-AA-1	BX 2019-OC11 A 3.202 2041 12		08/09/2022	VARIOUS		9,549,219	10,000,000	13,786
12528Y-AE-3	CF 2019-CF2 A4 2.623 2052 11		01/14/2022	CREDIT SUISSE FIRST BOSTON		5,944,245	5,892,000	7,729
12655Q-AA-3	CSMC 2020-WEST A 3.040 2035 02		02/16/2022	BAS-MERRILL LYNCH		4,894,141	5,000,000	7,178
23306J-AJ-5	DBJPM 2020-C9 A3 1.882 2053 08		06/16/2022	BAS-MERRILL LYNCH		4,454,492	5,000,000	5,228
36257U-AK-3	GSMS 2019-GC42 A3 2.748 2052 09		05/06/2022	WELLS FARGO SECURITIES		5,447,813	6,000,000	4,123
61771M-AV-2	MSC 2019-H7 A3 3.005 2052 07		08/03/2022	WELLS FARGO SECURITIES		7,410,625	8,000,000	2,671
90353K-AX-7	UBSCM 2018-C13 A3 4.069 2051 10		06/16/2022	UBS AG		11,230,469	11,500,000	25,999
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						464,890,840	473,264,749	703,413
2509999997. Total - Bonds - Part 3						1,201,692,985	1,216,125,861	2,010,264
2509999998. Total - Bonds - Part 5						21,046,707	21,263,261	12,962
2509999999. Total - Bonds						1,222,739,692	1,237,389,122	2,023,226
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						1,222,739,692	XXX	2,023,226

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																				
91282C-BJ-9	U S TREASURY NOTES .750		12/02/2022	NOMURA SECURITIES INTL		18,430,135	21,350,000	20,794,652	20,859,405	0	72,734	0	72,734	0	20,932,138	0	(2,502,003)	(2,502,003)	215,386	01/31/2028
91282C-BP-5	U S TREASURY NOTES 1.125		12/02/2022	BAS-MERRILL LYNCH		21,980,369	25,000,000	24,907,327	24,918,408	0	11,888	0	11,888	0	24,930,295	0	(2,949,926)	(2,949,926)	355,836	02/29/2028
91282C-BZ-3	U S TREASURY NOTES 1.250		12/02/2022	J P MORGAN CHASE SECURITIES INC		22,060,447	25,000,000	24,988,381	24,989,272	0	1,537	0	1,537	0	24,990,810	0	(2,930,363)	(2,930,363)	342,714	04/30/2028
876780-AA-5	TAYARRA LTD 3.628	D	02/15/2022	MATURED		25,787	25,787	25,787	25,787	0	0	0	0	0	25,787	0	0	0	234	02/15/2022
36202D-QY-0	GNMA II PASS #3171 5.500		12/20/2022	VARIOUS		2,177	2,177	2,080	2,087	0	90	0	90	0	2,177	0	0	0	58	12/20/2031
36202D-6D-8	GNMA II PASS #3568 5.000		12/20/2022	VARIOUS		21,004	21,004	20,167	20,395	0	609	0	609	0	21,004	0	0	0	542	06/20/2034
36202E-UR-8	GNMA II PASS #4192 4.500		12/20/2022	VARIOUS		46,302	46,302	42,279	42,949	0	3,353	0	3,353	0	46,302	0	0	0	810	07/20/2038
36202E-XT-1	GNMA II PASS #4290 5.500		12/20/2022	VARIOUS		23,038	23,038	22,951	22,943	0	95	0	95	0	23,038	0	0	0	635	11/20/2038
38382D-MM-8	GNR 2020-21 CD CMO 2.250		12/20/2022	VARIOUS		1,847,810	1,847,810	1,865,566	1,861,456	0	(13,646)	0	(13,646)	0	1,847,810	0	0	0	16,395	02/20/2050
38380M-7A-3	GNR 2019-55 AE (PROJEC 3.000		12/16/2022	VARIOUS		312,981	312,981	316,307	314,049	0	(1,067)	0	(1,067)	0	312,981	0	0	0	5,282	12/16/2059
83162C-VV-2	SBAP 2013-20J 1 3.370		10/01/2022	VARIOUS		1,013,449	1,013,449	1,016,933	1,010,616	0	2,834	0	2,834	0	1,013,449	0	0	0	26,632	10/01/2033
83162C-VY-6	SBAP 2013-20L 1 3.380		12/01/2022	VARIOUS		623,877	623,877	625,046	620,934	0	2,942	0	2,942	0	623,877	0	0	0	16,821	12/01/2033
83162C-ZW-6	SBAP 2018-20J 1 3.770		10/01/2022	VARIOUS		1,303,518	1,303,518	1,303,469	1,299,852	0	3,666	0	3,666	0	1,303,518	0	0	0	43,019	10/01/2038
83162C-B8-5	SBAP 2019-20E 1 2.880		11/01/2022	VARIOUS		427,256	427,256	427,256	426,762	0	494	0	494	0	427,256	0	0	0	9,080	05/01/2039
831641-FL-4	SBIC 2018-10B 1 3.548		09/12/2022	VARIOUS		1,369,590	1,369,590	1,369,590	1,369,348	0	242	0	242	0	1,369,590	0	0	0	40,226	09/10/2028
0109999999. Subtotal - Bonds - U.S. Governments						69,487,740	78,366,789	77,727,792	77,784,262	0	85,770	0	85,770	0	77,870,032	0	(8,382,292)	(8,382,292)	1,073,669	XXX
Bonds - U.S. States, Territories and Possessions																				
68609B-NH-6	OREGON GENERAL OBLIGAT 5.000		09/19/2022	SIEBERT WILLIAMS SHANK & CO LLC		1,064,450	1,000,000	1,164,860	1,064,293	0	(12,413)	0	(12,413)	0	1,051,880	0	12,570	12,570	56,944	08/01/2032
880541-WZ-6	TENNESSEE GENERAL OBLI 5.000		07/08/2022	RBC CAPITAL MARKETS		3,308,610	3,000,000	3,276,750	3,403,501	0	(44,231)	84,660	(128,891)	0	3,274,610	0	34,000	34,000	142,083	08/01/2033
93974D-XX-1	WASHINGTON GO MOTOR VE 5.000		12/07/2022	BARCLAYS CAPITAL INC		10,777,628	10,000,000	10,507,200	11,298,092	0	(206,243)	607,824	(814,066)	0	10,484,026	0	293,602	293,602	675,576	08/01/2033
97705L-8P-5	WISCONSIN GENERAL OBLI 5.000		09/15/2022	PIPER JAFFRAY		5,282,000	5,000,000	5,996,250	5,360,755	0	(74,847)	0	(74,847)	0	5,285,908	0	(3,908)	(3,908)	220,833	05/01/2029
97705M-QQ-1	WISCONSIN GENERAL OBLI 2.297		11/03/2022	TENDERED		5,179,800	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	(681,614)	05/01/2030
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						25,612,488	25,000,000	26,945,060	27,126,641	0	(337,734)	692,484	(1,030,218)	0	26,096,423	0	336,264	336,264	413,823	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
041431-NS-2	ARLINGTON CO GENERAL O 3.750		02/15/2022	REDEEMED		2,295,000	2,295,000	2,350,355	2,295,871	0	(871)	0	(871)	0	2,295,000	0	0	0	43,031	02/15/2033
041431-PT-8	ARLINGTON CO GENERAL O 3.750		12/27/2022	MUNI CENTER		102,364	100,000	103,289	101,043	0	(386)	0	(386)	0	100,657	0	1,707	1,707	5,146	08/15/2032
118565-XJ-4	BUCKS CO GENERAL OBLIG 4.000		08/03/2022	VARIOUS		1,119,051	1,050,000	1,201,494	1,119,170	0	(8,313)	0	(8,313)	0	1,110,857	0	8,194	8,194	29,878	05/01/2030
134159-ZG-0	CAMPBELL UHSD GO TAXAB .323		08/01/2022	MATURED		340,000	340,000	340,000	340,000	0	0	0	0	0	340,000	0	0	0	1,098	08/01/2022
139078-BM-0	CANYONS SCHOOL DIST GO 4.000		06/15/2022	REDEEMED		6,500,000	6,500,000	6,776,965	6,535,470	0	(35,470)	0	(35,470)	0	6,500,000	0	0	0	130,000	06/15/2028
139078-BP-3	CANYONS SCHOOL DIST GO 4.000		06/15/2022	REDEEMED		6,950,000	6,950,000	7,203,953	6,982,608	0	(32,608)	0	(32,608)	0	6,950,000	0	0	0	139,000	06/15/2030
147051-TR-7	CARY GENERAL OBLIGATIO 4.000		03/01/2022	MATURED		1,115,000	1,115,000	1,185,067	1,115,000	0	0	0	0	0	1,115,000	0	0	0	22,300	03/01/2022
14984P-AF-2	CECIL CO GENERAL OBLIG 3.000		06/27/2022	PIPER JAFFRAY		455,146	445,000	467,415	453,915	0	(1,079)	0	(1,079)	0	452,835	0	2,311	2,311	7,713	12/01/2026
14984P-AN-5	CECIL CO GENERAL OBLIG 3.000		06/28/2022	HILLTOP SECURITIES		3,760,458	3,700,000	3,886,369	3,774,123	0	(9,026)	0	(9,026)	0	3,765,097	0	(4,639)	(4,639)	64,442	12/01/2026
149843-Q2-3	CECIL CO GENERAL OBLIG 3.500		11/21/2022	JEFFERIES & CO INC		2,962,765	2,935,000	3,042,186	2,963,123	0	(10,532)	0	(10,532)	0	2,952,590	0	10,175	10,175	109,003	05/01/2030
161035-HC-7	CHARLOTTE GENERAL OBLI 4.000		08/08/2022	INSPEREX LLC		3,916,552	3,695,000	4,174,981	3,932,755	0	(30,698)	0	(30,698)	0	3,902,057	0	14,495	14,495	163,812	07/01/2032
16532L-HQ-2	CHESAPEAKE GENERAL OBL 5.000		06/01/2022	REDEEMED		2,825,000	2,825,000	3,264,259	2,845,871	0	(20,871)	0	(20,871)	0	2,825,000	0	0	0	70,625	06/01/2030
16532L-HR-0	CHESAPEAKE GENERAL OBL 5.000		06/01/2022	REDEEMED		1,485,000	1,485,000	1,708,953	1,495,663	0	(10,663)	0	(10,663)	0	1,485,000	0	0	0	37,125	06/01/2031
181288-QH-7	CLARK CO SCH DIST #117 4.000		08/03/2022	WELLS FARGO SECURITIES		4,044,249	3,825,000	4,367,768	4,079,956	0	(32,820)	0	(32,820)	0	4,047,136	0	(2,887)	(2,887)	103,700	12/01/2030
184540-3N-0	CLEAR CREEK ISD GO REF 5.000		02/15/2022	REDEEMED		6,515,000	6,515,000	7,701,447	6,531,714	0	(16,714)	0	(16,714)	0	6,515,000	0	0	0	162,875	02/15/2027
194738-8S-2	COLLIN CO GENERAL OBLI 5.000		02/15/2022	REDEEMED		1,315,000	1,315,000	1,568,361	1,318,570	0	(3,570)	0	(3,570)	0	1,315,000	0	0	0	32,875	02/15/2029
