



# ANNUAL STATEMENT

## For the Year Ended DECEMBER 31, 2020

### OF THE CONDITION AND AFFAIRS OF THE

# Illinois Casualty Company

NAIC Group Code	0000 <small>(Current Period)</small>	0000 <small>(Prior Period)</small>	NAIC Company Code	15571	Employer's ID Number	36-2165210
Organized under the Laws of	Illinois		State of Domicile or Port of Entry	IL		
Country of Domicile	United States of America					
Incorporated/Organized	06/01/2004		Commenced Business	04/13/1950		
Statutory Home Office	225 20th Street <small>(Street and Number)</small>			Rock Island, IL, US 61201 <small>(City or Town, State, Country and Zip Code)</small>		
Main Administrative Office	Rock Island, IL, US 61201 <small>(City or Town, State, Country and Zip Code)</small>		225 20th Street <small>(Street and Number)</small>	(309)793-1700 <small>(Area Code) (Telephone Number)</small>		
Mail Address	PO Box 5018 <small>(Street and Number or P.O. Box)</small>			Rock Island, IL, US 61204 <small>(City or Town, State, Country and Zip Code)</small>		
Primary Location of Books and Records	Rock Island, IL, US 61201 <small>(City or Town, State, Country and Zip Code)</small>		225 20th Street <small>(Street and Number)</small>	(309)793-1700 <small>(Area Code) (Telephone Number)</small>		
Internet Website Address	www.ilcasco.com					
Statutory Statement Contact	Aimee Marie Oetzel <small>(Name)</small>			(309)793-1700 <small>(Area Code)(Telephone Number)(Extension)</small>		
	financialreporting@ilcasco.com <small>(E-Mail Address)</small>			(309)793-1707 <small>(Fax Number)</small>		

### OFFICERS

Name	Title
Arron Keath Sutherland	President, CEO
Norman Dieter Schmeichel	V.P., CIO
Howard Joseph Beck	V.P., CUO
Julia Bunton Suiter	Chief Legal Officer
Michael Randall Smith	V.P., CFO
Kathleen Susan Springer	Chief Human Resources Officer

### OTHERS

### DIRECTORS OR TRUSTEES

Scott Taylor Burgess Joel Kent Heriford Gerald John Pepping Christine Carol Schmitt Arron Keath Sutherland	James Robert Dingman John Richard Klockau Daniel H Portes Mark Joseph Schwab
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State of Illinois  
 County of Rock Island 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.

_____ (Signature) Arron Keath Sutherland (Printed Name) 1. President, CEO (Title)	_____ (Signature) Michael Randall Smith (Printed Name) 2. V.P., CFO (Title)	_____ (Signature) Howard Joseph Beck (Printed Name) 3. V.P., CUO (Title)
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Subscribed and sworn to before me this  
22nd day of February, 2021

- a. Is this an original filing? Yes[X] No[ ]  
 b. If no: 1. State the amendment number \_\_\_\_\_  
 2. Date filed \_\_\_\_\_  
 3. Number of pages attached \_\_\_\_\_

\_\_\_\_\_  
 (Notary Public Signature)

## 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) .....	96,218,343		96,218,343	85,054,301
2. Stocks (Schedule D):				
2.1 Preferred stocks .....	958,192		958,192	
2.2 Common Stocks .....	13,811,168		13,811,168	13,412,304
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens .....				
3.2 Other than first liens .....				
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances) .....				
4.2 Properties held for the production of income (less \$.....0 encumbrances) .....	1,756,252		1,756,252	540,628
4.3 Properties held for sale (less \$.....0 encumbrances) .....				
5. Cash (\$.....2,589,705, Schedule E Part 1), cash equivalents (\$.....2,602,021, Schedule E Part 2) and short-term investments (\$.....750,350, Schedule DA) .....	5,942,076		5,942,076	5,519,564
6. Contract loans (including \$.....0 premium notes) .....				
7. Derivatives (Schedule DB) .....				
8. Other invested assets (Schedule BA) .....	5,594,192		5,594,192	5,809,552
9. Receivables for securities .....				
10. Securities Lending Reinvested Collateral Assets (Schedule DL) .....				
11. Aggregate write-ins for invested assets .....				
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	124,280,223		124,280,223	110,336,349
13. Title plants less \$.....0 charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	638,575		638,575	624,707
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	4,862,040		4,862,040	3,683,463
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (Including \$.....94,144 earned but unbilled premiums) .....	16,709,285	9,415	16,699,870	17,509,656
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	1,288,271		1,288,271	1,015,372
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....				
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....				52,422
18.2 Net deferred tax asset .....	1,487,599		1,487,599	1,898,279
19. Guaranty funds receivable or on deposit .....				
20. Electronic data processing equipment and software .....	562,517	333,132	229,385	283,674
21. Furniture and equipment, including health care delivery assets (\$.....0) .....	469,544	469,544		
22. Net adjustment in assets and liabilities due to foreign exchange rates .....				
23. Receivables from parent, subsidiaries and affiliates .....	408,258		408,258	
24. Health care (\$.....0) and other amounts receivable .....				
25. Aggregate write-ins for other than invested assets .....	1,440,438	444,270	996,168	694,381
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	152,146,750	1,256,361	150,890,389	136,098,303
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....				
28. TOTAL (Lines 26 and 27) .....	152,146,750	1,256,361	150,890,389	136,098,303
<b>DETAILS OF WRITE-INS</b>				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above) .....				
2501. Prepaid maintenance, insurance and demutualization expenses .....	395,782	394,270	1,512	
2502. Deposits and other receivables .....	621,493	50,000	571,493	525,322
2503. Premiums receivable on reinsurance .....	423,163		423,163	169,059
2598. Summary of remaining write-ins for Line 25 from overflow page .....				
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	1,440,438	444,270	996,168	694,381

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Losses (Part 2A, Line 35, Column 8) .....	36,127,156	32,812,130
2. Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6) .....		
3. Loss adjustment expenses (Part 2A, Line 35, Column 9) .....	12,428,645	12,990,007
4. Commissions payable, contingent commissions and other similar charges .....	1,564,511	2,118,332
5. Other expenses (excluding taxes, licenses and fees) .....	1,257,189	1,451,260
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....	518,854	452,065
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)) .....	64,136	
7.2 Net deferred tax liability .....		
8. Borrowed money \$.....10,000,000 and interest thereon \$.....7,233 .....	10,007,233	
9. Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of \$.....860,905 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) .....	28,927,928	29,570,000
10. Advance premiums .....	515,333	546,369
11. Dividends declared and unpaid:		
11.1 Stockholders .....		
11.2 Policyholders .....	2,792	2,562
12. Ceded reinsurance premiums payable (net of ceding commissions) .....		234,262
13. Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20) .....		
14. Amounts withheld or retained by company for account of others .....	459,939	383,874
15. Remittances and items not allocated .....		
16. Provision for reinsurance (including (\$.....0 certified)) (Schedule F, Part 3 Column 78) .....	6,000	172,000
17. Net adjustments in assets and liabilities due to foreign exchange rates .....		
18. Drafts outstanding .....		
19. Payable to parent, subsidiaries and affiliates .....		7,996
20. Derivatives .....		
21. Payable for securities .....	209,572	
22. Payable for securities lending .....		
23. Liability for amounts held under uninsured plans .....		
24. Capital notes \$.....0 and interest thereon \$.....0 .....		
25. Aggregate write-ins for liabilities .....		
26. TOTAL Liabilities excluding protected cell liabilities (Lines 1 through 25) .....	92,089,288	80,740,857
27. Protected cell liabilities .....		
28. TOTAL Liabilities (Lines 26 and 27) .....	92,089,288	80,740,857
29. Aggregate write-ins for special surplus funds .....	366,727	566,760
30. Common capital stock .....	3,000,000	3,000,000
31. Preferred capital stock .....		
32. Aggregate write-ins for other-than-special surplus funds .....		
33. Surplus notes .....		
34. Gross paid in and contributed surplus .....	17,376,742	17,376,742
35. Unassigned funds (surplus) .....	38,057,632	34,413,944
36. Less treasury stock, at cost:		
36.1 .....0 shares common (value included in Line 30 \$.....0) .....		
36.2 .....0 shares preferred (value included in Line 31 \$.....0) .....		
37. Surplus as regards policyholders (Lines 29 to 35, minus 36) (Page 4, Line 39) .....	58,801,101	55,357,446
38. TOTALS (Page 2, Line 28, Column 3) .....	150,890,389	136,098,303
<b>DETAILS OF WRITE-INS</b>		
2501. ....		
2502. ....		
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page .....		
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) .....		
2901. Sale Leaseback .....	366,727	566,760
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page .....		
2999. TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above) .....	366,727	566,760
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page .....		
3299. TOTALS (Lines 3201 through 3203 plus 3298) (Line 32 above) .....		

## STATEMENT OF INCOME

	1 Current Year	2 Prior Year
<b>UNDERWRITING INCOME</b>		
1. Premiums earned (Part 1, Line 35, Column 4)	49,689,203	52,841,766
<b>DEDUCTIONS</b>		
2. Losses incurred (Part 2, Line 35, Column 7)	23,771,337	24,874,148
3. Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	8,790,652	8,840,688
4. Other underwriting expenses incurred (Part 3, Line 25, Column 2)	17,708,906	18,914,951
5. Aggregate write-ins for underwriting deductions		
6. TOTAL Underwriting Deductions (Lines 2 through 5)	50,270,895	52,629,787
7. Net income of protected cells		
8. Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	(581,692)	211,979
<b>INVESTMENT INCOME</b>		
9. Net investment income earned (Exhibit of Net Investment Income, Line 17)	2,356,513	2,402,448
10. Net realized capital gains (losses) less capital gains tax of \$.....0 (Exhibit of Capital Gains (Losses))	1,457,508	753,747
11. Net investment gain or (loss) (Lines 9 + 10)	3,814,021	3,156,195
<b>OTHER INCOME</b>		
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....23,711 amount charged off \$.....569,954)	(546,243)	(544,660)
13. Finance and service charges not included in premiums	255,227	277,362
14. Aggregate write-ins for miscellaneous income	162,134	153,780
15. TOTAL Other Income (Lines 12 through 14)	(128,882)	(113,518)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	3,103,447	3,254,656
17. Dividends to policyholders	13,386	16,680
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)	3,090,061	3,237,976
19. Federal and foreign income taxes incurred	834,558	200,422
20. Net income (Line 18 minus Line 19) (to Line 22)	2,255,503	3,037,554
<b>CAPITAL AND SURPLUS ACCOUNT</b>		
21. Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	55,357,446	50,552,167
22. Net income (from Line 20)	2,255,503	3,037,554
23. Net transfers (to) from Protected Cell accounts		
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....438,038	1,647,858	1,835,355
25. Change in net unrealized foreign exchange capital gain (loss)		
26. Change in net deferred income tax	27,358	130,585
27. Change in nonadmitted assets (Exhibit of Nonadmitted Assets Line 28, Column 3)	(153,064)	(26,215)
28. Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	166,000	(172,000)
29. Change in surplus notes		
30. Surplus (contributed to) withdrawn from protected cells		
31. Cumulative effect of changes in accounting principles		
32. Capital changes:		
32.1 Paid in		
32.2 Transferred from surplus (Stock Dividend)		
32.3 Transferred to surplus		
33. Surplus adjustments:		
33.1 Paid in		
33.2 Transferred to capital (Stock Dividend)		
33.3 Transferred from capital		
34. Net remittances from or (to) Home Office		
35. Dividends to stockholders	(500,000)	
36. Change in treasury stock (Page 3, Line 36.1 and 36.2, Column 2 minus Column 1)		
37. Aggregate write-ins for gains and losses in surplus		
38. Change in surplus as regards policyholders for the year (Lines 22 through 37)	3,443,655	4,805,279
39. Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	58,801,101	55,357,446
<b>DETAILS OF WRITE-INS</b>		
0501.		
0502.		
0503.		
0598. Summary of remaining write-ins for Line 5 from overflow page		
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)		
1401. Cash value on officers' life insurance policies	40,617	134,845
1402. Gain from sales of assets	110,140	3,192
1403. Miscellaneous income	11,377	15,743
1498. Summary of remaining write-ins for Line 14 from overflow page		
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	162,134	153,780
3701.		
3702.		
3703.		
3798. Summary of remaining write-ins for Line 37 from overflow page		
3799. TOTALS (Lines 3701 through 3703 plus 3798) (Lines 37 above)		

**CASH FLOW**

		1	2
		Current Year	Prior Year
<b>Cash from Operations</b>			
1.	Premiums collected net of reinsurance .....	48,422,712	51,631,384
2.	Net investment income .....	2,635,883	2,668,960
3.	Miscellaneous income .....	(128,882)	(113,518)
4.	TOTAL (Lines 1 through 3) .....	50,929,713	54,186,826
5.	Benefit and loss related payments .....	20,729,210	24,041,170
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....		
7.	Commissions, expenses paid and aggregate write-ins for deductions .....	27,734,628	27,812,749
8.	Dividends paid to policyholders .....	13,156	18,793
9.	Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses) .....	718,000	137,448
10.	TOTAL (Lines 5 through 9) .....	49,194,994	52,010,160
11.	Net cash from operations (Line 4 minus Line 10) .....	1,734,719	2,176,666
<b>Cash from Investments</b>			
12.	Proceeds from investments sold, matured or repaid:		
12.1	Bonds .....	17,000,415	26,764,139
12.2	Stocks .....	5,184,206	7,897,692
12.3	Mortgage loans .....		
12.4	Real estate .....		
12.5	Other invested assets .....	215,360	165,134
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments .....	1,494	
12.7	Miscellaneous proceeds .....	209,572	
12.8	TOTAL Investment proceeds (Lines 12.1 to 12.7) .....	22,611,047	34,826,965
13.	Cost of investments acquired (long-term only):		
13.1	Bonds .....	27,970,165	24,598,780
13.2	Stocks .....	5,100,246	7,207,068
13.3	Mortgage loans .....		
13.4	Real estate .....	1,249,047	542,491
13.5	Other invested assets .....		3,000,000
13.6	Miscellaneous applications .....		
13.7	TOTAL Investments acquired (Lines 13.1 to 13.6) .....	34,319,458	35,348,339
14.	Net increase (decrease) in contract loans and premium notes .....		
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14) .....	(11,708,410)	(521,374)
<b>Cash from Financing and Miscellaneous Sources</b>			
16.	Cash provided (applied):		
16.1	Surplus notes, capital notes .....		
16.2	Capital and paid in surplus, less treasury stock .....		
16.3	Borrowed funds .....	10,007,233	
16.4	Net deposits on deposit-type contracts and other insurance liabilities .....		
16.5	Dividends to stockholders .....	500,000	
16.6	Other cash provided (applied) .....	888,971	277,626
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) .....	10,396,204	277,626
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	422,512	1,932,918
19.	Cash, cash equivalents and short-term investments:		
19.1	Beginning of year .....	5,519,564	3,586,646
19.2	End of year (Line 18 plus Line 19.1) .....	5,942,076	5,519,564

**Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:**

20.0001	.....		
20.0002	.....		
20.0003	.....		
20.0004	.....		

## UNDERWRITING AND INVESTMENT EXHIBIT

### PART 1 - PREMIUMS EARNED

	1 Net Premiums Written Per Column 6, Part 1B	2 Unearned Premiums Dec. 31 Prior Year - per Column 3, Last Year's Part 1	3 Unearned Premiums Dec. 31 Current Year - per Column 5, Part 1A	4 Premiums Earned During Year (Columns 1 + 2 - 3)
Line of Business				
1. Fire .....				
2. Allied lines .....				
3. Farmowners multiple peril .....				
4. Homeowners multiple peril .....				
5. Commercial multiple peril .....	30,766,024	18,395,632	18,754,700	30,406,956
6. Mortgage guaranty .....				
8. Ocean marine .....				
9. Inland marine .....				
10. Financial guaranty .....				
11.1 Medical professional liability - occurrence .....				
11.2 Medical professional liability - claims-made .....				
12. Earthquake .....				
13. Group accident and health .....				
14. Credit accident and health (group and individual) .....				
15. Other accident and health .....				
16. Workers' compensation .....	4,152,443	3,088,647	2,502,225	4,738,865
17.1 Other liability - occurrence .....	14,128,664	8,085,721	7,671,003	14,543,382
17.2 Other liability - claims-made .....				
17.3 Excess Workers' Compensation .....				
18.1 Products liability - occurrence .....				
18.2 Products liability - claims-made .....				
19.1 19.2 Private passenger auto liability .....				
19.3 19.4 Commercial auto liability .....				
21. Auto physical damage .....				
22. Aircraft (all perils) .....				
23. Fidelity .....				
24. Surety .....				
26. Burglary and theft .....				
27. Boiler and machinery .....				
28. Credit .....				
29. International .....				
30. Warranty .....				
31. Reinsurance-Nonproportional Assumed Property .....				
32. Reinsurance-Nonproportional Assumed Liability .....				
33. Reinsurance-Nonproportional Assumed Financial Lines .....				
34. Aggregate write-ins for other lines of business .....				
35. TOTALS .....	49,047,131	29,570,000	28,927,928	49,689,203
<b>DETAILS OF WRITE-INS</b>				
3401. ....				
3402. ....				
3403. ....				
3498. Summary of remaining write-ins for Line 34 from overflow page .....				
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above) .....				

## UNDERWRITING AND INVESTMENT EXHIBIT

### PART 1A - RECAPITULATION OF ALL PREMIUMS

	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 Columns 1 + 2 + 3 + 4
Line of Business					
1. Fire .....					
2. Allied lines .....					
3. Farmowners multiple peril .....					
4. Homeowners multiple peril .....					
5. Commercial multiple peril .....	18,754,700				18,754,700
6. Mortgage guaranty .....					
8. Ocean marine .....					
9. Inland marine .....					
10. Financial guaranty .....					
11.1 Medical professional liability - occurrence .....					
11.2 Medical professional liability - claims-made .....					
12. Earthquake .....					
13. Group accident and health .....					
14. Credit accident and health (group and individual) .....					
15. Other accident and health .....					
16. Workers' compensation .....	2,502,225				2,502,225
17.1 Other liability - occurrence .....	7,671,003				7,671,003
17.2 Other liability - claims-made .....					
17.3 Excess Workers' Compensation .....					
18.1 Products liability - occurrence .....					
18.2 Products liability - claims-made .....					
19.1 19.2 Private passenger auto liability .....					
19.3 19.4 Commercial auto liability .....					
21. Auto physical damage .....					
22. Aircraft (all perils) .....					
23. Fidelity .....					
24. Surety .....					
26. Burglary and theft .....					
27. Boiler and machinery .....					
28. Credit .....					
29. International .....					
30. Warranty .....					
31. Reinsurance-Nonproportional Assumed Property .....					
32. Reinsurance-Nonproportional Assumed Liability .....					
33. Reinsurance-Nonproportional Assumed Financial Lines .....					
34. Aggregate write-ins for other lines of business .....					
35. TOTALS .....	28,927,928				28,927,928
36. Accrued retrospective premiums based on experience .....					
37. Earned but unbilled premiums .....					
38. Balance (Sum of Lines 35 through 37) .....					28,927,928
<b>DETAILS OF WRITE-INS</b>					
3401. ....					
3402. ....					
3403. ....					
3498. Summary of remaining write-ins for Line 34 from overflow page .....					
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above) .....					

(a) State here basis of computation used in each case: Daily pro rata

## UNDERWRITING AND INVESTMENT EXHIBIT

### PART 1B - PREMIUMS WRITTEN

Line of Business	1 Direct Business (a)	Reinsurance Assumed		Reinsurance Ceded		6 Net Premiums Written Columns 1+2+3-4-5
		2 From Affiliates	3 From Non-Affiliates	4 To Affiliates	5 To Non-Affiliates	
1. Fire .....						
2. Allied lines .....						
3. Farmowners multiple peril .....						
4. Homeowners multiple peril .....						
5. Commercial multiple peril .....	39,055,348				8,289,324	30,766,024
6. Mortgage guaranty .....						
8. Ocean marine .....						
9. Inland marine .....						
10. Financial guaranty .....						
11.1 Medical professional liability - occurrence .....						
11.2 Medical professional liability - claims-made .....						
12. Earthquake .....						
13. Group accident and health .....						
14. Credit accident and health (group and individual) .....						
15. Other accident and health .....						
16. Workers' compensation .....	4,933,045		183,204		963,806	4,152,443
17.1 Other liability - occurrence .....	14,993,907				865,243	14,128,664
17.2 Other liability - claims-made .....						
17.3 Excess Workers' Compensation .....						
18.1 Products liability - occurrence .....						
18.2 Products liability - claims-made .....						
19.1 19.2 Private passenger auto liability .....						
19.3 19.4 Commercial auto liability .....						
21. Auto physical damage .....						
22. Aircraft (all perils) .....						
23. Fidelity .....						
24. Surety .....						
26. Burglary and theft .....						
27. Boiler and machinery .....						
28. Credit .....						
29. International .....						
30. Warranty .....						
31. Reinsurance-Nonproportional Assumed Property .....	X X X					
32. Reinsurance-Nonproportional Assumed Liability .....	X X X					
33. Reinsurance-Nonproportional Assumed Financial Lines .....	X X X					
34. Aggregate write-ins for other lines of business .....						
35. TOTALS .....	58,982,300		183,204		10,118,373	49,047,131
<b>DETAILS OF WRITE-INS</b>						
3401. ....						
3402. ....						
3403. ....						
3498. Summary of remaining write-ins for Line 34 from overflow page .....						
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above) .....						

(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 recorded on an annualized basis \$.....0



## UNDERWRITING AND INVESTMENT EXHIBIT

### PART 2 - LOSSES PAID AND INCURRED

Line of Business	Losses Paid Less Salvage				5 Net Losses Unpaid Current Year (Part 2A, Column 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Columns 4 + 5 - 6)	8 Percentage of Losses Incurred (Column 7, Part 2) to Premiums Earned (Column 4, Part 1)
	1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Columns 1 + 2 - 3)				
1. Fire								
2. Allied lines								
3. Farmowners multiple peril								
4. Homeowners multiple peril								
5. Commercial multiple peril	27,792,088		12,049,339	15,742,749	20,518,190	18,635,230	17,625,709	57.97
6. Mortgage guaranty								
8. Ocean marine								
9. Inland marine								
10. Financial guaranty								
11.1 Medical professional liability - occurrence								
11.2 Medical professional liability - claims-made								
12. Earthquake								
13. Group accident and health								
14. Credit accident and health (group and individual)								
15. Other accident and health								
16. Workers' compensation	2,603,264	116,751	81,508	2,638,507	6,377,348	5,738,310	3,277,545	69.16
17.1 Other liability - occurrence	2,078,458	6,106	9,509	2,075,055	9,231,618	8,438,590	2,868,083	19.72
17.2 Other liability - claims-made								
17.3 Excess Workers' Compensation								
18.1 Products liability - occurrence								
18.2 Products liability - claims made								
19.1 19.2 Private passenger auto liability								
19.3 19.4 Commercial auto liability								
21. Auto physical damage								
22. Aircraft (all perils)								
23. Fidelity								
24. Surety								
26. Burglary and theft								
27. Boiler and machinery								
28. Credit								
29. International								
30. Warranty								
31. Reinsurance-Nonproportional Assumed Property	X X X							
32. Reinsurance-Nonproportional Assumed Liability	X X X							
33. Reinsurance-Nonproportional Assumed Financial Lines	X X X							
34. Aggregate write-ins for other lines of business								
35. TOTALS	32,473,810	122,857	12,140,356	20,456,311	36,127,156	32,812,130	23,771,337	47.84
<b>DETAILS OF WRITE-INS</b>								
3401.								
3402.								
3403.								
3498. Summary of remaining write-ins for Line 34 from overflow page								
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)								

## UNDERWRITING AND INVESTMENT EXHIBIT

### PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

Line of Business	Reported Losses				Incurred But Not Reported			8 Net Losses Unpaid (Columns 4 + 5 + 6 - 7)	9 Net Unpaid Loss Adjustment Expenses
	1 Direct	2 Reinsurance Assumed	3 Deduct Reinsurance Recoverable	4 Net Losses Excluding Incurred But Not Reported (Columns 1 + 2 - 3)	5 Direct	6 Reinsurance Assumed	7 Reinsurance Ceded		
1. Fire .....									
2. Allied Lines .....									
3. Farmowners multiple peril .....									
4. Homeowners multiple peril .....									
5. Commercial multiple peril .....	16,319,445		3,806,030	12,513,415	10,549,621		2,544,846	20,518,190	7,292,568
6. Mortgage guaranty .....									
8. Ocean marine .....									
9. Inland marine .....									
10. Financial guaranty .....									
11.1 Medical professional liability - occurrence .....									
11.2 Medical professional liability - claims-made .....									
12. Earthquake .....									
13. Group accident & health .....								(a)	
14. Credit accident & health (group & individual) .....								(a)	
15. Other accident & health .....									
16. Workers' compensation .....	5,244,093	202,974	1,232,592	4,214,475	2,435,752	137,617	410,496	6,377,348	1,463,265
17.1 Other liability - occurrence .....	6,150,739	3,349	7,089	6,146,999	6,161,674	3,918	3,080,973	9,231,618	3,672,812
17.2 Other liability - claims-made .....									
17.3 Excess Workers' Compensation .....									
18.1 Products liability - occurrence .....									
18.2 Products liability - claims-made .....									
19.1 19.2 Private passenger auto liability .....									
19.3 19.4 Commercial auto liability .....									
21. Auto physical damage .....									
22. Aircraft (all perils) .....									
23. Fidelity .....									
24. Surety .....									
26. Burglary and theft .....									
27. Boiler and machinery .....									
28. Credit .....									
29. International .....									
30. Warranty .....									
31. Reinsurance-Nonproportional Assumed Property .....	X X X				X X X				
32. Reinsurance-Nonproportional Assumed Liability .....	X X X				X X X				
33. Reinsurance-Nonproportional Assumed Financial Lines .....	X X X				X X X				
34. Aggregate write-ins for other lines of business .....									
35. TOTALS .....	27,714,277	206,323	5,045,711	22,874,889	19,147,047	141,535	6,036,315	36,127,156	12,428,645
<b>DETAILS OF WRITE-INS</b>									
3401. ....									
3402. ....									
3403. ....									
3498. Summary of remaining write-ins for Line 34 from overflow page .....									
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above) .....									

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

## UNDERWRITING AND INVESTMENT EXHIBIT

### PART 3 - EXPENSES

	1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1. Claim adjustment services:				
1.1 Direct .....	4,950,310			4,950,310
1.2 Reinsurance assumed .....	2,074			2,074
1.3 Reinsurance ceded .....	784,333			784,333
1.4 Net claim adjustment services (1.1 + 1.2 - 1.3) .....	4,168,051			4,168,051
2. Commission and brokerage:				
2.1 Direct, excluding contingent .....		8,804,039		8,804,039
2.2 Reinsurance assumed, excluding contingent .....		41,822		41,822
2.3 Reinsurance ceded, excluding contingent .....		762,528		762,528
2.4 Contingent - direct .....		746,518		746,518
2.5 Contingent - reinsurance assumed .....				
2.6 Contingent - reinsurance ceded .....				
2.7 Policy and membership fees .....				
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7) .....		8,829,851		8,829,851
3. Allowances to manager and agents .....				
4. Advertising .....		62,650		62,650
5. Boards, bureaus and associations .....		392,181		392,181
6. Surveys and underwriting reports .....		5,956		5,956
7. Audit of assureds' records .....				
8. Salary and related items:				
8.1 Salaries .....	2,803,203	4,301,880	377,377	7,482,460
8.2 Payroll taxes .....	182,803	259,649	20,046	462,498
9. Employee relations and welfare .....	778,844	1,550,476	113,148	2,442,468
10. Insurance .....	80,542	77,280	20,063	177,885
11. Directors' fees .....				
12. Travel and travel items .....	94,377	81,193	19,740	195,310
13. Rent and rent items .....	119,977	111,237	29,711	260,925
14. Equipment .....	82,908	77,245	20,516	180,669
15. Cost or depreciation of EDP equipment and software .....	250,564	360,006	37,693	648,263
16. Printing and stationery .....	12,131	30,407	17,387	59,925
17. Postage, telephone and telegraph, exchange and express .....	84,242	97,482	45,056	226,780
18. Legal and auditing .....	54,092	49,540	241,040	344,672
19. TOTALS (Lines 3 to 18) .....	4,543,683	7,457,182	941,777	12,942,642
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of \$.....0 .....		1,145,935		1,145,935
20.2 Insurance department licenses and fees .....		94,559		94,559
20.3 Gross guaranty association assessments .....		11,061		11,061
20.4 All other (excluding federal and foreign income and real estate) .....		7,092		7,092
20.5 TOTAL taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4) .....		1,258,647		1,258,647
21. Real estate expenses .....			114,161	114,161
22. Real estate taxes .....	55,737	51,638	13,792	121,167
23. Reimbursements by uninsured plans .....				
24. Aggregate write-ins for miscellaneous expenses .....	23,181	111,588	5,598	140,367
25. TOTAL expenses incurred .....	8,790,652	17,708,906	1,075,328	(a) 27,574,886
26. Less unpaid expenses - current year .....	12,428,645	3,271,266	69,288	15,769,199
27. Add unpaid expenses - prior year .....	12,990,007	3,946,880	74,777	17,011,664
28. Amounts receivable relating to uninsured plans, prior year .....				
29. Amounts receivable relating to uninsured plans, current year .....				
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29) .....	9,352,014	18,384,520	1,080,817	28,817,351
<b>DETAILS OF WRITE-INS</b>				
2401. Other miscellaneous expenses .....	23,181	111,588	5,598	140,367
2402. ....				
2403. ....				
2498. Summary of remaining write-ins for Line 24 from overflow page .....				
2499. TOTALS (Lines 2401 through 2403 plus 2498) (Line 24 above) .....	23,181	111,588	5,598	140,367

(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) 38,898	38,380
1.1	Bonds exempt from U.S. tax	(a) 303,340	295,031
1.2	Other bonds (unaffiliated)	(a) 2,497,294	2,507,928
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 38,674	42,706
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	249,899	246,934
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)	
4.	Real estate	(d) 163,345	163,345
5.	Contract loans		
6.	Cash, cash equivalents and short-term investments	(e) 28,885	39,878
7.	Derivative instruments	(f)	
8.	Other invested assets	206,680	206,681
9.	Aggregate write-ins for investment income	3,314	3,314
10.	TOTAL gross investment income	3,530,327	3,544,196
11.	Investment expenses		(g) 1,075,329
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h) 78,932
14.	Depreciation on real estate and other invested assets		(i) 33,422
15.	Aggregate write-ins for deductions from investment income		
16.	TOTAL Deductions (Lines 11 through 15)		1,187,684
17.	Net Investment income (Line 10 minus Line 16)		2,356,513
<b>DETAILS OF WRITE-INS</b>			
0901.	Interest received on reinsurance	3,314	3,314
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	TOTALS (Lines 0901 through 0903 plus 0998) (Line 9 above)	3,314	3,314
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	TOTALS (Lines 1501 through 1503 plus 1598) (Line 15 above)		

- (a) Includes \$.....65,112 accrual of discount less \$.....330,406 amortization of premium and less \$.....149,585 paid for accrued interest on purchases.  
(b) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued dividends on purchases.  
(c) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.  
(d) Includes \$.....0 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.  
(e) Includes \$.....0 accrual of discount less \$.....17,582 amortization of premium and less \$.....19,798 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 \$.....33,422 depreciation on real estate and \$.....0 depreciation on other invested assets.

## EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds					
1.1	Bonds exempt from U.S. tax	28,887		28,887		
1.2	Other bonds (unaffiliated)	543,539		543,539	(112,834)	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	(8,504)		(8,504)	104,149	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(421,026)	(328,181)	(749,207)	2,094,584	
2.21	Common stocks of affiliates					
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	1,495		1,495		
7.	Derivative instruments					
8.	Other invested assets					
9.	Aggregate write-ins for capital gains (losses)		1,641,299	1,641,299		
10.	TOTAL Capital gains (losses)	144,390	1,313,118	1,457,508	2,085,899	
<b>DETAILS OF WRITE-INS</b>						
0901.	PPP Loan Forgiveness		1,641,299	1,641,299		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	TOTALS (Lines 0901 through 0903 plus 0998) (Line 9 above)		1,641,299	1,641,299		

**EXHIBIT OF NONADMITTED ASSETS**

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D) .....			
2. Stocks (Schedule D):			
2.1 Preferred stocks .....			
2.2 Common stocks .....			
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens .....			
3.2 Other than first liens .....			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company .....			
4.2 Properties held for the production of income .....			
4.3 Properties held for sale .....			
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA) .....			
6. Contract loans .....			
7. Derivatives (Schedule DB) .....			
8. Other invested assets (Schedule BA) .....			
9. Receivables for securities .....			
10. Securities lending reinvested collateral assets (Schedule DL) .....			
11. Aggregate write-ins for invested assets .....			
12. Subtotals, cash and invested assets (Lines 1 to 11) .....			
13. Title plants (for Title insurers only) .....			
14. Investment income due and accrued .....			
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection .....			
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due .....	9,415	19,085	9,670
15.3 Accrued retrospective premiums and contracts subject to redetermination .....			
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers .....			
16.2 Funds held by or deposited with reinsured companies .....			
16.3 Other amounts receivable under reinsurance contracts .....			
17. Amounts receivable relating to uninsured plans .....			
18.1 Current federal and foreign income tax recoverable and interest thereon .....			
18.2 Net deferred tax asset .....			
19. Guaranty funds receivable or on deposit .....			
20. Electronic data processing equipment and software .....	333,132	302,560	(30,572)
21. Furniture and equipment, including health care delivery assets .....	469,544	391,842	(77,702)
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			
23. Receivables from parent, subsidiaries and affiliates .....			
24. Health care and other amounts receivable .....			
25. Aggregate write-ins for other than invested assets .....	444,270	389,810	(54,460)
26. TOTAL Assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	1,256,361	1,103,297	(153,064)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
28. TOTAL (Lines 26 and 27) .....	1,256,361	1,103,297	(153,064)
<b>DETAILS OF WRITE-INS</b>			
1101. ....			
1102. ....			
1103. ....			
1198. Summary of remaining write-ins for Line 11 from overflow page .....			
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above) .....			
2501. Prepaid maintenance, insurance and demutualization expenses .....	394,270	379,810	(14,460)
2502. Deposits and other receivables .....	50,000	10,000	(40,000)
2503. ....			
2598. Summary of remaining write-ins for Line 25 from overflow page .....			
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	444,270	389,810	(54,460)

## Notes to Financial Statements

### 1. Summary of Significant Accounting Policies

#### A. Accounting Practices

The financial statements of Illinois Casualty Company are presented on the basis of accounting practices prescribed or permitted by the Illinois Department of Insurance.

The Illinois Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Illinois for determining and reporting the financial condition and results of operations of an insurance company, and for determining its solvency under the Illinois Insurance Law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Illinois.

	SSAP #	F/S Page	F/S Line #	2020	2019
<b>NET INCOME</b>					
(1) State basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	2,255,503	3,037,554
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:					
(3) State Permitted Practices that increase/(decrease) NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	2,255,503	3,037,554
<b>SURPLUS</b>					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	58,801,101	55,357,446
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:					
(7) State Permitted Practices that increase/(decrease) NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	58,801,101	55,357,446

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

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

#### C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct business and are based on reports sent to the Company's reinsurance companies.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sale commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, the Company uses the following accounting policies:

1. Short-term money market investments are stated at fair value. Short-term bond investments are stated at amortized cost.
2. Bonds with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of amortized cost or fair value. For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained third-party investment management firms to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based not only on the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year Acceptable Rating Organizations (ARO) rating are subject to the Modified FE process which determines the appropriate NAIC designations and Book Adjusted Carrying Values.
3. The Company carries the intercompany collateralized note receivable at book value.
4. Common stocks, exchange trade funds, other than investments in stocks of subsidiary and unaffiliated companies, are stated at fair value.
5. Investment grade redeemable preferred stocks are stated at amortized cost, others are carried at market.
6. The Company does not participate in mortgage loans as an investment vehicle.
7. Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair value. The retrospective adjustment method is used to value those securities. Intercompany loans are stated at book value.
8. The Company does not have any investments in any joint ventures, partnerships, or limited liability companies.
9. The Company does not utilize derivatives as an investment vehicle.
10. The Company does not factor anticipated investment income into the premium deficiency reserve.

## Notes to Financial Statements

11. Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
12. Non-Admitted Assets - Certain assets designated as "non-admitted", in accordance with Statement of Statutory Accounting Principles (SSAP) No.4 Assets and Non-Admitted Assets, are excluded from the statutory balance sheet and such amounts are charged directly to unassigned funds.
13. The Company has not modified its capitalization policy from the prior period.

### 2. Accounting Changes and Corrections of Errors

None

### 3. Business Combinations and Goodwill

None

### 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. Prepayment assumptions for Agency Mortgage-Backed Securities and Collateralized Mortgage Obligations were generated using a third-party prepayment model. The multi-factor model captures house price change trends, housing turnover, borrower default, and refinance incentive, among other factors. On an ongoing basis and with the assistance of a third-party investment manager, we monitor the rate of prepayment and calibrate the model to reflect actual experience, market factors, and viewpoint.
2. Not Applicable
3. Not Applicable

Description	Amount
a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	(110,438)
2. 12 Months or Longer	(17,764)
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	6,625,919
2. 12 Months or Longer	2,010,434

5. The Company regularly performs various valuation procedures with respect to its investments, including reviewing each fixed maturity security in an unrealized loss position to assess whether the security is a candidate for credit loss. Specifically, the Company, with the assistance of a third-party investment manager, considers credit rating, market price, and issuer specific financial information, among other factors, to assess the likelihood of collection of all principal and interest as contractually due. Securities for which the Company determines that a credit loss is likely are subjected to further analysis to estimate the credit loss to be recognized in earnings, if any. Upon identification of such securities and periodically thereafter, a detailed review is performed to determine whether the decline is considered other than temporary.

The factors considered in reaching the conclusion that a decline below cost is other than temporary include among others, whether:

- a. the issuer is in financial distress;
- b. the investment is secured;
- c. a significant credit rating action occurred;

## Notes to Financial Statements

- d. scheduled interest payments were delayed or missed;
- e. change in laws or regulations have affected an issuer or industry;
- f. the investment has an unrealized loss and was identified by our investment manager as an investment to be sold before recovery or maturity; and
- g. the investment failed cash flow projection testing to determine if anticipated principal and interest payments will be realized.

The securities listed in the above tables are not deemed to be other-than-temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

H. Repurchase Agreements Transactions Accounted for as a Sale

None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

None

J. Real Estate

1. Not Applicable

2. Real Estate Investments Sold

- a. In the fourth quarter of 2017, the Company sold all of its real estate, including the Home Office, to its parent, ICC Holdings, Inc. As part of the sale, the Company agreed to lease back the Home Office. The monthly lease payment is \$21,477. The transaction was filed and approved by the Illinois Department of Insurance in 2017. The properties were sold to obtain a more favorable RBC by using the profits to invest in additional bonds which have a lower risk factor.
- b. The Company recognized a gain of approximately \$1 million from the sale of all real estate holdings. As the sale included a subsequent lease-back agreement for the Home Office, the gain was booked directly to a special surplus account and is being amortized over a five-year period. The remaining unamortized amount is \$366,728 and \$566,761 as of December 31, 2020 and 2019, respectively.

3. Not Applicable

4. Not Applicable

5. Not Applicable

K. Low-Income Housing Tax Credits (LIHTC)

None



## Notes to Financial Statements

## L. Restricted Assets

## 1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						Current Year				
	Current Year					6	7	8	9	Percentage	
	1	2	3	4	5					10	11
Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	
(a) Subject to contractual obligation for which liability is not shown										%	%
(b) Collateral held under security lending agreements										%	%
(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	200,000				200,000	48,500	151,500	200,000	0.13%	0.13%	
(j) On deposit with states	3,724,060				3,724,060	3,739,959	(15,899)	3,724,060	2.45%	2.47%	
(k) On deposit with other regulatory bodies									%	%	
(l) Pledged as collateral to FHLB (including assets backing funding agreements)	13,590,485				13,590,485	0	13,590,485	13,590,485	8.93%	9.01%	
(m) Pledged as collateral not captured in other categories	2,000,000				2,000,000	5,000,000	(3,000,000)	2,000,000	1.32%	1.33%	
(n) Other restricted assets									%	%	
(o) Total Restricted Assets	19,514,545				19,514,545	8,788,459	10,726,086	19,514,545	12.83%	12.93%	

(a) Subset of column 1

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

(b) Subset of column 3

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

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted						8	Percentage		
	Current Year					6		7	9	10
	1	2	3	4	5		Total From Prior Year			
Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets	
American Bank & Trust LOC	0				0	5,000,000	(5,000,000)	0	0.00%	0.00%
Quad City Bank & Trust LOC	2,000,000				2,000,000	0	2,000,000	2,000,000	1.32%	1.33%
Total (c)	2,000,000				2,000,000	5,000,000	(3,000,000)	2,000,000	1.32%	1.33%

## 3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

None

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

None

## M. Working Capital Finance Investments

Not Applicable

## N. Offsetting and Netting of Assets and Liabilities

Not Applicable

## O. 5\* Securities

None

## P. Short Sales

None

## Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
1. Number of CUSIPs	5	
2. Aggregate Amount of Investment Income	5,860	

## 6. Joint Ventures, Partnerships and Limited Liability Companies

Not Applicable

## Notes to Financial Statements

## 7. Investment Income

## A. Accrued Investment Income

The Company does not admit investment income due and accrued if amounts are over 90 days past due.

## B. Amounts Non-admitted

None

## 8. Derivative Instruments

Not Applicable

## 9. Income Taxes

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

1. Description	12/31/2020			12/31/2019			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	2,551	21	2,572	2,495	19	2,514	56	2	58
(b) Statutory Valuation Allowance Adjustments	0	0	0	0	0	0	0	0	0
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	2,551	21	2,572	2,495	19	2,514	56	2	58
(d) Deferred Tax Assets Nonadmitted	0	0	0	0	0	0	0	0	0
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	2,551	21	2,572	2,495	19	2,514	56	2	58
(f) Deferred Tax Liabilities	286	799	1,085	255	361	616	31	438	469
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	2,265	(778)	1,487	2,240	(342)	1,898	25	(436)	(411)

2. Admission Calculation Components SSAP No. 101	12/31/2020			12/31/2019			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	1,004	0	1,004	991	0	991	13	0	13
(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)	1,066	16	1,082	1,070	14	1,084	(4)	2	(2)
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	1,066	16	1,082	1,070	14	1,084	(4)	2	(2)
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	8,597	XXX	XXX	8,631	XXX	XXX	(34)
(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	481	5	486	434	5	439	47	0	47
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101 Total (2(a) + 2(b) + 2(c))	2,551	21	2,572	2,495	19	2,514	56	2	58

3. Description		2020	2019
(a)	Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	797%	768%
(b)	Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation in 2(b)2 Above.	57,313,502	53,459,167

4. Impact of Tax-Planning Strategies	12/31/2020		12/31/2019		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col. 1 - 3) Ordinary	(6) (Col. 2 - 4) Capital
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	2,551	21	2,495	19	56	2
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	0.8%	0%	0.8%	0%	0%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	2,551	21	2,495	19	56	2
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0%	0.8%	0%	0.7%	0%	0.1%

(b) Does the Company's tax-planning strategies include the use of reinsurance? Yes \_\_\_\_\_ No X

## B. Regarding deferred tax liabilities that are not recognized:

Not Applicable

## Notes to Financial Statements

C. Current income taxes incurred consist of the following major components:

	(1)	(2)	(3)
Description	12/31/2020	12/31/2019	(Col. 1 – 2) Change
1. Current Income Tax			
(a) Federal	835	200	635
(b) Foreign	0	0	0
(c) Subtotal	835	200	635
(d) Federal income tax on net capital gains	0	220	(220)
(e) Utilization of capital loss carry-forwards	0	0	0
(f) Other	0	0	0
(g) Federal and foreign income taxes incurred	835	420	415
2. Deferred Tax Assets:			
(a) Ordinary			
(1) Discounting of unpaid losses	834	766	68
(2) Unearned premium reserve	1,237	1,265	(28)
(3) Policyholder reserves	0	0	0
(4) Investments	0	0	0
(5) Deferred acquisition costs	0	0	0
(6) Policyholder dividends accrual	0	0	0
(7) Fixed assets	264	232	32
(8) Compensation and benefits accrual	206	225	(28)
(9) Pension accrual	0	0	0
(10) Receivables – nonadmitted	0	0	0
(11) Net operating loss carry-forward	0	0	0
(12) Tax credit carry-forward	0	0	0
(13) Other (including items < 5% of total ordinary tax assets)	10	8	2
(99) Subtotal	2,551	2,495	56
(b) Statutory valuation allowance adjustment	0	0	0
(c) Nonadmitted	0	0	0
(d) Admitted ordinary deferred tax assets (2a99 – 2b – 2c)	2,551	2,495	56
(e) Capital:			
(1) Investments	21	19	2
(2) Net capital loss carry-forward	0	0	0
(3) Real estate	0	0	0
(4) Other (including items < 5% of total capital tax assets)	0	0	0
(99) Subtotal	21	19	2
(f) Statutory valuation allowance adjustment	0	0	0
(g) Nonadmitted	0	0	0
(h) Admitted capital deferred tax assets (2e99 – 2f – 2g)	21	19	2
(i) Admitted deferred tax assets (2d + 2h)	2,572	2,514	(13)
3. Deferred Tax Liabilities:			
(a) Ordinary			
(1) Investments	4	4	0
(2) Fixed assets	23	25	(2)
(3) Deferred and uncollected premium	0	0	0
(4) Policyholder reserves	188	226	(38)
(5) Other (including items < 5% of total ordinary tax liabilities)	71	0	71
(99) Subtotal	286	255	31
(b) Capital:			
(1) Investments	799	361	438
(2) Real estate	0	0	0
(3) Other (including items < 5% of total capital tax liabilities)	0	0	0
(99) Subtotal	799	361	438
(c) Deferred tax liabilities (3a99 + 3b99)	1,085	616	398
4. Net deferred tax assets/liabilities (2i – 3c)	1,487	1,898	(411)

## Notes to Financial Statements

### D. Reconciliation of Federal Income Tax Rate to Actual Effective Tax Rate

The significant book to tax adjustments were as follows:

		In Thousands		
		12/31/2020	Tax Effect @ 21%	12/31/2019
Provision at statutory rate	660	21.0%	745	21.0%
Tax exempt income deduction	(62)	-2.0%	(76)	-2.1%
Dividends received deduction	(27)	-0.9%	(20)	-0.6%
Proration of tax exempt investment income	22	0.7%	24	0.7%
Nondeductible expenses	5	0.2%	12	0.3%
Change in deferred tax on non-admitted assets	(32)	-1.0%	(6)	-0.2%
Debt forgiveness	(345)	-11.0%	0	0.0%
Prior year true-up	529	16.8%	(357)	-10.1%
Other	57	1.8%	(32)	-0.9%
Total	\$807	26.0%	\$290	8.2%
Federal income taxes incurred	834	27.0%	420	11.9%
Change in net deferred income tax	(27)	-1.0%	(130)	-3.7%
Total statutory income taxes	\$807	26.0%	\$290	8.2%

### E. Operating Loss and Tax Credit Carryforwards

- At December 31, 2020, the Company had no operating loss carry forwards or tax credit carry forwards available to offset against future taxable income.
- The amount of federal income taxes incurred and available for recoupment in the event of future net losses is:

Year	Amount
2020	\$305,461
2019	\$777,581

- The Company has no deposits admitted under Section 6603 of the Internal Revenue Service Code.

### F. Federal Income Tax Consolidation

The Company files a consolidated federal income tax return with its holding company, ICC Holdings, Inc., Beverage Insurance Agency and Estrella Innovative Solutions, Inc.

G-I. Not Applicable

## 10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

### A. Nature of Relationships

Illinois Casualty Company converted from a mutual to a stock insurance company on March 24, 2017, and became the wholly owned subsidiary of ICC Holdings, Inc. Stock of ICC Holdings is traded on the NASDAQ exchange under the symbol ICCH.

Illinois Casualty Company sold Estrella Innovative Solutions, Inc. and Beverage Insurance Agency to its parent company, ICC Holdings, Inc. on June 27, 2018. The purchase price for Estrella Innovative Solutions, Inc. was equal to Illinois Casualty Company's capital contribution of \$270,078 and the purchase price of Beverage Insurance Agency was \$1,000.

Estrella Innovative Solutions, Inc., was a wholly owned non-insurance subsidiary through June 27, 2018. Estrella Innovative Solutions, Inc. was incorporated August 25, 2014, for the purpose of providing information technology services.

ICC Properties, LLC is a wholly owned LLC company for the purpose of holding income producing real estate. ICC Properties, LLC was organized on March 28, 2019.

### B. Detail of Transactions Greater than ½% of Admitted Assets

On September 7, 2018, ICC and its parent, ICC Holdings, Inc. (ICCH), entered into a loan agreement in which ICC loaned ICCH \$3.0 million and ICCH pledged real estate owned by ICC Realty, LLC. as collateral. In exchange for the \$3.0 million, ICCH agreed to make monthly payments in the amount of \$17,788 for 20 years beginning October 7, 2018. The effective annual interest rate is 3.75%. Since this transaction is a collateralized loan, it is reflected on Schedule BA of the financial statements and thus included on the "Other invested assets" line of ICC's balance sheet. Additionally, the Company has recorded \$105,826 and \$109,446 in interest income related to this transaction for the periods ended December 31, 2020 and 2019, respectively.

## Notes to Financial Statements

On May 30, 2019, ICC and its parent, ICC Holdings, Inc. (ICCH), entered into another loan agreement in which ICC loaned ICCH \$3.0 million and ICCH pledged real estate owned by ICC Realty, LLC. as collateral. In exchange for the \$3.0 million, ICCH agreed to make monthly payments in the amount of \$17,383 for 20 years beginning June 30, 2019. The effective annual interest rate is 3.49%. Since this transaction is a collateralized loan, it is reflected on Schedule BA of the financial statements and thus included on the "Other invested assets" line of ICC's balance sheet. Additionally, the Company has recorded \$100,854 and \$60,544 in interest income related to this transaction for the periods ended December 31, 2020 and 2019, respectively.

### C. Change in Terms of Intercompany Arrangements

In 2017, the Company Tax Allocation and Cost Sharing agreements were amended to include the Company's parent, ICC Holdings, Inc., and was filed with the Illinois Department of Insurance. No changes have been made to either of these agreements in 2020.

### D. Amounts Due to or from Related Parties

At December 31, 2020, the Company reported \$408,258 as amounts receivable from related parties.

### E. Guarantees of Contingencies for Related Parties

The Company does not have any guarantees or undertakings, written or otherwise, for the benefit of an affiliate or related party that result in a material contingent exposure of the reporting entity's or any related party's assets or liabilities.

### F. Management, Service Contracts, Cost Sharing Agreements

The Company participates in a cost sharing agreement with ICC Holdings, Inc. and Estrella Innovative Solutions, Inc. The method of allocation between the companies is subject to a written agreement accepted by the Illinois Department of Insurance. The Parties may share services determined to be reasonably necessary in the conduct of their operations, including but not limited to: (i) accounting, reporting, tax and auditing; (ii) telecommunication services and electronic data processing services, facilities and integration, including software programming and documentation, hardware utilization, and systems support; (iii) legal services; (iv) purchasing, payroll and employee relations services; (v) executive management services; (vi) other administrative services; and (vii) the cooperative purchase of goods and third party services, including but not limited to office equipment, office supplies, insurance, health and welfare plans, software licensing, and professional services ("Services"). As a part of the demutualization transaction, ICC Holdings, Inc. contributed \$23.9 million to the Company. Of that contribution, \$1 million went to capital stock, \$19.4 million to paid in capital, and the remaining to cost reimbursement.

Estrella has contracted with a firm in Mexico to provide technical services. These services are provided to ICC at cost. The Company incurred \$533,123 and \$388,613 for the periods ended December 31, 2020 and 2019, respectively, for third party programming fees.

The Company incurred costs on behalf of its parent company, for which it billed \$385,957 and \$316,323 in 2020 and 2019, respectively. These amounts are derived from allocations by the Company for services as mentioned above. The Company filed the Second Amended Cost Sharing agreement with the Illinois Department of Insurance and received the Illinois Department of Insurance's approval in July 2017.

G-L. Not applicable.

### M. All SCA Investments

#### 1. Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

Not Applicable

#### 2. NAIC Filing Response Information

Not Applicable

### N. Investment in Insurance SCAs

None

## 11. Debt

- A. Debt Consists of the Following Obligations In March 2020, the World Health Organization declared a pandemic related to the rapidly spreading coronavirus (COVID-19) outbreak, which has led to a global health emergency. As part of the Company's response to COVID-19, the Company obtained in March 2020 a \$6.0 million loan from the Federal Home Loan Bank Chicago (FHLBC) as a precautionary measure to increase its cash position and compensate for potential reductions in premium receivable collections. The term of the loan is 5 years bearing interest at 1.4%. The Company pledged \$6.8 million of fixed income securities as collateral for the loan. There are total prepayment obligations of \$274,854 should the Company choose to repay this debt early.

## Notes to Financial Statements

The Company also obtained in May 2020 a \$4.0 million 0% interest, one-year loan from the FHLBC as an additional precautionary measure to increase its cash position and compensate for potential reductions in premium receivable collections as a result of the Company's announcement in March 2020 to temporarily suspend all insurance premiums billing for 30 days. The Company pledged an additional \$7.4 million of fixed income securities as collateral for both FHLBC loans.

In April 2020, the Company obtained a \$1.6 million loan (the PPP loan) from a commercial bank pursuant to the federally authorized Paycheck Protection Program (Program) administered by the Small Business Administration (the SBA). The PPP loan was set to mature in the second quarter of 2022 bearing interest at a rate of 1.0% per annum. In December 2020, the entire balance of the loan and accrued interest was forgiven by the SBA resulting in a \$1.6M recognized gain.

On July 30, 2020, the Company secured through FHLBC a fixed 0.74% borrowing rate for a future \$4.0 million loan that becomes effective May 3, 2021, upon expiration of the existing \$4.0 million FHLBC loan. No collateral was pledged for this forward advance.

### B. FHLB (Federal Home Loan Bank) Agreements

1. The Company became a member of the Federal Home Loan Bank Chicago (FHLBC) in February 2018. It is part of the Company's strategy to utilize funds as needed. The Company estimates its borrowing capacity to be \$37.0 million. The Company calculated this amount in accordance with instructions provided by the FHLBC.
2. FHLB Capital Stock
  - a. Aggregate Totals

Description	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Current Year			
(a) Membership Stock – Class A			
(b) Membership Stock – Class B	33,800	33,800	
(c) Activity Stock	166,200	166,200	
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	200,000	200,000	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	37,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock – Class A			
(b) Membership Stock – Class B	48,500	48,500	
(c) Activity Stock			
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	48,500	48,500	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	7,700,000	XXX	XXX

### b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less than 6 months	4 6 months to less than 1 year	5 1 to less than 3 years	6 3 to 5 years
1. Class A						
2. Class B	33,800					33,800

### 3. Collateral Pledged to FHLB

#### a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current year total general and protected cell accounts total collateral pledged (Lines 2+3)	14,387,975	13,590,485	10,000,000
2. Current year general account total collateral pledged	14,387,975	13,590,485	10,000,000
3. Current year protected cell accounts total collateral pledged	0	0	0
4. Prior year-end total general and protected cell accounts total collateral pledged	0	0	0

## Notes to Financial Statements

## b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current year total general and protected cell accounts maximum collateral pledged (Lines 2+3)	14,387,975	13,590,485	10,000,000
2. Current year general account maximum collateral pledged	14,387,975	13,590,485	10,000,000
3. Current year protected cell accounts maximum collateral pledged	0	0	0
4. Prior year-end total general and protected cell accounts maximum collateral pledged	0	0	0

## 4. Borrowing from FHLB

## a. Amount as of the Reporting Date

Description	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Current Year			
(a) Debt	10,000,000	10,000,000	0
(b) Funding Agreements	0	0	0
(c) Other	0	0	0
(d) Aggregate Total (a+b+c)	10,000,000	10,000,000	0
2. Prior Year-end			
(a) Debt	0	0	0
(b) Funding Agreements	0	0	0
(c) Other	0	0	0
(d) Aggregate Total (a+b+c)	0	0	0

## b. Maximum Amount during Reporting Period (Current Year)

Description	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Debt	10,000,000	10,000,000	0
2. Funding Agreements	0	0	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	10,000,000	10,000,000	0

## c. FHLB – Prepayment Obligations

Description	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	Yes
2. Funding Agreements	No
3. Other	No

## 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans.

## A-D. Defined Benefit Plan

In 2012, the Company implemented a non-contributory defined benefit pension plan covering a limited number of executives. Assuming a projected discount rate of 3.6%, the plan requires \$1,689,467 to be accrued by December 31, 2031 to meet the fully vested projected benefit obligation. The plan is structured to permit 0% vesting in years 2012 through 2016, 25% vesting in years 2017 through 2021, 50% vesting in years 2022 through 2026, 75% vesting in years 2027 through 2031, and 100% vesting effective January 1, 2032. As of December 31, 2020, the Company had accrued a pension liability in the amount of \$470,446 in accordance with actuarially determined assumptions.

## E. Defined Contribution Plans

The Company sponsors a 401(k) profit sharing plan for its employees. The Company offers a matching percentage as well as a profit sharing percentage of each employee's compensation. The employees vest at a rate of 25% per year for the profit sharing distribution and the matching percentage is 100% vested. The total contribution to the 401(k) profit sharing plan was \$246,472 and \$293,860 for the periods ended December 31, 2020 and 2019, respectively. Beginning in March 2017, the Company offers an ESOP. The ESOP Trust purchased 350,000 shares or 10% of the parent company's IPO which is payable over 15 years. 21,878 shares are allocable to employees in the first year and 23,437 in each year thereafter. A total expense of \$288,538 and \$288,536 was incurred for the periods ended December 31, 2020 and 2019, respectively, related to this plan.

## Notes to Financial Statements

### F. Multiemployer Plans

Not Applicable

### G. Consolidated/Holding Company Plans

Not Applicable

### H. Postemployment Benefits and Compensated Absences

The Company did not incur any major changes to its post-employment benefits since December 31, 2018.

### I. Impact of Medicare Modernization Act on Postretirement Benefits

Not Applicable

## 13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

### A. Outstanding Shares

The Company has 100,000 shares of common stock authorized, issued, and outstanding as of December 31, 2020. The par value of the shares is \$30 per share.

### B. Dividend Rate of Preferred Stock

Not Applicable

### C. Dividend Restrictions

No Illinois domiciled company may pay any extraordinary dividend or make any other extraordinary distribution to its security holders until: (a) 30 days after the Director has received notice of the declaration thereof and has not within such period disapproved the payment, or (b) the Director approves such payment within the 30-day period. For purposes of this subsection, an extraordinary dividend or distribution is any dividend or distribution of cash or other property whose fair market value, together with that of other dividends or distributions, made within the period of 12 consecutive months ending on the date on which the proposed dividend is scheduled for payment or distribution exceeds the greater of: (a) 10% of the company's surplus as regards policyholders as of the 31st day of December next preceding, or (b) the net income of the company for the 12-month period ending the 31st day of December next preceding, but does not include pro rata distributions of any class of the company's own securities.

### D. Dates and Amounts of Dividends Paid

In March 2020, the Company paid a \$500,000 dividend to ICCH.

### E. Amount of Ordinary Dividends That May Be Paid

There are no additional limitations other than those described in item C above.

### F. Restrictions Placed on Unassigned Surplus

None

### G. Mutual Surplus Advance

None

### H. Company Stock Held for Special Purposes

Not Applicable

### I. Changes in Special Surplus Funds

Changes in balances of special surplus funds from the prior year are due to the sale leaseback transaction previously referenced in footnote 5J(b).

### J. Changes in Unassigned Funds

There have not been any significant changes since December 31, 2017.

### K. The Company issued the following surplus debentures or similar obligations:

None

### L. The impact of any restatement due to prior quasi-reorganizations is as follows:

Not Applicable



## Notes to Financial Statements

### M. Effective Date of Quasi Reorganization

Not Applicable

### 14. Liabilities, Contingencies and Assessments

#### A. Contingent Commitments

Not Applicable

#### B. Assessments

The company recorded \$49,465 as of December 31, 2020, to account for its estimated portion of guaranty fund and other assessments. The Company has not recorded an asset for the related premium tax credits.

#### C. Gain Contingencies

Not Applicable

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

Not Applicable

#### E. Product Warranties

Not Applicable

#### F. Joint and Several Liabilities

Not Applicable

#### G. All Other Contingencies

Not Applicable

### 15. Leases

#### A. Lessee Operating Lease

1. None

2. None

#### 3. Sale-Leaseback Transactions

- a. In the first quarter 2018, the Company entered into a sale-leaseback agreement with ICCH. In June 2018, this agreement was approved by the Illinois Department of Insurance. ICC purchased nonadmitted electronic data processing software, furniture, fixtures, equipment, and titled vehicles, which are leased to ICCH. Rental payments are \$15,095 for the electronic data processing software, \$5,609 for the titled vehicles, and \$21,127 for the furniture and fixtures. The lease terms are 48 months, 36 months, and 36 months, respectively. The agreement contains an optional lease clause where if payments are extended for five months, the Company can repurchase the assets for \$1. Sale-leaseback agreements 1 and 3 ended in May 2020 and November 2019, respectively.

As a part of the sale of the Company's real estate held as of fourth quarter 2017, as referenced in footnote 5J(a), the Company entered into a lease agreement for the Home Office in the fourth quarter of 2017. This transaction was filed and approved by the Illinois Department of Insurance in 2017. Due to this transaction, the Company incurred \$257,724 in rent expense for both periods ended December 31, 2020 and 2019.

- b. None

#### B. Lessor Leases

None

### 16. Information About Financial Instruments with Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk

Not Applicable

### 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

#### A. Transfers of Receivables reported as Sales

None

## Notes to Financial Statements

## B. Transfer and Servicing of Financial Assets

None

## C. Wash Sales

None

## 18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

## A. ASO Plans

None

## B. ASC Plans

None

## C. Medicare or Similarly Structured Cost Based Reimbursement Contract

None

## 19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not Applicable

## 20. Fair Value Measurements

## A.

## 1. Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Perpetual Preferred stock					
Industrial and Misc		639,265			639,265
Parent, Subsidiaries and Affiliates					
Total Perpetual Preferred Stocks		639,265			639,265
Bonds					
U.S. Governments					
Industrial and Misc		1,323,327			1,323,327
Hybrid Securities					
Parent, Subsidiaries and Affiliates					
Total Bonds		1,323,327			1,323,327
Common Stock					
Industrial and Misc	13,433,856	200,000	1,900		13,635,756
Mutual Funds	175,412				175,412
Parent, Subsidiaries and Affiliates					
Total Common Stocks	13,609,268	200,000	1,900		13,811,168
Derivative assets					
Interest rate contracts					
Foreign exchange contracts					
Credit contracts					
Commodity futures contracts					
Commodity forward contracts					
Total Derivatives					
Cash Equivalents					
Other Money Market Mutual Funds				2,602,021	2,602,021
Total Cash Equivalents				2,602,021	2,602,021
Separate account assets					
Total assets at fair value	13,609,268	2,162,592	1,900	2,602,021	18,375,781
b. Liabilities at fair value					
Derivative liabilities					
Total liabilities at fair value					

## 2. Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

Not Applicable

## B. Not Applicable

## C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)
Bonds	103,155,136	96,218,343	1,385,406	101,769,730		
Common Stock	13,811,168	13,811,168	13,609,268	200,000	1,900	
Perpetual Preferred Stock	1,030,762	958,192		1,030,762		
Short Term	750,080	750,350		750,080		
Cash Equivalents	2,602,021	2,602,021				2,602,021

## Notes to Financial Statements

## D. Not Practicable to Estimate Fair Value

Not Applicable

## 21. Other Items

## A. Unusual or Infrequent Items

None

## B. Troubled Debt Restructuring: Debtors

Not Applicable

## C. Other Disclosures

None

## D. Business Interruption Insurance Recoveries

None

## E. State Transferable and Non-transferable Tax Credits

None

## F. Subprime-Mortgage-Related Risk Exposure

None

## G. Insurance-Linked Securities (ILS) Contracts

None

## 22. Events Subsequent

None

## 23. Reinsurance

## A. Unsecured Reinsurance Recoverables: Greater Than 3% Policyholder Surplus

NAIC Co. #	FEIN#	Company Name	Amount
00000	AA-1340125	Hannover Ruckversicherungs	1,961,000
10357	52-1952955	Platinum Underwriters Reins Inc	2,724,000

## B. Reinsurance Recoverable in Dispute

None

## C. Reinsurance Assumed and Ceded

1. The table below summarizes the face amount of the Company's financial instruments with

Description	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserves	Commission Equity
a. Affiliates						
b. All Other	62,957		860,905	297,169	(797,948)	(297,169)
c. TOTAL	62,957		860,905	297,169	(797,948)	(297,169)
d. Direct Unearned Premium Reserve			29,725,877			

2. Not Applicable

3. Not Applicable

## D. Uncollectible Reinsurance

None

## E. Commutation of Ceded Reinsurance

None

## Notes to Financial Statements

## F. Retroactive Reinsurance

None

## G. Reinsurance Accounted for as a Deposit

None

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

None

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

None

## J. Reinsurance Agreements Qualifying for Reinsurer Aggregation

None

**24. Retrospectively Rated Contracts & Contracts Subject to Redetermination**

Not Applicable

**25. Change in Incurred Losses and Loss Adjustment Expenses**

The estimated cost of loss and loss adjustment expenses attributable to insured events of prior year's increased by \$1.2 million during 2020, as compared to an increase of \$.151 million during 2019. The business owner's liability and property lines of business are adversely affecting the 2020 development.

**26. Intercompany Pooling Arrangements**

Not Applicable

**27. Structured Settlements**

A.

Loss Reserves Eliminated by Annuities	Unrecorded Loss Contingencies
0	0

B.

Life Insurance Company and Location	Licensed in Company's State of Domicile (Yes/No)	Statement Value (i.e., Present Value) of Annuities
Symetra Life Insurance Company	Y	0

**28. Health Care Receivables**

Not Applicable

**29. Participating Policies**

Not Applicable

**30. Premium Deficiency Reserves**

1. Liability carried for premium deficiency reserves	<u>0</u>
2. Date of the most recent evaluation of this liability	<u>12/31/2020</u>
3. Was anticipated investment income utilized in the calculation? (Yes / No)	<u>No</u>

**31. High Deductibles**

Not Applicable

**32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**

Not Applicable

**33. Asbestos/Environmental Reserves**

Not Applicable

**34. Subscriber Savings Accounts**

Not Applicable

## Notes to Financial Statements

**35. Multiple Peril Crop Insurance**

Not Applicable

**36. Financial Guaranty Insurance**

Not Applicable

# 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?  
If yes, complete Schedule Y, Parts 1, 1A and 2. Yes[X] No[ ]
- 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? Illinois
- 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. 0001681903

- 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. .....12/31/2016.....
- 3.2 State 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. .....12/31/2016.....
- 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). .....05/16/2018.....

- 3.4 By what department or departments?  
Illinois Department of Insurance
- 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?  
If yes, complete and file the merger history data file with the NAIC. Yes[ ] No[X]
- 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, .....0.000%
- 7.21 State the percentage of foreign control
- 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
.....	.....

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes[ ] No[X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 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 the names and locations (city and state of the main office) of any affiliates regulated by a federal financial 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
.....	.....	No	No	No	No

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?  
Johnson Lambert, LLP, 250 S. Northwest Highway, Suite 340, Park Ridge, IL 60068
- 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 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 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?  
Charles C. Emma Principal and Consulting Actuary 115 Campbell St. Suite 100C Geneva, IL 60134

## GENERAL INTERROGATORIES (Continued)

- 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 [ ] N/A [X]
- 13.3 Have there been any changes made to any of the trust indentures during the year? Yes [ ] No [ ] N/A [X]
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [ ] No [ ] N/A [X]
- 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).
- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [ ] No [X]
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

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

### BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinate committee thereof? Yes [X] No [ ]
17. Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof? Yes [X] No [ ]
18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict 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 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 \$ ..... 5,594,192
- 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: \$ ..... 408,258

### INVESTMENT

- 24.01 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 24.03) Yes [X] No [ ]
- 24.02 If no, give full and complete information, relating thereto
- 24.03 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)
- 24.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. \$ ..... 0
- 24.05 For the reporting entity's securities lending program, report amount of collateral for other programs. \$ ..... 0
- 24.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [ ] No [ ] N/A [X]
- 24.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] N/A [X]
- 24.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? Yes [ ] No [ ] N/A [X]
- 24.09 For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:
- 24.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ ..... 0

## GENERAL INTERROGATORIES (Continued)

24.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ ..... 0  
 24.093 Total payable for securities lending reported on the liability page. \$ ..... 0

25.1 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 24.03). Yes[X] No[ ]

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

25.21 Subject to repurchase agreements	\$	0
25.22 Subject to reverse repurchase agreements	\$	0
25.23 Subject to dollar repurchase agreements	\$	0
25.24 Subject to reverse dollar repurchase agreements	\$	0
25.25 Placed under option agreements	\$	0
25.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	\$	0
25.27 FHLB Capital Stock	\$	200,000
25.28 On deposit with states	\$	3,724,060
25.29 On deposit with other regulatory bodies	\$	0
25.30 Pledged as collateral - excluding collateral pledged to an FHLB	\$	7,000,000
25.31 Pledged as collateral to FHLB - including assets backing funding agreements	\$	13,590,485
25.32 Other	\$	0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes[ ] No[X]  
 26.2 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 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes[ ] No[X]  
 26.4 If the response to 26.3 is yes, does the reporting entity utilize:  
 26.41 Special Accounting Provision of SSAP No. 108 Yes[ ] No[X]  
 26.42 Permitted Accounting Practice Yes[ ] No[X]  
 26.43 Other Accounting Guidance Yes[ ] No[X]

26.5 By responding yes to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, does the reporting entity at tests to the following: Yes[ ] No[X]  
 - 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 with in 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

27.1 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]  
 27.2 If yes, state the amount thereof at December 31 of the current year. \$ ..... 0

28. 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 I, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes[X] No[ ]

28.01 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
American Bank & Trust .....	1600 4th Avenue Suite 405, Rock Island, IL 61201 .....
Illinois National Bank (For State of IL & CO) .....	322 East Capital Avenue, Springfield, IL 62701 .....
Central Bank (For State of Missouri) .....	PO Box 779, Jefferson City, MO 65102-9982 .....
JP Morgan Chase Bank (For State of Michigan) .....	1111 Polaris Parkway, Floor 3J, Columbus, OH 43240 .....
U.S. Bank (For State of Oregon) .....	555 SW Oak Street, Portland, OR 97204 .....

28.02 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)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes[ ] No[X]

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

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

28.05 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
New England Asset Management, Inc. ....	U .....
Arron Sutherland .....	I .....
PMA Asset Management, LLC .....	U .....



## GENERAL INTERROGATORIES (Continued)

- 28.0597 For those firms/individuals listed in the table for Question 28.05, 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[X] No[ ]
- 28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes[X] No[ ]
- 28.06 For those firms or individuals listed in the table for 28.05 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
105900 .....	New England Asset Management, Inc. ....	KUR85EPS4GQFZTFC130 .....	Securities Exchange Commission .....	DS .....
301973 .....	PMA Asset Management, LLC .....	254900UUSQ6H8SOND073 .....	Securities Exchange Commission .....	DS .....

- 29.1 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[X] No[ ]
- 29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
..... 78464A870 .....	SPDR S&P BIOTECH ETF .....	..... 175,415 .....
29.2999 Total .....		..... 175,415 .....

- 29.3 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
SPDR S&P BIOTECH ETF .....	Alexion Pharmaceuticals Inc. ....	..... 2,052 .....	..... 12/31/2020 ..
SPDR S&P BIOTECH ETF .....	Agios Pharmaceuticals Inc. ....	..... 2,052 .....	..... 12/31/2020 ..
SPDR S&P BIOTECH ETF .....	Sage Therapeutics Inc. ....	..... 2,000 .....	..... 12/31/2020 ..
SPDR S&P BIOTECH ETF .....	Ionis Pharmaceuticals Inc. ....	..... 1,965 .....	..... 12/31/2020 ..
SPDR S&P BIOTECH ETF .....	TG Therapeutics Inc. ....	..... 1,965 .....	..... 12/31/2020 ..

30. 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 (+)
30.1 Bonds .....	..... 96,968,693 .....	..... 103,905,216 .....	..... 6,936,523 .....
30.2 Preferred stocks .....	..... 958,192 .....	..... 1,030,762 .....	..... 72,570 .....
30.3 Totals .....	..... 97,926,885 .....	..... 104,935,978 .....	..... 7,009,093 .....

- 30.4 Describe the sources or methods utilized in determining the fair values:  
 Fair values are based on end of period prices provided by independent pricing services (vendor price) such as: Refinitiv, ICE Data Services, Bloomberg, IHS Markit, IHS Markit iBoxx, or PricingDirect. Under certain circumstances, if a vendor price is unavailable, a price may be obtained from a broker. Short term securities are valued at amortized cost. Cash Equivalents, excluding money market mutual funds, are valued at amortized cost. Government money market mutual funds are valued using a stable Net Asset Value (NAV). Non-Government (Prime) money market mutual funds are valued using a floating Net Asset Value (NAV).

- 31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes[ ] No[X]
- 31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes[ ] No[ ] N/A[X]
- 31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:  
 Not Applicable

- 32.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes[X] No[ ]
- 32.2 If no, list exceptions:

33. By self-designation 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- 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.
  - Issuer or obligor is current on all contracted interest and principal payments.
  - The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting-entity self-designated 5GI securities? Yes[ ] No[X]

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- The security was purchased prior to January 1, 2018.
  - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security
  - The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
  - The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes[ ] No[X]

## GENERAL INTERROGATORIES (Continued)

35. 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]

36. 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 complete robust reunderwriting 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 36.a-36.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]

### OTHER

37.1 Amount of payments to Trade Associations, Service Organizations and Statistical or Rating Bureaus, if any?

\$ ..... 392,181

37.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to Trade Associations, Service Organizations and Statistical or Rating Bureaus during the period covered by this statement.