198036-7A-7	COLUMBIA SCHOOL DISTRI 4.375		03/01/2022	REDEEMED		1,265,000	1,265,000	1,365,770	1,266,897	0	(1,897)	0	(1,897)	0	1,265,000	0	0	0	27,672	03/01/2030
198036-7B-5	COLUMBIA SCHOOL DISTRI 4.500		03/01/2022	REDEEMED		1,485,000	1,485,000	1,616,170	1,487,482	0	(2,482)	0	(2,482)	0	1,485,000	0	0	0	33,413	03/01/2031
198036-7C-3	COLUMBIA SCHOOL DISTRI 4.500		03/01/2022	REDEEMED		1,335,000	1,335,000	1,445,925	1,337,096	0	(2,096)	0	(2,096)	0	1,335,000	0	0	0	30,038	03/01/2032
199491-7F-2	COLUMBUS GENERAL OBLIG 4.500		08/15/2022	REDEEMED		12,930,000	12,930,000	14,330,319	13,029,925	0	(99,925)	0	(99,925)	0	12,930,000	0	0	0	581,850	02/15/2033
199820-5V-9	COMAL ISD GO REF S2015 4.000		11/15/2022	MUNI CENTER		4,934,555	4,925,000	5,253,744	4,974,384	0	(40,188)	0	(40,188)	0	4,934,196	0	358	358	255,006	02/01/2035
235308-VD-2	DALLAS ISD GENERAL OBL 5.000		11/28/2022	MORGAN STANLEY		2,078,240	2,000,000	2,318,740	2,092,869	0	(31,556)	0	(31,556)	0	2,061,313	0	16,927	16,927	129,167	08/15/2034

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
249174-HL-0	DENVER CITY & CO SD #1 5.500		12/01/2022	MATURED		5,000,000	5,000,000	6,074,750	5,093,821	0	(93,821)	0	(93,821)	0	5,000,000	0	0	0	275,000	12/01/2022
249174-HM-8	DENVER CITY & CO SD #1 5.500		10/20/2022	MUNI CENTER		2,315,610	2,250,000	2,737,125	2,332,648	0	(34,470)	0	(34,470)	0	2,298,179	0	17,431	17,431	111,031	12/01/2023
270083-E6-1	EANES ISD GENERAL OBLI 5.000		12/05/2022	VARIOUS		1,151,870	1,110,000	1,290,752	1,166,739	0	(19,501)	0	(19,501)	0	1,147,238	0	4,632	4,632	73,563	08/01/2029
283425-JS-6	EL PASO CO SD #11 GO R 4.000		12/01/2022	REDEEMED		5,000,000	5,000,000	5,567,200	5,059,279	0	(59,279)	0	(59,279)	0	5,000,000	0	0	0	200,000	12/01/2030
366155-N8-8	GARLAND ISD GO S2016 (4.000		12/01/2022	SUMRIDGE PARTNERS LLC		4,385,852	4,315,000	4,765,788	4,496,255	0	(51,933)	0	(51,933)	0	4,444,322	0	(58,470)	(58,470)	223,901	02/15/2034
373046-VB-4	GEORGETOWN ISD GO S201 5.000		11/09/2022	MORGAN STANLEY		674,824	650,000	752,466	696,825	0	(10,812)	0	(10,812)	0	686,013	0	(11,189)	(11,189)	40,535	08/15/2031
388640-3A-0	GRAPEVINE-COLLEYVILLE 5.000		06/16/2022	STEPHENS INC		2,610,873	2,440,000	3,029,016	2,684,609	0	(30,860)	0	(30,860)	0	2,653,748	0	(42,875)	(42,875)	103,700	08/15/2029
409558-3W-1	HAMPTON GO S2015A 4.000		11/09/2022	MORGAN STANLEY		3,862,176	3,785,000	4,074,212	3,898,106	0	(25,707)	0	(25,707)	0	3,872,399	0	(10,222)	(10,222)	182,101	09/01/2034
419722-L7-6	HAWAII CO GENERAL OBLI 5.000		07/07/2022	STIFEL NICOLAUS & CO INC		1,091,360	1,000,000	1,084,890	1,109,183	0	(13,163)	11,786	(24,950)	0	1,084,233	0	7,127	7,127	43,056	09/01/2030
426056-XD-4	HENRICO CO PUB IMPT GO 5.000		03/01/2022	MATURED		1,075,000	1,075,000	1,256,492	1,077,822	0	(2,822)	0	(2,822)	0	1,075,000	0	0	0	26,875	03/01/2022
442565-8B-6	HOWARD CO GENERAL OBLI 4.000		02/15/2022	REDEEMED		6,225,000	6,225,000	6,524,547	6,229,927	0	(4,927)	0	(4,927)	0	6,225,000	0	0	0	124,500	02/15/2030
442565-8C-4	HOWARD CO GENERAL OBLI 4.000		02/15/2022	REDEEMED		6,470,000	6,470,000	6,740,252	6,474,400	0	(4,400)	0	(4,400)	0	6,470,000	0	0	0	129,400	02/15/2031
442565-8D-2	HOWARD CO GENERAL OBLI 4.000		02/15/2022	REDEEMED		6,730,000	6,730,000	6,973,491	6,733,912	0	(3,912)	0	(3,912)	0	6,730,000	0	0	0	134,600	02/15/2032
47844P-EN-1	JOHNSON CO GENERAL OBL 4.125		09/01/2022	REDEEMED		2,750,000	2,750,000	2,797,905	2,754,091	0	(4,091)	0	(4,091)	0	2,750,000	0	0	0	113,438	09/01/2032
47844P-EP-6	JOHNSON CO GENERAL OBL 4.125		09/01/2022	REDEEMED		2,860,000	2,860,000	2,896,980	2,863,133	0	(3,133)	0	(3,133)	0	2,860,000	0	0	0	117,975	09/01/2033
478740-RZ-8	JOHNSON CO USD #512 GO 5.000		11/22/2022	MORGAN STANLEY		4,890,003	4,605,000	5,370,535	4,912,290	0	(70,565)	0	(70,565)	0	4,841,725	0	48,278	48,278	264,788	10/01/2032
486063-NZ-9	KATY ISD GO REF S2012A 5.000		02/15/2022	REDEEMED		4,670,000	4,670,000	5,409,541	4,680,529	0	(10,529)	0	(10,529)	0	4,670,000	0	0	0	116,750	02/15/2033
495224-3A-3	KING CO SD #411 ISSAQU 4.000		11/28/2022	VARIOUS		7,981,960	7,750,000	8,978,220	8,333,967	0	(114,703)	0	(114,703)	0	8,219,264	0	(237,304)	(237,304)	305,583	12/01/2031
495080-SW-4	KING CO SD#403 RENTON 4.000		06/16/2022	REDEEMED		5,905,000	5,905,000	6,343,387	5,926,366	0	(21,366)	0	(21,366)	0	5,905,000	0	0	0	127,942	12/01/2031
542264-FM-3	LONE STAR COLLEGE SYST 5.000		11/21/2022	VARIOUS		2,584,769	2,480,000	2,939,767	2,640,422	0	(44,163)	0	(44,163)	0	2,596,259	0	(11,490)	(11,490)	156,728	02/15/2031
548210-QY-2	LOWER MAKEFIELD GENERA 2.500		06/24/2022	SUMRIDGE PARTNERS LLC		1,005,111	1,005,000	1,002,719	1,003,507	0	80	0	80	0	1,003,587	0	1,523	1,523	20,728	03/01/2030
591852-XK-9	MET COUNCIL MPS-ST PAU 3.750		09/01/2022	REDEEMED		3,680,000	3,680,000	3,731,152	3,684,431	0	(4,431)	0	(4,431)	0	3,680,000	0	0	0	138,000	09/01/2030
591852-XM-5	MET COUNCIL MPS-ST PAU 4.000		09/01/2022	REDEEMED		3,980,000	3,980,000	4,055,182	3,986,587	0	(6,587)	0	(6,587)	0	3,980,000	0	0	0	159,200	09/01/2032
600038-LE-1	MILL VALLEY SCH DIST G 4.250		08/01/2022	REDEEMED		4,890,000	4,890,000	5,130,881	4,906,090	0	(16,090)	0	(16,090)	0	4,890,000	0	0	0	207,825	08/01/2036
600038-LH-4	MILL VALLEY SCH DIST G 4.250		08/01/2022	REDEEMED		4,655,000	4,655,000	4,908,791	4,671,922	0	(16,922)	0	(16,922)	0	4,655,000	0	0	0	197,838	08/01/2035
60956P-NU-2	MONMOUTH CO IMPT AUTH 4.000		06/08/2022	GOLDMAN SACHS & CO		2,650,923	2,485,000	2,935,854	2,706,149	0	(20,479)	0	(20,479)	0	2,685,670	0	(34,747)	(34,747)	85,318	08/01/2028
64327T-DU-9	NEW CASTLE CO GENERAL 5.000		06/24/2022	MORGAN STANLEY		7,156,572	6,565,000	8,158,654	7,173,401	0	(76,733)	0	(76,733)	0	7,096,668	0	59,904	59,904	243,452	10/01/2033
66285T-FX-6	NORTH THURSTON PUBLIC 4.000		08/02/2022	SAMCO CAPITAL MARKETS		723,234	680,000	781,837	728,275	0	(6,196)	0	(6,196)	0	722,079	0	1,155	1,155	18,360	12/01/2031
668844-MH-3	NORWALK GENERAL OBLIGA 2.750		07/15/2022	REDEEMED		1,170,000	1,170,000	1,205,334	1,173,360	0	(3,360)	0	(3,360)	0	1,170,000	0	0	0	32,175	07/15/2031
678519-QP-7	OKLAHOMA CITY GEN OBLI 4.000		11/30/2022	MUNI CENTER		152,882	150,000	156,431	151,609	0	(671)	0	(671)	0	150,938	0	1,944	1,944	7,517	03/01/2032
712838-PQ-8	PEORIA GENERAL OBLIGAT 5.000		07/01/2022	REDEEMED		1,600,000	1,600,000	1,717,328	1,600,000	0	0	0	0	0	1,600,000	0	0	0	80,000	07/01/2027
712838-SQ-5	PEORIA GENERAL OBLIGAT 5.000		07/01/2022	REDEEMED		330,000	330,000	361,297	330,000	0	0	0	0	0	330,000	0	0	0	16,500	07/01/2024
712838-SR-3	PEORIA GENERAL OBLIGAT 5.000		07/01/2022	REDEEMED		330,000	330,000	359,865	330,010	0	(10)	0	(10)	0	330,000	0	0	0	16,500	07/01/2025
725769-HW-6	PITTSYLVANIA CO GEN OB 5.000		03/01/2022	MATURED		310,000	310,000	340,067	309,957	0	43	0	43	0	310,000	0	0	0	7,750	03/01/2022
727177-RM-1	PLANO GEN OBLIG LTD RE 5.000		08/03/2022	SAMCO CAPITAL MARKETS		1,061,083	970,000	1,186,155	1,068,592	0	(13,459)	0	(13,459)	0	1,055,133	0	5,950	5,950	44,997	09/01/2033
742327-EB-1	PRINCETON CITY SCH DIS 5.000		12/02/2022	BAS-MERRILL LYNCH		2,097,800	2,000,000	2,300,780	2,096,023	0	(29,538)	0	(29,538)	0	2,066,485	0	31,315	31,315	101,111	12/01/2035
771614-PH-1	ROCHESTER ISD #535 GO 3.000		09/16/2022	RAYMOND JAMES & ASSOC		586,158	585,000	596,876	589,114	0	(935)	0	(935)	0	588,180	0	(2,021)	(2,021)	19,939	02/01/2028
101565-F3-8	SAINT VRAIN VALLEY SD# 4.000		08/09/2022	BNY MELLON CAPITAL MARKETS INC		3,266,563	3,100,000	3,480,060	3,265,690	0	(24,575)	0	(24,575)	0	3,241,115	0	25,448	25,448	81,289	12/15/2030
801283-GB-2	SANTA BARBARA CO CCD G 4.000		12/05/2022	SEAPORT GROUP		1,970,363	1,890,000	2,107,690	1,992,717	0	(19,860)	0	(19,860)	0	1,972,856	0	(2,494)	(2,494)	101,850	08/01/2033
802498-PR-0	SANTA MONICA-MALIBU US 4.000		11/29/2022	MORGAN STANLEY		1,175,146	1,140,000	1,298,346	1,217,867	0	(15,213)	0	(15,213)	0	1,202,654	0	(27,508)	(27,508)	64,600	07/01/2034
812627-BK-2	SEATTLE GENERAL OBLIGA 4.000		08/03/2022	DA DAVIDSON		1,065,376	995,000	1,136,947	1,061,753	0	(8,594)	0	(8,594)	0	1,053,158	0	12,218	12,218	26,976	12/01/2031
879709-4D-2	TEMPE GENERAL OBLIGATI 4.000		07/07/2022	ROBERT W BAIRD & CO		480,290	450,000	475,308	484,323	0	(3,810)	5,387	(9,197)	0	475,126	0	5,163	5,163	18,500	07/01/2028
879709-5E-9	TEMPE GENERAL OBLIGATI 5.000		11/17/2022	COMMERCE BANK		314,923	290,000	347,582	323,409	0	(5,076)	0	(5,076)	0	318,332	0	(3,410)	(3,410)	20,139	07/01/2034
879709-5K-5	TEMPE GENERAL OBLIGATI 5.000		12/02/2022	ROBERT W BAIRD & CO		540,332	495,000	593,287	552,025	0	(9,043)	0	(9,043)	0	542,982	0	(2,649)	(2,649)	35,338	07/01/2034
886172-NC-5	THURSTON CO SD#111 OLY 4.500		06/01/2022	REDEEMED		5,695,000	5,695,000	6,198,780	5,719,496	0	(24,496)	0	(24,496)	0	5,695,000	0	0	0	128,138	12/01/2031
915506-MH-9	UPPER ARLINGTON CITY S 5.000		11/17/2022	PIPER JAFFRAY		2,316,195	2,105,000	2,494,088	2,353,411	0	(34,720)	0	(34,720)	0	2,318,691	0	(2,497)	(2,497)	102,326	12/01/2034
930863-3A-1	WAKE CO GENERAL OBLIGA 4.000		03/10/2022	REDEEMED		2,395,000	2,395,000	2,641,517	2,397,276	0	(2,276)	0	(2,276)	0	2,395,000	0	0	0	58,278	02/01/2029

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
961165-4Y-0	WESTON GENERAL OBLIGAT 1.750		06/27/2022	VARIOUS		1,132,846	1,160,000	1,152,228	1,156,502	0	425	0	425	0	1,156,926	0	(24,080)	(24,080)	11,661	12/01/2025
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						204,693,474	201,200,000	222,135,881	206,271,324	0	(1,358,450)	17,174	(1,375,623)	0	204,895,701	0	(202,228)	(202,228)	7,097,533	XXX
Bonds - U.S. Special Revenues																				
101029-RQ-1	BOSTON WATER & SEWER C 5.000		11/01/2022	REDEEMED		615,000	615,000	742,834	626,581	0	(11,581)	0	(11,581)	0	615,000	0	0	0	30,750	11/01/2029
118217-AV-0	BUCKEYE TOBACCO SETTLE 6.250		06/01/2022	REDEEMED		25,605,000	25,605,000	27,351,773	25,945,807	0	(340,807)	0	(340,807)	0	25,605,000	0	0	0	800,156	06/01/2037
13034A-JT-8	CALIFORNIA INFRAS & EC 5.000		06/09/2022	J P MORGAN CHASE SECURITIES INC		3,244,308	2,960,000	3,749,639	3,317,424	0	(36,422)	0	(36,422)	0	3,281,002	0	(36,694)	(36,694)	103,600	10/01/2031
160429-TU-0	CHARLESTON WATERWORKS 5.000		11/18/2022	MORGAN STANLEY		2,942,379	2,815,000	3,264,021	2,972,061	0	(45,297)	0	(45,297)	0	2,926,764	0	15,614	15,614	195,877	01/01/2032
160429-VG-8	CHARLESTON WATERWORKS 5.000		07/13/2022	SUMRIDGE PARTNERS LLC		2,322,926	2,115,000	2,290,989	2,366,443	0	(28,373)	48,875	(77,248)	0	2,289,194	0	33,731	33,731	109,863	01/01/2034
172311-LJ-9	CINCINNATI WATER SYSTE 4.000		12/07/2022	BAS-MERRILL LYNCH		2,089,740	2,000,000	2,103,480	2,043,612	0	(9,883)	0	(9,883)	0	2,033,730	0	56,010	56,010	81,556	12/01/2032
235035-BJ-0	DALLAS-FORT WORTH INTL .040		01/13/2022	CITIGROUP GLOBAL MARKETS		5,050,000	5,050,000	5,050,000	5,050,000	0	0	0	0	0	5,050,000	0	0	0	552	05/01/2032
238753-AA-5	DAVIESS CO SOL WST DIS .960		06/16/2022	U S BANCORP		34,500,000	34,500,000	34,500,000	34,500,000	0	0	0	0	0	34,500,000	0	0	0	81,656	12/01/2023
254845-AL-4	DIST COLUMBIA WTR & SW 5.500		10/01/2022	REDEEMED		960,000	960,000	1,016,352	959,901	0	99	0	99	0	960,000	0	0	0	52,800	10/01/2023
298245-JS-1	EUGENE WATER REVENUE U 5.000		06/27/2022	DAVENPORT & COMPANY		274,578	250,000	317,298	281,985	0	(3,308)	0	(3,308)	0	278,676	0	(4,099)	(4,099)	11,389	08/01/2028
374791-AA-9	GIBSON CO PCR TOYOTA M .550		03/24/2022	GOLDMAN SACHS & CO		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	5,444	10/01/2027
374791-AB-7	GIBSON CO PCR TOYOTA M .550		03/24/2022	GOLDMAN SACHS & CO		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	5,444	01/01/2028
374791-AC-5	GIBSON CO PCR TOYOTA M .550		03/24/2022	GOLDMAN SACHS & CO		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	2,178	01/01/2029
374791-AD-3	GIBSON CO PCR TOYOTA M .550		03/24/2022	GOLDMAN SACHS & CO		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	5,444	01/01/2030
374791-AE-1	GIBSON CO PCR TOYOTA M .550		03/24/2022	GOLDMAN SACHS & CO		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	5,444	02/01/2031
374791-AF-8	GIBSON CO PCR TOYOTA M .550		03/24/2022	GOLDMAN SACHS & CO		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	5,444	09/01/2031
39167J-CS-2	GREATER CLEVELAND REG 5.000		06/08/2022	PIPER JAFFRAY		475,150	425,000	546,750	485,056	0	(5,157)	0	(5,157)	0	479,899	0	(4,749)	(4,749)	11,156	12/01/2027
426170-MV-5	HENRICO CO WTR & SWR R 5.000		06/06/2022	J P MORGAN CHASE SECURITIES INC		1,118,776	1,005,000	1,282,893	1,133,537	0	(12,458)	0	(12,458)	0	1,121,079	0	(2,303)	(2,303)	30,290	05/01/2030
45506D-PH-2	INDIANA FINANCE AUTH R 5.000		07/14/2022	VARIOUS		8,468,926	7,970,000	9,742,528	8,564,942	0	(98,354)	0	(98,354)	0	8,466,588	0	2,338	2,338	375,735	02/01/2033
45506D-VZ-5	INDIANA FINANCE AUTH R 5.000		06/24/2022	MORGAN STANLEY		3,999,221	3,645,000	4,437,277	3,998,055	0	(40,661)	0	(40,661)	0	3,957,394	0	41,827	41,827	165,544	02/01/2031
45506D-YV-1	INDIANA FINANCE AUTH R 5.000		06/14/2022	BAS-MERRILL LYNCH		9,531,954	8,650,000	10,723,232	9,675,865	0	(97,970)	0	(97,970)	0	9,577,895	0	(45,941)	(45,941)	378,438	08/01/2034
46613P-8G-4	JEA WATER & SEWER SYS 5.000		04/01/2022	REDEEMED		1,650,000	1,650,000	1,936,094	1,658,368	0	(8,368)	0	(8,368)	0	1,650,000	0	0	0	41,250	10/01/2032
491313-6R-8	KENTUCKY INFRAS WASTEW 5.000		02/01/2022	REDEEMED		1,000,000	1,000,000	1,168,430	1,001,611	0	(1,611)	0	(1,611)	0	1,000,000	0	0	0	25,000	02/01/2027
54659R-CX-7	LOUISVILLE & JEFFERSON 4.000		11/15/2022	REDEEMED		4,450,000	4,450,000	4,787,933	4,489,821	0	(39,821)	0	(39,821)	0	4,450,000	0	0	0	178,000	11/15/2030
54659R-CY-5	LOUISVILLE & JEFFERSON 3.500		11/15/2022	REDEEMED		5,090,000	5,090,000	5,162,431	5,098,544	0	(8,544)	0	(8,544)	0	5,090,000	0	0	0	178,150	11/15/2031
574204-YU-1	MARYLAND DEPT OF TRANS 3.500		06/01/2022	REDEEMED		9,825,000	9,825,000	10,015,998	9,835,931	0	(10,931)	0	(10,931)	0	9,825,000	0	0	0	171,938	06/01/2029
574218-JU-8	MARYLAND HLTH & HGR ED 5.000		07/01/2022	REDEEMED		5,000,000	5,000,000	5,852,350	5,048,764	0	(48,764)	0	(48,764)	0	5,000,000	0	0	0	250,000	07/01/2032
576051-PK-6	MASSACHUSETTS WATER RE 5.000		06/16/2022	BAS-MERRILL LYNCH		9,527,347	8,630,000	10,696,626	9,618,046	0	(97,040)	0	(97,040)	0	9,521,007	0	6,341	6,341	383,556	08/01/2034
57605A-BK-1	MASSACHUSETTS WTR POLL 5.000		08/01/2022	REDEEMED		425,000	425,000	503,272	430,140	0	(5,140)	0	(5,140)	0	425,000	0	0	0	21,250	08/01/2032
57605A-BZ-8	MASSACHUSETTS WTR POLL 5.000		08/01/2022	REDEEMED		3,855,000	3,855,000	4,606,108	3,904,089	0	(49,089)	0	(49,089)	0	3,855,000	0	0	0	192,750	08/01/2031
583022-AB-4	MEADE CO IBR NUCOR STE .170		03/02/2022	BAS-MERRILL LYNCH		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	3,993	07/01/2060
583022-AC-2	MEADE CO IBR NUCOR STE .170		03/02/2022	BAS-MERRILL LYNCH		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	5,133	07/01/2060