1 Name	2 Amount Paid
Insurance Services Office, Inc. ....	276,587

38.1 Amount of payments for legal expenses, if any?

\$ ..... 15,130

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

1 Name	2 Amount Paid
Lane & Waterman LLP .....	8,783
Husch Blackwell LLP .....	4,704

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or department of government, if any?

\$ ..... 8,455

39.2 List the name of 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
American Property Casualty Insurance Association .....	8,455

# GENERAL INTERROGATORIES (Continued)

## PART 2 - PROPERTY & 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: \$ ..... 0
- 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 .....	.....	.....
2.2 Premium Denominator .....	49,689,203	52,841,766
2.3 Premium Ratio (2.1 / 2.2) .....	.....	.....
2.4 Reserve Numerator .....	.....	.....
2.5 Reserve Denominator .....	77,483,729	75,372,137
2.6 Reserve Ratio (2.4 / 2.5) .....	.....	.....

- 3.1 Did the reporting entity issue participating policies during the calendar year? Yes [ ] No[X]
- 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 \$ ..... 0
  - 3.22 Non-participating policies \$ ..... 0
- 4. For Mutual reporting entities and Reciprocal Exchanges only:
  - 4.1 Does the reporting entity issue assessable policies? Yes [ ] No [ ] N/A[X]
  - 4.2 Does the reporting entity issue non-assessable policies? Yes [ ] No [ ] N/A[X]
  - 4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders? ..... 0.000%
  - 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 [ ] N/A[X]
  - 5.2 If yes, is the commission paid:
    - 5.21 Out of Attorney's-in-fact compensation Yes [ ] No [ ] N/A[X]
    - 5.22 As a direct expense of the exchange Yes [ ] No [ ] N/A[X]
  - 5.3 What expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact? Yes [ ] No [ ] N/A[X]
  - 5.4 Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions been deferred? Yes [ ] No [ ] N/A[X]
  - 5.5 If yes, give full information:
- 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 purchased reinsurance that provides protection of \$25.5 million excess of \$500,000 for any occurrence from all of its risks and additional facultative protection of \$73 million for several specific risks that have large concentrations of employees.
- 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 utilizes RMS Risk Link versions 18.1 and AIR Touchstone version 8.0 to analyze it's probable maximum loss from severe convective storm (straight line wind, tornado, and hail), earthquake and fire following, and winter storm. RMS and AIR are widely accepted third party models for estimating these types of exposures and they employ generally accepted statistical methods, historical data, frequency trends, and loss patterns as well as meteorological and seismic science.
- 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 purchased \$15M if catastrophe reinsurance coverage that protects against a probable maximum loss near the 250 year event from any of the modeled perils (severe convective storm, earthquake, fire following, or winter storm).
- 6.4 Does the reporting entity carry catastrophic 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[X] No [ ]
- 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
- 7.1 Has the 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 [ ] No[X]
- 7.2 If yes, indicate the number of reinsurance contracts containing such provisions. ..... 0
- 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 [ ] No [ ] N/A[X]
- 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:

## GENERAL INTERROGATORIES (Continued)

- (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 37 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 [ ]
- 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 that 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 ..... 0.000%  
 12.42 To ..... 0.000%
- 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 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): \$ ..... 1,000,000
- 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 [ ] No[X]
- 14.2 If yes, please describe the method of allocating and recording reinsurance among the cedants
- 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 [ ] N/A[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 [ ] No [ ] N/A[X]
- 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 .....	.....	.....	.....	.....	.....
16.12 Products .....	.....	.....	.....	.....	.....
16.13 Automobile .....	.....	.....	.....	.....	.....
16.14 Other * .....	.....	.....	.....	.....	.....

\* Disclose type of coverage:

- 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

## GENERAL INTERROGATORIES (Continued)

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 the 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[X]

## FIVE - YEAR HISTORICAL DATA

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

	1 2020	2 2019	3 2018	4 2017	5 2016
<b>Gross Premiums Written (Page 8, Part 1B, Columns 1, 2 &amp; 3)</b>					
1. Liability Lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	20,110,156	23,900,195	23,797,096	21,781,500	21,557,969
2. Property Lines (Lines 1, 2, 9, 12, 21, & 26)					
3. Property and Liability Combined Lines (Lines 3, 4, 5, 8, 22 & 27)	39,055,348	39,286,893	37,496,340	32,158,080	29,780,631
4. All Other Lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)					
5. Nonproportional Reinsurance Lines (Lines 31, 32, & 33)					
6. TOTAL (Line 35)	59,165,504	63,187,088	61,293,436	53,939,580	51,338,600
<b>Net Premiums Written (Page 8, Part 1B, Column 6)</b>					
7. Liability Lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	18,281,107	21,988,213	21,424,145	19,245,437	19,089,113
8. Property Lines (Lines 1, 2, 9, 12, 21 & 26)					
9. Property and Liability Combined Lines (Lines 3, 4, 5, 8, 22 & 27)	30,766,024	31,246,995	28,588,764	26,741,482	24,138,041
10. All Other Lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)					
11. Non-proportional Reinsurance Lines (Lines 31, 32 & 33)					
12. TOTAL (Line 35)	49,047,131	53,235,208	50,012,909	45,986,919	43,227,154
<b>Statement of Income (Page 4)</b>					
13. Net underwriting gain or (loss) (Line 8)	(581,692)	211,979	(1,842,388)	(1,463,804)	1,999,380
14. Net investment gain or (loss) (Line 11)	3,814,021	3,156,195	2,744,581	2,625,526	1,621,681
15. TOTAL other income (Line 15)	(128,882)	(113,518)	197,813	239,827	150,836
16. Dividends to policyholders (Line 17)	13,386	16,680	11,145	2,569	1,444
17. Federal and foreign income taxes incurred (Line 19)	834,558	200,422	(117,299)	82,894	324,747
18. Net income (Line 20)	2,255,503	3,037,554	1,206,160	1,316,086	3,445,706
<b>Balance Sheet Lines (Pages 2 and 3)</b>					
19. TOTAL admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	150,890,389	136,098,303	130,909,143	124,108,293	102,859,903
20. Premiums and considerations (Page 2, Column 3)					
20.1 In course of collection (Line 15.1)	4,862,040	3,683,463	3,720,260	3,330,065	1,715,730
20.2 Deferred and not yet due (Line 15.2)	16,699,870	17,509,656	16,768,288	14,452,419	13,954,918
20.3 Accrued retrospective premiums (Line 15.3)					
21. TOTAL liabilities excluding protected cell business (Page 3, Line 26)	92,089,288	80,740,857	80,356,976	73,335,833	72,902,653
22. Losses (Page 3, Line 1)	36,127,156	32,812,130	31,886,225	26,995,273	26,350,767
23. Loss adjustment expenses (Page 3, Line 3)	12,428,645	12,990,007	12,825,252	14,049,020	14,351,488
24. Unearned premiums (Page 3, Line 9)	28,927,928	29,570,000	29,176,558	26,280,611	24,506,961
25. Capital paid up (Page 3, Lines 30 & 31)	3,000,000	3,000,000	3,000,000	3,000,000	3,000,000
26. Surplus as regards policyholders (Page 3, Line 37)	58,801,101	55,357,446	50,552,167	50,772,460	29,957,250
<b>Cash Flow (Page 5)</b>					
27. Net cash from operations (Line 11)	1,734,719	2,176,666	6,301,343	1,783,314	1,672,825
<b>Risk-Based Capital Analysis</b>					
28. TOTAL adjusted capital	58,801,101	55,357,446	50,552,167	50,772,460	29,957,250
29. Authorized control level risk-based capital	7,194,301	6,959,512	6,751,399	6,275,664	6,314,396
<b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Column 3)</b>					
(Item divided by Page 2, Line 12, Column 3) x 100.0					
30. Bonds (Line 1)	77.4	77.1	83.2	85.2	78.9
31. Stocks (Lines 2.1 & 2.2)	11.9	12.2	10.6	9.9	10.7
32. Mortgage loans on real estate (Lines 3.1 and 3.2)					
33. Real estate (Lines 4.1, 4.2 & 4.3)	1.4	0.5			5.2
34. Cash, cash equivalents and short-term investments (Line 5)	4.8	5.0	3.4	4.9	5.3
35. Contract loans (Line 6)					
36. Derivatives (Line 7)					
37. Other invested assets (Line 8)	4.5	5.3	2.8		
38. Receivables for securities (Line 9)					
39. Securities lending reinvested collateral assets (Line 10)					
40. Aggregate write-ins for invested assets (Line 11)					
41. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
<b>Investments in Parent, Subsidiaries and Affiliates</b>					
42. Affiliated bonds, (Schedule D, Summary, Line 12, Column 1)					
43. Affiliated preferred stocks (Schedule D, Summary, Line 18, Column 1)					
44. Affiliated common stocks (Schedule D, Summary, Line 24, Column 1)				7,920	51,207
45. Affiliated short-term investments (subtotals included in Schedule DA Verification, Column 5, Line 10)					
46. Affiliated mortgage loans on real estate					
47. All other affiliated					
48. TOTAL of above Lines 42 to 47				7,920	51,207
49. TOTAL investment in parent included in Lines 42 to 47 above					
50. Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Column 1, Line 37 x 100.0)				0.0	0.2

## FIVE - YEAR HISTORICAL DATA (Continued)

	1 2020	2 2019	3 2018	4 2017	5 2016
<b>Capital and Surplus Accounts (Page 4)</b>					
51. Net unrealized capital gains or (Losses) (Line 24) .....	1,647,858	1,835,355	(1,638,469)	227,412	592,747
52. Dividends to stockholders (Line 35) .....	(500,000)				
53. Change in surplus as regards policyholders for the year (Line 38) .....	3,443,655	4,805,279	(220,296)	20,815,213	3,101,571
<b>Gross Losses Paid (Page 9, Part 2, Columns 1 and 2)</b>					
54. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4) .....	4,804,579	7,976,525	4,250,518	8,673,605	12,054,224
55. Property lines (Lines 1, 2, 9, 12, 21 & 26) .....					
56. Property and liability combined lines (Lines 3, 4, 5, 8, 22, & 27) .....	27,792,088	25,443,796	22,274,149	22,622,795	19,312,639
57. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34) .....					
58. Nonproportional reinsurance lines (Lines 31, 32 & 33) .....					
59. TOTAL (Line 35) .....	32,596,667	33,420,321	26,524,667	31,296,400	31,366,863
<b>Net Losses Paid (Page 9, Part 2, Column 4)</b>					
60. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4) .....	4,713,562	6,137,018	4,005,000	5,797,292	6,744,287
61. Property lines (Lines 1, 2, 9, 12, 21 & 26) .....					
62. Property and liability combined lines (Lines 3, 4, 5, 8, 22, & 27) .....	15,742,749	17,811,225	15,692,138	15,815,859	12,163,709
63. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30, & 34) .....					
64. Nonproportional reinsurance lines (Lines 31, 32 & 33) .....					
65. TOTAL (Line 35) .....	20,456,311	23,948,243	19,697,138	21,613,151	18,907,996
<b>Operating Percentages (Page 4)</b>					
<b>(Item divided by Page 4, Line 1) x 100.0</b>					
66. Premiums earned (Line 1) .....	100.0	100.0	100.0	100.0	100.0
67. Losses incurred (Line 2) .....	47.8	47.1	52.2	50.3	41.2
68. Loss expenses incurred (Line 3) .....	17.7	16.7	14.2	15.3	15.9
69. Other underwriting expenses incurred (Line 4) .....	35.6	35.8	37.6	37.7	38.2
70. Net underwriting gain (loss) (Line 8) .....	(1.2)	0.4	(3.9)	(3.3)	4.7
<b>Other Percentages</b>					
71. Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Column 6, Line 35 x 100.0) .....	36.4	35.7	35.0	35.7	37.3
72. Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0) .....	65.5	63.8	66.4	65.6	57.1
73. Net premiums written to policyholders' surplus (Page 8, Part 1B, Column 6, Line 35 divided by Page 3, Line 37, Column 1 x 100.0) .....	83.4	96.2	98.9	90.6	144.3
<b>One Year Loss Development (\$000 omitted)</b>					
74. Development in estimated losses and loss expenses incurred prior to current year (Schedule P, Part 2 - Summary, Line 12, Column 11) .....	(67)	(1,193)	(2,134)	(3,748)	(4,300)
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, Column 1 x 100.0) .....	(0.1)	(2.4)	(4.2)	(12.5)	(16.0)
<b>Two Year Loss Development (\$000 omitted)</b>					
76. Development in estimated losses and loss expenses incurred 2 years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Column 12) .....	(801)	(1,075)	(4,281)	(4,641)	(2,458)
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, Column 2 x 100.0) .....	(1.6)	(2.1)	(14.3)	(17.3)	(9.8)

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

If no, please explain:

# EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)



NAIC Group Code:

BUSINESS IN THE STATE OF ARIZONA DURING THE YEAR

NAIC Company Code: 15571

19 Arizona

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4 Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)	273,514	53,147		220,367							61,661	5,275
5.2 Commercial multiple peril (liability portion)	656,719	126,261		530,458		33,037	33,037		2,848	2,848	147,317	12,667
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H (b)												
15.2 Non-cancelable A & H (b)												
15.3 Guaranteed renewable A & H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other A & H (b)												
15.8 Federal Employees Health Benefits Plan premium												
16. Workers' compensation	3,517	734		2,783							583	68
17.1 Other liability - occurrence	694,878	139,442		555,436		36,486	36,486		3,145	3,145	156,513	13,403
17.2 Other Liability - claims-made												
17.3 Excess Workers' Compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	1,628,628	319,584		1,309,044		69,523	69,523		5,993	5,993	366,074	31,413
<b>DETAILS OF WRITE-INS</b>												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 \$.....1,036

(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.



# EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)



NAIC Group Code:

BUSINESS IN THE STATE OF COLORADO DURING THE YEAR

NAIC Company Code: 15571

19 Colorado

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4 Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)	1,554,680	1,341,510		787,784	703,497	720,437	127,264				282,382	51,506
5.2 Commercial multiple peril (liability portion)	1,602,349	1,571,647		849,643	812,222	597,222	87,000	4,151	37,651	88,500	290,652	53,085
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H (b)												
15.2 Non-cancelable A & H (b)												
15.3 Guaranteed renewable A & H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other A & H (b)												
15.8 Federal Employees Health Benefits Plan premium												
16. Workers' compensation	513,068	533,101		227,020	110,018	189,844	146,256	31,604	23,507	9,525	52,496	25,380
17.1 Other liability - occurrence	900,926	920,723		495,187	217,500	82,000	26,500	38,500	29,061	17,062	163,281	29,847
17.2 Other Liability - claims-made												
17.3 Excess Workers' Compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	4,571,023	4,366,981		2,359,634	1,843,237	1,589,503	387,020	74,255	90,219	115,087	788,811	159,818
<b>DETAILS OF WRITE-INS</b>												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 \$.....14,994

(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.

# EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)



NAIC Group Code:

BUSINESS IN THE STATE OF ILLINOIS DURING THE YEAR

NAIC Company Code: 15571

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4 Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)	5,346,139	5,228,899		2,566,588	8,520,005	7,825,193	1,638,428	2,714	5,710	3,249	880,181	76,162
5.2 Commercial multiple peril (liability portion)	4,717,652	4,810,612		2,353,921	1,902,743	2,178,617	11,392,081	725,146	815,803	3,553,072	781,227	48,876
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H (b)												
15.2 Non-cancelable A & H (b)												
15.3 Guaranteed renewable A & H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other A & H (b)												
15.8 Federal Employees Health Benefits Plan premium												
16. Workers' compensation	1,893,636	2,058,094		1,021,404	1,005,509	1,398,045	3,619,017	212,601	239,298	372,048	160,215	50,036
17.1 Other liability - occurrence	2,844,840	3,128,802		1,410,574	676,958	147,662	3,985,361	286,276	(198,976)	2,343,287	468,867	29,630
17.2 Other Liability - claims-made												
17.3 Excess Workers' Compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	14,802,267	15,226,407		7,352,487	12,105,215	11,549,517	20,634,887	1,226,737	861,835	6,271,656	2,290,490	204,704
<b>DETAILS OF WRITE-INS</b>												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)												

19 Illinois

(a) Finance and service charges not included in Lines 1 to 35 \$.....80,633

(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.

# EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)



NAIC Group Code:

BUSINESS IN THE STATE OF INDIANA DURING THE YEAR

NAIC Company Code: 15571

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4 Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)	1,769,072	1,797,425		824,995	777,604	855,495	506,854	195	195		290,987	32,613
5.2 Commercial multiple peril (liability portion)	1,511,380	1,591,405		677,851	119,085	677,986	1,924,307	131,025	116,083	409,640	248,961	27,863
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H (b)												
15.2 Non-cancelable A & H (b)												
15.3 Guaranteed renewable A & H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other A & H (b)												
15.8 Federal Employees Health Benefits Plan premium												
16. Workers' compensation	613,832	654,170		254,774	249,573	169,268	694,970	10,452	27,461	86,230	52,438	21,816
17.1 Other liability - occurrence	1,106,354	1,250,864		545,567	375,000	815,413	1,826,603	290,433	276,576	293,378	182,368	20,634
17.2 Other Liability - claims-made												
17.3 Excess Workers' Compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	5,000,638	5,293,864		2,303,187	1,521,262	2,518,162	4,952,734	432,105	420,315	789,248	774,754	102,926

19 Indiana

**DETAILS OF WRITE-INS**

3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 \$.....16,713

(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.

# EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)



NAIC Group Code:

BUSINESS IN THE STATE OF IOWA DURING THE YEAR

NAIC Company Code: 15571

19 Iowa

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4 Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)	2,302,181	2,267,708		1,110,390	1,450,829	1,972,293	599,389		3,180	3,180	393,541	29,096
5.2 Commercial multiple peril (liability portion)	1,455,687	1,511,956		718,838	133,693	253,876	1,446,894	112,019	44,124	206,305	250,528	18,398
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H (b)												
15.2 Non-cancelable A & H (b)												
15.3 Guaranteed renewable A & H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other A & H (b)												
15.8 Federal Employees Health Benefits Plan premium												
16. Workers' compensation	565,841	612,171		264,580	162,304	162,897	754,855	41,884	62,214	115,188	47,911	14,952
17.1 Other liability - occurrence	2,801,439	2,864,529		1,423,144	558,500	995,392	2,787,135	199,207	165,757	642,855	495,029	35,544
17.2 Other Liability - claims-made												
17.3 Excess Workers' Compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	7,125,148	7,256,364		3,516,952	2,305,326	3,384,458	5,588,273	353,110	275,275	967,528	1,187,009	97,990
<b>DETAILS OF WRITE-INS</b>												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 \$.....41,347

(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.

# EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)



NAIC Group Code:

BUSINESS IN THE STATE OF KANSAS DURING THE YEAR

NAIC Company Code: 15571

19 Kansas

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4 Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)	226,451	189,625		133,928	28,435	38,882	27,839				37,126	9,414
5.2 Commercial multiple peril (liability portion)	176,047	189,940		111,809	42,000	61,800	17,000	2,183	13,500	16,318	28,863	7,319
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H (b)												
15.2 Non-cancelable A & H (b)												
15.3 Guaranteed renewable A & H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other A & H (b)												
15.8 Federal Employees Health Benefits Plan premium												
16. Workers' compensation	48,744	52,443		32,403	9,149	(10,431)	4,440				3,943	2,332
17.1 Other liability - occurrence	30,131	23,027		22,092							4,940	1,253
17.2 Other Liability - claims-made												
17.3 Excess Workers' Compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	481,373	455,035		300,232	79,584	90,251	49,279	2,183	13,500	16,318	74,872	20,318
<b>DETAILS OF WRITE-INS</b>												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 \$.....1,524

(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.

# EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)



NAIC Group Code:

BUSINESS IN THE STATE OF MICHIGAN DURING THE YEAR

NAIC Company Code: 15571

19 Michigan

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4 Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)	683,252	563,401		390,447	602,949	1,207,942	665,634				112,533	(5,002)
5.2 Commercial multiple peril (liability portion)	726,857	663,423		389,560	35,653	153,354	171,007	29,586	43,304	60,617	119,715	(3,006)
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H (b)												
15.2 Non-cancelable A & H (b)												
15.3 Guaranteed renewable A & H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other A & H (b)												
15.8 Federal Employees Health Benefits Plan premium												
16. Workers' compensation	91,037	86,016		53,202	41,320	32,275	5,660	6,460	5,882	6,922	8,256	(136)
17.1 Other liability - occurrence	345,421	377,611		206,253		969	5,609				56,971	(1,429)
17.2 Other Liability - claims-made												
17.3 Excess Workers' Compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	1,846,567	1,690,451		1,039,462	679,922	1,394,540	847,910	36,046	49,186	67,539	297,475	(9,573)
<b>DETAILS OF WRITE-INS</b>												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 \$.....8,329

(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.

# EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)



NAIC Group Code:

BUSINESS IN THE STATE OF MINNESOTA DURING THE YEAR

NAIC Company Code: 15571

19 Minnesota

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4 Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)	3,246,605	3,378,246		1,455,224	7,476,168	9,419,407	2,409,291	7,522	8,876	1,361	528,425	104,428
5.2 Commercial multiple peril (liability portion)	2,244,096	2,664,377		1,074,079	970,059	1,206,263	1,923,358	336,959	256,747	416,694	368,108	70,179
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H (b)												
15.2 Non-cancelable A & H (b)												
15.3 Guaranteed renewable A & H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other A & H (b)												
15.8 Federal Employees Health Benefits Plan premium												
16. Workers' compensation	513,595	739,585		223,622	647,435	764,022	1,551,742	130,684	124,446	142,958	41,099	29,528
17.1 Other liability - occurrence	2,831,354	3,287,085		1,271,372	148,500	437,148	1,619,471	279,430	193,752	302,309	464,559	74,109
17.2 Other Liability - claims-made												
17.3 Excess Workers' Compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	8,835,650	10,069,293		4,024,297	9,242,162	11,826,840	7,503,862	754,595	583,821	863,322	1,402,191	278,244
<b>DETAILS OF WRITE-INS</b>												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 \$.....31,722

(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.

# EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)



NAIC Group Code:

BUSINESS IN THE STATE OF MISSOURI DURING THE YEAR

NAIC Company Code: 15571

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4 Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)	3,786,767	3,798,910		1,909,124	1,781,296	651,318	60,550	35,755	20,602	1	623,881	97,984
5.2 Commercial multiple peril (liability portion)	3,175,091	3,423,828		1,641,075	1,219,120	1,134,784	2,924,433	551,434	380,301	626,908	523,122	82,157
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H (b)												
15.2 Non-cancelable A & H (b)												
15.3 Guaranteed renewable A & H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other A & H (b)												
15.8 Federal Employees Health Benefits Plan premium												
16. Workers' compensation	345,055	388,884		161,371	177,971	99,238	389,489	23,943	8,887	44,821	26,503	31,836
17.1 Other liability - occurrence	2,091,956	2,227,380		1,069,961	102,000	217,270	1,210,712	101,918	131,133	190,154	344,783	54,640
17.2 Other Liability - claims-made												
17.3 Excess Workers' Compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	9,398,869	9,839,002		4,781,531	3,280,387	2,102,610	4,585,184	713,050	540,923	861,884	1,518,289	266,617
<b>DETAILS OF WRITE-INS</b>												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)												

19 Missouri

(a) Finance and service charges not included in Lines 1 to 35 \$.....32,552

(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.



# EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)



NAIC Group Code:

BUSINESS IN THE STATE OF OHIO DURING THE YEAR

NAIC Company Code: 15571

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4 Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)	944,184	906,093		457,814	696,830	1,284,691	604,445	(65)	(65)		156,449	19,655
5.2 Commercial multiple peril (liability portion)	1,153,292	1,192,708		565,893	83,462	84,978	101,114	37,036	73,019	79,476	191,053	22,068
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H (b)												
15.2 Non-cancelable A & H (b)												
15.3 Guaranteed renewable A & H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other A & H (b)												
15.8 Federal Employees Health Benefits Plan premium												
16. Workers' compensation												
17.1 Other liability - occurrence	884,517	926,794		447,242		609,014	758,648	127,326	154,624	44,960	146,525	17,133
17.2 Other Liability - claims-made												
17.3 Excess Workers' Compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	2,981,993	3,025,595		1,470,949	780,292	1,978,683	1,464,207	164,297	227,578	124,436	494,027	58,856

**DETAILS OF WRITE-INS**

3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 \$.....14,461

(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.

19 Ohio

# EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)



NAIC Group Code:

BUSINESS IN THE STATE OF OREGON DURING THE YEAR

NAIC Company Code: 15571

19 Oregon

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4 Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)												378
5.2 Commercial multiple peril (liability portion)												378
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H (b)												
15.2 Non-cancelable A & H (b)												
15.3 Guaranteed renewable A & H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other A & H (b)												
15.8 Federal Employees Health Benefits Plan premium												
16. Workers' compensation												376
17.1 Other liability - occurrence												378
17.2 Other Liability - claims-made												
17.3 Excess Workers' Compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)												1,510
<b>DETAILS OF WRITE-INS</b>												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 \$.....0

(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.

# EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)



NAIC Group Code:

## BUSINESS IN THE STATE OF PENNSYLVANIA DURING THE YEAR

NAIC Company Code: 15571

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4 Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)	82,892	37,456		45,436	26,458	35,358	8,900				13,679	2,995
5.2 Commercial multiple peril (liability portion)	161,995	78,380		83,615		20,508	20,508	1,768		1,768	26,734	5,854
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H (b)												
15.2 Non-cancelable A & H (b)												
15.3 Guaranteed renewable A & H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other A & H (b)												
15.8 Federal Employees Health Benefits Plan premium												
16. Workers' compensation	6,505	334		6,171							577	282
17.1 Other liability - occurrence	364,264	172,698		191,774		45,187	45,187	3,896		3,896	64,952	13,139
17.2 Other Liability - claims-made												
17.3 Excess Workers' Compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	615,656	288,868		326,996	26,458	101,053	74,595	5,664	5,664	5,664	105,942	22,270

**DETAILS OF WRITE-INS**

3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 \$.....1,959

(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.

19 Pennsylvania

# EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)



NAIC Group Code:

BUSINESS IN THE STATE OF TENNESSEE DURING THE YEAR

NAIC Company Code: 15571

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4 Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)												441
5.2 Commercial multiple peril (liability portion)												441
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H (b)												
15.2 Non-cancelable A & H (b)												
15.3 Guaranteed renewable A & H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other A & H (b)												
15.8 Federal Employees Health Benefits Plan premium												
16. Workers' compensation												441
17.1 Other liability - occurrence												442
17.2 Other Liability - claims-made												
17.3 Excess Workers' Compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)												1,765
<b>DETAILS OF WRITE-INS</b>												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)												

19 Tennessee

(a) Finance and service charges not included in Lines 1 to 35 \$.....0.  
 (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.

# EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)



NAIC Group Code:

BUSINESS IN THE STATE OF UTAH DURING THE YEAR

NAIC Company Code: 15571

19 Utah

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4 Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)												144
5.2 Commercial multiple peril (liability portion)												144
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H (b)												
15.2 Non-cancelable A & H (b)												
15.3 Guaranteed renewable A & H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other A & H (b)												
15.8 Federal Employees Health Benefits Plan premium												
16. Workers' compensation												143
17.1 Other liability - occurrence												144
17.2 Other Liability - claims-made												
17.3 Excess Workers' Compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)												575
<b>DETAILS OF WRITE-INS</b>												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 \$.....0

(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.

# EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)



NAIC Group Code:

BUSINESS IN THE STATE OF WISCONSIN DURING THE YEAR

NAIC Company Code: 15571

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4 Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)	674,923	667,251		365,330	301,689	119,274	(10,668)				110,414	7,445
5.2 Commercial multiple peril (liability portion)	583,523	596,552		328,340	108,291	70,300	190,401	19,280	12,232	53,913	95,273	6,437
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H (b)												
15.2 Non-cancelable A & H (b)												
15.3 Guaranteed renewable A & H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other A & H (b)												
15.8 Federal Employees Health Benefits Plan premium												
16. Workers' compensation	338,215	394,723	13,386	191,938	199,985	609,367	513,416	7,186	8,735	42,470	28,908	6,253
17.1 Other liability - occurrence	97,827	97,102		55,498		(4,869)	10,701		(3,992)	2,621	16,029	1,080
17.2 Other Liability - claims-made												
17.3 Excess Workers' Compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	1,694,488	1,755,628	13,386	941,106	609,965	794,072	703,850	26,466	16,975	99,004	250,624	21,215
<b>DETAILS OF WRITE-INS</b>												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)												

19 Wisconsin

(a) Finance and service charges not included in Lines 1 to 35 \$.....9,958

(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.

# EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)



NAIC Group Code:

BUSINESS IN THE STATE OF GRAND TOTAL DURING THE YEAR

NAIC Company Code: 15571

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4 Private crop												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)	20,890,660	20,229,671		10,267,427	22,365,760	24,130,290	6,637,926	46,121	38,498	7,791	3,491,259	432,534
5.2 Commercial multiple peril (liability portion)	18,164,688	18,421,089		9,325,082	5,426,328	6,472,725	20,231,140	1,948,819	1,797,380	5,516,059	3,071,553	352,860
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H (b)												
15.2 Non-cancelable A & H (b)												
15.3 Guaranteed renewable A & H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other A & H (b)												
15.8 Federal Employees Health Benefits Plan premium												
16. Workers' compensation	4,933,045	5,520,255	13,386	2,439,268	2,603,264	3,414,525	7,679,845	464,814	500,430	820,162	422,929	183,307
17.1 Other liability - occurrence	14,993,907	15,416,057		7,694,100	2,078,458	3,381,672	12,312,413	1,323,090	754,976	3,843,667	2,564,817	289,947
17.2 Other Liability - claims-made												
17.3 Excess Workers' Compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
29. International												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	58,982,300	59,587,072	13,386	29,725,877	32,473,810	37,399,212	46,861,324	3,782,844	3,091,284	10,187,679	9,550,558	1,258,648
<b>DETAILS OF WRITE-INS</b>												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)												

19 Grand Total

(a) Finance and service charges not included in Lines 1 to 35 \$.....255,228

(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 ID Number	2 NAIC Company Code	3 Name of Reinsured	4 Domiciliary Jurisdiction	5 Assumed Premium	Reinsurance On			9 Contingent Commissions Payable	10 Assumed Premiums Receivable	11 Unearned Premium	12 Funds Held By or Deposited With Reinsured Companies	13 Letters of Credit Posted	14 Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	15 Amount of Assets Pledged or Collateral Held in Trust
					6 Paid Losses and Loss Adjustment Expenses	7 Known Case Losses and LAE	8 Columns 6 + 7							
<b>Pools and Associations - Mandatory Pools - Pools, Associations or Other Similar Facilities</b>														
AA-9991414	00000	INDIANA WORKERS COMP	IN	52		45	45				17			
AA-9992114	00000	MICHIGAN WORKERS COMP INS PLACEMENT FACILITY	MI	8		2	2				2			
AA-9995095	00000	NAMICO REINS FACILITY	IN			4	4							
AA-9992118	00000	NATIONAL WORKERS COMP REINS POOL	NY	124		156	156				45			
1099999 Total - Pools and Associations - Mandatory Pools - Pools, Associations or Other Similar Facilities				183		207	207				63			
1299999 Total - Pools and Associations				183		207	207				63			
9999999 Totals				183		207	207				63			



## SCHEDULE F - PART 2

### Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 ID Number	2 NAIC Company Code	3 Name of Company	4 Date of Contract	5 Original Premium	6 Reinsurance Premium
<div style="border: 1px solid black; padding: 10px; display: inline-block;"> <h1 style="margin: 0;">N O N E</h1> </div>					
0299999 Total Reinsurance Assumed By Portfolio .....					