583022-AD-0	MEADE CO IBR NUCOR STE .170		03/02/2022	BAS-MERRILL LYNCH		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	8,556	08/01/2061
585395-2F-2	MELBOURNE WATER & SEWE 5.000		08/08/2022	UBS AG		546,940	500,000	610,515	550,297	0	(6,878)	0	(6,878)	0	543,419	0	3,521	3,521	21,458	10/01/2030
646066-JM-3	NEW JERSEY EDL FACS (P 5.000		11/04/2022	VARIOUS		6,346,525	6,100,000	7,240,578	6,531,838	0	(98,748)	0	(98,748)	0	6,433,090	0	(86,565)	(86,565)	405,514	07/01/2033
64990B-A4-5	NEW YORK DORM AUTH (CO 5.000		06/13/2022	VARIOUS		1,100,585	1,000,000	1,278,210	1,125,532	0	(12,699)	0	(12,699)	0	1,112,833	0	(12,248)	(12,248)	34,792	10/01/2029
65887P-HZ-1	NORTH DAKOTA PUB FIN A 5.000		02/25/2022	REDEEMED		4,500,000	4,500,000	4,895,460	4,500,091	0	(91)	0	(91)	0	4,500,000	0	0	0	90,000	10/01/2029
65887P-JA-4	NORTH DAKOTA PUB FIN A 5.000		02/25/2022	REDEEMED		3,500,000	3,500,000	3,789,310	3,500,059	0	(59)	0	(59)	0	3,500,000	0	0	0	70,000	10/01/2030
65887P-JJ-5	NORTH DAKOTA PUB FIN A 5.000		02/25/2022	REDEEMED		2,000,000	2,000,000	2,151,500	2,000,025	0	(25)	0	(25)	0	2,000,000	0	0	0	40,000	10/01/2031
662835-VX-2	NORTH TEXAS WATER REGL 5.000		08/17/2022	STERN BROTHERS		1,858,927	1,705,000	1,854,051	1,916,324	0	(27,804)	39,420	(67,224)	0	1,849,100	0	9,827	9,827	61,096	06/01/2032
67919P-HM-8	OKLAHOMA WATER RES BRD 5.000		04/01/2022	REDEEMED		1,045,000	1,045,000	1,240,843	1,050,617	0	(5,617)	0	(5,617)	0	1,045,000	0	0	0	26,125	04/01/2030
67919P-HQ-9	OKLAHOMA WATER RES BRD 5.000		04/01/2022	REDEEMED		1,190,000	1,190,000	1,384,184	1,195,615	0	(5,615)	0	(5,615)	0	1,190,000	0	0	0	29,750	04/01/2034
790420-KE-2	SAINT JOHNS CO WATER & 5.000		12/01/2022	REDEEMED		2,525,000	2,525,000	2,878,626	2,567,733	0	(42,733)	0	(42,733)	0	2,525,000	0	0	0	126,250	06/01/2032
812728-SG-9	SEATTLE WATER REV REF 4.000		09/01/2022	REDEEMED		10,340,000	10,340,000	11,294,072	10,410,818	0	(70,818)	0	(70,818)	0	10,340,000	0	0	0	413,600	09/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
812728-SM-6	SEATTLE WATER REV REF 4.000		09/01/2022	REDEEMED		9,645,000	9,645,000	10,137,860	9,690,902	0	(45,902)	0	(45,902)	0	9,645,000	0	0	0	385,800	09/01/2033
84552K-AS-0	SOUTHWESTERN DEV AUTH 1.050		06/16/2022	J P MORGAN CHASE SECURITIES INC		4,700,000	4,700,000	4,700,000	4,700,000	0	0	0	0	0	4,700,000	0	0	0	10,259	10/01/2027
851018-KN-0	SPRINGFIELD PUBLIC UTI 5.000		11/09/2022	VARIOUS		14,860,072	14,135,000	16,996,489	15,237,972	0	(239,822)	0	(239,822)	0	14,998,150	0	(138,079)	(138,079)	865,487	08/01/2025
914402-2D-3	UNIV SYS OF MARYLAND F 4.000		11/17/2022	MUNI CENTER		584,035	575,000	612,536	584,386	0	(3,339)	0	(3,339)	0	581,048	0	2,987	2,987	24,611	04/01/2027
91802R-CW-7	UTILITY DEBT SECURITIZ 5.000		06/07/2022	SUMRIDGE PARTNERS LLC		1,713,696	1,550,000	1,967,043	1,750,088	0	(18,939)	0	(18,939)	0	1,731,149	0	(17,454)	(17,454)	37,458	12/15/2032
919061-ET-4	VALDEZ ALASKA MARINE T .650		03/24/2022	GOLDMAN SACHS & CO		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	10,470	05/01/2031
919061-EV-9	VALDEZ ALASKA MARINE T .960		06/16/2022	MORGAN STANLEY		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	22,846	05/01/2031
92817S-YL-6	VIRGINIA PUBLIC SCH AU 4.000		08/01/2022	REDEEMED		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	60,000	08/01/2026
92817T-FU-5	VIRGINIA PUBLIC SCH AU 3.750		11/30/2022	JEFFERIES & CO INC		5,016,137	4,920,000	5,033,357	4,956,073	0	(12,540)	0	(12,540)	0	4,943,533	0	72,604	72,604	246,000	08/01/2034
92817L-PL-1	VIRGINIA RES AUTH CLEA 4.000		09/08/2022	MUNI CENTER		253,634	245,000	271,389	252,984	0	(1,964)	0	(1,964)	0	251,019	0	2,614	2,614	9,283	10/01/2027
92818L-2S-0	VIRGINIA RES AUTH INFR 5.000		06/09/2022	SUMRIDGE PARTNERS LLC		1,980,672	1,785,000	2,294,742	2,034,026	0	(22,202)	0	(22,202)	0	2,011,824	0	(31,153)	(31,153)	55,038	11/01/2029
92818N-XH-6	VIRGINIA RES AUTH INFR 4.500		11/01/2022	REDEEMED		345,000	345,000	399,248	349,986	0	(4,986)	0	(4,986)	0	345,000	0	0	0	15,525	11/01/2028
92818N-XJ-2	VIRGINIA RES AUTH INFR 4.500		11/01/2022	REDEEMED		840,000	840,000	965,605	851,583	0	(11,583)	0	(11,583)	0	840,000	0	0	0	37,800	11/01/2029
93975V-AE-7	WASHINGTON ECON DEV WA .640		06/09/2022	BAS-MERRILL LYNCH		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	9,546	07/01/2030
960686-CF-8	WESTMINSTER WTR & WSTW 5.000		07/13/2022	NORTHLAND SECURITIES		937,644	850,000	927,682	961,591	0	(11,445)	23,154	(34,599)	0	926,992	0	10,651	10,651	26,444	12/01/2033
977123-L9-7	WISCONSIN TRANSPORTATI 5.000		06/29/2022	MIDDLEGATE SECURITIES		4,974,637	4,640,000	5,629,341	5,010,258	0	(50,867)	0	(50,867)	0	4,959,391	0	15,246	15,246	232,000	07/01/2029
31296R-CX-4	FHLMC GOLD P #A16386 5.000		12/15/2022	VARIOUS		47,646	47,646	47,497	47,513	0	133	0	133	0	47,646	0	0	0	1,191	12/15/2033
31292H-SQ-8	FHLMC GOLD P #C01427 6.000		12/15/2022	VARIOUS		6,313	6,313	6,459	6,516	0	(203)	0	(203)	0	6,313	0	0	0	224	11/15/2032
31292H-ZM-9	FHLMC GOLD P #C01648 5.000		12/15/2022	VARIOUS		212,954	212,954	212,288	212,380	0	574	0	574	0	212,954	0	0	0	5,126	10/15/2033
31292H-4J-0	FHLMC GOLD P #C01725 5.500		12/15/2022	VARIOUS		68,049	68,049	66,005	66,420	0	1,628	0	1,628	0	68,049	0	0	0	1,704	12/15/2033
31288B-3C-5	FHLMC GOLD P #C73495 6.000		12/15/2022	VARIOUS		2,174	2,174	2,224	2,252	0	(79)	0	(79)	0	2,174	0	0	0	71	11/15/2032
313982-VA-5	FHLMC GOLD P #D42409 7.000		12/15/2022	VARIOUS		2,860	2,860	2,773	2,839	0	21	0	21	0	2,860	0	0	0	110	10/15/2023
31283H-WZ-4	FHLMC GOLD P #G01564 6.000		12/15/2022	VARIOUS		66,375	66,375	67,905	68,041	0	(1,666)	0	(1,666)	0	66,375	0	0	0	2,026	04/15/2033
3128LX-DE-7	FHLMC GOLD P #G01901 4.000		12/15/2022	VARIOUS		299,332	299,332	266,530	280,628	0	18,704	0	18,704	0	299,332	0	0	0	5,922	05/15/2034
31283Y-4Z-8	FHLMC GOLD P #P20041 6.500		12/15/2022	VARIOUS		977	977	973	974	0	3	0	3	0	977	0	0	0	35	05/15/2028
3132CW-HR-8	FHLMC PASS T #SB0240 2.500		12/25/2022	VARIOUS		1,221,775	1,221,775	1,239,720	1,242,295	0	(20,520)	0	(20,520)	0	1,221,775	0	0	0	13,320	01/25/2035
3133TL-AK-4	FHR 2160 ZA CMO 6.000		12/15/2022	VARIOUS		94,517	94,517	86,023	91,955	0	2,562	0	2,562	0	94,517	0	0	0	3,086	06/15/2029
3133TP-VV-8	FHR 2248 ZA CMO 7.000		12/15/2022	VARIOUS		48,892	48,892	47,949	48,290	0	601	0	601	0	48,892	0	0	0	1,893	09/15/2030
313398-NM-7	FHR 2334 SO CMO 10.808		11/15/2022	PAID ON PRINCIPAL		1,411	1,411	1,381	1,563	0	(152)	0	(152)	0	1,411	0	0	0	227	07/15/2031
313398-NM-7	FHR 2334 SO CMO 12.006		10/15/2022	PAID ON PRINCIPAL		1,534	1,534	1,501	1,699	0	(165)	0	(165)	0	1,534	0	0	0	231	07/15/2031
313398-NM-7	FHR 2334 SO CMO 13.552		09/15/2022	PAID ON PRINCIPAL		1,466	1,466	1,435	1,623	0	(158)	0	(158)	0	1,466	0	0	0	204	07/15/2031
313398-NM-7	FHR 2334 SO CMO 14.661		08/15/2022	PAID ON PRINCIPAL		15,430	15,430	15,102	17,090	0	(1,660)	0	(1,660)	0	15,430	0	0	0	1,962	07/15/2031
313398-NM-7	FHR 2334 SO CMO 15.680		07/15/2022	PAID ON PRINCIPAL		2,181	2,181	2,135	2,416	0	(235)	0	(235)	0	2,181	0	0	0	249	07/15/2031
313398-NM-7	FHR 2334 SO CMO 17.436		06/15/2022	PAID ON PRINCIPAL		1,916	1,916	1,875	2,122	0	(206)	0	(206)	0	1,916	0	0	0	191	07/15/2031
313398-NM-7	FHR 2334 SO CMO 18.604		05/15/2022	PAID ON PRINCIPAL		1,500	1,500	1,468	1,662	0	(161)	0	(161)	0	1,500	0	0	0	126	07/15/2031
313398-NM-7	FHR 2334 SO CMO 19.437		04/15/2022	PAID ON PRINCIPAL		1,777	1,777	1,739	1,968	0	(191)	0	(191)	0	1,777	0	0	0	121	07/15/2031
313398-NM-7	FHR 2334 SO CMO 19.847		03/15/2022	PAID ON PRINCIPAL		1,582	1,582	1,548	1,752	0	(170)	0	(170)	0	1,582	0	0	0	81	07/15/2031
313398-NM-7	FHR 2334 SO CMO 20.381		02/15/2022	PAID ON PRINCIPAL		1,368	1,368	1,339	1,516	0	(147)	0	(147)	0	1,368	0	0	0	47	07/15/2031
313398-NM-7	FHR 2334 SO CMO 20.602		01/15/2022	PAID ON PRINCIPAL		2,072	2,072	2,028	2,294	0	(223)	0	(223)	0	2,072	0	0	0	36	07/15/2031
313398-NM-7	FHR 2334 SO CMO 9.652		12/15/2022	PAID ON PRINCIPAL		1,338	1,338	1,309	1,482	0	(144)	0	(144)	0	1,338	0	0	0	227	07/15/2031
3133TU-VD-7	FHR 2357 OH CMO 6.500		12/15/2022	VARIOUS		79,555	79,555	78,822	79,172	0	384	0	384	0	79,555	0	0	0	2,518	09/15/2031
3133TV-5V-4	FHR 2359 ZA CMO 6.000		12/15/2022	VARIOUS		42,119	42,119	37,824	40,520	0	1,598	0	1,598	0	42,119	0	0	0	1,366	09/15/2031
31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000		12/25/2022	VARIOUS		9,198	9,198	9,513	9,164	0	35	0	35	0	9,198	0	0	0	357	12/25/2041
3140FK-QU-7	FNMA PASS TH #BE0466 3.000		12/25/2022	VARIOUS		591,250	591,250	589,864	589,861	0	1,389	0	1,389	0	591,250	0	0	0	7,571	10/25/2046
3140J5-MF-3	FNMA PASS TH #BM1257 2.500		12/25/2022	VARIOUS		1,078,489	1,078,489	1,042,427	1,038,289	0	40,199	0	40,199	0	1,078,489	0	0	0	12,039	04/25/2037
3140J9-3G-4	FNMA PASS TH #BM5298 3.000		12/25/2022	VARIOUS		330,414	330,414	330,698	330,817	0	(402)	0	(402)	0	330,414	0	0	0	4,591	09/25/2043
3140JA-CC-0	FNMA PASS TH #BM5466 2.500		12/25/2022	VARIOUS		390,531	390,531	388,578	388,447	0	2,084	0	2,084	0	390,531	0	0	0	4,504	10/25/2043
3140JA-T9-9	FNMA PASS TH #BM5975 3.000		12/25/2022	VARIOUS		519,437	519,437	527,188	527,229	0	(7,792)	0	(7,792)	0	519,437	0	0	0	6,515	12/25/2045

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31400C-SP-2	FNMA PASS TH #CA5025	2.500		12/25/2022	VARIOUS		1,446,906	1,446,906	1,468,044	1,467,365	0	(20,459)	0	(20,459)	0	1,446,906	0	0	0	18,233	01/25/2035
31418C-E4-2	FNMA PASS TH #MA2854	2.500		12/25/2022	VARIOUS		317,010	317,010	314,336	313,980	0	3,030	0	3,030	0	317,010	0	0	0	3,484	12/25/2046
31371K-D9-9	FNMA PASS TH #254028	6.500		12/25/2022	VARIOUS		21,620	21,620	22,076	21,991	0	(371)	0	(371)	0	21,620	0	0	0	850	09/25/2031
31376K-B2-1	FNMA PASS TH #357457	5.500		12/25/2022	VARIOUS		50,211	50,211	50,102	50,084	0	127	0	127	0	50,211	0	0	0	1,187	11/25/2033
31378R-S5-9	FNMA PASS TH #406540	6.500		12/25/2022	VARIOUS		289	289	289	288	0	1	0	1	0	289	0	0	0	11	12/25/2027
31379K-RZ-8	FNMA PASS TH #421804	6.500		12/25/2022	VARIOUS		6,142	6,142	6,110	6,113	0	29	0	29	0	6,142	0	0	0	222	04/25/2028
31384V-L7-5	FNMA PASS TH #535050	7.500		12/25/2022	VARIOUS		6,869	6,869	7,180	7,380	0	(511)	0	(511)	0	6,869	0	0	0	273	12/25/2029
31387W-2L-0	FNMA PASS TH #596679	6.500		12/25/2022	VARIOUS		3,965	3,965	4,059	4,052	0	(88)	0	(88)	0	3,965	0	0	0	185	09/25/2031
31387W-2P-1	FNMA PASS TH #596682	6.500		12/25/2022	VARIOUS		21,846	21,846	22,307	22,228	0	(382)	0	(382)	0	21,846	0	0	0	569	10/25/2031
31390K-RG-5	FNMA PASS TH #648587	7.500		12/25/2022	VARIOUS		540	540	565	594	0	(54)	0	(54)	0	540	0	0	0	22	05/25/2032
31402C-QM-7	FNMA PASS TH #725060	6.000		12/25/2022	VARIOUS		4,711	4,711	4,821	4,850	0	(139)	0	(139)	0	4,711	0	0	0	144	01/25/2034
31402E-S3-3	FNMA PASS TH #726938	4.500		12/25/2022	VARIOUS		374	374	360	366	0	8	0	8	0	374	0	0	0	9	08/25/2033
31402J-ZY-6	FNMA PASS TH #730759	4.500		12/25/2022	VARIOUS		2,159	2,159	2,080	2,113	0	46	0	46	0	2,159	0	0	0	48	08/25/2033
31402Q-LF-6	FNMA PASS TH #734826	4.500		12/25/2022	VARIOUS		19,475	19,475	18,769	19,064	0	411	0	411	0	19,475	0	0	0	393	08/25/2033
31406L-F9-4	FNMA PASS TH #812992	5.500		12/25/2022	VARIOUS		7,774	7,774	7,757	7,754	0	20	0	20	0	7,774	0	0	0	234	02/25/2035
31407G-6H-6	FNMA PASS TH #830772	5.000		12/25/2022	VARIOUS		6,218	6,218	6,213	6,210	0	8	0	8	0	6,218	0	0	0	116	08/25/2035
3136B6-QM-8	FNR 19-57 LA CMO	2.500		12/25/2022	VARIOUS		1,324,670	1,324,670	1,323,842	1,323,281	0	1,390	0	1,390	0	1,324,670	0	0	0	14,221	05/25/2046
3135W-KH-3	FNR 1999-33 Z CMO	6.000		12/25/2022	VARIOUS		77,040	77,040	70,222	74,800	0	2,240	0	2,240	0	77,040	0	0	0	2,378	07/25/2029
31359S-BJ-8	FNR 2001-6 Z CMO	6.000		12/25/2022	VARIOUS		168,181	168,181	148,431	162,891	0	5,289	0	5,289	0	168,181	0	0	0	4,792	03/25/2031
31392B-PT-7	FNR 2001-81 QG CMO	6.500		12/25/2022	VARIOUS		56,058	56,058	56,075	55,942	0	116	0	116	0	56,058	0	0	0	1,753	01/25/2032
31393U-XM-0	FNR 2003-128 DG CMO	4.500		12/25/2022	VARIOUS		151,159	151,159	143,979	150,120	0	1,039	0	1,039	0	151,159	0	0	0	3,548	01/25/2024
3136AK-MU-4	FNR 2014-39 BA CMO	3.000		12/25/2022	VARIOUS		621,922	621,922	632,805	622,083	0	(161)	0	(161)	0	621,922	0	0	0	7,649	07/25/2040
3133TL-4S-4	FSPC T-17 A5	7.160		12/25/2022	VARIOUS		109,778	109,778	109,763	109,258	0	520	0	520	0	109,778	0	0	0	3,941	07/25/2029
0909999999. Subtotal - Bonds - U.S. Special Revenues							382,895,153	377,196,346	400,405,257	384,778,977	0	(1,666,404)	111,449	(1,777,852)	0	383,001,124	0	(105,971)	(105,971)	7,427,614	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
007958-AD-9	ADVANTAGE CAPITAL 2017	.000		09/15/2022	TAX CREDIT - STATE		49,355	49,355	49,355	45,275	0	4,080	0	4,080	0	49,355	0	0	0	3,126	03/01/2025
007958-AH-0	ADVANTAGE CAPITAL 2017	.000		09/15/2022	TAX CREDIT - STATE		17,132	17,132	17,132	17,097	0	34	0	34	0	17,132	0	0	0	989	03/01/2025
008117-AP-8	AETNA INC	2.750		08/15/2022	REDEEMED		1,000,000	1,000,000	933,450	992,395	0	5,336	0	5,336	0	997,731	0	2,269	2,269	20,625	11/15/2022
02209S-AN-3	ALTRIA GROUP INC	2.850		08/09/2022	MATURED		1,000,000	1,000,000	998,880	999,906	0	94	0	94	0	1,000,000	0	0	0	28,500	08/09/2022
023135-AJ-5	AMAZON.COM INC	2.500		11/29/2022	MATURED		2,000,000	2,000,000	1,912,560	1,989,747	0	10,254	0	10,254	0	2,000,000	0	0	0	50,000	11/29/2022
00209T-AB-1	AT&T BROADBAND	9.455		11/15/2022	MATURED		1,000,000	1,000,000	1,426,890	1,049,462	0	(49,462)	0	(49,462)	0	1,000,000	0	0	0	94,550	11/15/2022
00206R-BN-1	AT&T INC	2.625		05/11/2022	MAKE WHOLE CALL		1,005,121	1,000,000	898,950	988,460	0	4,495	0	4,495	0	992,955	0	7,045	7,045	16,787	12/01/2022
00206R-DC-3	AT&T INC	4.450		05/11/2022	MAKE WHOLE CALL		1,026,111	1,000,000	1,085,420	1,024,009	0	(4,209)	0	(4,209)	0	1,019,800	0	(19,800)	(19,800)	53,306	04/01/2024
00206R-HR-6	AT&T INC	3.550		04/26/2022	MAKE WHOLE CALL		1,012,807	1,000,000	1,028,300	1,013,420	0	(1,927)	0	(1,927)	0	1,011,494	0	(11,494)	(11,494)	27,106	06/01/2024
059165-EE-6	BALTIMORE GAS & ELECTR	2.800		07/02/2022	REDEEMED		1,000,000	1,000,000	996,200	999,712	0	199	0	199	0	999,912	0	88	88	24,656	08/15/2022
06050T-MJ-8	BANK OF AMERICA NA	3.335		01/25/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,675	01/25/2023
073730-AE-3	BEAM INC	3.250	C	05/15/2022	MATURED		1,121,000	1,121,000	1,126,814	1,121,001	0	(1)	0	(1)	0	1,121,000	0	0	0	18,216	05/15/2022
05565S-AA-2	BNSF 2006-2 TRUST	5.629		04/01/2022	REDEEMED		121,664	121,664	121,664	121,659	0	5	0	5	0	121,664	0	0	0	3,424	04/01/2024
101137-AR-8	BOSTON SCIENTIFIC	3.850		03/31/2022	MAKE WHOLE CALL		1,028,920	1,000,000	1,028,070	1,013,715	0	(965)	0	(965)	0	1,012,749	0	(12,749)	(12,749)	43,464	05/15/2025
101137-AV-9	BOSTON SCIENTIFIC	3.450		03/17/2022	TENDERED		2,869,899	2,812,000	2,810,313	2,811,151	0	130	0	130	0	2,811,281	0	719	719	110,718	03/01/2024
110122-AT-5	BRISTOL-MYERS SQUIBB	2.000		08/01/2022	MATURED		1,000,000	1,000,000	985,140	999,035	0	965	0	965	0	1,000,000	0	0	0	20,000	08/01/2022