## 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 thru 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
<b>Authorized - Other U.S. Unaffiliated Insurers</b>																			
06-1182357	22730	ALLIED WORLD INS CO	NH					164	5	(27)	12			154				154	
36-2661954	10103	AMERICAN AGRICULTURAL INS CO	IN		12			67	2	(6)	1			64				64	
06-1430254	10348	ARCH REINS CO	DE		233	55	5	95						155				155	
51-0434766	20370	AXIS REINS CO	NY		252	18	2							20				20	
39-0712210	18767	CHURCH MUT INS CO S I	WI		58	6	1	32	0	7	2			48				48	
42-0234980	21415	EMPLOYERS MUT CAS CO	IA					127	3	(7)	0			124				124	
35-2293075	11551	ENDURANCE REINS CORP OF AMER	DE		276	25	3	188	3	290	84			591				591	
22-2005057	26921	EVEREST REINS CO	DE		878	173	16	408	32	872	183			1,684				1,684	
38-1316179	21555	FARM BUREAU MUT INS CO OF MI	MI		58	6	1	68	1	5	2			83				83	
42-0245840	13897	FARMERS MUT HAIL INS CO OF IA	IA					63	2	(4)	0			62				62	
13-2673100	22039	GENERAL REINS CORP	DE		1,364		5						672	677				677	
74-2195939	42374	HOUSTON CAS CO	TX		358	0	11						178	189				189	
61-0392792	22993	KENTUCKY FARM BUR MUT INS CO	KY		58	6	1	68	1	5	2			83				83	
04-1543470	23043	LIBERTY MUT INS CO	MA		807	105	10	385	2	59	15			577				577	
31-4259550	14621	MOTORISTS MUT INS CO	OH		58	6	1	68	1	5	2			83				83	
13-4924125	10227	MUNICH REINS AMER INC	DE		133	8	1	76	1	10	6			101				101	
47-0698507	23680	ODYSSEY REINS CO	CT		192	14	1	86	0	20	5			127				127	
13-3031176	38636	PARTNER REINS CO OF THE US	NY		249	64	6	412	43	796	174			1,495				1,495	
52-1952955	10357	PLATINUM UNDERWRITERS REINS INC	MD		1,988	303	83	887	32	1,120	298			2,724				2,724	
43-0727872	15105	SAFETY NATL CAS CORP	MO		277														
13-1675535	25364	SWISS REINS AMER CORP	NY		274	3	0	51	19	792	364			1,230				1,230	
31-0542366	10677	THE CINCINNATI INS CO	OH		26														
13-2918573	42439	TOA RE INS CO OF AMER	DE			36	4	317	13	(6)	1			365				365	
06-0566050	25658	TRAVELERS IND CO	CT		4														
13-1290712	20583	XL REINS AMER INC	NY					85	13	440	161			699				699	
0999999 Total - Authorized - Other U.S. Unaffiliated Insurers					7,554	830	150	3,647	174	4,370	1,312	850		11,334				11,334	
<b>Authorized - Pools - Mandatory Pools</b>																			
AA-9991500	00000	ILLINOIS MINE SUBSIDENCE FUND	IL		16							8		8				8	
AA-9991501	00000	INDIANA MINE SUBSIDENCE FUND	IN		6							3		3				3	
AA-9991423	00000	MINNESOTA WORKERS COMP	MN		36														
1099999 Total - Authorized - Pools - Mandatory Pools					57							11		11				11	
<b>Authorized - Other Non-U.S. Insurers</b>																			
AA-1120337	00000	Aspen Ins UK Ltd	GBR		268	8	1	226	31	1,041	263			1,570				1,570	
AA-1340125	00000	HANNOVER RUCKVERSICHERUNGS AG	DEU		1,592	192	18	991	28	612	119			1,961				1,961	
AA-1127084	00000	LLOYD'S SYNDICATE NUMBER 1084	GBR		9	2	0							2				2	
AA-1127200	00000	Lloyd's Syndicate Number 1200	GBR		3														
AA-1127301	00000	LLOYD'S SYNDICATE NUMBER 1301	GBR		2														
AA-1120064	00000	Lloyd's Syndicate Number 1919	GBR		4														
AA-1120084	00000	Lloyd's Syndicate Number 1955	GBR		2														
AA-1128003	00000	LLOYD'S SYNDICATE NUMBER 2003	GBR		4														

## SCHEDULE F - PART 3

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

22.1

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 thru 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-1120104	00000	LLOYD'S SYNDICATE NUMBER 2012	GBR		1														
AA-1128987	00000	Lloyd's Syndicate Number 2987	GBR		65	9	1							10				10	
AA-1129000	00000	Lloyd's Syndicate Number 3000	GBR		2														
AA-1126033	00000	LLOYD'S SYNDICATE NUMBER 33	GBR		4														
AA-1120055	00000	Lloyd's Syndicate Number 3623	GBR		5														
AA-1120116	00000	Lloyd's Syndicate Number 3902	GBR		4														
AA-1126435	00000	LLOYD'S SYNDICATE NUMBER 435	GBR		115	10	1							11				11	
AA-1126004	00000	LLOYD'S SYNDICATE NUMBER 4444	GBR		4														
AA-1126006	00000	Lloyd's Syndicate Number 4472	GBR		62	4	0							4				4	
AA-1126510	00000	LLOYD'S SYNDICATE NUMBER 510	GBR		3														
AA-1126566	00000	LLOYD'S SYNDICATE NUMBER 566 (Incidental to 2999)	GBR		23	4	0							4				4	
AA-1126609	00000	LLOYD'S SYNDICATE NUMBER 609	GBR		7	2								2				2	
AA-1126727	00000	LLOYD'S SYNDICATE NUMBER 727	GBR		9	2	0							2				2	
1299999 Total - Authorized - Other Non-U.S. Insurers					2,186	233	22	1,217	59	1,653	382			3,567				3,567	
1499999 Total - Authorized Excluding Protected Cells					9,797	1,063	172	4,865	233	6,023	1,694	861		14,912				14,912	
<b>Unauthorized - Other Non-U.S. Insurers</b>																			
AA-1340028	00000	Devk Ruckversicherungs und Beteiligungs AG	DEU		134	37	3	74	0					114		0		114	
AA-5420050	00000	KOREAN REINS CO	KOR		188	11	1	107	1	13	7			141				141	
2699999 Total - Unauthorized - Other Non-U.S. Insurers					321	48	5	181	2	13	7			255		0		255	
2899999 Total - Unauthorized Excluding Protected Cells					321	48	5	181	2	13	7			255		0		255	
5799999 Total - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified Excluding Protected Cells					10,118	1,111	177	5,046	235	6,036	1,701	861		15,167		0		15,167	
9999999 Totals					10,118	1,111	177	5,046	235	6,036	1,701	861		15,167		0		15,167	

**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 Total Funds Held, Payables & Collateral	26 Net Recoverable Net of Funds Held & Collateral	27 Applicable Sch. F Penalty Col. 78)	Ceded Reinsurance Credit Risk									35 Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	36 Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
		21 Multiple Beneficiary Trusts	22 Letters of Credit	23 Issuing or Confirming Bank Reference Number	24 Single Beneficiary Trusts & Other Allowable Collateral				28 Total Amount Recoverable from Reinsurers Less Penalty (Col. 15 - 27)	29 Stressed Recoverable (Col. 28 * 120%)	30 Reinsurance Payable & Funds Held (Cols. 17+ 18+20;but not in excess of Col. 29)	31 Stressed Net Recoverable (Cols. 29-30)	32 Total Collateral (Cols. 21 + 22 + 24, not in Excess of Col. 31)	33 Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	34 Reinsurer Designation Equivalent				
<b>Authorized - Other U.S. Unaffiliated Insurers</b>																			
06-1182357	ALLIED WORLD INS CO			0000		154		154	185		185		185	3		9			
36-2661954	AMERICAN AGRICULTURAL INS CO			0000		64		64	77		77		77	3		4			
06-1430254	ARCH REINS CO			0000		155		155	186		186		186	2		8			
51-0434766	AXIS REINS CO			0000		20		20	23		23		23	2		1			
39-0712210	CHURCH MUT INS CO S I			0000		48		48	57		57		57	3		3			
42-0234980	EMPLOYERS MUT CAS CO			0000		124		124	148		148		148	4		8			
35-2293075	ENDURANCE REINS CORP OF AMER			0000		591		591	709		709		709	2		29			
22-2005057	EVEREST REINS CO			0000		1,684		1,684	2,021		2,021		2,021	2		83			
38-1316179	FARM BUREAU MUT INS CO OF MI			0000		83		83	100		100		100	3		5			
42-0245840	FARMERS MUT HAIL INS CO OF IA			0000		62		62	74		74		74	3		4			
13-2673100	GENERAL REINS CORP			0000		677		677	813		813		813	1		29			
74-2195939	HOUSTON CAS CO			0000		189		189	227		227		227	1		8			
61-0392792	KENTUCKY FARM BUR MUT INS CO			0000		83		83	100		100		100	3		5			
04-1543470	LIBERTY MUT INS CO			0000		577		577	693		693		693	3		33			
31-4259550	MOTORISTS MUT INS CO			0000		83		83	100		100		100	3		5			
13-4924125	MUNICH REINS AMER INC			0000		101		101	121		121		121	2		5			
47-0698507	ODYSSEY REINS CO			0000		127		127	152		152		152	3		7			
13-3031176	PARTNER REINS CO OF THE US			0000		1,495		1,495	1,794		1,794		1,794	3		86			
52-1952955	PLATINUM UNDERWRITERS REINS INC			0000		2,724		2,724	3,269		3,269		3,269	3		157			
43-0727872	SAFETY NATL CAS CORP			0000										2					
13-1675535	SWISS REINS AMER CORP			0000		1,230		1,230	1,475		1,475		1,475	2		60			
31-0542366	THE CINCINNATI INS CO			0000										2					
13-2918573	TOA RE INS CO OF AMER			0000		365		365	438		438		438	3		21			
06-0566050	TRAVELERS IND CO			0000										3					
13-1290712	XL REINS AMER INC			0000		699		699	839		839		839	1		30			
0999999	Total - Authorized - Other U.S. Unaffiliated Insurers			X X X		11,334		11,334	13,601		13,601		13,601	X X X		599			
<b>Authorized - Pools - Mandatory Pools</b>																			
AA-9991500	ILLINOIS MINE SUBSIDENCE FUND			0000		8		8											
AA-9991501	INDIANA MINE SUBSIDENCE FUND			0000		3		3											
AA-9991423	MINNESOTA WORKERS COMP			0000															
1099999	Total - Authorized - Pools - Mandatory Pools			X X X		11		X X X	X X X		X X X		X X X	X X X		X X X			
<b>Authorized - Other Non-U.S. Insurers</b>																			
AA-1120337	Aspen Ins UK Ltd			0000		1,570		1,570	1,884		1,884		1,884	3		90			
AA-1340125	HANNOVER RUCKVERSICHERUNGS AG			0000		1,961		1,961	2,354		2,354		2,354	2		96			
AA-1127084	LLOYD'S SYNDICATE NUMBER 1084			0000		2		2	3		3		3	3		0			
AA-1127200	Lloyd's Syndicate Number 1200			0000										3					
AA-1127301	LLOYD'S SYNDICATE NUMBER 1301			0000										3					
AA-1120064	Lloyd's Syndicate Number 1919			0000										3					
AA-1120084	Lloyd's Syndicate Number 1955			0000										3					
AA-1128003	LLOYD'S SYNDICATE NUMBER 2003			0000										3					

**SCHEDULE F - PART 3 (continued)**  
**Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)**  
**(Credit Risk)**

23.1

ID Number from Col 1	Name of Reinsurer from Col 3	Collateral				25 Total Funds Held, Payables & Collateral	26 Net Recoverable Net of Funds Held & Collateral	27 Applicable Sch. F Penalty Col. 78)	Ceded Reinsurance Credit Risk								
		21 Multiple Beneficiary Trusts	22 Letters of Credit	23 Issuing or Confirming Bank Reference Number	24 Single Beneficiary Trusts & Other Allowable Collateral				28 Total Amount Recoverable from Reinsurers Less Penalty (Col. 15 - 27)	29 Stressed Recoverable (Col. 28 * 120%)	30 Reinsurance Payable & Funds Held (Cols. 17+ 18+20;but not in excess of Col. 29)	31 Stressed Net Recoverable (Cols. 29-30)	32 Total Collateral (Cols. 21 + 22 + 24, not in Excess of Col. 31)	33 Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	34 Reinsurer Designation Equivalent	35 Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	36 Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1120104	LLOYD'S SYNDICATE NUMBER 2012			0000											3		
AA-1128987	Lloyd's Syndicate Number 2987			0000		10		10	12			12		12	3		1
AA-1129000	Lloyd's Syndicate Number 3000			0000											3		
AA-1126033	LLOYD'S SYNDICATE NUMBER 33			0000											3		
AA-1120055	Lloyd's Syndicate Number 3623			0000											3		
AA-1120116	Lloyd's Syndicate Number 3902			0000											3		
AA-1126435	LLOYD'S SYNDICATE NUMBER 435			0000		11		11	13			13		13	3		1
AA-1126004	LLOYD'S SYNDICATE NUMBER 4444			0000											3		
AA-1126006	Lloyd's Syndicate Number 4472			0000		4		4	5			5		5	3		0
AA-1126510	LLOYD'S SYNDICATE NUMBER 510			0000											3		
AA-1126566	LLOYD'S SYNDICATE NUMBER 566 (Incidental to 2999)			0000		4		4	5			5		5	3		0
AA-1126609	LLOYD'S SYNDICATE NUMBER 609			0000		2		2	2			2		2	3		0
AA-1126727	LLOYD'S SYNDICATE NUMBER 727			0000		2		2	3			3		3	3		0
1299999	Total - Authorized - Other Non-U.S. Insurers			X X X			3,567	3,567	4,280			4,280		4,280	X X X		189
1499999	Total - Authorized Excluding Protected Cells			X X X			14,912	14,901	17,881			17,881		17,881	X X X		788
<b>Unauthorized - Other Non-U.S. Insurers</b>																	
AA-1340028	Devk Ruckversicherungs und Beteiligungs AG		108	0000		108	6	6	108	130	0	130	108	22	3	5	1
AA-5420050	KOREAN REINS CO		210	0001		141		141	169			169	169	3	8		
2699999	Total - Unauthorized - Other Non-U.S. Insurers		318	X X X		249	6	6	249	299	0	299	277	22	X X X	13	1
2899999	Total - Unauthorized Excluding Protected Cells		318	X X X		249	6	6	249	299	0	299	277	22	X X X	13	1
5799999	Total - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified Excluding Protected Cells		318	X X X		249	14,918	6	15,150	18,180	0	18,180	277	17,903	X X X	13	789
9999999	Totals		318	X X X		249	14,918	6	15,150	18,180	0	18,180	277	17,903	X X X	13	789

**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 Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	45 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	46 Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	47 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	48 Amounts Received Prior 90 Days	49 Percentage Overdue Col. 42/ Col. 43	50 Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/(Cols. 46 + 48))	51 Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	52 Is the Amount in Col. 50 Less Than 20%? (Yes or No)	53 Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
		37	Overdue				43 Total Due Cols. 37+42 (In total should equal Cols. 38+ 39+40+41 Cols. 7 + 8)										
		Current	38 1 to 29 Days	39 30-90 Days	40 91-120 Days	41 Over 120 Days											
<b>Authorized - Other U.S. Unaffiliated Insurers</b>																	
06-1182357	ALLIED WORLD INS CO																Yes
36-2661954	AMERICAN AGRICULTURAL INS CO																Yes
06-1430254	ARCH REINS CO	60					60		60								Yes
51-0434766	AXIS REINS CO	20					20		20								Yes
39-0712210	CHURCH MUT INS CO S I	7					7		7								Yes
42-0234980	EMPLOYERS MUT CAS CO																Yes
35-2293075	ENDURANCE REINS CORP OF AMER	28					28		28								Yes
22-2005057	EVEREST REINS CO	189					189		189								Yes
38-1316179	FARM BUREAU MUT INS CO OF MI	7					7		7								Yes
42-0245840	FARMERS MUT HAIL INS CO OF IA																Yes
13-2673100	GENERAL REINS CORP	5					5		5								Yes
74-2195939	HOUSTON CAS CO	11					11		11								Yes
61-0392792	KENTUCKY FARM BUR MUT INS CO	7					7		7								Yes
04-1543470	LIBERTY MUT INS CO	115					115		115								Yes
31-4259550	MOTORISTS MUT INS CO	7					7		7								Yes
13-4924125	MUNICH REINS AMER INC	9					9		9								Yes
47-0698507	ODYSSEY REINS CO	15					15		15								Yes
13-3031176	PARTNER REINS CO OF THE US	70					70		70								Yes
52-1952955	PLATINUM UNDERWRITERS REINS INC	386					386		386								Yes
43-0727872	SAFETY NATL CAS CORP																Yes
13-1675535	SWISS REINS AMER CORP	3					3		3								Yes
31-0542366	THE CINCINNATI INS CO																Yes
13-2918573	TOA RE INS CO OF AMER	40					40		40								Yes
06-0566050	TRAVELERS IND CO																Yes
13-1290712	XL REINS AMER INC																Yes
0999999 Total - Authorized - Other U.S. Unaffiliated Insurers		980					980		980								X X X
<b>Authorized - Pools - Mandatory Pools</b>																	
AA-9991500	ILLINOIS MINE SUBSIDENCE FUND																Yes
AA-9991501	INDIANA MINE SUBSIDENCE FUND																Yes
AA-9991423	MINNESOTA WORKERS COMP																Yes
1099999 Total - Authorized - Pools - Mandatory Pools																	X X X
<b>Authorized - Other Non-U.S. Insurers</b>																	
AA-1120337	Aspen Ins UK Ltd	9					9		9								Yes
AA-1340125	HANNOVER RUCKVERSICHERUNGS AG	210					210		210								Yes
AA-1127084	LLOYD'S SYNDICATE NUMBER 1084	2					2		2								Yes
AA-1127200	Lloyd's Syndicate Number 1200																Yes
AA-1127301	LLOYD'S SYNDICATE NUMBER 1301																Yes
AA-1120064	Lloyd's Syndicate Number 1919																Yes
AA-1120084	Lloyd's Syndicate Number 1955																Yes
AA-1128003	LLOYD'S SYNDICATE NUMBER 2003																Yes

**SCHEDULE F - PART 3 (continued)**  
**Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)**  
**(Aging of Ceded Reinsurance)**

24.1

ID Number from Col 1	Name of Reinsurer from Col 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses						44 Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	45 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	46 Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	47 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	48 Amounts Received Prior 90 Days	49 Percentage Overdue Col. 42/ Col. 43	50 Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/(Cols. 46 + 48))	51 Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	52 Is the Amount in Col. 50 Less Than 20%? (Yes or No)	53 Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50	
		37	Overdue															43 Total Due Cols. 37+42 (In total should equal Cols. 7 + 8)
		Current	38 1 to 29 Days	39 30-90 Days	40 91-120 Days	41 Over 120 Days	42 Total Overdue Cols. 38+ 39+40+41											
AA-1120104	LLOYD'S SYNDICATE NUMBER 2012																Yes	
AA-1128987	Lloyd's Syndicate Number 2987	10					10			10							Yes	
AA-1129000	Lloyd's Syndicate Number 3000																Yes	
AA-1126033	LLOYD'S SYNDICATE NUMBER 33																Yes	
AA-1120055	Lloyd's Syndicate Number 3623																Yes	
AA-1120116	Lloyd's Syndicate Number 3902																Yes	
AA-1126435	LLOYD'S SYNDICATE NUMBER 435	11					11			11							Yes	
AA-1126004	LLOYD'S SYNDICATE NUMBER 4444																Yes	
AA-1126006	Lloyd's Syndicate Number 4472	4					4			4							Yes	
AA-1126510	LLOYD'S SYNDICATE NUMBER 510																Yes	
AA-1126566	LLOYD'S SYNDICATE NUMBER 566 (Incidental to 2999)	4					4			4							Yes	
AA-1126609	LLOYD'S SYNDICATE NUMBER 609	2					2			2							Yes	
AA-1126727	LLOYD'S SYNDICATE NUMBER 727	3					3			3							Yes	
1299999 Total - Authorized - Other Non-U.S. Insurers		256					256			256							X X X	
1499999 Total - Authorized Excluding Protected Cells		1,235					1,235			1,235							X X X	
<b>Unauthorized - Other Non-U.S. Insurers</b>																		
AA-1340028	Devk Ruckversicherungs und Beteiligungs AG	40					40			40							Yes	
AA-5420050	KOREAN REINS CO	12					12			12							Yes	
2699999 Total - Unauthorized - Other Non-U.S. Insurers		53					53			53							X X X	
2899999 Total - Unauthorized Excluding Protected Cells		53					53			53							X X X	
5799999 Total - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified Excluding Protected Cells		1,288					1,288			1,288							X X X	
9999999 Totals		1,288					1,288			1,288							X X X	









**SCHEDULE F - PART 3 (continued)**  
**Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)**  
**(Total Provision for Reinsurance)**

26.1

ID Number from Col 1	Name of Reinsurer from Col 3	70  20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47*20%)	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance					
			71  Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	72  Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	73  Complete if Col. 52= "Yes"; Otherwise Enter 0 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%])	74  Complete if Col. 52 = "No"; Otherwise Enter 0 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%)	75  Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73+ 74)	76  Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	77  Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	78  Total Provision for Reinsurance (Cols. 75 + 76 + 77)		
AA-1120104	LLOYD'S SYNDICATE NUMBER 2012											
AA-1128987	Lloyd's Syndicate Number 2987											
AA-1129000	Lloyd's Syndicate Number 3000											
AA-1126033	LLOYD'S SYNDICATE NUMBER 33											
AA-1120055	Lloyd's Syndicate Number 3623											
AA-1120116	Lloyd's Syndicate Number 3902											
AA-1126435	LLOYD'S SYNDICATE NUMBER 435											
AA-1126004	LLOYD'S SYNDICATE NUMBER 4444											
AA-1126006	Lloyd's Syndicate Number 4472											
AA-1126510	LLOYD'S SYNDICATE NUMBER 510											
AA-1126566	LLOYD'S SYNDICATE NUMBER 566 (Incidental to 2999)											
AA-1126609	LLOYD'S SYNDICATE NUMBER 609											
AA-1126727	LLOYD'S SYNDICATE NUMBER 727											
1299999 Total - Authorized - Other Non-U.S. Insurers			X X X	X X X					X X X	X X X		
1499999 Total - Authorized Excluding Protected Cells			X X X	X X X					X X X	X X X		
<b>Unauthorized - Other Non-U.S. Insurers</b>												
AA-1340028	Devk Ruckversicherungs und Beteiligungs AG		6						6			6
AA-5420050	KOREAN REINS CO											
2699999 Total - Unauthorized - Other Non-U.S. Insurers			6		X X X		X X X	X X X	6	X X X		6
2899999 Total - Unauthorized Excluding Protected Cells			6		X X X		X X X	X X X	6	X X X		6
5799999 Total - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified Excluding Protected Cells			6						6			6
9999999 Totals			6						6			6

## SCHEDULE F - PART 4

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

Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	Letter of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letter of Credit Amount
..... 0001 .....	..... 1 .....	..... 026009917 .....	Australia and New Zealand Banking Group Limited .....	..... 210
..... 0684 .....	..... 1 .....	..... 026013453 .....	Landesbank Baden-Wurttemberg .....	..... 108
9999999 Total .....				..... 318

## 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	2	3
	Name of Reinsurer	Commission Rate	Ceded Premium
1)	.....	.....	.....
2)	.....	.....	.....
3)	.....	.....	.....
4)	.....	.....	.....
5)	.....	.....	.....

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	2	3	4
	Name of Reinsurer	Total Recoverables	Ceded Premiums	Affiliated
1)	Platinum Underwriters Reins Inc .....	2,724	1,988	Yes[ ] No[X] ...
2)	Hannover Ruck .....	1,961	1,592	Yes[ ] No[X] ...
3)	Everest Reins .....	1,684	878	Yes[ ] No[X] ...
4)	Aspen Ins UK Ltd .....	1,570	268	Yes[ ] No[X] ...
5)	Partner Reins .....	1,495	249	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)
<b>ASSETS (Page 2, Column 3)</b>			
1. Cash and invested assets (Line 12) .....	124,280,223		124,280,223
2. Premiums and considerations (Line 15) .....	21,561,910		21,561,910
3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1) .....	1,288,271	(1,288,271)	
4. Funds held by or deposited with reinsured companies (Line 16.2) .....			
5. Other assets .....	3,759,985		3,759,985
6. Net amount recoverable from reinsurers .....		15,169,041	15,169,041
7. Protected cell assets (Line 27) .....			
8. TOTALS (Line 28) .....	150,890,389	13,880,770	164,771,159
<b>LIABILITIES (Page 3)</b>			
9. Losses and loss adjustment expenses (Lines 1 through 3) .....	48,555,801	13,019,865	61,575,666
10. Taxes, expenses, and other obligations (Lines 4 through 8) .....	13,411,923		13,411,923
11. Unearned premiums (Line 9) .....	28,927,928	860,905	29,788,833
12. Advance premiums (Line 10) .....	515,333		515,333
13. Dividends declared and unpaid (Line 11.1 and 11.2) .....	2,792		2,792
14. Ceded reinsurance premiums payable (net of ceding commissions) (Line 12) .....			
15. Funds held by company under reinsurance treaties (Line 13) .....			
16. Amounts withheld or retained by company for account of others (Line 14) .....	459,939		459,939
17. Provision for reinsurance (Line 16) .....	6,000		6,000
18. Other liabilities .....	209,572		209,572
19. TOTAL Liabilities excluding protected cell business (Line 26) .....	92,089,288	13,880,770	105,970,058
20. Protected cell liabilities (Line 27) .....			
21. Surplus as regards policyholders (Line 37) .....	58,801,101	X X X	58,801,101
22. TOTALS (Line 38) .....	150,890,389	13,880,770	164,771,159

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

If yes, give full explanation:

30 Schedule H Part 1 A & H Exhibit ..... NONE

31 Schedule H Parts 2, 3 & 4 - A & H Exh Cont ..... NONE

32 Schedule H Part 5 Health Claims ..... NONE

# SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

## SCHEDULE P - PART 1 - SUMMARY

(\$000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							10 Salvage and Subrogation Received	11 Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	12 Number of Claims Reported - Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (Columns 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments					
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded				
1. Prior	X X X	X X X	X X X	25	36	6	(5)	16	1	1	15	X X X	
2. 2011	34,471	9,347	25,124	20,752	7,168	2,754	599	2,702	135	92	18,305	X X X	
3. 2012	37,669	10,235	27,434	25,857	12,811	3,227	563	3,398	233	140	18,873	X X X	
4. 2013	41,340	9,922	31,418	24,622	8,719	2,388	353	4,342	269	331	22,011	X X X	
5. 2014	45,570	7,440	38,130	29,333	11,625	2,956	350	3,959	99	4,216	24,175	X X X	
6. 2015	47,942	7,723	40,219	16,043	2,273	2,781	19	4,456	69	301	20,918	X X X	
7. 2016	50,509	7,898	42,611	22,350	5,405	2,761	137	3,201	125	319	22,643	X X X	
8. 2017	52,162	7,956	44,206	25,232	4,920	2,551	120	2,830	101	518	25,473	X X X	
9. 2018	57,876	10,760	47,117	20,870	4,270	1,665	157	2,294	66	402	20,337	X X X	
10. 2019	62,767	9,925	52,842	25,807	9,317	950	98	4,381	110	404	21,614	X X X	
11. 2020	59,769	10,080	49,689	19,564	9,686	137	113	3,241	89	79	13,055	X X X	
12. Totals	X X X	X X X	X X X	230,455	76,231	22,177	2,503	34,820	1,297	6,801	207,420	X X X	

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior	615	509	(48)	(61)	3	3			2	2	24	119	X X X
2. 2011	109	78	(10)						13	13	1	20	X X X
3. 2012	591	507	13	4	19	9			6	6	16	104	X X X
4. 2013	401	152	45	10	25	10			29	4	15	325	X X X
5. 2014	399	3	126	20	54	3			13	4	6	563	X X X
6. 2015	1,186	28	97	35	183	26	10	3	85	37	25	1,432	X X X
7. 2016	2,490		654	435	477	2	75	5	80	26	48	3,308	X X X
8. 2017	3,317	328	1,212	824	549	6	270	36	300	124	134	4,330	X X X
9. 2018	4,123	317	2,701	873	974	1	886	189	709	302	196	7,711	X X X
10. 2019	5,202	292	4,858	1,280	1,274	7	1,868	122	1,171	329	308	12,344	X X X
11. 2020	9,488	2,834	9,641	2,615	987	106	2,534	284	1,769	279	537	18,301	X X X
12. Totals	27,921	5,046	19,289	6,036	4,545	172	5,642	639	4,178	1,125	1,311	48,557	X X X

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	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		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	119	
2. 2011	26,319	7,993	18,326	76.4	85.5	72.9				20	
3. 2012	33,111	14,134	18,977	87.9	138.1	69.2				94	10
4. 2013	31,852	9,516	22,336	77.0	95.9	71.1				284	41
5. 2014	36,842	12,104	24,738	80.8	162.7	64.9				503	60
6. 2015	24,841	2,490	22,350	51.8	32.2	55.6				1,220	212
7. 2016	32,087	6,136	25,952	63.5	77.7	60.9				2,710	599
8. 2017	36,261	6,459	29,803	69.5	81.2	67.4				3,377	953
9. 2018	34,222	6,174	28,048	59.1	57.4	59.5				5,634	2,077
10. 2019	45,511	11,554	33,958	72.5	116.4	64.3				8,488	3,856
11. 2020	47,362	16,006	31,356	79.2	158.8	63.1				13,680	4,621
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	36,128	12,429

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
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior	22,052	20,555	19,608	18,898	18,184	18,044	17,996	17,974	17,956	17,893	(63)	(80)
2. 2011	18,166	17,225	16,666	16,511	16,418	16,218	15,958	15,797	15,775	15,759	(15)	(38)
3. 2012	XXX	17,323	16,263	15,796	15,899	16,277	16,207	16,012	15,857	15,813	(45)	(199)
4. 2013	XXX	XXX	20,273	19,832	18,851	18,111	18,421	18,151	18,312	18,238	(75)	87
5. 2014	XXX	XXX	XXX	20,625	20,393	20,553	21,256	21,027	20,912	20,868	(44)	(158)
6. 2015	XXX	XXX	XXX	XXX	22,753	18,995	18,018	17,305	17,757	17,915	158	609
7. 2016	XXX	XXX	XXX	XXX	XXX	24,179	20,773	21,832	22,233	22,822	590	990
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	28,149	26,547	26,901	26,897	(3)	350
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,775	25,524	25,413	(111)	(2,362)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,303	28,843	(459)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,713	XXX	XXX
12. TOTALS											(67)	(801)

## 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	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020		
1. Prior	000	6,787	11,931	14,771	16,112	17,003	17,489	17,692	17,775	17,775	XXX	XXX
2. 2011	6,689	9,311	10,909	12,616	14,361	15,169	15,622	15,702	15,738	15,739	XXX	XXX
3. 2012	XXX	5,815	8,564	10,545	12,565	14,499	15,226	15,552	15,606	15,709	XXX	XXX
4. 2013	XXX	XXX	7,971	10,977	13,581	15,584	16,781	17,327	17,832	17,938	XXX	XXX
5. 2014	XXX	XXX	XXX	7,263	10,299	14,924	18,173	19,471	19,880	20,315	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	5,922	9,695	12,115	14,179	15,860	16,532	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	7,023	11,726	14,109	17,757	19,568	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	10,804	16,953	20,024	22,744	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,540	14,940	18,109	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,242	17,342	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,902	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
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	7,649	4,298	2,228	1,182	520	217	98	45	20	12
2. 2011	5,960	3,485	1,697	1,034	486	364	69	7	4	(10)
3. 2012	XXX	6,416	3,330	1,442	747	573	191	68	13	9
4. 2013	XXX	XXX	5,852	4,030	2,070	603	548	219	83	35
5. 2014	XXX	XXX	XXX	6,495	2,850	1,143	869	516	270	106
6. 2015	XXX	XXX	XXX	XXX	10,403	5,270	2,839	953	477	69
7. 2016	XXX	XXX	XXX	XXX	XXX	10,665	4,404	2,863	1,007	289
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	10,336	4,568	2,445	622
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,681	5,015	2,524
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,701	5,324
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,276

35 Schedule P - Part 1A - Homeowners/Farmowners ..... NONE

36 Schedule P - Part 1B - Private Passenger Auto Liability/Medical ..... NONE

37 Schedule P - Part 1C - Comm. Auto/Truck Liability/Medical ..... NONE

## 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 Number of Claims Reported - Direct and Assumed	
	1 Direct and Assumed	2 Ceded	3 Net (Columns 1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received		11 Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X	25	24	2		6	4		6	X X X
2. 2011	6,021	1,644	4,377	4,046	900	281	42	513	66	18	3,832	444
3. 2012	6,154	1,589	4,565	3,190	738	295	62	654	48	8	3,292	446
4. 2013	6,664	1,405	5,260	3,548	559	304	32	742	38		3,965	477
5. 2014	7,403	1,319	6,084	2,139		275		644		15	3,058	548
6. 2015	7,534	889	6,645	2,138		272		477		44	2,887	502
7. 2016	7,819	1,231	6,588	1,919		298		391		49	2,607	433
8. 2017	7,278	1,320	5,958	2,380		271		378		32	3,028	407
9. 2018	7,490	1,125	6,364	2,385		274		262		12	2,921	437
10. 2019	7,641	1,074	6,567	2,245		312		806		5	3,363	415
11. 2020	5,703	964	4,739	816		59		384			1,259	235
12. Totals	X X X	X X X	X X X	24,831	2,221	2,642	136	5,257	155	183	30,218	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior	615	509	36		3	3			2	2		142	2
2. 2011	108	78	(9)						13	13		21	1
3. 2012	466	456	(2)		6	6			4	4	16	9	4
4. 2013	196	138	25		1	1			1	1		83	2
5. 2014	257	3	65		5				4	1		328	3
6. 2015	124		21		13		1		11			170	3
7. 2016	66		81	14	1		10		10			154	3
8. 2017	303	50	155	26	26		20		38	8	19	460	8
9. 2018	653		227	38	78		47	3	290	217	31	1,037	29
10. 2019	980		713	120	127		123	7	164	62	119	1,917	48
11. 2020	1,679		1,260	212	178		179	20	548	93	75	3,519	101
12. Totals	5,447	1,233	2,573	410	439	10	381	31	1,085	400	260	7,841	204

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	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		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	142	
2. 2011	4,952	1,099	3,853	82.2	66.9	88.0				21	
3. 2012	4,614	1,313	3,301	75.0	82.6	72.3				9	0
4. 2013	4,817	769	4,048	72.3	54.7	77.0				83	0
5. 2014	3,389	3	3,386	45.8	0.2	55.7				320	8
6. 2015	3,057		3,057	40.6		46.0				145	26
7. 2016	2,775	14	2,761	35.5	1.1	41.9				133	21
8. 2017	3,571	83	3,487	49.1	6.3	58.5				383	77
9. 2018	4,217	258	3,958	56.3	23.0	62.2				843	195
10. 2019	5,469	190	5,280	71.6	17.6	80.4				1,573	345
11. 2020	5,103	325	4,778	89.5	33.7	100.8				2,727	793
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	6,378	1,464

# 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 Number of Claims Reported - Direct and Assumed	
	1 Direct and Assumed	2 Ceded	3 Net (Columns 1-2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received		11 Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X	(1)	11	3	6	(2)	1	0	X X X	
2. 2011	18,299	4,358	13,941	13,364	4,743	1,457	279	1,411	66	75	11,143	1,434
3. 2012	20,333	4,979	15,354	19,697	10,394	1,830	423	1,854	185	129	12,379	1,256
4. 2013	22,972	5,118	17,855	17,282	6,662	1,211	99	2,561	229	331	14,065	1,205
5. 2014	25,585	4,762	20,823	18,626	7,835	1,553	155	2,405	97	4,201	14,497	1,327
6. 2015	27,184	5,210	21,974	12,610	2,273	1,635	19	2,752	69	257	14,637	1,066
7. 2016	28,997	5,436	23,561	15,741	3,899	1,492	124	2,054	125	270	15,139	1,105
8. 2017	30,796	5,425	25,371	19,887	3,776	1,230	108	1,900	101	485	19,032	1,267
9. 2018	34,959	8,379	26,581	17,282	4,270	987	157	1,606	66	390	15,383	1,335
10. 2019	38,602	8,033	30,568	23,532	9,317	329	98	2,945	110	399	17,281	1,390
11. 2020	38,651	8,244	30,407	18,698	9,686	62	113	2,710	89	79	11,581	2,435
12. Totals	X X X	X X X	X X X	176,720	62,867	11,789	1,574	22,204	1,135	6,615	145,136	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	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			
1. Prior			(85)	(61)							24	(24)	4
2. 2011	1		(1)								1	0	4
3. 2012	125	51	15	4	13	3			2	2		95	2
4. 2013	105	7	20	10	14	5			27	2	15	142	5
5. 2014	142		61	20	49	3			6	1	6	234	6
6. 2015	824	28	75	35	117	26			37	3	25	960	14
7. 2016	1,409		537	411	316	2	37		39	(1)	48	1,926	34
8. 2017	1,639	279	594	382	276	6	148	15	138	6	116	2,107	43
9. 2018	2,167	317	1,645	105	608	1	504	83	308	2	158	4,725	85
10. 2019	2,486	292	2,639	288	649	7	1,035	35	736	71	188	6,853	129
11. 2020	7,422	2,834	5,050	1,350	715	106	1,043	117	1,156	186	462	10,793	565
12. Totals	16,319	3,806	10,550	2,545	2,757	158	2,767	250	2,449	272	1,044	27,811	891

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	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		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	(24)	
2. 2011	16,231	5,089	11,143	88.7	116.8	79.9				0	
3. 2012	23,536	11,062	12,474	115.8	222.2	81.2				85	10
4. 2013	21,220	7,013	14,207	92.4	137.0	79.6				108	35
5. 2014	22,842	8,110	14,732	89.3	170.3	70.7				183	51
6. 2015	18,050	2,454	15,597	66.4	47.1	71.0				836	125
7. 2016	21,625	4,561	17,065	74.6	83.9	72.4				1,535	390
8. 2017	25,811	4,672	21,139	83.8	86.1	83.3				1,572	534
9. 2018	25,108	4,999	20,108	71.8	59.7	75.6				3,391	1,335
10. 2019	34,351	10,217	24,134	89.0	127.2	79.0				4,545	2,307
11. 2020	36,856	14,482	22,374	95.4	175.7	73.6				8,288	2,505
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	20,518	7,293

40 Schedule P - Part 1F Sn 1 - Medical Professional Liability - Occurrence . . . . . NONE

41 Schedule P - Part 1F Sn 2 - Medical Professional Liability - Claims-Made . . . . . NONE

42 Schedule P - Part 1G - Special Liab. (Ocn Mar., Aircraft, Boiler & Mchnry) . . . . . NONE

# 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 Number of Claims Reported - Direct and Assumed		
	1 Direct and Assumed	2 Ceded	3 Net (Columns 1-2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			10 Salvage and Subrogation Received	11 Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	X X X	X X X	X X X				(5)	4			10	X X X
2. 2011	10,150	3,345	6,806	3,341	1,525	1,017	277	778	3		3,330	133
3. 2012	11,182	3,666	7,516	2,970	1,680	1,101	79	890		3	3,203	131
4. 2013	11,703	3,399	8,304	3,791	1,498	873	222	1,039	2		3,981	116
5. 2014	12,582	1,359	11,223	8,569	3,790	1,128	195	910	2		6,619	102
6. 2015	13,224	1,624	11,600	1,294		874		1,227			3,395	107
7. 2016	13,694	1,231	12,462	4,690	1,506	971	13	756			4,897	100
8. 2017	14,087	1,211	12,876	2,966	1,144	1,050	12	552			3,413	102
9. 2018	15,428	1,256	14,172	1,203		405		426			2,033	106
10. 2019	16,524	818	15,707	30		310		630			970	104
11. 2020	15,416	873	14,543	50		17		147			215	22
12. Totals	X X X	X X X	X X X	28,904	11,143	7,746	793	7,359	8	3	32,066	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		Unpaid				
	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			
1. Prior													
2. 2011													
3. 2012													
4. 2013	100	7			10	4			1	1		99	2
5. 2014									4	3		1	
6. 2015	238		1		52		9	3	37	34		301	8
7. 2016	1,015		36	10	160		28	5	31	27		1,229	19
8. 2017	1,375		463	416	247		102	21	125	110		1,763	31
9. 2018	1,303		828	730	288		335	103	111	83	8	1,949	34
10. 2019	1,736		1,506	872	498		710	79	271	196		3,574	56
11. 2020	388		3,331	1,053	94		1,312	147	65			3,989	17
12. Totals	6,154	7	6,166	3,081	1,348	4	2,495	358	644	453	8	12,905	167

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	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		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X		
2. 2011	5,136	1,805	3,330	50.6	54.0	48.9					
3. 2012	4,961	1,758	3,203	44.4	48.0	42.6					
4. 2013	5,814	1,734	4,080	49.7	51.0	49.1				93	6
5. 2014	10,610	3,990	6,620	84.3	293.6	59.0					1
6. 2015	3,733	37	3,696	28.2	2.3	31.9				239	62
7. 2016	7,687	1,561	6,126	56.1	126.8	49.2				1,041	188
8. 2017	6,879	1,703	5,176	48.8	140.6	40.2				1,422	342
9. 2018	4,898	916	3,982	31.7	72.9	28.1				1,401	547
10. 2019	5,691	1,147	4,544	34.4	140.2	28.9				2,370	1,204
11. 2020	5,403	1,200	4,203	35.0	137.5	28.9				2,665	1,324
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	9,232	3,673

44	Schedule P - Part 1H Sn 2 - Other Liability - Claims-Made	NONE
45	Schedule P - Part 1I - Special Property (Fire, Ald. Lines, Inld Mar.)	NONE
46	Schedule P - Part 1J - Auto Physical Damage	NONE
47	Schedule P - Part 1K - Fidelity/Surety	NONE
48	Schedule P - Part 1L - Other (Incl. Credit, Accident and Health)	NONE
49	Schedule P - Part 1M - International	NONE
50	Schedule P - Part 1N - Reins. Nonproportional Assumed Property	NONE
51	Schedule P - Part 1O - Reins. Nonproportional Assumed Liability	NONE
52	Schedule P - Part 1P - Reins. Nonproportional Assumed Financial Lines	NONE
53	Schedule P - Part 1R Sn 1 - Products Liability - Occurrence	NONE
54	Schedule P - Part 1R Sn 2 - Products Liability - Claims-Made	NONE
55	Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty	NONE
56	Schedule P - Part 1T - Warranty	NONE