14913Q-2T-5	CATERPILLAR FINANCIAL	2.950		02/26/2022	MATURED		3,000,000	3,000,000	2,998,560	2,999,784	0	216	0	216	0	3,000,000	0	0	0	44,250	02/26/2022
15189X-AL-2	CENTERPOINT ENERGY HOU	2.250		08/01/2022	MATURED		1,000,000	1,000,000	997,340	999,818	0	182	0	182	0	1,000,000	0	0	0	22,500	08/01/2022
166764-AB-6	CHEVRON CORP	2.355		09/05/2022	REDEEMED		1,000,000	1,000,000	928,730	991,531	0	6,108	0	6,108	0	997,639	0	2,361	2,361	17,663	12/05/2022
171340-AH-5	CHURCH & DWIGHT CO	2.875		10/01/2022	MATURED		2,000,000	2,000,000	1,998,100	1,999,786	0	214	0	214	0	2,000,000	0	0	0	57,500	10/01/2022
172967-LG-4	CITIGROUP INC	2.750		04/25/2022	MATURED		1,000,000	1,000,000	999,300	999,909	0	91	0	91	0	1,000,000	0	0	0	13,750	04/25/2022
172967-LV-1	CITIGROUP INC	3.142		01/24/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	15,710	01/24/2023
17401Q-AL-5	CITIZENS BANK NA	2.650		04/26/2022	REDEEMED		1,000,000	1,000,000	999,070	999,893	0	66	0	66	0	999,959	0	41	41	11,042	05/26/2022
20826F-AQ-9	CONOCOPHILLIPS	4.950		05/11/2022	MAKE WHOLE CALL		4,221,410	4,000,000	4,402,980	4,235,556	0	(20,238)	0	(20,238)	0	4,215,319	0	(215,319)	(215,319)	351,210	03/15/2026

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
244199-BE-4	DEERE & CO	2.600		06/08/2022	MATURED		1,000,000	1,000,000	997,460	999,856	0	144	0	144	0	1,000,000	0	0	0	13,000	06/08/2022
250847-EJ-5	DETROIT EDISON COMPANY	2.650		03/18/2022	REDEEMED		1,000,000	1,000,000	998,440	999,905	0	8	0	8	0	999,913	0	87	87	6,846	06/15/2022
260543-CX-9	DOW CHEMICAL CO	3.625		06/28/2022	MAKE WHOLE CALL		3,022,320	3,000,000	3,005,850	3,003,717	0	(401)	0	(401)	0	3,003,316	0	(3,316)	(3,316)	89,685	05/15/2026
278062-AC-8	EATON CORP	2.750		09/15/2022	MAKE WHOLE CALL		1,365,000	1,365,000	1,315,109	1,358,524	0	5,392	0	5,392	0	1,363,916	0	1,084	1,084	32,637	11/02/2022
29338@-AA-8	ENHANCED CAPITAL PARTN	7.500		12/15/2022	TAX CREDIT - STATE		47,937	47,937	47,937	48,065	0	(128)	0	(128)	0	47,937	0	0	0	2,063	12/15/2022
29336U-AB-3	ENLINK MIDSTREAM	4.400		08/31/2022	TENDERED		1,008,750	1,000,000	998,300	999,495	0	154	0	154	0	999,649	0	351	351	49,083	04/01/2024
29736R-AE-0	ESTEE LAUDER CO	2.350		08/15/2022	MATURED		1,700,000	1,700,000	1,696,324	1,699,560	0	440	0	440	0	1,700,000	0	0	0	39,950	08/15/2022
316773-CU-2	FIFTH THIRD BANCORP	2.600		05/16/2022	REDEEMED		775,000	775,000	774,527	774,944	0	30	0	30	0	774,974	0	26	26	8,452	06/15/2022
33615@-AK-6	FIRST REPUBLIC BANK	2.500		05/06/2022	REDEEMED		1,000,000	1,000,000	999,160	999,905	0	59	0	59	0	999,963	0	37	37	10,417	06/06/2022
369550-AU-2	GENERAL DYNAMICS CORP	2.250		11/15/2022	MATURED		1,000,000	1,000,000	924,660	991,409	0	8,591	0	8,591	0	1,000,000	0	0	0	22,500	11/15/2022
373334-JX-0	GEORGIA POWER CO	2.850		01/06/2022	MAKE WHOLE CALL		1,009,196	1,000,000	998,270	999,888	0	0	0	0	0	999,888	0	112	112	13,233	05/15/2022
377372-AH-0	GLAXOSMITHKLINE	2.800	C	09/15/2022	MAKE WHOLE CALL		2,000,000	2,000,000	1,957,400	1,988,870	0	6,436	0	6,436	0	1,995,305	0	4,695	4,695	55,533	03/18/2023
39121J-C@-7	GREAT RIVER ENERGY	3.590		10/15/2022	REDEEMED		133,333	133,333	133,333	133,334	0	(1)	0	(1)	0	133,333	0	0	0	4,787	10/15/2045
41283L-AQ-8	HARLEY-DAVIDSON FINANC	2.550		06/09/2022	MATURED		1,000,000	1,000,000	998,410	999,835	0	165	0	165	0	1,000,000	0	0	0	12,750	06/09/2022
42824C-AN-9	HP ENTERPRISE CO	4.400		08/15/2022	REDEEMED		1,000,000	1,000,000	998,020	999,688	0	150	0	150	0	999,838	0	162	162	36,667	10/15/2022
44644A-AB-3	HUNTINGTON NATIONAL BA	2.500		07/07/2022	REDEEMED		1,000,000	1,000,000	997,620	999,686	0	250	0	250	0	999,935	0	65	65	22,917	08/07/2022
459200-HG-9	IBM CORP	1.875		08/01/2022	MATURED		2,000,000	2,000,000	1,967,960	1,997,933	0	2,067	0	2,067	0	2,000,000	0	0	0	37,500	08/01/2022
458140-AM-2	INTEL CORP	2.700		12/15/2022	MATURED		1,000,000	1,000,000	977,380	997,495	0	2,505	0	2,505	0	1,000,000	0	0	0	27,000	12/15/2022
46849L-TE-1	JACKSON NATIONAL LIFE	3.300		02/01/2022	MATURED		2,000,000	2,000,000	1,998,180	1,999,871	0	129	0	129	0	2,000,000	0	0	0	33,000	02/01/2022
445658-CE-5	JB HUNT TRANSPORT	3.300		08/15/2022	MATURED		1,000,000	1,000,000	997,510	999,730	0	270	0	270	0	1,000,000	0	0	0	33,000	08/15/2022
46625H-JE-1	JP MORGAN CHASE	3.250		09/23/2022	MATURED		1,000,000	1,000,000	993,920	999,453	0	547	0	547	0	1,000,000	0	0	0	32,500	09/23/2022
49327M-2S-2	KEY BANK NA	2.400		06/09/2022	MATURED		1,000,000	1,000,000	999,670	999,954	0	46	0	46	0	1,000,000	0	0	0	12,000	06/09/2022
524660-AW-7	LEGGETT & PLATT	3.400		08/15/2022	MATURED		1,000,000	1,000,000	997,060	999,760	0	240	0	240	0	1,000,000	0	0	0	34,000	08/15/2022
539830-BH-1	LOCKHEED MARTIN CORP	3.550		05/11/2022	MAKE WHOLE CALL		3,788,781	3,750,000	3,830,400	3,790,816	0	(3,811)	0	(3,811)	0	3,787,005	0	(37,005)	(37,005)	148,240	01/15/2026
55616X-AH-0	MACYS RETAIL HOLDINGS	2.875		04/01/2022	MAKE WHOLE CALL		301,792	299,000	287,515	297,514	0	325	0	325	0	297,838	0	1,162	1,162	8,188	02/15/2023
55279H-AL-4	MANUFACTURERS & TRADER	2.500		04/18/2022	REDEEMED		1,000,000	1,000,000	998,600	999,858	0	95	0	95	0	999,953	0	47	47	10,417	05/18/2022
57772K-AD-3	MAXIM INTEGRATED PRODU	3.450		10/07/2022	EXCHANGED		1,836,800	2,000,000	1,970,780	1,981,526	0	2,312	0	2,312	0	1,983,839	0	(147,039)	(147,039)	57,967	06/15/2027
58013M-EM-2	MCDONALDS CORP	2.625		01/15/2022	MATURED		1,000,000	1,000,000	985,880	999,926	0	74	0	74	0	1,000,000	0	0	0	13,125	01/15/2022
581557-AZ-8	MCKESSON CORP	2.700		12/15/2022	MATURED		1,000,000	1,000,000	963,880	995,853	0	4,147	0	4,147	0	1,000,000	0	0	0	27,000	12/15/2022
585055-BS-4	MEDTRONIC INC	3.500		06/01/2022	MAKE WHOLE CALL		632,400	622,000	620,016	621,005	0	120	0	120	0	621,125	0	875	875	25,881	03/15/2025
594918-BA-1	MICROSOFT CORP	2.375		01/12/2022	REDEEMED		1,000,000	1,000,000	996,750	999,912	0	22	0	22	0	999,934	0	66	66	9,896	02/12/2022
60871R-AC-4	MOLSON COORS BEVERAGE	3.500		05/01/2022	MATURED		1,050,000	1,050,000	1,109,630	1,052,276	0	(2,276)	0	(2,276)	0	1,050,000	0	0	0	18,375	05/01/2022
64952W-CS-0	NEW YORK LIFE GLOBAL F	2.300		06/10/2022	MATURED		1,000,000	1,000,000	998,030	999,803	0	197	0	197	0	1,000,000	0	0	0	11,500	06/10/2022
62927#-AE-6	NFL VENTURES LP	3.400		10/15/2022	REDEEMED		324,310	324,310	324,310	324,276	0	34	0	34	0	324,310	0	0	0	8,293	04/15/2030
665772-CH-0	NORTHERN STATES POWER	2.150		05/20/2022	REDEEMED		1,000,000	1,000,000	998,480	999,885	0	46	0	46	0	999,931	0	69	69	16,424	08/15/2022
665859-AN-4	NORTHERN TRUST CORP	2.375		08/02/2022	MATURED		1,000,000	1,000,000	997,170	999,805	0	195	0	195	0	1,000,000	0	0	0	23,750	08/02/2022
66989H-AE-8	NOVARTIS CAPITAL	2.400	C	09/21/2022	MATURED		2,000,000	2,000,000	1,990,840	1,999,224	0	776	0	776	0	2,000,000	0	0	0	48,000	09/21/2022
670346-AL-9	NUCOR CORP	4.125		08/15/2022	REDEEMED		2,000,000	2,000,000	2,083,160	2,009,339	0	(9,339)	0	(9,339)	0	2,000,000	0	0	0	75,625	09/15/2022
674599-CE-3	OCCIDENTAL PETROLEUM	2.700		11/15/2022	REDEEMED		2,000,000	2,000,000	1,994,780	1,999,351	0	418	0	418	0	1,999,770	0	231	231	67,500	02/15/2023
693304-AP-2	PECO ENERGY CO	2.375		06/18/2022	REDEEMED		1,000,000	1,000,000	999,120	999,913	0	27	0	27	0	999,941	0	59	59	18,010	09/15/2022
71678#-AB-4	PETROS CONNECTICUT FUN	.000		12/15/2022	TAX CREDIT - STATE		80,018	80,018	80,018	80,240	0	(221)	0	(221)	0	80,018	0	0	0	3,325	12/15/2026