**SCHEDULE P - PART 2A  
HOMEOWNERS/FAROWNERS**

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										DEVELOPMENT	
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 One Year	12 Two Year
1. Prior												
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX								
8. 2017	XXX	XXX	XXX	XXX								
9. 2018	XXX	XXX	XXX	XXX								
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

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

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										DEVELOPMENT	
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 One Year	12 Two Year
1. Prior												
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX								
8. 2017	XXX	XXX	XXX	XXX								
9. 2018	XXX	XXX	XXX	XXX								
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

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

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										DEVELOPMENT	
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 One Year	12 Two Year
1. Prior												
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX								
8. 2017	XXX	XXX	XXX	XXX								
9. 2018	XXX	XXX	XXX	XXX								
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

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

Years in Which Losses Were Incurred	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 One Year	12 Two Year
1. Prior	1,879	1,699	1,476	1,264	1,171	1,166	1,186	1,168	1,161	1,163	2	(5)
2. 2011	3,591	3,574	3,568	3,466	3,509	3,474	3,463	3,412	3,408	3,405	(2)	(6)
3. 2012	XXX	3,012	2,771	2,579	2,505	2,689	2,690	2,707	2,710	2,694	(16)	(12)
4. 2013	XXX	XXX	3,765	3,487	3,629	3,397	3,359	3,354	3,374	3,345	(29)	(9)
5. 2014	XXX	XXX	XXX	3,646	3,534	2,955	2,698	2,678	2,645	2,739	94	61
6. 2015	XXX	XXX	XXX	XXX	4,269	3,768	2,787	2,494	2,533	2,570	37	75
7. 2016	XXX	XXX	XXX	XXX	XXX	3,840	3,487	2,810	2,346	2,360	14	(450)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	3,582	3,360	2,898	3,080	182	(280)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	4,187	4,104	3,624	3,624	(481)	(563)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,331	4,372	4,372	41	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,939	3,939	XXX	XXX
12. TOTALS											(159)	(1,191)

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

Years in Which Losses Were Incurred	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 One Year	12 Two Year
1. Prior	11,004	10,610	10,659	10,672	10,840	10,739	10,857	10,741	10,745	10,678	(67)	(63)
2. 2011	11,220	10,422	10,386	10,170	10,069	10,017	9,902	9,821	9,806	9,798	(8)	(23)
3. 2012	XXX	10,798	10,242	10,193	10,666	11,039	11,104	10,943	10,817	10,805	(12)	(137)
4. 2013	XXX	XXX	13,467	12,847	11,625	11,730	12,118	11,956	11,865	11,850	(15)	(106)
5. 2014	XXX	XXX	XXX	13,632	12,150	12,393	12,928	12,751	12,485	12,418	(67)	(333)
6. 2015	XXX	XXX	XXX	XXX	13,620	11,792	11,777	11,919	12,651	12,879	228	960
7. 2016	XXX	XXX	XXX	XXX	XXX	14,937	12,810	14,321	14,462	15,096	634	775
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	19,452	19,850	19,780	19,208	(572)	(642)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,017	17,781	18,261	481	(756)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,817	20,633	(183)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,784	18,784	XXX	XXX
12. TOTALS											419	(325)



**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 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 One Year	12 Two Year
1. Prior												
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX								
8. 2017	XXX	XXX	XXX	XXX								
9. 2018	XXX	XXX	XXX	XXX								
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

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

1. Prior												
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX								
8. 2017	XXX	XXX	XXX	XXX								
9. 2018	XXX	XXX	XXX	XXX								
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

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

1. Prior												
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX								
8. 2017	XXX	XXX	XXX	XXX								
9. 2018	XXX	XXX	XXX	XXX								
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

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

1. Prior	9,169	8,246	7,473	6,963	6,174	6,140	5,952	6,065	6,050	6,052	2	(12)
2. 2011	3,354	3,228	2,712	2,876	2,841	2,728	2,594	2,564	2,561	2,556	(5)	(9)
3. 2012	XXX	3,514	3,250	3,025	2,729	2,548	2,413	2,362	2,330	2,313	(17)	(50)
4. 2013	XXX	XXX	3,041	3,498	3,597	2,985	2,945	2,841	3,074	3,043	(31)	202
5. 2014	XXX	XXX	XXX	3,347	4,709	5,206	5,631	5,598	5,783	5,712	(71)	114
6. 2015	XXX	XXX	XXX	XXX	4,864	3,434	3,455	2,891	2,572	2,466	(106)	(426)
7. 2016	XXX	XXX	XXX	XXX	XXX	5,403	4,476	4,701	5,424	5,366	(58)	666
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	5,115	3,337	4,223	4,609	386	1,272
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	4,571	3,639	3,528	3,528	(111)	(1,043)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,155	3,838	3,838	(317)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,991	3,991	XXX	XXX
12. TOTALS											(328)	715

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

1. Prior												
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX								
8. 2017	XXX	XXX	XXX	XXX								
9. 2018	XXX	XXX	XXX	XXX								
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

- 59 Schedule P - Part 2I - Special Property (Fire, Ald. Lines, Inld Mar.) ..... NONE
  
- 59 Schedule P - Part 2J - Auto Physical Damage ..... NONE
  
- 59 Schedule P - Part 2K - Fidelity/Surety ..... NONE
  
- 59 Schedule P - Part 2L - Other (Incl. Credit, Accident and Health) ..... NONE
  
- 59 Schedule P - Part 2M - International ..... NONE
  
- 60 Schedule P - Part 2N - Reins. Nonproportional Assumed Property ..... NONE
  
- 60 Schedule P - Part 2O - Reins. Nonproportional Assumed Liability ..... NONE
  
- 60 Schedule P - Part 2P - Reins. Nonproportional Assumed Financial Lines ..... NONE
  
- 61 Schedule P - Part 2R Sn 1 - Products Liability - Occurrence ..... NONE
  
- 61 Schedule P - Part 2R Sn 2 - Products Liability - Claims-Made ..... NONE
  
- 61 Schedule P - Part 2S - Financial Guaranty/Mortgage Guaranty ..... NONE
  
- 61 Schedule P - Part 2T - Warranty ..... NONE

**SCHEDULE P - PART 3A  
HOMEOWNERS/FAROWNERS**

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 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020			
1. Prior	000												
2. 2011													
3. 2012	XXX												
4. 2013	XXX	XXX											
5. 2014	XXX	XXX	XXX										
6. 2015	XXX	XXX	XXX	XXX									
7. 2016	XXX	XXX	XXX	XXX	X								
8. 2017	XXX	XXX	XXX	XXX	X								
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

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

1. Prior	000												
2. 2011													
3. 2012	XXX												
4. 2013	XXX	XXX											
5. 2014	XXX	XXX	XXX										
6. 2015	XXX	XXX	XXX	XXX									
7. 2016	XXX	XXX	XXX	XXX	X								
8. 2017	XXX	XXX	XXX	XXX	X								
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

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

1. Prior	000												
2. 2011													
3. 2012	XXX												
4. 2013	XXX	XXX											
5. 2014	XXX	XXX	XXX										
6. 2015	XXX	XXX	XXX	XXX									
7. 2016	XXX	XXX	XXX	XXX	X								
8. 2017	XXX	XXX	XXX	XXX	X								
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

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

1. Prior	000	503	815	926	971	975	988	1,016	1,017	1,021	8	(8)
2. 2011	1,220	2,288	2,709	2,961	3,165	3,373	3,381	3,384	3,384	3,385	393	50
3. 2012	XXX	725	1,517	1,823	2,166	2,475	2,579	2,655	2,664	2,686	376	66
4. 2013	XXX	XXX	1,060	2,034	2,669	3,002	3,185	3,249	3,258	3,261	383	92
5. 2014	XXX	XXX	XXX	1,013	1,837	2,103	2,374	2,390	2,406	2,414	441	104
6. 2015	XXX	XXX	XXX	XXX	953	1,872	2,160	2,284	2,408	2,410	414	85
7. 2016	XXX	XXX	XXX	XXX	XXX	896	1,772	2,009	2,175	2,216	355	75
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	835	2,031	2,402	2,650	320	79
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,134	2,297	2,659	353	55
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,022	2,556	328	39
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	875	113	21

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

1. Prior	000	3,630	6,787	8,692	9,540	10,175	10,653	10,654	10,710	10,702	3	(4)
2. 2011	5,452	6,812	7,561	8,439	9,062	9,403	9,744	9,762	9,798	9,798	953	477
3. 2012	XXX	5,079	6,873	7,744	8,651	9,891	10,339	10,575	10,619	10,710	839	415
4. 2013	XXX	XXX	6,905	8,758	9,552	10,399	11,260	11,574	11,674	11,733	784	416
5. 2014	XXX	XXX	XXX	6,242	8,108	9,876	11,180	11,983	11,918	12,189	923	398
6. 2015	XXX	XXX	XXX	XXX	4,956	7,474	8,876	10,089	11,389	11,953	751	301
7. 2016	XXX	XXX	XXX	XXX	XXX	6,087	8,385	9,876	11,745	13,210	796	275
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	9,932	14,665	16,131	17,233	895	329
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,383	12,106	13,843	903	347
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,161	14,446	987	274
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,960	501	1,369

**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 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020			
1. Prior	000												
2. 2011													
3. 2012	XXX												
4. 2013	XXX	XXX											
5. 2014	XXX	XXX	XXX										
6. 2015	XXX	XXX	XXX	XXX									
7. 2016	XXX	XXX	XXX	XXX	X								
8. 2017	XXX	XXX	XXX	XXX	X								
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

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

1. Prior	000												
2. 2011													
3. 2012	XXX												
4. 2013	XXX	XXX											
5. 2014	XXX	XXX	XXX										
6. 2015	XXX	XXX	XXX	XXX									
7. 2016	XXX	XXX	XXX	XXX	X								
8. 2017	XXX	XXX	XXX	XXX	X								
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

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

1. Prior	000											XXX	XXX
2. 2011												XXX	XXX
3. 2012	XXX											XXX	XXX
4. 2013	XXX	XXX										XXX	XXX
5. 2014	XXX	XXX	XXX									XXX	XXX
6. 2015	XXX	XXX	XXX	XXX								XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	X							XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	X							XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

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

1. Prior	000	2,655	4,330	5,154	5,602	5,853	5,848	6,022	6,047	6,052	1	
2. 2011	17	211	640	1,217	2,135	2,393	2,497	2,556	2,556	2,556	102	31
3. 2012	XXX	11	175	979	1,749	2,133	2,308	2,322	2,323	2,313	108	23
4. 2013	XXX	XXX	6	185	1,360	2,182	2,336	2,504	2,901	2,944	88	26
5. 2014	XXX	XXX	XXX	8	354	2,945	4,619	5,098	5,556	5,712	78	24
6. 2015	XXX	XXX	XXX	XXX	13	350	1,079	1,806	2,063	2,168	80	19
7. 2016	XXX	XXX	XXX	XXX	XXX	40	1,569	2,223	3,837	4,141	62	21
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	37	257	1,490	2,861	50	21
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23	537	1,607	51	21
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59	340	35	13
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67	4	1

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

1. Prior	000											
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX	X							
8. 2017	XXX	XXX	XXX	XXX	X							
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		

- 64 Schedule P - Part 3I - Special Property (Fire, Ald. Lines, Inld Mar.) ..... NONE
  
- 64 Schedule P - Part 3J - Auto Physical Damage ..... NONE
  
- 64 Schedule P - Part 3K - Fidelity/Surety ..... NONE
  
- 64 Schedule P - Part 3L - Other (Incl. Credit, Accident and Health) ..... NONE
  
- 64 Schedule P - Part 3M - International ..... NONE
  
- 65 Schedule P - Part 3N - Reins. Nonproportional Assumed Property ..... NONE
  
- 65 Schedule P - Part 3O - Reins. Nonproportional Assumed Liability ..... NONE
  
- 65 Schedule P - Part 3P - Reins. Nonproportional Assumed Financial Lines ..... NONE
  
- 66 Schedule P - Part 3R Sn 1 - Products Liability - Occurrence ..... NONE
  
- 66 Schedule P - Part 3R Sn 2 - Products Liability - Claims-Made ..... NONE
  
- 66 Schedule P - Part 3S - Financial Guaranty/Mortgage Guaranty ..... NONE
  
- 66 Schedule P - Part 3T - Warranty ..... NONE

**SCHEDULE P - PART 4A  
HOMEOWNERS/FAROWNERS**

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 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

**SCHEDULE P - PART 4B**

**PRIVATE PASSENGER AUTO LIABILITY/MEDICAL**

1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

**SCHEDULE P - PART 4C**

**COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL**

1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

**SCHEDULE P - PART 4D**

**WORKERS' COMPENSATION**

**(EXCLUDING EXCESS WORKERS' COMPENSATION)**

1. Prior	952	658	301	124	48	46	46	40	37	36
2. 2011	1,143	477	310	188	84	37	13	(4)	(7)	(9)
3. 2012	XXX	1,573	714	368	105	83	39	22	4	(2)
4. 2013	XXX	XXX	1,612	662	339	109	64	51	49	25
5. 2014	XXX	XXX	XXX	1,503	1,040	304	119	102	88	65
6. 2015	XXX	XXX	XXX	XXX	1,973	1,424	412	50	57	22
7. 2016	XXX	XXX	XXX	XXX	XXX	2,063	1,442	399	71	77
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,146	913	226	150
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,909	971	233
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,831	709
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,207

**SCHEDULE P - PART 4E**

**COMMERCIAL MULTIPLE PERIL**

1. Prior	3,947	1,685	798	259	234	100	38	(1)	(18)	(24)
2. 2011	2,668	1,916	764	311	181	158	22	4	6	(1)
3. 2012	XXX	2,830	1,617	526	277	262	87	15	2	11
4. 2013	XXX	XXX	2,438	2,472	892	241	277	113	3	10
5. 2014	XXX	XXX	XXX	2,586	924	241	364	236	126	41
6. 2015	XXX	XXX	XXX	XXX	4,731	2,365	1,186	545	245	40
7. 2016	XXX	XXX	XXX	XXX	XXX	4,580	1,848	1,664	583	163
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	4,369	2,592	1,439	345
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,744	2,975	1,961
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,768	3,350
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,626

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

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX							
7. 2016	XXX	XXX	XXX							
8. 2017	XXX	XXX	XXX							
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX							
7. 2016	XXX	XXX	XXX							
8. 2017	XXX	XXX	XXX							
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX							
7. 2016	XXX	XXX	XXX							
8. 2017	XXX	XXX	XXX							
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

1. Prior	2,750	1,956	1,130	799	238	70	14	6	1	
2. 2011	2,148	1,092	624	535	221	169	33	7	5	
3. 2012	XXX	2,013	999	548	365	227	65	32	7	
4. 2013	XXX	XXX	1,802	896	839	253	207	56	32	
5. 2014	XXX	XXX	XXX	2,406	886	599	386	178	56	
6. 2015	XXX	XXX	XXX	XXX	3,699	1,481	1,242	357	175	8
7. 2016	XXX	XXX	XXX	XXX	XXX	4,022	1,115	800	352	49
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	3,821	1,063	780	128
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,029	1,069	330
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,102	1,265
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,443

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

1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX							
7. 2016	XXX	XXX	XXX							
8. 2017	XXX	XXX	XXX							
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

69	Schedule P - Part 4I - Special Property (Fire, Ald. Lines, Inld Mar.)	NONE
69	Schedule P - Part 4J - Auto Physical Damage	NONE
69	Schedule P - Part 4K - Fidelity/Surety	NONE
69	Schedule P - Part 4L - Other (Incl. Credit, Accident and Health)	NONE
69	Schedule P - Part 4M - International	NONE
70	Schedule P - Part 4N - Reins. Nonproportional Assumed Property	NONE
70	Schedule P - Part 4O - Reins. Nonproportional Assumed Liability	NONE
70	Schedule P - Part 4P - Reins. Nonproportional Assumed Financial Lines	NONE
71	Schedule P - Part 4R Sn 1 - Products Liability - Occurrence	NONE
71	Schedule P - Part 4R Sn 2 - Products Liability - Claims-Made	NONE
71	Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty	NONE
71	Schedule P - Part 4T - Warranty	NONE
72	Schedule P - Part 5A - Homeowners/Farmowners - Sn 1	NONE
72	Schedule P - Part 5A - Homeowners/Farmowners - Sn 2	NONE
72	Schedule P - Part 5A - Homeowners/Farmowners - Sn 3	NONE
73	Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Sn 1	NONE
73	Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Sn 2	NONE
73	Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Sn 3	NONE
74	Schedule P - Part 5C - Comm. Auto/Truck Liability/Medical - Sn 1	NONE
74	Schedule P - Part 5C - Comm. Auto/Truck Liability/Medical - Sn 2	NONE
74	Schedule P - Part 5C - Comm. Auto/Truck Liability/Medical - Sn 3	NONE



**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
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	142	36	20	30	14	4	2	2	1	8
2. 2011	208	369	402	460	466	473	475	479	479	393
3. 2012	XXX	234	364	511	525	535	538	543	545	376
4. 2013	XXX	XXX	196	554	582	595	608	613	616	383
5. 2014	XXX	XXX	XXX	234	427	458	471	481	484	441
6. 2015	XXX	XXX	XXX	XXX	209	395	421	434	442	414
7. 2016	XXX	XXX	XXX	XXX	XXX	188	351	399	419	355
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	161	310	342	320
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	163	344	353
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	170	328
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	113

## 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
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	57	38	25	14	7	8	6	3	2	2
2. 2011	143	49	29	10	9	3	2	1	1	1
3. 2012	XXX	101	27	22	18	8	7	5	5	4
4. 2013	XXX	XXX	145	41	24	15	3	1	2	2
5. 2014	XXX	XXX	XXX	169	32	19	10	6	5	3
6. 2015	XXX	XXX	XXX	XXX	173	34	16	7	4	3
7. 2016	XXX	XXX	XXX	XXX	XXX	124	27	14	6	3
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	115	29	16	8
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	138	36	29
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	153	48
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	101

## 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
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	44	3	1			1			1	2
2. 2011	394	439	443	444	444	444	444	444	444	444
3. 2012	XXX	396	436	441	445	446	446	446	446	446
4. 2013	XXX	XXX	425	474	476	477	477	477	477	477
5. 2014	XXX	XXX	XXX	504	542	548	548	548	548	548
6. 2015	XXX	XXX	XXX	XXX	456	499	500	501	502	502
7. 2016	XXX	XXX	XXX	XXX	XXX	394	429	430	433	433
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	368	406	406	407
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	380	436	437
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	382	415
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	235

**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
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	474	201	156	230	43	27	10	18	2	3
2. 2011	600	851	912	1,021	1,059	1,071	1,086	1,092	1,093	953
3. 2012	XXX	466	697	990	1,041	1,071	1,093	1,102	1,112	839
4. 2013	XXX	XXX	427	1,089	1,162	1,190	1,222	1,237	1,243	784
5. 2014	XXX	XXX	XXX	560	742	811	864	898	910	923
6. 2015	XXX	XXX	XXX	XXX	237	468	538	565	594	751
7. 2016	XXX	XXX	XXX	XXX	XXX	298	504	575	607	796
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	316	578	647	895
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	282	555	903
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	474	987
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	501

**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
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	406	280	150	69	35	16	11	5	3	4
2. 2011	338	122	102	63	33	22	10	6	5	4
3. 2012	XXX	324	140	99	61	36	20	15	6	2
4. 2013	XXX	XXX	362	128	62	46	23	13	9	5
5. 2014	XXX	XXX	XXX	338	117	79	40	15	7	6
6. 2015	XXX	XXX	XXX	XXX	337	102	53	42	22	14
7. 2016	XXX	XXX	XXX	XXX	XXX	285	104	72	52	34
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	301	112	77	43
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	357	129	85
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	387	129
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	565

**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
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	124	18	3	1	3	2			6	3
2. 2011	1,308	1,401	1,428	1,432	1,433	1,433	1,434	1,434	1,434	1,434
3. 2012	XXX	1,094	1,214	1,245	1,251	1,252	1,255	1,255	1,256	1,256
4. 2013	XXX	XXX	1,062	1,185	1,196	1,201	1,203	1,203	1,205	1,205
5. 2014	XXX	XXX	XXX	1,198	1,296	1,317	1,324	1,326	1,326	1,327
6. 2015	XXX	XXX	XXX	XXX	944	1,043	1,057	1,064	1,066	1,066
7. 2016	XXX	XXX	XXX	XXX	XXX	968	1,077	1,097	1,103	1,105
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	1,111	1,241	1,262	1,267
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,193	1,313	1,335
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,262	1,390
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,435

77 Schedule P - Part 5F - Medical Professional Liability - Occurrence - Sn 1A . . . NONE

77 Schedule P - Part 5F - Medical Professional Liability - Occurrence - Sn 2A . . . NONE

77 Schedule P - Part 5F - Medical Professional Liability - Occurrence - Sn 3A . . . NONE

78 Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Sn 1B . . NONE

78 Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Sn 2B . . NONE

78 Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Sn 3B . . NONE

## SCHEDULE P - PART 5H OTHER LIABILITY - OCCURRENCE

### SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior .....	156	118	92	133	20	15	4	4	2	1
2. 2011 .....	3	24	47	96	112	124	130	133	135	102
3. 2012 .....	XXX	2	15	56	91	112	123	125	128	108
4. 2013 .....	XXX	XXX	7	24	53	75	92	93	96	88
5. 2014 .....	XXX	XXX	XXX	2	11	41	62	79	84	78
6. 2015 .....	XXX	XXX	XXX	XXX	1	29	55	71	84	80
7. 2016 .....	XXX	XXX	XXX	XXX	XXX	7	20	38	54	62
8. 2017 .....	XXX	XXX	XXX	XXX	XXX	XXX	2	15	28	50
9. 2018 .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	31	51
10. 2019 .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	35
11. 2020 .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4

### SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior .....	286	167	78	39	18	7	4	2	1	
2. 2011 .....	44	79	54	33	18	10	4	1		
3. 2012 .....	XXX	51	89	65	32	14	4	3		
4. 2013 .....	XXX	XXX	42	80	44	23	7	6	3	2
5. 2014 .....	XXX	XXX	XXX	36	56	39	18	6	3	
6. 2015 .....	XXX	XXX	XXX	XXX	42	52	33	23	12	8
7. 2016 .....	XXX	XXX	XXX	XXX	XXX	32	52	42	28	19
8. 2017 .....	XXX	XXX	XXX	XXX	XXX	XXX	41	57	49	31
9. 2018 .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42	50	34
10. 2019 .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35	56
11. 2020 .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17

### SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior .....	68	6	4			1				1
2. 2011 .....	61	123	130	132	133	133	133	133	133	133
3. 2012 .....	XXX	66	118	131	131	131	131	131	131	131
4. 2013 .....	XXX	XXX	55	108	115	116	116	116	116	116
5. 2014 .....	XXX	XXX	XXX	48	85	100	100	102	102	102
6. 2015 .....	XXX	XXX	XXX	XXX	50	97	106	107	107	107
7. 2016 .....	XXX	XXX	XXX	XXX	XXX	46	86	96	100	100
8. 2017 .....	XXX	XXX	XXX	XXX	XXX	XXX	52	91	100	102
9. 2018 .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59	102	106
10. 2019 .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	62	104
11. 2020 .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22

80 Schedule P - Part 5H - Other Liability - Claims-Made - Sn 1B ..... NONE

80 Schedule P - Part 5H - Other Liability - Claims-Made - Sn 2B ..... NONE

80 Schedule P - Part 5H - Other Liability - Claims-Made - Sn 3B ..... NONE

81 Schedule P - Part 5R - Products Liability - Occurrence - Sn 1A ..... NONE

81 Schedule P - Part 5R - Products Liability - Occurrence - Sn 2A ..... NONE

81 Schedule P - Part 5R - Products Liability - Occurrence - Sn 3A ..... NONE

82 Schedule P - Part 5R - Products Liability - Claims-Made - Sn 1B ..... NONE

82 Schedule P - Part 5R - Products Liability - Claims-Made - Sn 2B ..... NONE

82 Schedule P - Part 5R - Products Liability - Claims-Made - Sn 3B ..... NONE

83 Schedule P - Part 5T - Warranty - Sn 1 ..... NONE

83 Schedule P - Part 5T - Warranty - Sn 2 ..... NONE

83 Schedule P - Part 5T - Warranty - Sn 3 ..... NONE

**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 Current Year Premiums Earned
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	
1. Prior											
2. 2011											
3. 2012	X X X										
4. 2013	X X X	X X X									
5. 2014	X X X	X X X	X X X								
6. 2015	X X X	X X X	X X X	X X X							
7. 2016	X X X	X X X	X X X	X X X	X X X						
8. 2017	X X X	X X X	X X X	X X X	X X X	X X X					
9. 2018	X X X	X X X	X X X	X X X	X X X	X X X	X X X				
10. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X			
11. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		
12. TOTAL	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	
13. Earned Premiums (Sch. P-Part 1)											X X X

**SECTION 2**

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	
1. Prior											
2. 2011											
3. 2012	X X X										
4. 2013	X X X	X X X									
5. 2014	X X X	X X X	X X X								
6. 2015	X X X	X X X	X X X	X X X							
7. 2016	X X X	X X X	X X X	X X X	X X X						
8. 2017	X X X	X X X	X X X	X X X	X X X	X X X					
9. 2018	X X X	X X X	X X X	X X X	X X X	X X X	X X X				
10. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X			
11. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X		
12. TOTAL	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	
13. Earned Premiums (Sch. P-Part 1)											X X X

**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 Current Year Premiums Earned
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	
1. Prior		1,303	9	20							
2. 2011	6,021	6,011	6,049	6,049	6,049	6,049	6,049	6,049	6,049	6,049	6,049
3. 2012	X X X	4,493	4,281	4,226	4,266	4,266	4,266	4,266	4,266	4,266	4,266
4. 2013	X X X	X X X	6,826	6,599	6,582	6,584	6,585	6,585	6,585	6,585	6,585
5. 2014	X X X	X X X	X X X	7,665	7,378	7,334	7,341	7,341	7,341	7,341	7,341
6. 2015	X X X	X X X	X X X	X X X	7,798	7,306	7,278	7,278	7,278	7,278	7,278
7. 2016	X X X	X X X	X X X	X X X	X X X	8,431	8,079	8,071	8,073	8,073	8,073
8. 2017	X X X	X X X	X X X	X X X	X X X	X X X	7,650	6,887	7,109	7,136	27
9. 2018	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8,261	7,563	7,733	170
10. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8,116	7,775	(341)
11. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	5,847	5,847
12. TOTAL	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	5,703
13. Earned Premiums (Sch. P-Part 1)	6,021	6,154	6,664	7,403	7,534	7,819	7,278	7,490	7,641	5,703	X X X

**SECTION 2**

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	
1. Prior	1	406	(522)	(1,520)	(1,650)	(1,756)					
2. 2011	1,644	1,642	1,650	1,650	1,650	1,650	1,650	1,650	1,650	1,650	1,650
3. 2012	X X X	1,921	1,873	1,881	1,889	1,889	1,889	1,889	1,889	1,889	1,889
4. 2013	X X X	X X X	1,443	1,478	1,475	1,475	1,475	1,475	1,475	1,475	1,475
5. 2014	X X X	X X X	X X X	1,319	1,262	1,253	1,254	1,254	1,254	1,254	1,254
6. 2015	X X X	X X X	X X X	X X X	941	843	837	837	837	837	837
7. 2016	X X X	X X X	X X X	X X X	X X X	1,338	1,268	1,266	1,266	1,266	1,266
8. 2017	X X X	X X X	X X X	X X X	X X X	X X X	1,395	1,242	1,286	1,291	5
9. 2018	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,279	1,139	1,173	34
10. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,169	1,101	(68)
11. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	993	993
12. TOTAL	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	964
13. Earned Premiums (Sch. P-Part 1)	1,644	1,589	1,405	1,319	889	1,231	1,320	1,125	1,074	964	X X X

## 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 Current Year Premiums Earned
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	
1. Prior											
2. 2011	18,299	18,299	18,299	18,299	18,299	18,299	18,299	18,299	18,299	18,299	
3. 2012	X X X	20,333	20,333	20,333	20,333	20,333	20,333	20,333	20,333	20,333	
4. 2013	X X X	X X X	22,972	22,972	22,972	22,972	22,972	22,972	22,972	22,972	
5. 2014	X X X	X X X	X X X	25,585	25,585	25,585	25,585	25,585	25,585	25,585	
6. 2015	X X X	X X X	X X X	X X X	27,184	27,184	27,184	27,184	27,184	27,184	
7. 2016	X X X	X X X	X X X	X X X	X X X	28,997	28,997	28,997	28,997	28,997	
8. 2017	X X X	X X X	X X X	X X X	X X X	X X X	30,796	30,796	30,796	30,796	
9. 2018	X X X	X X X	X X X	X X X	X X X	X X X	X X X	34,959	34,959	34,959	
10. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	38,602	38,602	
11. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	38,651	38,651
12. TOTAL	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	38,651
13. Earned Premiums (Sch. P-Part 1)	18,299	20,333	22,972	25,585	27,184	28,997	30,796	34,959	38,602	38,651	X X X

### SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	
1. Prior											
2. 2011	4,358	4,358	4,358	4,358	4,358	4,358	4,358	4,358	4,358	4,358	
3. 2012	X X X	4,978	4,978	4,978	4,978	4,978	4,978	4,978	4,978	4,978	
4. 2013	X X X	X X X	5,118	5,118	5,118	5,118	5,118	5,118	5,118	5,118	
5. 2014	X X X	X X X	X X X	4,771	4,771	4,771	4,771	4,771	4,771	4,771	
6. 2015	X X X	X X X	X X X	X X X	5,210	5,210	5,210	5,210	5,210	5,210	
7. 2016	X X X	X X X	X X X	X X X	X X X	5,436	5,436	5,436	5,436	5,436	
8. 2017	X X X	X X X	X X X	X X X	X X X	X X X	5,418	5,418	5,418	5,418	
9. 2018	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8,378	8,378	8,378	
10. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8,033	8,033	
11. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8,244	8,244
12. TOTAL	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8,244
13. Earned Premiums (Sch. P-Part 1)	4,358	4,979	5,118	4,762	5,210	5,436	5,425	8,379	8,033	8,244	X X X

## 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 Current Year Premiums Earned
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	
1. Prior											
2. 2011	10,150	10,150	10,150	10,150	10,150	10,150	10,150	10,150	10,150	10,150	
3. 2012	X X X	11,182	11,182	11,182	11,182	11,182	11,182	11,182	11,182	11,182	
4. 2013	X X X	X X X	11,703	11,703	11,703	11,703	11,703	11,703	11,703	11,703	
5. 2014	X X X	X X X	X X X	12,582	12,582	12,582	12,582	12,582	12,582	12,582	
6. 2015	X X X	X X X	X X X	X X X	13,224	13,224	13,224	13,224	13,224	13,224	
7. 2016	X X X	X X X	X X X	X X X	X X X	13,616	13,616	13,616	13,616	13,616	
8. 2017	X X X	X X X	X X X	X X X	X X X	X X X	14,087	14,087	14,087	14,087	
9. 2018	X X X	X X X	X X X	X X X	X X X	X X X	X X X	15,428	15,428	15,428	
10. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	16,524	16,524	
11. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	15,416	15,416
12. TOTAL	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	15,416
13. Earned Premiums (Sch. P-Part 1)	10,150	11,182	11,703	12,582	13,224	13,694	14,087	15,428	16,524	15,416	X X X

### SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	
1. Prior											
2. 2011	3,345	3,345	3,345	3,345	3,345	3,345	3,345	3,345	3,345	3,345	
3. 2012	X X X	3,666	3,666	3,666	3,666	3,666	3,666	3,666	3,666	3,666	
4. 2013	X X X	X X X	3,399	3,399	3,399	3,399	3,399	3,399	3,399	3,399	
5. 2014	X X X	X X X	X X X	1,359	1,359	1,359	1,359	1,359	1,359	1,359	
6. 2015	X X X	X X X	X X X	X X X	1,624	1,624	1,624	1,624	1,624	1,624	
7. 2016	X X X	X X X	X X X	X X X	X X X	1,231	1,231	1,231	1,231	1,231	
8. 2017	X X X	X X X	X X X	X X X	X X X	X X X	1,211	1,211	1,211	1,211	
9. 2018	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,256	1,256	1,256	
10. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	818	818	
11. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	873	873
12. TOTAL	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	873
13. Earned Premiums (Sch. P-Part 1)	3,345	3,666	3,399	1,359	1,624	1,231	1,211	1,256	818	873	X X X

86	Schedule P - Part 6H - Other Liability - Claims-Made - Sn 1B	NONE
86	Schedule P - Part 6H - Other Liability - Claims-Made - Sn 2B	NONE
86	Schedule P - Part 6M - International - Sn 1	NONE
86	Schedule P - Part 6M - International - Sn 2	NONE
87	Schedule P - Part 6N - Reins. Nonproportional Assumed Property - Sn 1	NONE
87	Schedule P - Part 6N - Reins. Nonproportional Assumed Property - Sn 2	NONE
87	Schedule P - Part 6O - Reins. Nonproportional Assumed Liability - Sn 1	NONE
87	Schedule P - Part 6O - Reins. Nonproportional Assumed Liability - Sn 2	NONE
88	Schedule P - Part 6R - Products Liability - Occurrence - Sn 1A	NONE
88	Schedule P - Part 6R - Products Liability - Occurrence - Sn 2A	NONE
88	Schedule P - Part 6R - Products Liability - Claims-Made - Sn 1B	NONE
88	Schedule P - Part 6R - Products Liability - Claims-Made - Sn 2B	NONE
89	Schedule P - Part 7A - Primary Loss Sensitive Contracts - Sn 1	NONE
89	Schedule P - Part 7A - Primary Loss Sensitive Contracts - Sn 2	NONE
89	Schedule P - Part 7A - Primary Loss Sensitive Contracts - Sn 3	NONE
90	Schedule P - Part 7A - Primary Loss Sensitive Contracts - Sn 4	NONE
90	Schedule P - Part 7A - Primary Loss Sensitive Contracts - Sn 5	NONE
91	Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts - Sn 1	NONE
91	Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts - Sn 2	NONE
91	Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts - Sn 3	NONE
92	Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts - Sn 4	NONE
92	Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts - Sn 5	NONE
92	Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts - Sn 6	NONE
92	Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts - Sn 7	NONE



## SCHEDULE P INTERROGATORIES

1. The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims Made insurance policies, EREs provided for reasons other than DDR are not to be included.
- 1.1 Does the company issue Medical Professional Liability Claims-Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? 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)? Yes[ ] No[X] 0
- 1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? Yes[ ] No[ ] N/A[X]
- 1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve? Yes[ ] No[ ] N/A[X]
- 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 .....		
1.602 2011 .....		
1.603 2012 .....		
1.604 2013 .....		
1.605 2014 .....		
1.606 2015 .....		
1.607 2016 .....		
1.608 2017 .....		
1.609 2018 .....		
1.610 2019 .....		
1.611 2020 .....		
1.612 TOTALS .....		

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?  
 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. Yes[ ] No[X]
5. What were the net premiums in force at the end of the year for: (in thousands of dollars)
- |              |          |   |
|--------------|----------|---|
| 5.1 Fidelity | \$ ..... | 0 |
| 5.2 Surety   | \$ ..... | 0 |
6. Claim count information is reported per claim or per claimant (Indicate which).
- |                  |       |       |
|------------------|-------|-------|
| 6.1 per claim    | ..... | ✓     |
| 6.2 per claimant | ..... | ..... |
- If not the same in all years, explain in Interrogatory 7.
- 7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? Yes[X] No[ ]
- 7.2 An extended statement may be attached.  
 Retention of property for loss years 2014 through 2018 was \$350,000 and increased to \$500,000 in 2019 and 2020. Retention for casualty lines was \$500,000 for accident years up to 2017, \$750,000 for 2018, and \$1,000,000 for 2019 and 2020. Retention for the Property CAT contract increased from \$500,000 to \$1,000,000 in 2020. The Company experienced a large property loss in loss year 2014 of approximately \$7.7 million. The Company received a subrogation recovery of \$3.7 million in 2019 related to the 2014 \$7.7M property loss. In 2020, there was an increase in Commercial Multiple Peril claims reported, which was driven by 1,289 claims seeking business interruption coverage related to the COVID-19 pandemic initial shutdowns in March of 2020. A cumulative change in claim counts was performed in 2020 as the prior year reports utilized had a data challenge with closed claims that were subsequently reopened.

## SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

	1	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies Not Taken		4	5	6	7	8	9
		2	3						
States, Etc.	Active Status (a)	Direct Premiums Written	Direct Premiums Earned						
1. Alabama (AL)	N								
2. Alaska (AK)	N								
3. Arizona (AZ)	L	1,628,628	319,584			69,523	69,523	1,036	
4. Arkansas (AR)	N								
5. California (CA)	N								
6. Colorado (CO)	L	4,571,023	4,366,981		1,843,237	1,589,503	387,020	14,994	
7. Connecticut (CT)	N								
8. Delaware (DE)	N								
9. District of Columbia (DC)	N								
10. Florida (FL)	N								
11. Georgia (GA)	N								
12. Hawaii (HI)	N								
13. Idaho (ID)	N								
14. Illinois (IL)	L	14,802,267	15,226,407		12,105,215	11,549,517	20,634,887	80,633	
15. Indiana (IN)	L	5,000,638	5,293,864		1,521,262	2,518,162	4,952,734	16,713	
16. Iowa (IA)	L	7,125,148	7,256,364		2,305,326	3,384,458	5,588,273	41,347	
17. Kansas (KS)	L	481,373	455,035		79,584	90,251	49,279	1,524	
18. Kentucky (KY)	N								
19. Louisiana (LA)	N								
20. Maine (ME)	N								
21. Maryland (MD)	N								
22. Massachusetts (MA)	N								
23. Michigan (MI)	L	1,846,567	1,690,451		679,922	1,394,540	847,910	8,329	
24. Minnesota (MN)	L	8,835,650	10,069,293		9,242,162	11,826,840	7,503,862	31,722	
25. Mississippi (MS)	N								
26. Missouri (MO)	L	9,398,869	9,839,002		3,280,387	2,102,610	4,585,184	32,552	
27. Montana (MT)	N								
28. Nebraska (NE)	N								
29. Nevada (NV)	N								
30. New Hampshire (NH)	N								
31. New Jersey (NJ)	N								
32. New Mexico (NM)	N								
33. New York (NY)	N								
34. North Carolina (NC)	N								
35. North Dakota (ND)	N								
36. Ohio (OH)	L	2,981,993	3,025,595		780,292	1,978,683	1,464,207	14,461	
37. Oklahoma (OK)	N								
38. Oregon (OR)	L								
39. Pennsylvania (PA)	L	615,656	288,868		26,458	101,053	74,595	1,959	
40. Rhode Island (RI)	N								
41. South Carolina (SC)	N								
42. South Dakota (SD)	N								
43. Tennessee (TN)	L								
44. Texas (TX)	N								
45. Utah (UT)	L								
46. Vermont (VT)	N								
47. Virginia (VA)	N								
48. Washington (WA)	N								
49. West Virginia (WV)	N								
50. Wisconsin (WI)	L	1,694,488	1,755,628	13,386	609,965	794,072	703,850	9,958	
51. Wyoming (WY)	N								
52. American Samoa (AS)	N								
53. Guam (GU)	N								
54. Puerto Rico (PR)	N								
55. U.S. Virgin Islands (VI)	N								
56. Northern Mariana Islands (MP)	N								
57. Canada (CAN)	N								
58. Aggregate other alien (OT)	X X X								
59. TOTALS	X X X	58,982,300	59,587,072	13,386	32,473,810	37,399,212	46,861,324	255,228	
<b>DETAILS OF WRITE-INS</b>									
58001.	X X X								
58002.	X X X								
58003.	X X X								
58998. Summary of remaining write-ins for Line 58 from overflow page	X X X								
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X								

(a) Active Status Counts:

L Licensed or Chartered - Licensed insurance carrier or domiciled RRG

E Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile See DSLI)

D Domestic Surplus Lines Insurer (DSLII) Reporting entities authorized to write surplus lines in the state of domicile.

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R Registered - Non-domiciled RRGs

Q Qualified - Qualified or accredited reinsurer

N None of the above Not allowed to write business in the state

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(b) Explanation of basis of allocation of premiums by states, etc.: Actual premiums written by state

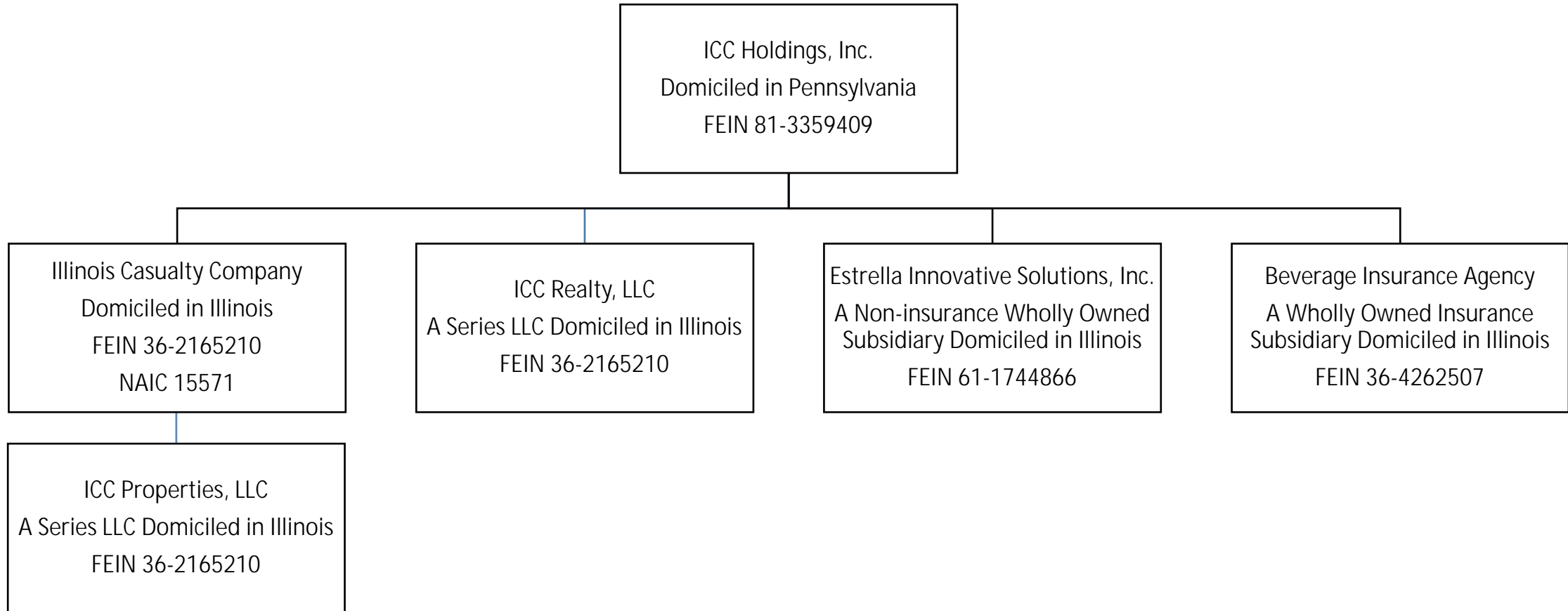
**SCHEDULE T - PART 2**  
**INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN**  
**ALLOCATED BY STATES AND TERRITORIES**

Direct Business only						
States, Etc.	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. TOTALS						

**NONE**

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

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## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
.....	.....	00000	81-3359409	.....	0001681903	Nasdaq .....	ICC Holdings, Inc. ....	PA	UDP	ICC Holdings, Inc. ....	Ownership .....	100.0	ICC Holdings, Inc. ....	N	.....
.....	.....	15571	36-2165210	.....	.....	.....	Illinois Casualty Co .....	IL	RE	ICC Holdings, Inc. ....	Ownership .....	100.0	ICC Holdings, Inc. ....	N	.....
.....	.....	00000	36-4262507	.....	.....	.....	Beverage Insurance Agency .....	IL	DS	ICC Holdings, Inc. ....	Ownership .....	100.0	ICC Holdings, Inc. ....	N	.....
.....	.....	00000	61-1744866	.....	.....	.....	Estrella Innovative Solutions, Inc .....	IL	NIA	ICC Holdings, Inc. ....	Ownership .....	100.0	ICC Holdings, Inc. ....	N	.....
.....	.....	00000	36-2165210	.....	.....	.....	ICC Realty, LLC .....	IL	OTH	ICC Holdings, Inc. ....	Ownership .....	100.0	ICC Holdings, Inc. ....	N	0000001
.....	.....	00000	36-2165210	.....	.....	.....	ICC Properties, LLC .....	IL	OTH	Illinois Casualty Company .....	Ownership .....	100.0	Illinois Casualty Company .....	N	0000002

Asterisk	Explanation
0000001	Series LLC with the sole purpose of holding income producing real estate for ICC Holdings, Inc. ....
0000002	Series LLC with the sole purpose of holding income producing real estate for Illinois Casualty Company .....

## SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/(Disburse- ments) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
.. 15571 ..	.. 36-2165210 ..	ILLINOIS CAS CO .....	(500,000)				(33,594)				(533,594)	
.. 0000 ..	.. 61-1744866 ..	ESTRELLA INNOVATIVE SOLUTIONS, INC .....					525,797				525,797	
.. 00000 ..	.. 81-3359409 ..	ICC HOLDINGS INC .....	1,265,000				(385,957)			(650,000)	229,043	
.. 00000 ..	.. 36-2165210 ..	ICC REALTY .....	(714,000)				(137,703)				(851,703)	
.. 00000 ..	.. 36-4262507 ..	Beverage Insurance Agency .....	(45,000)				72,538			650,000	677,538	
.. 00000 ..	.. 36-2165210 ..	ICC Properties, LLC .....	(6,000)				(41,081)				(47,081)	
9999999 Control Totals .....							0		X X X		0	

Schedule Y Part 2 Explanation:

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

**Response**

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.

**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 that is filed with the NAIC by May 1? | Waived |
|---|--------|

**JUNE FILING**

- |   |     |
|---|-----|
| 9. Will an audited financial report be filed by June 1?   | Yes |
| 10. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1? | Yes |

**AUGUST FILING**

- |   |     |
|---|-----|
| 11. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? | Yes |
|---|-----|

The following supplemental reports are required to be filed as part of your 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**

- |  |     |
|--|-----|
| 12. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?   | No  |
| 13. Will the Financial Guaranty Insurance Exhibit be filed by March 1?   | No  |
| 14. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?   | No  |
| 15. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?   | No  |
| 16. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?   | No  |
| 17. Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?   | No  |
| 18. Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?  | No  |
| 19. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?  | No  |
| 20. Will the Confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?   | Yes |
| 21. Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?   | Yes |
| 22. Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?  | No  |
| 23. Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?   | No  |
| 24. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?   | No  |
| 25. 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  |
| 26. 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  |
| 27. 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  |
| 28. 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**

- |   |     |
|---|-----|
| 29. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?   | No  |
| 30. Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?   | No  |
| 31. Will the Accident and Health Policy Experience Exhibit be filed by April 1?   | No  |
| 32. 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  |
| 33. 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  |
| 34. Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?  | Yes |
| 35. Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?                                  | No  |
| 36. Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1? | No  |
| 37. Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?  | No  |

**AUGUST FILING**

- |  |     |
|--|-----|
| 38. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? | Yes |
|--|-----|

Explanations:

Bar Codes:

Statement (Annual, quarterly and combined)



15571202020100000 2020 Document Code: 201

Schedule SIS



15571202042000000 2020 Document Code: 420

Financial Guaranty Insurance Exhibit



15571202040000000 2020 Document Code: 240

Medicare Supplement Insurance Experience Exhibit



15571202036000000 2020 Document Code: 360

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES (continued)

Supplement A to Schedule T



Trusteed Surplus Statement



Premiums Attributed to Protected Cells Exhibit



Reinsurance Summary Supplemental Filing



Medicare Part D Coverage Supplement



Exceptions to the Reinsurance Attestation Supplement



Bail Bond Supplement



Director and Officer Supplement



Approval for Relief related to five-year rotation for lead Audit Partner



Approval for Relief related to one-year cooling off period for inde. CPA



Approval for Relief related to Require. for Audit Committees



Reinsurance Counterparty Reporting Exception



Credit Insurance Exhibit



LTC Supplemental Interrogatories



Accident and Health Policy Experience Exhibit



Supplemental Health Care Exhibit



Supplemental Health Care Exhibit's Expense Allocation Report



LHA Guaranty Association Reconciliation



LHA Guaranty Association Adjustment Exhibit



Private Flood Insurance Supplement





## SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D Part 1):						
1.01 U.S. governments	2,159,587	1.738	2,159,587		2,159,587	1.738
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	1,053,076	0.847	1,053,076		1,053,076	0.847
1.04 U.S. political subdivisions of states, territories and possessions, guaranteed	3,851,575	3.099	3,851,575		3,851,575	3.099
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	25,165,935	20.249	25,165,935		25,165,935	20.249
1.06 Industrial and miscellaneous	63,041,027	50.725	63,041,027		63,041,027	50.725
1.07 Hybrid securities	947,143	0.762	947,143		947,143	0.762
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	96,218,343	77.420	96,218,343		96,218,343	77.420
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	958,192	0.771	958,192		958,192	0.771
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	958,192	0.771	958,192		958,192	0.771
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	13,433,853	10.809	13,433,853		13,433,853	10.809
3.02 Industrial and miscellaneous Other (Unaffiliated)	201,900	0.162	201,900		201,900	0.162
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual Funds	175,415	0.141	175,415		175,415	0.141
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks	13,811,168	11.113	13,811,168		13,811,168	11.113
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgages loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income	1,756,252	1.413	1,756,252		1,756,252	1.413
5.03 Properties held for sale						
5.04 Total real estate	1,756,252	1.413	1,756,252		1,756,252	1.413
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	2,589,705	2.084	2,589,705		2,589,705	2.084
6.02 Cash equivalents (Schedule E, Part 2)	2,602,021	2.094	2,602,021		2,602,021	2.094
6.03 Short-term investments (Schedule DA)	750,350	0.604	750,350		750,350	0.604
6.04 Total Cash, cash equivalents and short-term investments	5,942,076	4.781	5,942,076		5,942,076	4.781
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	5,594,192	4.501	5,594,192		5,594,192	4.501
10. Receivables for securities						
11. Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	124,280,223	100.000	124,280,223		124,280,223	100.000

## SCHEDULE A - VERIFICATION BETWEEN YEARS

### Real Estate

1.	Book/adjusted carrying value, December 31 of prior year .....		540,628
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6) .....	1,228,832	
2.2	Additional investment made after acquisition (Part 2, Column 9) .....	20,215	1,249,047
3.	Current year change in encumbrances:		
3.1	TOTALS, Part 1, Column 13 .....		
3.2	TOTALS, Part 3, Column 11 .....		
4.	TOTAL gain (loss) on disposals, Part 3, Column 18 .....		
5.	Deduct amounts received on disposals, Part 3, Column 15 .....		
6.	TOTAL foreign exchange change in book/adjusted carrying value:		
6.1	TOTALS, Part 1, Column 15 .....		
6.2	TOTALS, Part 3, Column 13 .....		
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	TOTALS, Part 1, Column 12 .....		
7.2	TOTALS, Part 3, Column 10 .....		
8.	Deduct current year's depreciation:		
8.1	TOTALS, Part 1, Column 11 .....	33,422	
8.2	TOTALS, Part 3, Column 9 .....		33,422
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8) .....		1,756,252
10.	Deduct total nonadmitted amounts .....		
11.	Statement value at end of current period (Lines 9 minus 10) .....		1,756,252

## SCHEDULE B - VERIFICATION BETWEEN YEARS

### Mortgage Loans

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

NONE

**SCHEDULE BA - VERIFICATION BETWEEN YEARS****Other Long-Term Invested Assets**

1.	Book/adjusted carrying value, December 31 of prior year .....		5,809,552
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8) .....		
2.2	Additional investment made after acquisition (Part 2, Column 9) .....		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 16 .....		
3.2	TOTALS, Part 3, Column 12 .....		
4.	Accrual of discount .....		
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 13 .....		
5.2	TOTALS, Part 3, Column 9 .....		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19 .....		
7.	Deduct amounts received on disposals, Part 3, Column 16 .....		215,360
8.	Deduct amortization of premium and depreciation .....		
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
9.1	TOTALS, Part 1, Column 17 .....		
9.2	TOTALS, Part 3, Column 14 .....		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 15 .....		
10.2	TOTALS, Part 3, Column 11 .....		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) .....		5,594,192
12.	Deduct total nonadmitted amounts .....		
13.	Statement value at end of current period (Line 11 minus Line 12) .....		5,594,192

**SCHEDULE D - VERIFICATION BETWEEN YEARS****Bonds and Stocks**

1.	Book/adjusted carrying value, December 31 of prior year .....		98,466,605
2.	Cost of bonds and stocks acquired, Part 3, Column 7 .....		33,070,411
3.	Accrual of Discount .....		65,105
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12 .....	(112,836)	
4.2	Part 2, Section 1, Column 15 .....	104,149	
4.3	Part 2, Section 2, Column 13 .....	2,188,036	
4.4	Part 4, Column 11 .....	(93,450)	2,085,899
5.	TOTAL gain (loss) on disposals, Part 4, Column 19 .....		137,036
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....		22,184,621
7.	Deduct amortization of premium .....		330,410
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15 .....		
8.2	Part 2, Section 1, Column 19 .....		
8.3	Part 2, Section 2, Column 16 .....		
8.4	Part 4, Column 15 .....		
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14 .....		
9.2	Part 2, Section 1, Column 17 .....		
9.3	Part 2, Section 2, Column 14 .....	102,591	
9.4	Part 4, Column 13 .....	225,591	328,182
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5Q, Line 2 .....		5,860
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10) .....		110,987,703
12.	Deduct total nonadmitted amounts .....		
13.	Statement value at end of current period (Line 11 minus Line 12) .....		110,987,703

## 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
<b>BONDS</b>					
1.	United States .....	2,159,588	2,228,805	2,168,393	2,143,343
2.	Canada .....				
3.	Other Countries .....				
4.	<b>TOTALS</b> .....	2,159,588	2,228,805	2,168,393	2,143,343
U.S. States, Territories and Possessions (Direct and guaranteed)					
5.	<b>TOTALS</b> .....	1,053,076	1,134,008	1,057,668	1,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
6.	<b>TOTALS</b> .....	3,851,575	4,117,525	3,933,744	3,780,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions					
7.	<b>TOTALS</b> .....	25,165,935	26,364,124	25,565,260	24,188,143
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)					
8.	United States .....	59,611,353	64,745,934	59,840,931	59,519,249
9.	Canada .....	113,742	145,156	112,500	125,000
10.	Other Countries .....	4,263,074	4,419,593	4,241,218	4,250,000
11.	<b>TOTALS</b> .....	63,988,169	69,310,683	64,194,649	63,894,249
Parent, Subsidiaries and Affiliates					
12.	<b>TOTALS</b> .....				
<b>TOTAL BONDS</b> .....		96,218,343	103,155,145	96,919,714	95,005,735
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)					
14.	United States .....	958,192	1,030,762	854,043	
15.	Canada .....				
16.	Other Countries .....				
17.	<b>TOTALS</b> .....	958,192	1,030,762	854,043	
Parent, Subsidiaries and Affiliates					
18.	<b>TOTALS</b> .....				
<b>TOTAL Preferred Stocks</b> .....		958,192	1,030,762	854,043	
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)					
20.	United States .....	12,561,329	12,561,329	9,933,519	
21.	Canada .....	232,835	232,835	207,457	
22.	Other Countries .....	1,017,004	1,017,004	856,324	
23.	<b>TOTALS</b> .....	13,811,168	13,811,168	10,997,300	
Parent, Subsidiaries and Affiliates					
24.	<b>TOTALS</b> .....				
<b>TOTAL Common Stocks</b> .....		13,811,168	13,811,168	10,997,300	
<b>TOTAL Stocks</b> .....		14,769,360	14,841,930	11,851,343	
<b>TOTAL Bonds and Stocks</b> .....		110,987,703	117,997,075	108,771,057	

## 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 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	412,089	1,681,381	51,921	13,868	327	X X X	2,159,586	2.23	2,214,744	2.60	2,159,586	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 TOTALS	412,089	1,681,381	51,921	13,868	327	X X X	2,159,586	2.23	2,214,744	2.60	2,159,586	
2. All Other Governments												
2.1 NAIC 1						X X X						
2.2 NAIC 2						X X X						
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 TOTALS						X X X						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1				676,067	377,009	X X X	1,053,076	1.09	555,727	0.65	1,053,076	
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 TOTALS				676,067	377,009	X X X	1,053,076	1.09	555,727	0.65	1,053,076	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1		1,040,125	1,306,696	770,775	733,979	X X X	3,851,575	3.97	2,591,750	3.05	3,851,575	
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 TOTALS		1,040,125	1,306,696	770,775	733,979	X X X	3,851,575	3.97	2,591,750	3.05	3,851,575	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	2,549,763	7,225,758	5,258,323	5,730,525	4,401,568	X X X	25,165,937	25.95	17,292,966	20.33	25,165,937	
5.2 NAIC 2						X X X						
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 TOTALS	2,549,763	7,225,758	5,258,323	5,730,525	4,401,568	X X X	25,165,937	25.95	17,292,966	20.33	25,165,937	

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## 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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	2,957,716	28,258,850	14,397,871	824,578	2,789,797	X X X	49,228,812	50.77	52,056,851	61.20	34,279,007	14,949,805
6.2 NAIC 2	500,737	6,876,990	4,770,506	458,310	742,679	X X X	13,349,222	13.77	10,342,263	12.16	13,349,222	
6.3 NAIC 3		499,872	228,125		485,346	X X X	1,213,343	1.25			1,213,343	
6.4 NAIC 4						X X X						
6.5 NAIC 5						X X X						
6.6 NAIC 6						X X X						
6.7 TOTALS	3,458,453	35,635,712	19,396,502	1,282,888	4,017,822	X X X	63,791,377	65.79	62,399,114	73.36	48,841,572	14,949,805
7. Hybrid Securities												
7.1 NAIC 1						X X X						
7.2 NAIC 2		452,302				X X X	452,302	0.47			452,302	
7.3 NAIC 3		381,098	113,742			X X X	494,840	0.51			494,840	
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 TOTALS		833,400	113,742			X X X	947,142	0.98			947,142	
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 TOTALS						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X							
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X							
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X							
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						X X X						
10.2 NAIC 2						X X X						
10.3 NAIC 3						X X X						
10.4 NAIC 4						X X X						
10.5 NAIC 5						X X X						
10.6 NAIC 6						X X X						
10.7 TOTALS						X X X						

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## 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 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 5,919,568	38,206,114	21,014,811	8,015,813	8,302,680		81,458,986	84.01	X X X	X X X	66,509,181	14,949,805
11.2 NAIC 2	(d) 500,737	7,329,292	4,770,506	458,310	742,679		13,801,524	14.23	X X X	X X X	13,801,524	
11.3 NAIC 3	(d)	880,970	341,867		485,346		1,708,183	1.76	X X X	X X X	1,708,183	
11.4 NAIC 4	(d)								X X X	X X X		
11.5 NAIC 5	(d)						(c)		X X X	X X X		
11.6 NAIC 6	(d)						(c)		X X X	X X X		
11.7 TOTALS	6,420,305	46,416,376	26,127,184	8,474,123	9,530,705		(b) 96,968,693	100.00	X X X	X X X	82,018,888	14,949,805
11.8 Line 11.7 as a % of Column 7	6.62	47.87	26.94	8.74	9.83		100.00	X X X	X X X	X X X	84.58	15.42
12. Total Bonds Prior Year												
12.1 NAIC 1	5,635,484	32,311,412	25,539,819	5,119,735	6,105,588		X X X	X X X	74,712,038	87.84	63,040,368	11,671,670
12.2 NAIC 2	249,978	4,514,642	4,628,634	456,418	492,591		X X X	X X X	10,342,263	12.16	9,093,915	1,248,348
12.3 NAIC 3							X X X	X X X				
12.4 NAIC 4							X X X	X X X				
12.5 NAIC 5							X X X	X X X	(c)			
12.6 NAIC 6							X X X	X X X	(c)			
12.7 TOTALS	5,885,462	36,826,054	30,168,453	5,576,153	6,598,179		X X X	X X X	(b) 85,054,301	100.00	72,134,283	12,920,018
12.8 Line 12.7 as a % of Col. 9	6.92	43.30	35.47	6.56	7.76		X X X	X X X	100.00	X X X	84.81	15.19
13. Total Publicly Traded Bonds												
13.1 NAIC 1	4,455,093	26,236,303	19,573,594	7,941,511	8,302,680		66,509,181	68.59	63,040,368	74.12	66,509,181	X X X
13.2 NAIC 2	500,737	7,329,292	4,770,506	458,310	742,679		13,801,524	14.23	9,093,915	10.69	13,801,524	X X X
13.3 NAIC 3		880,970	341,867		485,346		1,708,183	1.76			1,708,183	X X X
13.4 NAIC 4												X X X
13.5 NAIC 5												X X X
13.6 NAIC 6												X X X
13.7 TOTALS	4,955,830	34,446,565	24,685,967	8,399,821	9,530,705		82,018,888	84.58	72,134,283	84.81	82,018,888	X X X
13.8 Line 13.7 as a % of Col. 7	6.04	42.00	30.10	10.24	11.62		100.00	X X X	X X X	X X X	100.00	X X X
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	5.11	35.52	25.46	8.66	9.83		84.58	X X X	X X X	X X X	84.58	X X X
14. Total Privately Placed Bonds												
14.1 NAIC 1	1,464,475	11,969,811	1,441,217	74,302			14,949,805	15.42	11,671,670	13.72	X X X	14,949,805
14.2 NAIC 2									1,248,348	1.47	X X X	
14.3 NAIC 3											X X X	
14.4 NAIC 4											X X X	
14.5 NAIC 5											X X X	
14.6 NAIC 6											X X X	
14.7 TOTALS	1,464,475	11,969,811	1,441,217	74,302			14,949,805	15.42	12,920,018	15.19	X X X	14,949,805
14.8 Line 14.7 as a % of Col. 7	9.80	80.07	9.64	0.50			100.00	X X X	X X X	X X X	X X X	100.00
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.51	12.34	1.49	0.08			15.42	X X X	X X X	X X X	X X X	15.42

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(a) Includes \$.....14,949,805 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
 (b) Includes \$.....0 current year of bonds with Z designations, \$.....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. "Z"" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.  
 (c) Includes \$.....0 current year, \$.....0 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 \$.....750,350; 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

		1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.08	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations		1,352,758				X X X	1,352,758	1.40	800,463	0.94	1,352,758	
1.02	Residential Mortgage-Backed Securities	412,089	328,623	51,921	13,868	327	X X X	806,828	0.83	1,414,281	1.66	806,828	
1.03	Commercial Mortgage-Backed Securities						X X X						
1.04	Other Loan-Backed and Structured Securities						X X X						
1.05	TOTALS	412,089	1,681,381	51,921	13,868	327	X X X	2,159,586	2.23	2,214,744	2.60	2,159,586	
2.	All Other Governments												
2.01	Issuer Obligations						X X X						
2.02	Residential Mortgage-Backed Securities						X X X						
2.03	Commercial Mortgage-Backed Securities						X X X						
2.04	Other Loan-Backed and Structured Securities						X X X						
2.05	TOTALS						X X X						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations				676,067	377,009	X X X	1,053,076	1.09	555,727	0.65	1,053,076	
3.02	Residential Mortgage-Backed Securities						X X X						
3.03	Commercial Mortgage-Backed Securities						X X X						
3.04	Other Loan-Backed and Structured Securities						X X X						
3.05	TOTALS				676,067	377,009	X X X	1,053,076	1.09	555,727	0.65	1,053,076	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations		1,040,125	1,306,696	770,775	733,979	X X X	3,851,575	3.97	2,591,750	3.05	3,851,575	
4.02	Residential Mortgage-Backed Securities						X X X						
4.03	Commercial Mortgage-Backed Securities						X X X						
4.04	Other Loan-Backed and Structured Securities						X X X						
4.05	TOTALS		1,040,125	1,306,696	770,775	733,979	X X X	3,851,575	3.97	2,591,750	3.05	3,851,575	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations	6,795	2,081,726	2,629,234	3,883,691	3,982,525	X X X	12,583,971	12.98	11,155,363	13.12	12,583,971	
5.02	Residential Mortgage-Backed Securities	2,542,968	5,144,032	2,629,089	1,846,834	419,043	X X X	12,581,966	12.98	6,137,602	7.22	12,581,966	
5.03	Commercial Mortgage-Backed Securities						X X X						
5.04	Other Loan-Backed and Structured Securities						X X X						
5.05	TOTALS	2,549,763	7,225,758	5,258,323	5,730,525	4,401,568	X X X	25,165,937	25.95	17,292,965	20.33	25,165,937	
6.	Industrial and Miscellaneous												
6.01	Issuer Obligations	1,751,049	16,982,735	13,991,026	1,208,587	4,017,822	X X X	37,951,219	39.14	37,612,247	44.22	36,702,729	1,248,490
6.02	Residential Mortgage-Backed Securities	575,511	1,039,784	308,713	74,301		X X X	1,998,309	2.06	1,481,741	1.74		1,998,309
6.03	Commercial Mortgage-Backed Securities	144,913	6,632,894	4,713,488			X X X	11,491,295	11.85	12,623,318	14.84	10,991,295	500,000
6.04	Other Loan-Backed and Structured Securities	986,980	10,980,299	383,275			X X X	12,350,554	12.74	10,681,809	12.56	1,147,548	11,203,006
6.05	TOTALS	3,458,453	35,635,712	19,396,502	1,282,888	4,017,822	X X X	63,791,377	65.79	62,399,115	73.36	48,841,572	14,949,805
7.	Hybrid Securities												
7.01	Issuer Obligations		833,400	113,742			X X X	947,142	0.98			947,142	
7.02	Residential Mortgage-Backed Securities						X X X						
7.03	Commercial Mortgage-Backed Securities						X X X						
7.04	Other Loan-Backed and Structured Securities						X X X						
7.05	TOTALS		833,400	113,742			X X X	947,142	0.98			947,142	
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations						X X X						
8.02	Residential Mortgage-Backed Securities						X X X						
8.03	Commercial Mortgage-Backed Securities						X X X						
8.04	Other Loan-Backed and Structured Securities						X X X						
8.05	Affiliated Bank Loans - Issued						X X X						
8.06	Affiliated Bank Loans - Acquired						X X X						
8.07	TOTALS						X X X						



# 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

	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 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.01 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.02 Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.03 TOTALS	X X X	X X X	X X X	X X X	X X X							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						X X X						
10.02 Unaffiliated Bank Loans - Acquired						X X X						
10.03 TOTALS						X X X						
11. Total Bonds Current Year												
11.01 Issuer Obligations	1,757,844	22,290,744	18,040,698	6,539,120	9,111,335	X X X	57,739,741	59.54	X X X	X X X	56,491,251	1,248,490
11.02 Residential Mortgage-Backed Securities	3,530,568	6,512,439	2,989,723	1,935,003	419,370	X X X	15,387,103	15.87	X X X	X X X	13,388,794	1,998,309
11.03 Commercial Mortgage-Backed Securities	144,913	6,632,894	4,713,488			X X X	11,491,295	11.85	X X X	X X X	10,991,295	500,000
11.04 Other Loan-Backed and Structured Securities	986,980	10,980,299	383,275			X X X	12,350,554	12.74	X X X	X X X	1,147,548	11,203,006
11.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
11.06 Affiliated Bank Loans						X X X			X X X	X X X		
11.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
11.08 TOTALS	6,420,305	46,416,376	26,127,184	8,474,123	9,530,705		96,968,693	100.00	X X X	X X X	82,018,888	14,949,805
11.09 Line 11.08 as a % of Col. 7	6.62	47.87	26.94	8.74	9.83		100.00	X X X	X X X	X X X	84.58	15.42
12. Total Bonds Prior Year												
12.01 Issuer Obligations	3,235,469	18,785,563	19,652,350	4,566,199	6,475,969	X X X	X X X	X X X	52,715,550	61.98	51,217,202	1,498,348
12.02 Residential Mortgage-Backed Securities	1,986,872	4,011,739	1,902,848	1,009,955	122,210	X X X	X X X	X X X	9,033,624	10.62	7,551,883	1,481,741
12.03 Commercial Mortgage-Backed Securities	500,000	6,304,200	5,819,118			X X X	X X X	X X X	12,623,318	14.84	12,123,318	500,000
12.04 Other Loan-Backed and Structured Securities	163,122	7,724,551	2,794,136			X X X	X X X	X X X	10,681,809	12.56	1,241,880	9,439,929
12.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
12.06 Affiliated Bank Loans						X X X			X X X	X X X		
12.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
12.08 TOTALS	5,885,463	36,826,053	30,168,452	5,576,154	6,598,179		X X X	X X X	85,054,301	100.00	72,134,283	12,920,018
12.09 Line 12.08 as a % of Col. 9	6.92	43.30	35.47	6.56	7.76		X X X	X X X	100.00	X X X	84.81	15.19
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	1,757,844	21,791,484	17,291,468	6,539,120	9,111,335	X X X	56,491,251	58.26	51,217,202	60.22	56,491,251	X X X
13.02 Residential Mortgage-Backed Securities	2,955,057	5,472,655	2,681,011	1,860,701	419,370	X X X	13,388,794	13.81	7,551,883	8.88	13,388,794	X X X
13.03 Commercial Mortgage-Backed Securities	144,913	6,132,894	4,713,488			X X X	10,991,295	11.33	12,123,318	14.25	10,991,295	X X X
13.04 Other Loan-Backed and Structured Securities	98,016	1,049,532				X X X	1,147,548	1.18	1,241,880	1.46	1,147,548	X X X
13.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X							X X X
13.06 Affiliated Bank Loans						X X X						X X X
13.07 Unaffiliated Bank Loans						X X X						X X X
13.08 TOTALS	4,955,830	34,446,565	24,685,967	8,399,821	9,530,705		82,018,888	84.58	72,134,283	84.81	82,018,888	X X X
13.09 Line 13.08 as a % of Col. 7	6.04	42.00	30.10	10.24	11.62		100.00	X X X	X X X	X X X	100.00	X X X
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	5.11	35.52	25.46	8.66	9.83		84.58	X X X	X X X	X X X	84.58	X X X
14. Total Privately Placed Bonds												
14.01 Issuer Obligations		499,260	749,230			X X X	1,248,490	1.29	1,498,348	1.76	X X X	1,248,490
14.02 Residential Mortgage-Backed Securities	575,511	1,039,784	308,712	74,302		X X X	1,998,309	2.06	1,481,741	1.74	X X X	1,998,309
14.03 Commercial Mortgage-Backed Securities		500,000				X X X	500,000	0.52	500,000	0.59	X X X	500,000
14.04 Other Loan-Backed and Structured Securities	888,964	9,930,767	383,275			X X X	11,203,006	11.55	9,439,929	11.10	X X X	11,203,006
14.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X							X X X
14.06 Affiliated Bank Loans						X X X						X X X
14.07 Unaffiliated Bank Loans						X X X						X X X
14.08 TOTALS	1,464,475	11,969,811	1,441,217	74,302			14,949,805	15.42	12,920,018	15.19	X X X	14,949,805
14.09 Line 14.08 as a % of Col. 7	9.80	80.07	9.64	0.50			100.00	X X X	X X X	X X X	100.00	X X X
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.51	12.34	1.49	0.08			15.42	X X X	X X X	X X X	15.42	X X X

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## SCHEDULE DA - VERIFICATION BETWEEN YEARS

### Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year .....					
2. Cost of short-term investments acquired .....	1,772,298	1,772,298			
3. Accrual of discount .....					
4. Unrealized valuation increase (decrease) .....					
5. TOTAL gain (loss) on disposals .....	1,494	1,494			
6. Deduct consideration received on disposals .....	1,005,860	1,005,860			
7. Deduct amortization of premium .....	17,582	17,582			
8. TOTAL foreign exchange change in book/adjusted carrying value .....					
9. Deduct current year's other-than-temporary impairment recognized .....					
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....	750,350	750,350			
11. Deduct total nonadmitted amounts .....					
12. Statement value at end of current period (Line 10 minus Line 11) .....	750,350	750,350			

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

SI11 Schedule DB Part A Verification ..... NONE

SI11 Schedule DB Part B Verification ..... NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions ..... NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions ..... NONE

SI14 Schedule DB Verification ..... NONE

## SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS (Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year .....	3,445,071		3,445,071	
2. Cost of cash equivalents acquired .....	35,520,518		35,520,518	
3. Accrual of discount .....				
4. Unrealized valuation increase (decrease) .....				
5. TOTAL gain (loss) on disposals .....				
6. Deduct consideration received on disposals .....	36,363,568		36,363,568	
7. Deduct amortization of premium .....				
8. TOTAL foreign exchange change in book/adjusted carrying value .....				
9. Deduct current year's other-than-temporary impairment recognized .....				
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....	2,602,021		2,602,021	
11. Deduct total nonadmitted amounts .....				
12. Statement value at end of current period (Lines 10 minus 11) .....	2,602,021		2,602,021	

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

## SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
<b>Properties held for the production of income</b>																
61265 .....	! .....	Moline .....	IL .....	10/31/2019	09/24/2019	128,046		124,521	124,521	3,023			(3,023)		13,551	6,187
102-114 W 17th Avenue .....	! .....	Milan .....	IL .....	10/31/2019	09/19/2019	434,660		423,656	423,656	9,642			(9,642)		64,388	16,788
West Locust Storage .....	! .....	Davenport .....	IA .....	04/14/2020	03/09/2020	1,228,832		1,208,075	1,208,075	20,757			(20,757)		86,317	14,497
0499999 Subtotal - Properties held for the production of income .....						1,791,538		1,756,252	1,756,252	33,422			(33,422)		164,255	37,473
0699999 Totals .....						1,791,538		1,756,252	1,756,252	33,422			(33,422)		164,255	37,473

## SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>Acquired by Purchase</b>								
West Locust Storage .....	Davenport .....	IA .....	04/14/2020 .....	Fairman Development, LLC .....	1,228,832		1,208,075	
2997 3rd Street Unit 206 .....	Moline .....	IL .....	02/21/2020 .....	Trista J Smith .....				300
102-114 W 17th Avenue .....	Milan .....	IL .....	01/17/2020 .....	David M Weiner Trust .....				1,502
Carpet .....	Milan .....	IL .....	01/24/2020 .....	Carpetland .....				8,625
Countertop .....	Milan .....	IL .....	01/31/2020 .....	Miracle Method of the QC .....				1,350
Unit 104 Update .....	Milan .....	IL .....	03/31/2020 .....	Various .....				3,143
Door Knobs and Keys .....	Milan .....	IL .....	03/27/2020 .....	J&J Locks .....				1,895
Furnace .....	Milan .....	IL .....	12/31/2020 .....	Lynch Heating .....				3,400
0199999 Subtotal - Acquired by Purchase .....					1,228,832		1,208,075	20,215
0399999 Totals .....					1,228,832		1,208,075	20,215

**E03 Schedule A - Part 3 Real Estate Disposed ..... NONE**

**E04 Schedule B Part 1 - Mortgage Loans Owned ..... NONE**

**E05 Schedule B Part 2 - Mortgage Loans Acquired ..... NONE**

**E06 Schedule B Part 3 - Mortgage Loans Disposed ..... NONE**

# SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A. C. V.			
<b>Collateral Loans - Affiliated</b>																			
	ICC Holdings, Inc., Parent	LS	Rock Island	IL	Internal Transfer		09/07/2018		3,000,000	2,763,079	2,763,079						105,826		100.000
	ICC Holdings, Inc., Parent	LS	Rock Island	IL	Internal Transfer		05/30/2019		3,000,000	2,831,113	2,831,113						100,854		100.000
3099999 Subtotal - Collateral Loans - Affiliated									6,000,000	5,594,192	5,594,192					206,680		X X X	
4999999 Total - Affiliated									6,000,000	5,594,192	5,594,192					206,680		X X X	
5099999 Totals									6,000,000	5,594,192	5,594,192					206,680		X X X	

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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



## SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
<div style="border: 1px solid black; padding: 10px; display: inline-block;"> <h1 style="margin: 0;">N O N E</h1> </div>										
5099999 Totals .....							.....	.....	.....	..... X X X .....

### SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)	14 Total Foreign Exchange Change in B./A.C.V.						
<b>Collateral Loans - Affiliated</b>																			
	ICC Holdings, Inc.	Rock Island	IL	Internal Transfer	09/07/2018														
	ICC Holdings, Inc.	Rock Island	IL	Internal Transfer	05/30/2019														
3099999 Subtotal - Collateral Loans - Affiliated																			
4999999 Total - Affiliated																			
5099999 Totals																			

# 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	F O R E I G N	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 Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
<b>U.S. Governments - Issuer Obligations</b>																					
912828SF8	UNITED STATES TREASURY NOTE	SD			1.A	100,325		102,093	100,000	100,077		(67)			2.000	1.930	FA	755	2,000	03/22/2017	02/15/2022
912828YY0	UNITED STATES TREASURY NOTE	SD			1.A	552,558		105,906	550,000	552,073		(486)			1.750	1.650	JD	4,839	4,813	01/08/2020	12/31/2024
912828ZL7	UNITED STATES TREASURY NOTE	SD			1.A	400,595		401,438	400,000	400,530		(65)			0.375	0.340	AO	257	750	06/17/2020	04/30/2025
912828ZT0	UNITED STATES TREASURY NOTE	SD			1.A	300,083		99,796	300,000	300,078		(5)			0.250	0.240	MN	66	375	09/22/2020	05/31/2025
0199999 Subtotal - U.S. Governments - Issuer Obligations						1,353,561		1,385,407	1,350,000	1,352,758		(623)			XX X	XX X	XX X	5,917	7,938	XX X	XX X
<b>U.S. Governments - Residential Mortgage-Backed Securities</b>																					
36179T4P7	GOVERNMENT NATL MTG ASSOC II #MA5330	CF		4	1.A FE	192,529		106,778	187,805	190,931		(4,295)		4.000	2.810	MON	626	7,512	07/05/2018	07/20/2048	
36179T257	GOVERNMENT NATL MTG ASSOC II #MA5264	CF		4	1.A FE	485,503		106,778	508,848	474,674		(9,817)		4.000	2.940	MON	1,582	18,987	06/12/2018	06/20/2048	
36180CY78	GOVERNMENT NATL MTG ASSOC #AD1634	CF		4	1.A FE	134,463		103,719	133,299	128,519		(3,368)		3.000	2.040	MON	321	3,856	02/07/2013	01/15/2043	
36202DBJ9	GOVERNMENT NATL MTG ASSOC II #002741	CF		4	1.A FE	1,032		117,531	1,220	1,038		2		6.500	6.570	MON	6	67	04/30/1999	04/20/2029	
36202DDB4	GOVERNMENT NATL MTG ASSOC II #002798	CF		4	1.A FE	721		116,496	842	723		721		7.500	7.460	MON	5	54	08/20/1999	08/20/2029	
36202DF29	GOVERNMENT NATL MTG ASSOC II #002884	CF		4	1.A FE	585		112,109	585	585		585		8.000	7.770	MON	4	47	02/01/2000	02/20/2030	
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						814,833		843,399	793,344	806,829		(17,478)		XX X	XX X	XX X	2,544	30,523	XX X	XX X	
0599999 Subtotal - U.S. Governments						2,168,394		2,228,806	2,143,344	2,159,587		(18,101)			XX X	XX X	XX X	8,461	38,461	XX X	XX X
<b>U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations</b>																					
57582PUE8	MASSACHUSETTS ST			1	1.B FE	307,668		141,126	250,000	303,076		(2,651)		5.456	3.600	JJ	6,820	13,640	03/25/2019	12/01/2039	
68609TA65	OREGON ST			2	1.B FE	250,000		101,120	250,000	250,000		2,772		2.419	2.410	FA	2,772	8,824	07/09/2020	08/01/2043	
882724QP5	TEXAS ST			2	1.A FE	250,000		109,857	250,000	250,000		2,744		3.211	3.210	AO	2,007	6,467	11/14/2019	04/01/2044	
882830BH4	TEXAS ST TRANSPRTN COMMISSION			1	1.A FE	250,000		101,500	250,000	250,000		2,470		2.472	2.470	AO	1,545	961	07/16/2020	10/01/2044	
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						1,057,668		1,134,008	1,000,000	1,053,076		(2,651)		XX X	XX X	XX X	13,144	21,068	XX X	XX X	
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,057,668		1,134,008	1,000,000	1,053,076		(2,651)			XX X	XX X	XX X	13,144	21,068	XX X	XX X
<b>U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations</b>																					
239864B17	DAYTON OH MET LIBR	CF		2	1.B FE	250,000		110,305	250,000	250,000		275,763		3.192	3.190	JD	665	7,936	11/14/2019	12/01/2036	
246199LF8	DELAWARE CITY OH SCH DIST			2	1.D FE	250,000		106,262	250,000	250,000		265,655		3.641	3.640	JD	759	8,824	11/15/2019	12/01/2049	
419578XU8	HASTERSTRAW-STONY POINT NY CENT			2	1.D FE	250,000		99,834	250,000	250,000		249,585		2.281	2.280	AO	16	16	12/11/2020	10/15/2034	
453722NP1	INDEPENDENCE MO SCH DIST			2	1.B FE	308,215		126,956	250,000	289,065		(5,743)		5.500	2.720	MS	4,583	13,750	07/14/2017	03/01/2036	
453722NP1	INDEPENDENCE MO SCH DIST	SD		2	1.B FE	616,430		126,956	634,780	500,000		(11,485)		5.500	2.720	MS	9,167	27,500	07/14/2017	03/01/2036	
514264FA3	LANCASTER OH CITY SCH DIST	CF		2	1.C FE	255,180		104,133	250,000	260,333		(427)		3.432	3.180	AO	2,145	7,388	01/28/2020	10/01/2049	
529063V73	LXINGTON CNTY SC SCH DIST #1			2	1.B FE	274,037		101,351	270,000	273,829		(207)		2.300	2.100	FA	2,588	552	07/08/2020	02/01/2037	
567137E42	MARICOPA CNTY AZ ELEM SCH DIST			2	1.C FE	257,305		112,635	250,000	253,601		(724)		4.000	3.650	JJ	5,000	10,000	05/28/2015	07/01/2032	
720424A75	PIERCE CNTY WA SCH DIST #10 TA			1	1.B FE	250,000		102,996	250,000	250,000		257,490		2.357	2.350	JD	491	2,111	07/09/2020	12/01/2039	
7973556P4	SAN DIEGO CA UNIF SCH DIST	@CF		3	1.C FE	148,530		75,960	250,000	165,672		5,823		11/29/2017	3.600	N/A			07/01/2032		
797508F26	SAN DIEGUITO CA UNION HIGH SCH	CF		2	1.C FE	266,330		112,458	250,000	257,933		(1,581)		4.000	3.240	FA	4,167	10,000	04/16/2015	08/01/2033	
797508GA0	SAN DIEGUITO CA UNION HIGH SCH	CF		2	1.C FE	265,333		112,027	250,000	257,503		(2,493)		4.000	3.280	FA	4,167	10,000	04/16/2015	08/01/2034	
889294QV9	TOLEDO OH CITY SCH DIST	CF		2	1.A FE	292,484		113,877	260,000	271,089		(3,555)		5.000	3.450	JD	1,083	13,000	05/08/2014	12/01/2032	
982696SF4	WYANDOTTE CNTY KS UNIF SCH DIS	CF		2	1.D FE	250,000		101,640	250,000	250,000		254,100		3.170	3.170	MS	2,642	3,720	02/04/2020	09/01/2046	
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						3,933,744		4,117,525	3,780,000	3,851,575		(19,392)		XX X	XX X	XX X	37,473	114,781	XX X	XX X	
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						3,933,744		4,117,525	3,780,000	3,851,575		(19,392)			XX X	XX X	XX X	37,473	114,781	XX X	XX X
<b>U.S. Special Revenue, Special Assessment - Issuer Obligations</b>																					
040654YD1	ARIZONA ST TRANSPRTN BRD HIGHW			1	1.B FE	254,750		107,010	250,000	254,394		(356)		3.166	2.950	JJ	3,958	3,056	01/22/2020	07/01/2038	
091096NR4	BIRMINGHAM AL WTRWKS BRD WTR R			2	1.C FE	264,613		109,379	250,000	263,837		(775)		3.573	2.790	JJ	4,466	4,466	06/25/2020	01/01/2045	
13077CYL2	CALIFORNIA ST UNIV REVENUE	CF		2	1.A FE	547,735		108,342	500,000	511,769		(6,111)		5.000	3.660	MN	5,000	25,000	06/25/2014	11/01/2042	
15504RET2	CENTRAL PUGET SOUND WA REGL TRA	CF		1	1.B FE	307,723		143,706	250,000	303,845		(2,231)		5.491	3.760	MN	2,288	13,728	03/21/2019	11/01/2039	
172311QE5	CINCINNATI OH WTR SYS REVENUE			2	1.A FE	254,130		102,351	250,000	253,959		(171)		2.726	2.540	JD	568	2,859	07/02/2020	12/01/2046	
186427CY4	CLEVELAND OH WTR REVENUE			2	1.A FE	260,143		111,286	250,000	253,881		(1,208)		4.000	3.450	JJ	5,000	10,000	04/15/2015	01/01/2033	
19645TBRT	COLORADO ST DEPT OF TRANSPRTN			2	1.D FE	281,385		118,341	250,000	269,897		(3,268)		5.000	3.380	JD	556	12,500	04/05/2017	06/15/2041	
20774YR2	CONNECTICUT ST HLTH & EDUCNLF			2	1.G FE	278,240		114,464	250,000	267,967		(2,909)		5.000	3.550	JJ	6,250	12,500	04/11/2017	07/01/2046	
342816G33	FLORIDA ST MUNI PWR AGY			2	1.F FE	285,998		118,707	250,000	268,186		(3,479)		5.000	3.330	AO	3,125	12,500	06/18/2015	10/01/2028	
38611TDK0	GRAND PARKWAY TRANSPRTN CORP T	CF		1	1.C FE	250,000		103,926	250,000	250,000		259,815		3.216	3.210	AO	2,010	4,779	02/12/2020	10/01/2049	
455160C64	INDIANA UNIV LEASE PURCHASE	CF		2	1.A FE	677,793		125,280	720,360	643,423		(9,553)		5.000	2.950	JD	2,396	28,750	03/30/2017	06/01/2033	
474176KM5	JEFFERSON LA SALES TAX DIST SP	CF		2	1.E FE	278,965		121,349	250,000	270,149		(2,516)		5.000	3.660	JD	1,042	12,500	04/05/2017	12/01/2042	
575831FH0	MASSACHUSETTS ST CLG BLDG AUTH			1	1.D FE	1,250,000		105,904	1,323,800	1,250,000		1,250,000		3.273	3.270	MN	6,819	38,867	11/01/2019	05/01/2039	
575832XH8	MASSACHUSETTS ST CLG BLDG AUTH	CF		2	1.A FE	552,155		111,142	500,000	515,440		(6,235)		5.000	3.600	MN	4,167	25,000	06/25/2014	05/01/2043	
576000XQ1	MASSACHUSETTS ST SCH BLDG AUTH			1	1.C FE	258,158		107,543	250,000	257,495		(662)		3.395	3.000	AO	1,972	7,662	02/04/2020	10/15/2040	
59164GFA5	METRO WSTWTR RECLAMATION DISTC	CF		1	1.B FE	250,000		104,384	250,000	250,000		260,960		3.158	3.150	AO	1,974	6,382	11/15/2019	04/01/2041	
59261AB55	MET TRANSPRTN AUTH NY REVENUE			1	1.F FE	249,130		93,378	250,000	249,154		21		3.500	3.520	MN	1,118	8,944	10/31/2019	11/15/2046	
59334DEP5	MIAMI-DADE CNTY FL WTR & SWR R			1	1.D FE	536,840		108,721	500,000												

# SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
63968AS55	NEBRASKA ST PUBLIC PWR DIST RE			2	1.E FE	291,743	117,875	294,688	250,000	274,139		(4,423)			5.000	2.910	JJ	6,250	12,500	10/19/2016	01/01/2035
646136FM8	NEW JERSEY ST TRANSPRTN TRUST				1.F FE	544,585	106,784	533,920	500,000	507,785		(3,733)			5.250	4.410	JD	1,167	26,250	06/18/2008	12/15/2022
64990FUS1	NEW YORK ST DORM AUTH ST PERSO			2	1.D FE	288,045	119,707	299,268	250,000	275,687		(4,136)			5.000	3.000	FA	4,722	12,500	11/29/2017	02/15/2042
660043DT4	N HUDSON NJ SEWERAGE AUTH GROS			2	1.F FE	263,225	108,677	271,693	250,000	262,105		(1,120)			3.796	3.130	JD	791	9,727	01/30/2020	06/01/2044
67759HJV7	OHIO ST SPL OBLG			2	1.C FE	139,837	123,724	148,469	120,000	133,147		(1,882)			5.000	3.060	AO	1,500	6,000	04/05/2017	04/01/2033
67759HJ7	OHIO ST SPL OBLG		SD	2	1.C FE	151,490	123,724	160,841	130,000	144,243		(2,039)			5.000	3.060	AO	1,625	9,750	04/05/2017	04/01/2033
67759HJW5	OHIO ST SPL OBLG		CF	2	1.C FE	289,933	123,390	308,475	250,000	276,492		(3,784)			5.000	3.120	AO	3,125	12,500	04/05/2017	04/01/2034
67759HJY1	OHIO ST SPL OBLG		CF	2	1.C FE	287,853	122,579	306,448	250,000	275,149		(3,580)			5.000	3.210	AO	3,125	12,500	04/05/2017	04/01/2036
67760HMH0	OHIO ST TURNPIKE COMMISSION		CF	2	1.C FE	251,450	104,079	260,198	250,000	251,340		(110)			3.196	3.120	FA	3,018	4,039	02/06/2020	02/15/2048
70917SS87	PENNSYLVANIA ST HGR EDUCNTL FA		CF	2	1.D FE	284,048	120,447	301,118	250,000	274,453		(3,249)			5.000	3.340	FA	4,722	12,500	11/29/2017	08/15/2047
735439PQ8	PORT TACOMA WA REVENUE			2	1.D FE	301,835	119,934	299,835	250,000	281,670		(4,879)			5.000	2.670	JD	1,042	12,500	08/17/2016	12/01/2035
744434CW9	PUBLIC PWR GENERATION AGY NE R			1	1.G FE	235,000	146,329	343,873	235,000	235,000					7.242	7.240	JJ	8,690	17,019	07/13/2009	01/01/2041
744434EM9	PUBLIC PWR GENERATION AGY NE R			2	1.G FE	278,908	117,001	292,503	250,000	268,354		(2,975)			5.000	3.520	JJ	6,250	12,500	04/06/2017	01/01/2040
759136US1	REGL TRANSPRTN DIST CO SALES T		CF	2	1.C FE	250,000	106,390	265,975	250,000	250,000					3.258	3.250	MN	1,358	7,082	11/18/2019	11/01/2038
79765RQ51	SAN FRANCISCO CITY & CNTY CA P			2	1.D FE	529,805	107,057	535,285	500,000	525,416		(3,898)			4.185	3.220	MN	3,488	20,925	11/13/2019	11/01/2046
80168ACGO	SANTA CLARA VLY CA WTR DIST WT			1	1.B FE	250,000	113,851	284,628	250,000	250,000					3.524	3.520	JD	734	8,810	04/10/2019	06/01/2032
837123LD8	SOUTH CAROLINA ST PORTS AUTH P		CF	2	1.E FE	500,000	105,363	526,815	500,000	500,000					3.875	3.870	JJ	9,688	11,894	11/14/2019	07/01/2055
91417K5T4	UNIV OF COLORADO CO ENTERPRISE			1	1.B FE	250,000	100,890	252,225	250,000	250,000					2.811	2.810	JD	586	2,752	07/01/2020	06/01/2048
914437UT3	UNIV OF MASSACHUSETTS MA BLDG			2	1.C FE	260,543	106,215	265,538	250,000	259,700		(843)			3.504	3.000	MN	1,460	6,765	02/11/2020	11/01/2044
915183M53	UNIV OF UTAH UT REVENUES		CF	1	1.B FE	250,000	104,242	260,605	250,000	250,000					3.351	3.350	FA	3,491	5,352	11/14/2019	08/01/2039
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						12,936,058		13,537,150	12,060,000	12,583,968		(63,261)			X X X	X X X	X X X	125,091	479,608	X X X	X X X
<b>U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities</b>																					
3128M5U21	FEDERAL HOME LN MTG CORP #G03900		CF	4	1.A FE	23,522	115,299	27,290	23,669	23,522		16			5.500	5.620	MON	108	1,302	02/27/2008	02/01/2038
3128PRUA5	FEDERAL HOME LN MTG CORP #J12377		CF	4	1.A FE	39,965	105,874	40,658	38,402	39,029		(517)			4.000	2,820	MON	128	1,536	06/28/2010	06/01/2025
3128PRUR8	FEDERAL HOME LN MTG CORP #J12392		CF	4	1.A FE	21,887	105,641	22,276	21,087	21,557		(311)			4.000	2,390	MON	70	843	06/23/2010	06/01/2025
3128PRY29	FEDERAL HOME LN MTG CORP #J12529		CF	4	1.A FE	40,708	105,595	40,619	38,467	39,710		(756)			4.500	2,510	MON	144	1,731	06/28/2010	07/01/2025
3131XH90	UMBS - POOL ZL2056		CF	4	1.A FE	85,756	110,068	90,815	82,508	84,722		(1,961)			4.000	3,100	MON	275	3,350	10/11/2011	10/01/2041
3131XPTY4	UMBS - POOL ZL7767		CF	4	1.A FE	163,168	108,579	169,360	155,978	160,964		(5,001)			4.000	3,040	MON	520	6,333	03/04/2014	02/01/2044
3131XQTK2	UMBS - POOL ZL8654		CF	4	1.A FE	66,768	108,340	68,022	62,785	66,059		(1,743)			4.000	2,330	MON	209	2,549	11/07/2014	11/01/2044
3131XRBB9	UMBS - POOL ZL9034		CF	4	1.A FE	103,462	108,714	107,154	98,565	101,479		(2,236)			3.500	2,420	MON	287	3,506	02/25/2015	02/01/2045
3131XTPV6	UMBS - POOL ZM0436		CF	4	1.A FE	353,503	108,692	371,705	341,979	349,490		(4,610)			3.500	2,760	MON	997	12,166	11/20/2015	11/01/2045
3131XULX3	UMBS - POOL ZM1242		CF	4	1.A FE	100,360	108,457	103,296	95,241	98,426		(2,890)			3.500	2,160	MON	278	3,388	06/07/2016	06/01/2046
31329JFN2	UMBS - POOL ZA1073		CF	4	1.A FE	128,425	111,681	136,313	122,055	127,310		(2,090)			4.500	3,230	MON	458	5,564	09/22/2010	08/01/2040
3132A4K3	UMBS - POOL ZS3898		CF	4	1.A FE	156,563	107,032	161,784	151,155	154,603		(3,183)			4.000	3,170	MON	504	6,137	04/02/2014	01/01/2044
3132A5E84	UMBS - POOL ZS4659		CF	4	1.A FE	183,585	106,791	187,052	175,156	181,273		(5,221)			3.500	2,280	MON	511	6,231	04/14/2016	04/01/2046
3132A5FC4	UMBS - POOL ZS4663		CF	4	1.A FE	182,077	106,791	184,964	173,201	179,600		(5,539)			3.500	2,220	MON	505	6,162	05/10/2016	05/01/2046
3132A8BL0	UMBS - POOL QB1843		CF	4	1.A FE	250,033	103,893	250,681	241,287	249,912		(342)			2.000	1,450	MON	402	1,609	07/30/2020	07/01/2050
3136ALE5E	FANNIE MAE 13 58 JK		CF	4	1.A FE	68,920	106,049	71,569	67,486	68,117		(385)			3.000	2,510	MON	169	2,025	11/18/2013	02/25/2043
3137AU4Y2	FREDDIE MAC 4101 QN		CF	4	1.A FE	147,414	106,316	149,842	140,940	144,301		(788)			3.500	2,700	MON	411	4,933	10/10/2013	09/15/2042
3138A4S29	UMBS - POOL AH3235		CF	4	1.A FE	29,899	105,937	31,453	29,690	29,759		(71)			3.500	3,230	MON	87	1,039	01/18/2011	02/01/2026
3138A7OK7	UMBS - POOL AH5857		CF	4	1.A FE	66,840	106,216	69,721	65,640	66,520		(744)			3.500	2,970	MON	191	2,297	09/06/2011	02/01/2041
3138EGHR8	UMBS - POOL AL0239		CF	4	1.A FE	111,493	109,743	120,957	110,218	110,829		(858)			4.000	3,720	MON	367	4,409	07/13/2011	04/01/2041
3138MF2X4	UMBS - POOL AQ0789		CF	4	1.A FE	90,811	105,071	91,444	87,031	89,030		(1,056)			2.500	1,510	MON	181	2,176	04/10/2013	11/01/2027
3138YAM28	UMBS - POOL AX8476		CF	4	1.A FE	171,050	109,400	178,059	162,759	170,230		(1,146)			3.500	2,230	MON	475	5,697	04/28/2015	11/01/2044
31397QL22	FANNIE MAE 11 19 EN		CF	4	1.A FE	25,448	101,867	24,747	24,294	24,554		(403)			4.000	2,310	MON	81	972	11/18/2013	05/25/2040
3140GPZ9X	UMBS - POOL BH1657		CF	4	1.A FE	423,482	106,141	435,936	410,711	419,159		(7,015)			3.500	2,600	MON	1,198	14,375	04/21/2017	04/01/2047
3140GYGZ6	UMBS - POOL BH9215		CF	4	1.A FE	254,358	106,156	263,071	247,814	254,358		(3,433)			3.500	2,410	MON	723	8,674	06/05/2019	01/01/2048
3140KARE8	UMBS - POOL BP3184		CF	4	1.A FE	2,658,257	106,436	2,669,200	2,507,789	2,658,257		(20,632)			3.000	1,570	MON	6,269	50,156	04/13/2020	03/01/2050
3140KFNL5	UMBS - POOL BP7594		CF	4	1.A FE	1,479,858	102,944	1,485,598	1,443,104	1,479,858					1.500	1,000	MON	1,804		12/09/2020	11/01/2035
3140KJLF0	UMBS - POOL BQ1161		CF	4	1.A FE	466,899	106,757	472,676	442,755	466,899		(393)			2.500	1,420	MON	922	3,690	08/05/2020	08/01/2050
3140KJH6	UMBS - POOL BQ1163																				

**SCHEDULE D - PART 1**  
**Showing all Long-Term BONDS Owned December 31 of Current Year**

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's Amortization/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																					
00206RHJ4	AT&T INC			1	2.B FE	281,765	119,0020	297,505	250,000	278,798		(2,967)			4.350	2.720	MS	3.625	10,875	01/27/2020	03/01/2029
00287YBZ1	ABBVIE INC			1	2.A FE	499,555	106,8980	534,492	500,000	499,649		85			2.600	2.610	MN	1,444	13,000	11/12/2019	11/21/2024
025816CA5	AMERICAN EXPRESS CO			2	2.A FE	249,445	116,0190	290,049	250,000	249,599		73			4.200	4.230	MN	1,604	10,500	11/01/2018	11/06/2025
0258MDEL9	AMERICAN EXPRESS CREDIT			2	1.G FE	954,140	113,8840	1,138,846	1,000,000	964,520		4,840			3.300	3.930	MN	5,317	33,000	10/18/2018	05/03/2027
02665WDL2	AMERICAN HONDA FINANCE			1	1.G FE	1,249,700	102,2320	1,277,906	1,250,000	1,249,728		28			1.200	1.200	JJ	7,208		07/06/2020	07/08/2025
03522AAG5	ANHEUSER-BUSCH CO/INBEV			1	2.B FE	562,860	113,0290	565,149	500,000	560,560		(2,300)			3.650	1.070	FA	7,604		10/21/2020	02/01/2026
05565EBK0	BMW US CAPITAL LLC			1	1.F FE	499,145	112,4710	562,358	500,000	499,260		115			3.900	3.930	AO	4,442	9,750	04/06/2020	04/09/2025
05723KAD2	BAKER HUGHES LLC/CO-OBL			1	1.G FE	500,000	104,2600	521,300	500,000	500,000					2.773	2.770	JD	616	13,865	12/06/2017	12/15/2022
06051GEU9	BANK OF AMERICA CORP			1	1.G FE	244,930	106,0100	265,026	250,000	247,463		1,181			3.300	3.820	JJ	3,896	8,250	10/23/2018	01/11/2023
06051GGF0	BANK OF AMERICA CORP			1	1.G FE	513,660	114,5310	572,660	500,000	509,411		(1,375)			3.824	3.470	JJ	8,551	19,120	10/10/2017	01/20/2028
06051GHG7	BANK OF AMERICA CORP			1	1.F FE	250,000	116,5380	291,347	250,000	250,000					3.970	3.970	MS	3,198	9,925	02/28/2018	03/05/2029
073730AE3	BEAM SUNTORY INC			1	2.B FE	260,513	103,0690	257,674	250,000	251,488		(1,284)			3.250	2.710	MN	1,038	8,125	04/23/2013	05/15/2022
084664BT7	BERKSHIRE HATHAWAY FIN			1	1.C FE	248,078	103,8820	259,706	250,000	249,700		211			3.000	3.090	MN	958	7,500	05/08/2012	05/15/2022
100743AL7	BOSTON GAS COMPANY			1	1.G FE	250,000	110,0000	275,001	250,000	250,000					3.001	3.000	FA	3,126	7,544	07/24/2019	08/01/2029
12189LAJ0	BURLINGTN NORTH SANTA FE			1	1.E FE	547,455	131,7920	658,962	500,000	545,295		(1,424)			4.400	3.760	MS	6,478	22,000	06/11/2019	03/15/2042
126650BZ2	CVS HEALTH CORP			1	2.B FE	251,565	103,8790	250,313	250,000	250,313		(178)			2.750	2.670	JD	573	6,875	04/17/2013	12/01/2022
17296LW9	CITIGROUP INC			1	2.A FE	493,055	117,0280	585,144	500,000	494,531		626			4.075	4.250	AO	3,849	20,375	08/09/2018	04/23/2029
17325FAS7	CITIBANK NA			1	1.E FE	249,660	109,2250	273,063	250,000	249,785		65			3.650	3.680	JJ	4,005	9,125	01/15/2019	01/23/2024
19109BAK8	COCA COLA BOTTL CO CONSL			1	2.B FE	499,875	111,4020	557,014	500,000	499,933		12			3.800	3.800	MN	1,900	19,000	11/20/2015	11/25/2025
20030NBH3	COMCAST CORP			1	1.G FE	253,018	124,9670	312,419	250,000	252,208		(139)			4.250	4.150	JJ	4,899	10,625	05/12/2014	01/15/2033
20268JAD5	COMMONSPIRIT HEALTH			1	1.F FE	250,000	113,1750	282,938	250,000	250,000					3.817	3.810	AO	2,386	10,603	08/07/2019	10/01/2049
20826FAR7	CONOCOPHILLIPS COMPANY			1	1.F FE	247,443	152,4340	381,086	250,000	247,618		40			5.950	6.020	MS	4,380	14,875	03/03/2016	03/15/2046
210518DC7	CONSUMERS ENERGY CO			1	1.E FE	997,520	117,4670	1,174,677	1,000,000	997,975		217			3.800	3.830	MN	4,856	38,000	10/29/2018	11/15/2028
24422EUY3	JOHN DEERE CAPITAL CORP			1	1.F FE	99,922	111,6810	111,682	100,000	99,932		7			2.800	2.800	JJ	1,268	2,800	07/15/2019	07/18/2029
24422EUY3	JOHN DEERE CAPITAL CORP			1	1.F FE	399,688	111,6810	446,727	400,000	399,728		28			2.800	2.800	JJ	5,071	11,200	07/15/2019	07/18/2029
25179MAV5	DEVON ENERGY CORPORATION			1	3.A FE	499,775	117,6250	588,125	500,000	499,872		22			5.850	5.850	JD	1,300	29,250	12/10/2015	12/15/2025
25470DAQ2	DISCOVERY COMMUNICATIONS			1	2.C FE	99,941	105,2180	105,219	100,000	99,975		11			2.950	2.960	MS	828		10/10/2017	03/20/2023
26441CA3	DUKE ENERGY CORP			1	2.A FE	460,455	111,2250	556,126	500,000	468,850		3,997			3.150	4.230	FA	5,950	15,750	11/07/2018	08/15/2027
26442CA2	DUKE ENERGY CAROLINAS			1	1.F FE	498,155	118,1580	590,790	500,000	498,495		160			3.950	3.990	MN	2,524	19,750	11/05/2018	11/15/2028
27409LAC7	EAST OHIO GAS CO/THE			1	1.F FE	499,190	103,6570	518,289	500,000	499,229		39			2.000	2.010	JD	444	4,972	06/25/2020	06/15/2030
29250RAW6	ENBRIDGE ENERGY PARTNERS			1	2.A FE	501,095	121,1270	605,639	500,000	500,639		(113)			5.875	5.840	AO	6,201	29,375	11/24/2015	10/15/2025
29273RAS8	ENERGY TRANSFER PARTNERS			1	2.C FE	242,130	104,6250	261,563	250,000	247,735		1,022			3.600	4.050	FA	3,750	9,000	12/10/2014	02/01/2023
29736RAQ3	ESTEE LAUDER CO INC			1	1.E FE	998,160	109,7970	1,097,975	1,000,000	998,277		117			2.600	2.620	AO	5,489	13,144	04/07/2020	04/15/2030
31428XA55	FEDEX CORP			1	2.B FE	229,863	103,5880	258,970	250,000	245,822		2,517			2.625	3.720	FA	2,734	6,563	12/03/2013	08/01/2022
31428XBR6	FEDEX CORP			1	2.B FE	249,698	118,9870	297,470	250,000	249,754		16			4.200	4.210	AO	2,158	10,500	10/15/2018	10/17/2028
337932AM9	FIRSTENERGY CORP			1	3.A FE	499,245	97,0690	485,346	500,000	485,346		(13,916)			3.400	3.400	MS	5,667	9,019	02/18/2020	03/01/2050
35137LAH8	FOX CORP			1	2.B FE	250,000	121,1590	302,898	250,000	250,000					4.709	4.700	JJ	5,101	11,773	01/15/2019	01/25/2029
375558BF9	GILEAD SCIENCES INC			1	2.A FE	248,990	113,4270	283,570	250,000	249,452		95			3.650	3.690	MS	3,042	9,125	09/09/2015	03/01/2026
375558B0X	GILEAD SCIENCES INC			1	2.A FE	249,783	100,7390	251,850	250,000	249,790		8			1.200	1.210	AO	758		09/23/2020	10/01/2027
38141GWZ3	GOLDMAN SACHS GROUP INC			1	2.A FE	534,160	118,2180	591,093	500,000	529,138		(3,456)			4.223	3.320	MN	3,519	21,115	07/10/2019	05/01/2029
38145GAH3	GOLDMAN SACHS GROUP INC			1	2.A FE	398,964	112,1800	448,720	400,000	399,348		98			3.500	3.530	MN	1,750	14,000	11/10/2016	11/16/2026
42824CBF5	HP ENTERPRISE CO			1	2.B FE	499,085	113,3520	566,765	500,000	499,217		132			4.650	4.690	AO	5,813	11,108	04/06/2020	10/01/2024
459200HP9	IBM CORP			1	1.F FE	491,155	107,8730	539,369	500,000	494,892		1,848			3.375	3.790	FA	7,031	16,875	12/10/2018	08/01/2023
46625HRY8	JPMORGAN CHASE & CO			1	1.F FE	487,040	114,9030	574,518	500,000	490,251		1,382			3.782	4.140	FA	7,879	18,910	08/09/2018	02/01/2028
46647PBT2	JPMORGAN CHASE & CO			1	1.F FE	500,000	101,1140	505,574	500,000	500,000					1.045	1.040	MN	610		11/12/2020	11/19/2026
494550BQ8	KINDER MORGAN ENER PART			1	2.B FE	234,328	106,8820	267,206	250,000	245,050		1,717			3.500	4.290	MS	2,917	8,750	12/03/2013	09/01/2023
49456BAG6	KINDER MORGAN INC/DELAWA			1	2.B FE	217,953	123,7800	309,452	250,000	223,324		1,154			5.300	6.470	JD	1,104	13,250	09/15/2015	12/01/2034
565849AL0	MARATHON OIL CORP			1	2.C FE	476,115	107,2500	536,250	500,000	487,586		35			3.850	4.450	JD	1,604	19,250	10/27/2015	06/01/2025
57636QAL8	MASTERCARD INC			1	1.E FE	1,248,188	123,6940	1,546,180	1,250,000	1,248,243		35			3.650	3.650	JD	3,802	45,625	05/28/2019	06/01/2049
582839AH9	MEAD JOHNSON NUTRITION C			1	1.G FE	249,895	115,2640	288,162	250,000	249,946		10			4.125	4.130	MN	1,318	10,313	10/29/2015	11/15/2025
6174468G7	MORGAN STANLEY			1																	