71684@-AA-0	PETROS CONNECTICUT FUN	5.910		12/31/2022	REDEEMED		176,080	176,080	176,080	176,051	0	29	0	29	0	176,080	0	0	0	5,217	12/15/2030
71676@-AA-0	PETROS PACESETTER OREG	.000		09/27/2022	TAX CREDIT - STATE		269,320	269,320	267,993	269,792	0	(472)	0	(472)	0	269,320	0	0	0	10,680	12/15/2021
718546-AC-8	PHILLIPS 66	4.300		04/01/2022	MATURED		500,000	500,000	528,140	500,952	0	(952)	0	(952)	0	500,000	0	0	0	10,750	04/01/2022
69353R-FB-9	PNC BANK NA	2.625		01/18/2022	REDEEMED		1,000,000	1,000,000	999,530	999,954	0	14	0	14	0	999,969	0	31	31	11,010	02/17/2022
693476-BN-2	PNC FUNDING CORP	3.300		02/07/2022	REDEEMED		2,000,000	2,000,000	2,131,340	2,001,484	0	(1,484)	0	(1,484)	0	2,000,000	0	0	0	27,317	03/08/2022
144141-DC-9	PROGRESS ENERGY CAROLI	2.800		05/15/2022	MATURED		300,000	300,000	299,325	299,960	0	40	0	40	0	300,000	0	0	0	4,200	05/15/2022
844895-AV-4	SOUTHWEST GAS CORP	3.875		04/01/2022	MATURED		1,000,000	1,000,000	999,660	999,897	0	103	0	103	0	1,000,000	0	0	0	19,375	04/01/2022
857477-AZ-6	STATE STREET CORP	2.653		05/15/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	13,265	05/15/2023

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
871829-AQ-0	SYSCO CORP	2.600		06/12/2022	MATURED		1,000,000	1,000,000	987,220	999,334	0	666	0	666	0	1,000,000	0	0	0	13,000	06/12/2022
87612E-AZ-9	TARGET CORP	2.900		01/15/2022	MATURED		1,000,000	1,000,000	1,007,980	1,000,040	0	(40)	0	(40)	0	1,000,000	0	0	0	14,500	01/15/2022
878055-AD-4	TCF NATIONAL BANK	6.250		06/08/2022	MATURED		2,000,000	2,000,000	1,981,720	1,998,723	0	1,277	0	1,277	0	2,000,000	0	0	0	62,500	06/08/2022
882508-BA-1	TEXAS INSTRUMENTS INC	1.850		04/15/2022	REDEEMED		1,000,000	1,000,000	997,390	999,813	0	136	0	136	0	999,950	0	50	50	7,708	05/15/2022
86787E-AT-4	TRUIST BANK	2.450		07/01/2022	REDEEMED		1,000,000	1,000,000	998,220	999,771	0	177	0	177	0	999,947	0	53	53	22,458	08/01/2022
911312-AQ-9	UNITED PARCEL SERVICE	2.450		10/01/2022	MATURED		2,000,000	2,000,000	1,971,210	1,996,743	0	3,257	0	3,257	0	2,000,000	0	0	0	49,000	10/01/2022
91324P-BV-3	UNITEDHEALTH GROUP INC	2.875		03/15/2022	MATURED		1,000,000	1,000,000	998,950	999,926	0	74	0	74	0	1,000,000	0	0	0	14,375	03/15/2022
91159H-HC-7	US BANCORP	3.000		02/15/2022	REDEEMED		1,000,000	1,000,000	1,007,440	1,000,076	0	(76)	0	(76)	0	1,000,000	0	0	0	12,500	03/15/2022
928563-AB-1	VMWARE INC	2.950		01/18/2022	MAKE WHOLE CALL		1,012,790	1,000,000	997,920	999,695	0	26	0	26	0	999,722	0	278	278	24,836	08/21/2022
254687-CM-6	WALT DISNEY COMPANY	3.000		09/15/2022	MATURED		2,000,000	2,000,000	2,015,520	2,003,212	0	(3,212)	0	(3,212)	0	2,000,000	0	0	0	60,000	09/15/2022
94106L-AY-5	WASTE MANAGEMENT INC	2.900		06/15/2022	REDEEMED		1,000,000	1,000,000	996,810	999,718	0	137	0	137	0	999,855	0	145	145	21,750	09/15/2022
772739-AQ-1	WESTROCK RKT CO	4.000		03/22/2022	MAKE WHOLE CALL		1,021,380	1,000,000	1,034,220	1,004,206	0	(998)	0	(998)	0	1,003,209	0	(3,209)	(3,209)	43,713	03/01/2023
98956P-AL-6	ZIMMER BIOMET HOLDINGS	3.150		03/18/2022	REDEEMED		1,000,000	1,000,000	997,490	999,838	0	130	0	130	0	999,969	0	31	31	14,613	04/01/2022
88579Y-AF-8	3M COMPANY	2.000		06/26/2022	MATURED		1,000,000	1,000,000	985,150	999,199	0	801	0	801	0	1,000,000	0	0	0	10,000	06/26/2022
136385-AW-1	CANADIAN NATURAL RESOU	2.950	A	12/30/2022	REDEEMED		1,000,000	1,000,000	998,530	999,708	0	264	0	264	0	999,972	0	28	28	43,021	01/15/2023
034863-AG-5	ANGLO AMERICAN CAPITAL	4.125	D	09/27/2022	MATURED		1,000,000	1,000,000	992,480	999,277	0	723	0	723	0	1,000,000	0	0	0	41,250	09/27/2022
05530Q-AF-7	BAT INTL FINANCE (144A	3.250	D	06/07/2022	MATURED		1,000,000	1,000,000	990,640	999,495	0	505	0	505	0	1,000,000	0	0	0	16,250	06/07/2022
055451-AQ-1	BHP BILLITON FINANCE U	2.875	D	02/24/2022	MATURED		1,782,000	1,782,000	1,817,622	1,782,810	0	(810)	0	(810)	0	1,782,000	0	0	0	25,616	02/24/2022
05579H-AE-2	BNZ INTL FUNDING (144A	2.900	D	02/21/2022	MATURED		1,000,000	1,000,000	998,240	999,905	0	95	0	95	0	1,000,000	0	0	0	14,500	02/21/2022
05565Q-CJ-5	BP CAPITAL MARKETS PLC	3.994	D	06/30/2022	MAKE WHOLE CALL		1,009,561	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	39,960	09/26/2023
05565Q-CP-1	BP CAPITAL MARKETS PLC	3.814	D	06/30/2022	MAKE WHOLE CALL		1,008,431	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	42,333	02/10/2024
23636T-AA-8	DANONE SA (144A)	3.000	D	06/15/2022	MATURED		2,150,000	2,150,000	2,168,116	2,151,255	0	(1,255)	0	(1,255)	0	2,150,000	0	0	0	32,250	06/15/2022
294829-AA-4	ERICSSON LM	4.125	D	05/15/2022	MATURED		3,000,000	3,000,000	3,041,000	3,002,751	0	(2,751)	0	(2,751)	0	3,000,000	0	0	0	61,875	05/15/2022
377373-AD-7	GLAXOSMITHKLINE CAPITA	2.850	D	05/08/2022	MATURED		2,000,000	2,000,000	2,008,800	2,000,275	0	(275)	0	(275)	0	2,000,000	0	0	0	28,500	05/08/2022
40052V-AB-0	GRUPO BIMBO SAB (144A)	4.500	D	01/25/2022	MATURED		200,000	200,000	202,314	200,008	0	(8)	0	(8)	0	200,000	0	0	0	4,500	01/25/2022
423012-AA-1	HEINEKEN NV (144A)	3.400	D	04/01/2022	MATURED		2,000,000	2,000,000	1,994,620	1,999,697	0	303	0	303	0	2,000,000	0	0	0	34,000	04/01/2022
44962L-AB-3	IHS MARKIT LTD (144A)	4.750	D	03/02/2022	EXCHANGED		1,060,680	1,000,000	1,055,000	1,023,626	0	(1,319)	0	(1,319)	0	1,022,307	0	38,373	38,373	26,993	02/15/2025
63254A-AW-8	NATIONAL AUSTRALIA BAN	2.500	D	05/22/2022	MATURED		1,000,000	1,000,000	994,270	999,496	0	504	0	504	0	1,000,000	0	0	0	12,500	05/22/2022
714264-AH-1	PERNOD-RICARD SA (144A	4.250	D	07/15/2022	MATURED		4,000,000	4,000,000	3,983,200	3,998,881	0	1,119	0	1,119	0	4,000,000	0	0	0	170,000	07/15/2022
G7332#-AF-0	ROLLS-ROYCE & PARTNERS	2.770	D	04/13/2022	MATURED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	55,862	04/13/2022
806854-AD-7	SCHLUMBERGER INVESTMEN	2.400	D	05/02/2022	REDEEMED		1,000,000	1,000,000	998,320	999,881	0	37	0	37	0	999,917	0	83	83	18,067	08/01/2022
80687P-AA-4	SCHNEIDER ELECTRIC SA	2.950	D	09/27/2022	MATURED		2,000,000	2,000,000	1,994,680	1,999,496	0	504	0	504	0	2,000,000	0	0	0	59,000	09/27/2022
830505-AW-3	SKANDINAVISKA ENSKILDA	2.800	D	03/11/2022	MATURED		1,000,000	1,000,000	997,830	999,862	0	138	0	138	0	1,000,000	0	0	0	14,000	03/11/2022
90352J-AE-3	UBS GROUP FUNDING (144	2.859	D	08/15/2022	REDEEMED		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	14,295	08/15/2023
961214-DQ-3	WESTPAC BANKING CORP	2.500	D	06/28/2022	MATURED		1,000,000	1,000,000	998,370	999,827	0	173	0	173	0	1,000,000	0	0	0	12,500	06/28/2022
02660T-BM-4	AHM 2004-3 3A CMO	3.311		12/25/2022	VARIOUS		165,878	165,878	147,836	143,491	0	22,387	0	22,387	0	165,878	0	0	0	2,375	10/25/2034
66987X-CD-5	NHEL 2003-1 A1	5.149		12/27/2022	VARIOUS		6,739	6,739	5,899	4,575	0	2,164	0	2,164	0	6,739	0	0	0	54	05/25/2033
92936Y-AC-5	WFRBS 2012-C8 A3	3.001		06/15/2022	VARIOUS		2,315,490	2,315,490	2,293,240	2,311,514	0	3,976	0	3,976	0	2,315,490	0	0	0	21,975	08/15/2045
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							137,027,406	136,633,257	137,305,391	136,917,930	0	2,014	0	2,014	0	136,919,943	0	(389,206)	(389,206)	3,551,242	XXX
2509999997. Total - Bonds - Part 4							819,716,261	818,396,393	864,519,380	832,879,134	0	(3,274,804)	821,106	(4,095,910)	0	828,783,225	0	(8,743,433)	(8,743,433)	19,563,881	XXX
2509999998. Total - Bonds - Part 5							21,322,216	21,263,261	21,046,707	21,046,707	0	274,311	0	274,311	0	21,321,017	0	(60,682)	(60,682)	126,543	XXX
2509999999. Total - Bonds							841,038,476	839,659,653	885,566,086	853,925,841	0	(3,000,493)	821,106	(3,821,599)	0	850,104,242	0	(8,804,114)	(8,804,114)	19,690,424	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							841,038,476	XXX	885,566,086	853,925,841	0	(3,000,493)	821,106	(3,821,599)	0	850,104,242	0	(8,804,114)	(8,804,114)	19,690,424	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenues																				
3132DN-QA-4	FHLMC PASS THRU CERT POOL #SD1349		10/21/2022	CITIGROUP GLOBAL MARKETS	12/25/2022	PAID ON PRINCIPAL	291,003	257,901	291,003	291,003	0	33,102	0	33,102	0	0	0	0	1,212	679
3133BM-Q5-7	FHLMC PASS THRU CERT POOL #QF0476		09/30/2022	CITIGROUP GLOBAL MARKETS	12/25/2022	PAID ON PRINCIPAL	53,398	52,488	53,398	53,398	0	909	0	909	0	0	0	0	283	22
0909999999. Subtotal - Bonds - U.S. Special Revenues							344,400	310,389	344,400	344,400	0	34,011	0	34,011	0	0	0	0	1,495	701
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
78409V-AW-4	S&P GLOBAL INC (144A)		03/02/2022	EXCHANGED	04/20/2022	MAKE WHOLE CALL	1,000,000	1,060,680	1,061,880	1,057,759	0	(2,921)	0	(2,921)	0	0	(57,759)	(57,759)	70,456	2,243
17329M-CL-1	CMLTI 2021-J2 A7A CMO (144A)		07/14/2022	CITIGROUP GLOBAL MARKETS	12/25/2022	PAID ON PRINCIPAL	52,861	47,939	52,861	52,861	0	4,923	0	4,923	0	0	0	0	275	62
362925-BK-4	GSMBS 2022-PJ5 A24 (144A)		05/26/2022	GOLDMAN SACHS & CO	12/25/2022	PAID ON PRINCIPAL	694,399	661,741	694,399	694,399	0	32,658	0	32,658	0	0	0	0	5,767	1,736
46655D-AB-8	JPMMT 2022-2 A2 CMO		02/24/2022	J P MORGAN CHASE SECURITIES INC	12/25/2022	PAID ON PRINCIPAL	913,539	893,269	913,539	913,539	0	20,269	0	20,269	0	0	0	0	10,662	2,055
46655D-AD-4	JPMMT 2022-2 A4 (144A)		02/24/2022	J P MORGAN CHASE SECURITIES INC	12/25/2022	PAID ON PRINCIPAL	328,542	326,489	328,542	328,542	0	2,053	0	2,053	0	0	0	0	3,834	739
46655K-AE-6	JPMMT 2022-6 A4 (144A)		05/25/2022	J P MORGAN CHASE SECURITIES INC	12/25/2022	PAID ON PRINCIPAL	677,384	644,996	677,384	677,384	0	32,387	0	32,387	0	0	0	0	5,351	1,693
69376D-AA-0	PSMC 2021-3 A1 (144A)		05/05/2022	WELLS FARGO SECURITIES	12/25/2022	PAID ON PRINCIPAL	237,847	205,923	237,847	237,847	0	31,923	0	31,923	0	0	0	0	1,785	182
74938X-AD-1	RCKT 2022-3 A5 (144A)		04/22/2022	BAS-MERRILL LYNCH	12/25/2022	PAID ON PRINCIPAL	250,280	235,498	250,280	250,280	0	14,782	0	14,782	0	0	0	0	3,371	563
81748W-AK-2	SEMT 2021-4 A10 CMO (144A)		07/14/2022	WELLS FARGO SECURITIES	12/25/2022	PAID ON PRINCIPAL	137,141	127,670	137,141	137,141	0	9,471	0	9,471	0	0	0	0	818	162
81749C-AA-7	SEMT 2022-1 A1 CMO		01/19/2022	MORGAN STANLEY	12/25/2022	PAID ON PRINCIPAL	627,220	611,344	627,220	627,220	0	15,877	0	15,877	0	0	0	0	6,366	1,089
949930-AD-3	WFMBS 2022-2 A4 CMO		04/21/2022	WELLS FARGO SECURITIES	12/25/2022	PAID ON PRINCIPAL	999,647	920,769	999,647	999,647	0	78,878	0	78,878	0	0	0	0	9,021	1,735
02008J-AA-4	ALLYA 2022-1 A1		05/10/2022	BARCLAYS CAPITAL INC	05/31/2022	TRAVELERS MMLP	15,000,000	15,000,000	14,997,075	14,999,998	0	(2)	0	(2)	0	0	(2,923)	(2,923)	7,340	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							20,918,860	20,736,317	20,977,815	20,976,617	0	240,300	0	240,300	0	0	(60,682)	(60,682)	125,048	12,261
2509999998. Total - Bonds							21,263,261	21,046,707	21,322,216	21,321,017	0	274,311	0	274,311	0	0	(60,682)	(60,682)	126,543	12,962
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								21,046,707	21,322,216	21,321,017	0	274,311	0	274,311	0	0	(60,682)	(60,682)	126,543	12,962

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	106,208,596	0	3,569,485	100.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						106,208,596	0	3,569,485	XXX	XXX
1899999. Total Common Stocks						106,208,596	0	3,569,485	XXX	XXX
1999999 - Totals						106,208,596	0	3,569,485	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 - CITI A TREASURY		1.A	8,582,054	8,582,054	01/03/2023
000000-00-0	REPO - DAIWA A TREASURY		1.A	59,710	59,710	01/03/2023
000000-00-0	REPO - DEUTSCHE A TREASURY		1.A	8,582,054	8,582,054	01/03/2023
000000-00-0	REPO - JP A TREASURY		1.A	8,582,054	8,582,054	01/03/2023
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				25,805,872	25,805,872	XXX
0109999999. Total - U.S. Government Bonds				25,805,872	25,805,872	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				25,805,872	25,805,872	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				25,805,872	25,805,872	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				25,805,872	25,805,872	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 18,372,786 — Book/Adjusted Carrying Value $ 18,372,786
2. Average balance for the year — Fair Value $ 19,578,900 — Book/Adjusted Carrying Value $ 19,578,900
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
3A	1A ...$ 25,805,872	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0					
3B	2A ...$ 0	2B ..$ 0	2C ..$ 0									
3C	3A ...$ 0	3B ..$ 0	3C ..$ 0									
3D	4A ...$ 0	4B ..$ 0	4C ..$ 0									
3E	5A ...$ 0	5B ..$ 0	5C ..$ 0									
3F	6 .....$ 0											

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
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	.....(22,032,092)	..XXX.
JP Morgan Chase Bank, N.A. ..... New York,NY	.....	.....0.000	 0	 0	.....(206,635)	..XXX.
Territorial Bank American Samoa ..... Pago Pago,AS	SD.....	.....0.000	 0	 0	50,005	..XXX.
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(22,188,722)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(22,188,722)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....
0599999 Total - Cash	XXX	XXX	0	0	(22,188,722)	XXX

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

1. January	(21,658,713)	4. April	(16,676,167)	7. July	(16,523,294)	10. October	(18,079,134)
2. February	(21,678,102)	5. May	(24,626,313)	8. August	(19,092,599)	11. November	(18,414,546)
3. March	(16,217,426)	6. June	(21,630,929)	9. September	(16,121,002)	12. December	(22,188,722)

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		12/31/2022	4.332		42,298,790	0	53,168
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						42,298,790	0	53,168
8609999999 - Total Cash Equivalents						42,298,790	0	53,168

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 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 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	126,928	125,614
5. California CA	B	WORKERS COMP	0	0	198,190	194,172
6. Colorado CO			0	0	0	0
7. Connecticut CT	B	GENERAL PURPOSE-HOME STATE DEPOSIT	3,236,275	2,806,782	0	0
8. Delaware DE	B	WORKERS COMP	0	0	142,473	141,837
9. District of Columbia DC			0	0	0	0
10. Florida FL	B	GENERAL PURPOSE	0	0	178,775	178,980
11. Georgia GA	B	GENERAL PURPOSE	0	0	205,773	204,701
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	WORKERS COMP	0	0	343,241	297,689
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	157,876	156,030
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	978,399	968,272
33. New York NY			0	0	0	0
34. North Carolina NC	B	GENERAL PURPOSE	0	0	349,856	349,223
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	450,104
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	242,783	237,861
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS	B	GENERAL PURPOSE	0	0	50,000	50,000
53. Guam GU			0	0	0	0
54. Puerto Rico PR	B	GENERAL PURPOSE	0	0	1,118,066	1,049,690
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	3,236,275	2,806,782	4,542,360	4,404,171
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