# 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	F O R E I G N	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 B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
828807CV7	SIMON PROPERTY GROUP LP			1	1.G FE	1,277,050	110.7740	1,384,683	1,250,000	1,276,297		(2,062)			3.500	2.960	MS	14,583	35,000	07/06/2020	09/01/2025
84756NAD1	SPECTRA ENERGY PARTNERS			1	2.A FE	264,915	111.4880	278,721	250,000	255,134		(1,601)			4.750	4.000	MS	3,497	11,875	02/25/2014	03/15/2024
857477BD4	STATE STREET CORP			2	1.E FE	276,903	120.6000	301,502	250,000	273,151		(2,573)			4.141	2.820	JD	805	10,353	07/10/2019	12/03/2029
883556BR2	THERMO FISHER SCIENTIFIC			1	2.A FE	730,590	111.3690	835,274	750,000	736,957		2,043			2.950	3.280	MS	6,269	22,125	10/10/2017	09/19/2026
907818DV7	UNION PACIFIC CORP			1	2.A FE	248,118	108.9500	272,377	250,000	249,335		192			3.750	3.830	MS	2,760	9,375	01/07/2014	03/15/2024
91159HHV5	US BANCORP			2	1.E FE	249,933	108.5590	271,398	250,000	249,957		13			3.375	3.380	FA	3,422	8,437	01/28/2019	02/05/2024
91324PDM1	UNITEDHEALTH GROUP INC			1	1.G FE	249,378	109.2390	273,098	250,000	249,605		118			3.500	3.550	FA	3,306	8,750	12/13/2018	02/15/2024
91324PDS8	UNITEDHEALTH GROUP INC			1	1.G FE	499,865	113.2810	566,405	500,000	499,887		13			2.875	2.870	FA	5,431	15,174	07/23/2019	08/15/2029
92343VCQ5	VERIZON COMMUNICATIONS			1	2.A FE	231,430	124.8780	312,196	250,000	234,986		738			4.400	5.000	MN	1,833	11,000	09/01/2015	11/01/2034
92343VEL4	VERIZON COMMUNICATIONS			1	2.A FE	296,000	118.6020	351,063	296,000	296,000					4.016	4.010	JD	925	11,887	02/28/2019	12/03/2029
94974BGA2	WELLS FARGO & COMPANY			2	2.A FE	726,068	109.5670	821,757	750,000	734,531		3,828			3.300	3.900	MS	7,700	24,750	09/25/2018	09/09/2024
95000U2C6	WELLS FARGO & COMPANY			1	1.F FE	249,548	108.9680	272,421	250,000	249,713		87			3.750	3.790	JJ	4,089	9,375	01/16/2019	01/24/2024
976656CG1	WISCONSIN ELECTRIC POWER			1	1.G FE	248,440	123.3870	308,468	250,000	248,641		33			4.250	4.280	JD	885	10,625	05/12/2014	06/01/2044
976826BM8	WISCONSIN POWER & LIGHT			1	1.G FE	498,540	112.6650	563,330	500,000	498,736		129			3.000	3.030	JJ	7,500	15,292	06/17/2019	07/01/2029
05565QCB2	BP CAPITAL MARKETS PLC		D	1	1.G FE	248,270	103.8820	259,705	250,000	249,646		185			2.500	2.570	MN	955	6,250	11/01/2012	11/06/2022
05574LFF9	BNP PARIBAS/BNP US MTN		D	1	1.D FE	472,018	106.1370	530,689	500,000	492,500		3,244			3.250	3.970	MS	5,326	16,250	12/05/2013	03/03/2023
191241AJ7	COCA-COLA FEMSA SAB CV		D	1	1.G FE	498,020	100.8070	504,037	500,000	498,069		49			1.850	1.880	MS	3,083		08/26/2020	09/01/2032
21685WDD6	COOPERATIVE RABOBANK UA		SD	1	1.D FE	744,165	103.8840	779,130	750,000	749,239		663			3.875	3.970	FA	11,544	29,063	02/01/2012	02/08/2022
25243YAY5	DIAGEO CAPITAL PLC		D	1	1.G FE	250,035	107.8770	269,693	250,000	250,026		(9)			3.500	3.490	MS	2,503	8,750	12/10/2018	09/18/2023
25243YBC2	DIAGEO CAPITAL PLC		D	1	1.G FE	1,026,690	102.6220	1,026,220	1,000,000	1,026,443		(247)			1.375	0.790	MS	3,514		12/11/2020	09/29/2025
35177PAW7	ORANGE SA		D	1	2.A FE	508,605	102.4980	512,491	500,000	500,737		(1,016)			4.125	3.910	MS	6,130	20,625	12/16/2011	09/14/2021
404280BA6	HSCB HOLDINGS PLC		D	1	1.F FE	493,415	107.5250	537,629	500,000	496,414		1,399			3.600	3.910	MN	1,800	18,000	10/23/2018	05/25/2023
3299999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					37,141,299	X X X	41,441,378	37,121,000	37,200,871	(34,705)	13,091			X X X	X X X	X X X	326,068	1,136,909	X X X	X X X
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>																					
36167CAA4	GCAT 19-RPL1 A1			2	1.D FM	402,263	103.3360	414,517	401,134	401,683		(708)			2.650	2.450	MON	886	10,630	08/15/2019	10/25/2068
61771QAJ0	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A			2	1.A FE	518,750	104.2610	521,309	500,000	518,750					2.500	1.470	MON	1,042		12/11/2020	12/25/2050
61771QAU5	MORGAN STANLEY RESIDENTIAL MOR 20-1 A3A			2	1.D FE	257,969	103.6990	259,248	250,000	257,969					2.500	1.610	MON	521		12/11/2020	12/25/2050
89175MAA1	TOWD POINT MORTGAGE TRUST 18-3 A1			2	1.D FM	326,901	106.5590	348,217	326,782	326,782		(37)			3.750	3.650	MON	1,021	12,254	06/22/2018	05/25/2058
89176EAA8	TOWD POINT MORTGAGE TRUST 18-1 A1			2	1.D FM	136,682	103.5660	141,648	136,770	136,682		22			3.000	2.940	MON	342	4,103	02/06/2018	01/25/2058
89177BAA3	TOWD POINT MORTGAGE TRUST 19-1 A1			2	1.D FM	356,311	108.7030	389,696	358,495	356,444		482			3.750	3.840	MON	1,120	13,436	01/24/2019	03/25/2058
3399999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					1,998,876	X X X	2,074,635	1,973,181	1,998,310	(241)				X X X	X X X	X X X	4,932	40,423	X X X	X X X
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>																					
05492JAV4	BARCLAYS COMMERCIAL MORTGAGE S 19-C5 A3			2	1.D FM	1,009,920	109.9600	1,099,600	1,000,000	1,008,792		(1,031)			2.805	2.670	MON	2,338	28,050	11/05/2019	11/15/2052
12546DA5	COSMOPOLITAN HOTEL TRUST 17-CSMO A			4	1.D FM	500,000	98.8840	494,420	500,000	500,000					1.056	1.750	MON	257		12/01/2017	11/15/2036
17325GAD8	CITIGROUP COMMERCIAL MORTGAGE 16-C3 A4			2	1.D FM	959,063	111.0910	1,110,910	1,000,000	969,455		4,457			3.154	3.710	MON	2,628	31,540	08/08/2018	11/15/2049
36197XAP9	GS MORTGAGE SECURITIES TRUST 13 GC12 AS			2	1.D FM	772,494	105.0850	788,138	750,000	755,495		(2,469)			3.375	3.010	MON	2,109	25,313	05/16/2013	06/10/2046
46639NAV3	JPMBB COMMERCIAL MORTGAGE 13 C12 B			2	1.D FM	798,017	103.9040	831,232	800,000	798,017					4.099	4.150	MON	2,733	33,344	06/14/2013	07/15/2045
46639YAO0	JP MORGAN CHASE COMMERCIAL 13 LC11 A5			2	1.D FM	514,996	104.6240	523,120	500,000	503,312		(1,666)			2.959	2.600	MON	1,233	14,799	05/02/2013	04/15/2046
46639YAV9	JP MORGAN CHASE COMMERCIAL 13 LC11 B			2	1.D FM	514,998	98.0350	490,175	500,000	503,381		(1,685)			3.498	3.130	MON	1,458	17,493	05/02/2013	04/15/2046
46640NAK4	JPMBB COMMERCIAL MORTGAGE 13 C15 B			2	1.D FM	519,023	105.6780	528,390	500,000	505,686		(2,189)			4.926	4.410	MON	2,053	24,634	01/28/2014	11/15/2045
46648KAU0	JPMBB COMMERCIAL MORTGAGE SECU 17-C7 A5			2	1.D FM	1,566,094	113.2990	1,699,485	1,500,000	1,554,464		(7,657)			3.409	2.780	MON	4,262	51,138	06/18/2019	10/15/2050
92890PAE4	WF-RBS COMMERCIAL MORTGAGE TR 13 C14 A5			2	1.D FM	772,475	105.7940	793,455	750,000	755,267		(2,501)			3.337	2.970	MON	2,086	25,027	05/22/2013	06/15/2046
92936TA04	WF-RBS COMMERCIAL MORTGAGE TR 12 C7 B			2	1.D FM	756,237	90.3490	609,856	675,000	609,856		(78,131)			4.739	3.250	MON	2,669	32,560	05/23/2013	06/15/2045
92937UAF5	WF-RBS COMMERCIAL MORTGAGE TR 13 C13 AS			2	1.D FM	257,492	105.0550	262,638	250,000	251,687		(837)			3.345	2.980	MON	697	8,363	04/17/2013	05/15/2045
92938CAF4	WF-RBS COMMERCIAL MORTGAGE TR 13 C15 AS			2	1.D FM	542,422	107.2960	536,480	500,000	513,379		(5,156)			4.358	3.200	MON	1,816	21,790	12/15/2014	08/15/2046
92939FAT6	WF-RBS COMMERCIAL MORTGAGE TR 14 C21 A4			2	1.D FM	1,009,565	106.7870	1,067,437	999,594	1,002,227		(1,294)			3.410	3.260	MON	2,841	34,121	07/18/2014	08/15/2047
95001XBA3	WELLS FARGO COMMERCIAL MORTGAG 19-C50 A			2	1.D FM	1,262,420	111.3360	1,391,700	1,250,000	1,260,276		(1,366)			3.466	3.320	MON	3,610	43,325	04/29/2019	05/15/2052
3499999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					11,755,216	X X X	12,227,036	11,474,594	11,491,294	(78,131)	(32,952)			X X X	X X X	X X X	32,790	399,494	X X X	X X X
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																					
04964KAL5	TRIUM CDO CORP -9A AR			2	1.A FE	627,056	99.9700	624,815	625,000	625,535		(857)			1.464	1.450	FMAN	814	14,455	10/10/2017	05/28/2030
12510HAD2	CAPITAL AUTOMOTIVE REIT 20-1 A4			2	1.E FE	249,853	102.3580	255,790	249,896	249,869		15			3.190	3.200	MON	354		01/15/2020	02/15/2050
12530MAA3	CF HIPPOLYTA ISSUER LLC 20-1 A1			2	1.D FE	954,247	101.7740	971,319	954,379	954,253		(17)			1.690	1.690	MON</				

# SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
55818KAR2	MADISON PARK FUNDING LTD 13-11A AR			2	1.A FE	1,001,345	99,8650	998,659	1,000,000	1,000,000					1.369	2.360	JAJO	2,662	24,591	10/10/2017	07/23/2029
68269LAA4	ONEMAIN FINANCIAL ISSUANCE TRU 20-1A A			2	1.A FE	499,962	105,4100	527,054	500,000	499,970					3.840	3.840	MON	907	11,893	04/24/2020	05/14/2032
82653EAB3	SIERRA RECEIVABLES FUNDING CO 19-1A B			2	1.F FE	210,390	102,9620	216,671	210,436	210,390		(148)			3.420	3.420	MON	220	7,197	03/12/2019	01/20/2036
88432CBB1	WIND RIVER CLO LTD 14-1A ARR			2	1.A FE	497,951	98,6840	491,402	497,951	497,951					1.273	1.970	JAJO	1,298	11,998	05/17/2018	07/18/2031
88433RAC6	WIND RIVER CLO LTD 17-2A A			2	1.A FE	700,816	99,8130	698,697	700,000	700,000					1.454	2.370	JAJO	2,056	17,925	10/10/2017	07/20/2030
92347YAC8	VERIZON OWNER TRUST 19-A B			2	1.B FE	499,847	103,6300	518,151	500,000	499,931		45			3.020	3.020	MON	461	15,100	03/05/2019	09/20/2023
92348AAD7	VERIZON OWNER TRUST 19-C C			2	1.F FE	249,960	103,1070	257,770	250,000	249,974		12			2.160	2.160	MON	165	5,400	10/01/2019	04/22/2024
92349FAC7	VERIZON OWNER TRUST 18-1A B			2	1.A FE	249,979	101,2890	253,224	250,000	249,997		6			3.050	3.050	MON	233	7,625	03/06/2018	09/20/2022
92349FAD5	VERIZON OWNER TRUST 18-1A C			2	1.C FE	249,963	101,3970	253,493	250,000	249,993		9			3.200	3.200	MON	244	8,000	03/06/2018	09/20/2022
92912VAY1	VOYA CLO LTD 14-2A A1RR			2	1.A FE	645,929	99,3320	641,616	645,929	645,929					1.243	1.340	JAJO	1,643	9,930	02/18/2020	04/17/2030
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						12,355,882	X X X	12,526,923	12,350,473	12,350,552		(904)			X X X	X X X	X X X	22,970	279,912	X X X	X X X
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						63,251,273	X X X	68,269,972	62,919,248	63,041,027		(112,836)			X X X	X X X	X X X	386,760	1,856,738	X X X	X X X
<b>Hybrid Securities - Issuer Obligations</b>																					
064058AH3	BANK OF NY MELLON CORP			2	2.A FE	50,000	109,9160	54,958	50,000	50,000					4.700	4.700	MS	659	790	05/12/2020	12/20/2049
172967MG3	CITIGROUP INC			2	3.A FE	128,573	103,6250	129,531	125,000	127,980		(592)			5.000	4.290	MS	1,892	6,250	03/06/2020	01/01/9999
25746UD8	DOMINION ENERGY INC			2	2.C FE	123,125	105,0000	131,250	125,000	123,420		295			4.650	5.000	JD	258	5,845	03/09/2020	01/01/9999
26441CBG9	DUKE ENERGY CORP			2	2.C FE	100,000	108,0000	135,000	125,000	103,576		3,576			4.875	10.580	MS	1,777	3,047	03/18/2020	01/01/9999
38144GAB7	GOLDMAN SACHS GROUP INC			2	3.A FE	127,213	106,3750	132,969	125,000	126,908		(304)			4.950	4.530	FA	2,423	4,555	03/06/2020	02/10/2049
48128BAF8	JPMORGAN CHASE & CO			2	2.B FE	128,663	105,0000	131,250	125,000	128,042		(620)			5.000	4.260	FA	2,604	3,125	03/06/2020	01/01/9999
65473PA60	NISOURCE INC			2	3.A FE	126,563	102,5000	128,125	125,000	126,210		(352)			5.650	5.220	JD	314	7,063	03/10/2020	01/01/9999
89832QAD1	TRUIST FINANCIAL CORP			2	2.B FE	46,750	104,9700	52,485	50,000	47,264		514			4.800	6.500	MS	800	1,200	03/12/2020	01/01/9999
290876AD3	EMERA INC		A	2	3.A FE	112,500	116,1250	145,156	125,000	113,743		1,242			6.750	8.860	JD	375	8,438	03/18/2020	06/15/2076
4299999 Subtotal - Hybrid Securities - Issuer Obligations						943,387	X X X	1,040,724	975,000	947,143		3,759			X X X	X X X	X X X	11,102	40,313	X X X	X X X
4899999 Subtotal - Hybrid Securities						943,387	X X X	1,040,724	975,000	947,143		3,759			X X X	X X X	X X X	11,102	40,313	X X X	X X X
7699999 Subtotals - Issuer Obligations						57,365,717	X X X	62,656,192	56,286,000	56,989,391		(34,705)	(89,077)		X X X	X X X	X X X	518,795	1,800,617	X X X	X X X
7799999 Subtotals - Residential Mortgage-Backed Securities						15,442,911	X X X	15,745,008	14,894,668	15,387,106		(113,768)			X X X	X X X	X X X	35,090	287,754	X X X	X X X
7899999 Subtotals - Commercial Mortgage-Backed Securities						11,755,216	X X X	12,227,036	11,474,594	11,491,294		(78,131)	(32,952)		X X X	X X X	X X X	32,790	399,494	X X X	X X X
7999999 Subtotals - Other Loan-Backed and Structured Securities						12,355,882	X X X	12,526,923	12,350,473	12,350,552		(904)			X X X	X X X	X X X	22,970	279,912	X X X	X X X
8399999 Grand Total - Bonds						96,919,726	X X X	103,155,159	95,005,735	96,218,343		(112,836)	(236,701)		X X X	X X X	X X X	609,645	2,767,777	X X X	X X X

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	27,896,007	1B	4,252,270	1C	4,300,558	1D	19,549,861	1E	6,432,100	1F	8,485,889	1G	9,791,947
2A	8,513,822	2B	4,225,413	2C	1,062,292								
3A	1,480,059	3B		3C	228,125								
4A		4B		4C									
5A		5B		5C									
6													

E10.4

## SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	21 Date Acquired		
		3 Code	4 For- eign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization) Accretion	17 Current Year's Other-Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.				
<b>Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>																						
020002838	ALLSTATE CORP 5.10%			4,256,000	25.00		118,955	27,950	118,955	75,800										2.B FE	03/19/2020	
060505229	BANK OF AMERICA CORP 6.00%			4,000,000	25.00		111,160	27,790	111,160	104,400										2.C FE	03/11/2020	
14040H782	CAPITAL ONE FINANCIAL CO 4.800%			5,733,000	25.00	17.987	103,122	26,000	149,058	103,122										3.A FE	03/25/2020	
59156R850	METLIFE INC 4.750%			4,800,000	25.00		130,560	27,200	130,560	103,026										2.B FE	04/07/2020	
61761J406	MORGAN STANLEY 6.375%			5,000,000	25.00		143,500	28,700	143,500	124,950										2.C FE	03/18/2020	
89832Q695	TRUIST FINANCIAL CORP 4.75%			3,000,000	25.00		83,010	27,670	83,010	76,860										2.B FE	08/12/2020	
94988U128	WELLS FARGO & COMPANY 4.700%			2,000,000	25.00		52,080	26,040	52,080	50,080										2.B FE	10/22/2020	
8499999 Subtotal - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							742,387	X X X	788,323	638,238	3,349	26,999	104,149				104,149			X X X	X X X	
<b>Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred</b>																						
125896845	CMS ENERGY CORP 5.875% 03/01/79			3,000,000	25.00		74,670	28,070	84,210	74,670										2.C FE	03/12/2020	
125896852	CMS ENERGY CORP 5.875% 10/15/78			1,863,000	25.00		47,381	28,400	52,909	47,381										2.C FE	03/09/2020	
29364D100	ENTERGY ARKANSAS INC 4.875% 09/01/6			4,000,000	25.00		93,754	26,330	105,320	93,754										1.F FE	03/18/2020	
8599999 Subtotal - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							215,805	X X X	242,439	215,805	684	9,013								X X X	X X X	
8999999 Total Preferred Stocks							958,192	X X X	1,030,762	854,043	4,033	36,012	104,149					104,149			X X X	X X X

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1B	1C	1D	1E	1F	1G
2A	2B	2C	2D	2E	2F	2G
3A	3B	3C	3D	3E	3F	3G
4A	4B	4C	4D	4E	4F	4G
5A	5B	5C	5D	5E	5F	5G
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 B./A.C.V. (Col. 13-14)	Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
<b>Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>																	
00191U102	ASGN INC			266.000	22,219	83.530	22,219	18,882				3,341		3,341		04/02/2019	
00206R102	AT&T INC			1,709.000	49,151	28.760	49,151	50,203		889		(1,052)		(1,052)		09/04/2020	
002824100	ABBOTT LABORATORIES			1,812.000	198,396	109.490	198,396	172,318		1,826		24,446		24,446		10/13/2020	
00287Y109	ABBVIE INC			735.000	78,755	107.150	78,755	61,907		1,735		16,848		16,848		04/27/2020	
00507V109	ACTIVISION BLIZZARD INC			723.000	67,131	92.850	67,131	54,966				12,164		12,164		06/30/2020	
006739106	ADDUS HOMECARE CORP			224.000	26,228	117.090	26,228	14,755				4,451		4,451		04/02/2019	
008492100	AGREE REALTY CORP			272.000	18,110	66.580	18,110	16,851	169	645		(976)		(976)		04/02/2019	
011642105	ALARMCOM HOLDINGS INC			244.000	25,242	103.450	25,242	15,367				14,757		14,757		04/02/2019	
015351109	ALEXION PHARMACEUTICALS INC			481.000	75,151	156.240	75,151	59,557				15,595		15,595		10/13/2020	
02079K107	ALPHABET INC - CL C			81.000	141,902	1,751.880	141,902	109,945				24,766		24,766		09/04/2020	
02079K305	ALPHABET INC - CL A			85.000	148,974	1,752.640	148,974	100,445				35,126		35,126		01/31/2018	
023135106	AMAZON.COM INC			78.000	254,041	3,256.930	254,041	141,808				109,909		109,909		05/30/2019	
02361E108	AMERESCO INC-CL A			540.000	28,210	52.240	28,210	11,391				16,818		16,818		05/27/2020	
03027X100	AMERICAN TOWER CORP			231.000	51,850	224.460	51,850	58,226	280	517		(6,376)		(6,376)		04/27/2020	
03076C106	AMERIPRISE FINANCIAL INC			794.000	154,298	194.330	154,298	125,402		2,116		21,296		21,296		10/13/2020	
03076K108	AMERIS BANCORP			781.000	29,733	38.070	29,733	28,428	117	338		(1,801)		(1,801)		11/10/2020	
031100100	AMETEK INC			539.000	65,187	120.940	65,187	45,123		388		11,427		11,427		05/30/2019	
036752103	ANTHEM INC			190.000	61,007	321.090	61,007	47,440		722		3,621		3,621		01/18/2018	
037833100	APPLE INC			3,493.000	463,486	132.690	463,486	244,998		2,553		201,341		201,341		10/13/2020	
038222105	APPLIED MATERIALS INC			1,017.000	87,767	86.300	87,767	40,769		671		46,998		46,998		03/23/2020	
039483102	ARCHER-DANIELS-MIDLAND CO			1,747.000	88,066	50.410	88,066	71,432		2,516		7,093		7,093		07/26/2019	
039653100	ARCOSA INC			473.000	25,982	54.930	25,982	17,510		95		4,910		4,910		07/25/2019	
05368V106	AVIENT CORP			576.000	23,201	40.280	23,201	14,816	122	233		8,385		8,385		05/27/2020	
05465C100	AXOS FINANCIAL INC			965.000	36,216	37.530	36,216	26,218				11,912		11,912		07/28/2020	
05550J101	BJS WHOLESALE CLUB HOLDINGS			519.000	19,348	37.280	19,348	14,122				5,226		5,226		05/08/2020	
060505104	BANK OF AMERICA CORP			4,997.000	151,459	30.310	151,459	137,107		3,151		5,125		5,125		04/27/2020	
075887109	BECTON DICKINSON & CO			265.000	66,308	250.220	66,308	66,543		848		(5,764)		(5,764)		04/01/2019	
079823100	BELLRING BRANDS INC-CLASS A			672.000	16,336	24.310	16,336	13,645				2,691		2,691		05/27/2020	
090672106	BIOTELEMETRY INC			367.000	26,453	72.080	26,453	18,550				9,461		9,461		12/05/2019	
09247X101	BLACKROCK INC			307.000	221,513	721.540	221,513	159,638		4,458		67,184		67,184		10/17/2018	
101137107	BOSTON SCIENTIFIC CORP			1,693.000	60,863	35.950	60,863	42,658				18,205		18,205		03/23/2020	
11135F101	BROADCOM INC			403.000	176,454	437.850	176,454	110,348		4,178		49,084		49,084		06/30/2020	
131193104	CALLAWAY GOLF COMPANY			896.000	21,513	24.010	21,513	17,658		18		2,518		2,518		04/02/2019	
165303108	CHESAPEAKE UTILITIES CORP			223.000	24,131	108.210	24,131	22,096	98	84		2,035		2,035		11/10/2020	
166764100	CHEVRON CORP			1,049.000	88,588	84.450	88,588	138,166		5,413		(37,827)		(37,827)		01/18/2018	
17275R102	CISCO SYSTEMS INC			2,845.000	127,314	44.750	127,314	119,867		2,937		(1,672)		(1,672)		09/04/2020	
172967424	CITIGROUP INC			3,609.000	222,531	61.660	222,531	227,910		5,245		(9,226)		(9,226)		10/13/2020	
191216100	COCA-COLA CO/THE			1,288.000	70,634	54.840	70,634	64,689		2,112		(657)		(657)		09/11/2019	
20030N101	COMCAST CORP - CL A			2,518.000	131,943	52.400	131,943	91,896		2,266		18,709		18,709		10/17/2018	
20825C104	CONOCOPHILLIPS			1,279.000	51,147	39.990	51,147	52,657		1,087		(1,510)		(1,510)		06/30/2020	
21036P108	CONSTELLATION BRANDS INC			250.000	54,763	219.050	54,763	49,484		750		7,325		7,325		03/22/2019	
217204106	COPART INC			569.000	72,405	127.250	72,405	66,769				5,636		5,636		10/13/2020	
22160K105	COSTCO WHOLESALE CORPORATION			204.000	76,863	376.780	76,863	60,111		2,576		17,020		17,020		03/23/2020	
229050307	CRYOPORT INC			251.000	11,014	43.880	11,014	5,972				5,041		5,041		05/27/2020	
229669106	CUBIC CORP			372.000	23,079	62.040	23,079	21,532		100		(569)		(569)		04/02/2019	
23291C103	DMC GLOBAL INC			387.000	16,738	43.250	16,738	18,195		97		(654)		(654)		12/05/2019	
235825205	DANA HOLDING CORP			1,113.000	21,726	19.520	21,726	17,908				3,818		3,818		11/10/2020	
235851102	DANAHER CORP			483.000	107,294	222.140	107,294	48,851	87	343		33,163		33,163		01/31/2018	
237266101	DARLING INTERNATIONAL INC			452.000	26,071	57.680	26,071	9,503				13,379		13,379		04/02/2019	
243537107	DECKERS OUTDOOR CORP			77.000	22,082	286.780	22,082	19,410				2,672		2,672		11/10/2020	
254687106	WALT DISNEY CO/THE			1,412.000	255,826	181.180	255,826	195,570		692		60,182		60,182		10/13/2020	
256677105	DOLLAR GENERAL CORP			247.000	51,944	210.300	51,944	46,571		178		5,373		5,373		06/30/2020	
260003108	DOVER CORP			504.000	63,630	126.250	63,630	54,925		249		8,705		8,705		09/04/2020	
26614N102	DUPONT DE NEMOURS INC			2,068.000	147,055	71.110	147,055	120,517		620		26,538		26,538		10/13/2020	
26875P101	EOG RESOURCES INC			610.000	30,421	49.870	30,421	23,597		229		6,824		6,824		10/13/2020	
27616P103	EASTERLY GOVERNMENT PROPERTI			898.000	20,340	22.650	20,340	16,779		934		(970)		(970)		05/24/2019	

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## 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 B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
277432100	EASTMAN CHEMICAL COMPANY			1,021,000	102,386		102,386	73,850	704	2,322		27,181		27,181		04/27/2020	
281020107	EDISON INTERNATIONAL			1,339,000	84,116		84,116	84,821	887	2,363		(3,777)		(3,777)		09/04/2020	
28238P109	EHEALTH INC			227,000	16,028		16,028	19,610				(5,782)		(5,782)		07/25/2019	
29261A100	ENCOMPASS HEALTH CORP			751,000	62,100		62,100	56,621	210	841		10,078		10,078		10/17/2018	
29355X107	ENPRO INDUSTRIES INC			371,000	28,018		28,018	27,317				3,205		3,205		04/02/2019	
29358P101	ENSIGN GROUP INC/THE			445,000	32,449		32,449	16,118	23	89		12,260		12,260		04/02/2019	
29444U700	EQUINIX INC			87,000	62,134		62,134	42,221		926		11,352		11,352		05/30/2019	
30214U102	EXPONENT INC			333,000	29,980		29,980	27,230				2,750		2,750		07/28/2020	
302491303	FMC CORP			502,000	57,695		114,930	49,987	241	221		7,708		7,708		06/30/2020	
302520101	FNB CORP			7,194,000	68,343		68,343	96,169		3,453		(21,955)		(21,955)		01/27/2020	
30303M102	FACEBOOK INC-A			285,000	77,851		273,160	53,527				19,354		19,354		01/31/2018	
31620R303	FNF GROUP			1,968,000	76,929		39,090	81,133		2,657		(12,320)		(12,320)		05/31/2019	
31847R102	FIRST AMERICAN FINANCIAL			878,000	45,331		51,630	44,211		1,563		(5,874)		(5,874)		02/07/2019	
32026V104	FIRST FOUNDATION INC			1,240,000	24,800		20,000	19,547		74		5,253		5,253		11/10/2020	
337930705	FLAGSTAR BANCORP INC			671,000	27,350		40,760	22,031		124		2,344		2,344		07/28/2020	
339041105	FLEETCOR TECHNOLOGIES INC			197,000	53,748		272,830	53,748		49,319		4,429		4,429		10/13/2020	
359694106	HB FULLER CO			490,000	25,421		51,880	22,220		80		3,201		3,201		07/28/2020	
36251C103	GMS INC			689,000	21,001		30,480	21,001		20,335		2,343		2,343		12/05/2019	
369550108	GENERAL DYNAMICS CORP			531,000	79,023		148,820	79,023		73,821		5,202		5,202		09/04/2020	
37045V100	GENERAL MOTORS CO			1,679,000	41,640		69,914	69,914		69,195		8,462		8,462		11/20/2019	
374689107	GIBRALTAR INDUSTRIES INC			341,000	24,532		71,940	24,532		13,757		7,332		7,332		04/02/2019	
379890106	GLU MOBILE INC			1,928,000	17,371		9,010	17,371		15,425		1,947		1,947		11/10/2020	
40425J101	HMS HOLDINGS CORP			545,000	20,029		36,750	20,029		18,764		3,897		3,897		07/25/2019	
41068X100	HANNON ARMSTRONG SUSTAINABLE			520,000	32,984		63,430	32,984	177	177		15,060		15,060		07/28/2020	
416515104	HARTFORD FINANCIAL SVCS GRP			1,196,000	58,580		48,980	58,580	389	1,525		(14,101)		(14,101)		11/20/2019	
437076102	HOME DEPOT INC			695,000	184,606		265,620	184,606		191,997		1,043		(7,391)		10/13/2020	
438516106	HONEYWELL INTERNATIONAL INC			1,031,000	219,294		212,700	219,294		169,448		37,617		37,617		09/04/2020	
443510607	HUBBELL INC			435,000	68,204		156,790	68,204		54,191		3,902		3,902		10/17/2018	
444859102	HUMANA INC			166,000	68,105		410,270	68,105	104	311		30,497		30,497		03/23/2020	
447011107	HUNTSMAN CORP			3,086,000	25,140		77,582	66,034		2,006		11,548		11,548		01/27/2020	
45688C107	INGEVITY CORP			257,000	19,463		75,730	19,463		20,853		(1,057)		(1,057)		05/27/2020	
45866F104	INTERCONTINENTAL EXCHANGE INC			713,000	82,202		115,290	82,202		52,781		16,214		16,214		01/31/2018	
46187W107	INVITATION HOMES INC			2,518,000	74,785		29,700	74,785		61,047		(680)		(680)		04/01/2019	
46269C102	IRIDIUM COMMUNICATIONS INC			653,000	25,679		39,325	25,679		15,242		10,438		10,438		05/27/2020	
46284V101	IRON MOUNTAIN INC			1,743,000	51,384		29,480	51,384	1,078	1,078		(990)		(990)		09/04/2020	
465741106	ITRON INC			315,000	30,209		95,900	30,209		17,272		5,705		5,705		04/21/2020	
46625H100	JP MORGAN CHASE & COMPANY			807,000	102,545		127,070	102,545		91,496		(9,950)		(9,950)		01/18/2018	
469814107	JACOBS ENGINEERING GROUP INC			440,000	47,942		108,960	47,942		33,060		8,417		8,417		05/30/2019	
49338L103	KEYSIGHT TECHNOLOGIES INC			532,000	70,272		132,090	70,272		55,133		15,673		15,673		12/04/2019	
50060P106	KOPPERS HOLDINGS INC			502,000	15,642		31,160	15,642		18,453		(3,544)		(3,544)		12/05/2019	
50077B207	KRATOS DEFENSE & SECURITY			887,000	24,330		27,430	24,330		16,408		7,923		7,923		07/28/2020	
50187A107	LHC GROUP INC			129,000	27,518		213,320	27,518		13,930		9,747		9,747		04/02/2019	
501889208	LKQ CORP			1,323,000	46,623		35,240	46,623		34,406		(609)		(609)		05/30/2019	
50189K103	LCI INDUSTRIES			216,000	28,011		129,680	28,011		16,281		4,871		4,871		04/02/2019	
502431109	L3 HARRIS TECHNOLOGIES INC			728,000	137,607		189,020	137,607		148,551		(4,240)		(4,240)		10/13/2020	
512807108	LAM RESEARCH CORP			424,000	200,242		472,270	200,242	551	1,338		70,052		70,052		06/30/2020	
526057104	LENMAR CORP-A			790,000	60,222		76,230	60,222		48,520		11,701		11,701		06/30/2020	
536797103	LITHIA MOTORS INC-CL A			89,000	26,048		292,670	26,048		8,347		12,965		12,965		04/02/2019	
538146101	LIVEPERSON INC			565,000	35,160		62,230	35,160		15,746		14,255		14,255		04/02/2019	
539830109	LOCKHEED MARTIN CORPORATION			182,000	64,606		354,980	64,606		57,451		(6,261)		(6,261)		09/11/2019	
550021109	LULULEMON ATHLETICA INC			38,000	13,225		348,030	13,225		12,120		1,106		1,106		06/11/2020	
56585A102	MARATHON PETROLEUM CORP			1,203,000	49,756		41,360	49,756		35,296		4,936	27,662	(22,726)		05/30/2019	
57636Q104	MASTERCARD INC-CLASS A			309,000	110,294		356,940	110,294		78,827		18,030		18,030		05/30/2019	
580135101	MCDONALDS CORP			450,000	96,561		214,580	96,561		75,245		7,636		7,636		10/17/2018	
58933Y105	MERCK & CO INC			1,788,000	146,258		81,800	146,258	1,162	4,363		(16,360)		(16,360)		09/04/2019	
594918104	MICROSOFT CORP			1,915,000	425,934		222,420	425,934		282,278		123,939		123,939		12/05/2019	
609207105	MONDELEZ INTERNATIONAL INC			2,671,000	156,173		58,470	156,173		127,594		9,055		9,055		05/30/2019	
617446448	MORGAN STANLEY			3,383,000	231,837		68,530	231,837		152,692		62,448		62,448		10/13/2020	

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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	For- eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation Modifier and SVO Administrative Symbol
629377508	NRG ENERGY INC			3,723,000	139,799	37.550	139,799	123,048		2,073		16,751		16,751		10/13/2020	
63845R107	NATIONAL VISION HOLDINGS INC			489,000	22,147	45.290	22,147	9,939				12,208		12,208		03/27/2020	
64049M209	NEOGENOMICS INC			692,000	37,257	53.840	37,257	13,990				17,016		17,016		04/02/2019	
65339F101	NEXTERA ENERGY INC			2,508,000	193,492	77.150	193,492	142,793		3,511		41,658		41,658		12/05/2019	
65341D102	NEXPOINT RESIDENTIAL			508,000	21,493	42.310	21,493	16,644		491		4,849		4,849		05/27/2020	
666807102	NORTHROP GRUMMAN CORP			196,000	59,725	304.720	59,725	60,677		465		(952)		(952)		10/13/2020	
683344105	ONTO INNOVATION INC			433,000	20,589	47.550	20,589	14,241				4,767		4,767		10/28/2019	
71375U101	PERFICIENT INC			572,000	27,256	47.650	27,256	20,324				904		904		07/25/2019	
718172109	PHILIP MORRIS INTERNATIONAL INC			2,317,000	191,824	82.790	191,824	188,050	2,780	9,507		1,053		1,053		04/27/2020	
742718109	PROCTER & GAMBLE CO/THE			896,000	124,669	139.140	124,669	105,829		1,417		18,840		18,840		04/27/2020	
74340W103	PROLOGIS INC			1,376,000	137,132	99.660	137,132	125,482		3,029		14,476		14,476		12/05/2019	
74736A103	QTS REALTY TRUST INC-CL A			281,000	17,388	61.880	17,388	14,960	132	520		2,138		2,138		12/05/2019	
74762E102	QUANTA SERVICES INC			1,051,000	75,693	72.020	75,693	37,388	63	210		32,907		32,907		05/30/2019	
74874Q100	QUINSTREET INC			1,023,000	21,933	21.440	21,933	16,233				6,271		6,271		12/05/2019	
749397105	R1 RCM INC			1,138,000	27,335	24.020	27,335	22,135				5,200		5,200		11/10/2020	
750236101	RADIAN GROUP INC			883,000	17,881	20.250	17,881	16,669		110		1,211		1,211		11/10/2020	
75513E101	RAYTHEON TECHNOLOGIES CORP			1,468,000	104,977	71.510	104,977	108,206		1,502		(3,230)		(3,230)		09/04/2020	
75972A301	RENEWABLE ENERGY GROUP INC			250,000	17,705	70.820	17,705	6,952				10,753		10,753		07/28/2020	
76680R206	RINGCENTRAL INC - CLASS A			194,000	73,520	378.970	73,520	55,225				18,295		18,295		06/30/2020	
78463M107	SPS COMMERCE INC			307,000	33,337	108.590	33,337	17,194				16,323		16,323		12/05/2019	
78486Q101	SVB FINANCIAL GROUP			142,000	55,072	387.830	55,072	30,292				19,424		19,424		05/30/2019	
79466L302	SALESFORCE.COM INC			404,000	89,902	222.530	89,902	63,037				24,196		24,196		12/04/2019	
816850101	SEMTECH CORP			343,000	24,727	72.090	24,727	15,186				6,582		6,582		04/02/2019	
816851109	SEMPRA ENERGY			325,000	41,408	127.410	41,408	42,870	340	1,333		(7,823)		(7,823)		05/30/2019	
81762P102	SERVICENOW INC			126,000	69,354	550.430	69,354	65,730				3,624		3,624		10/13/2020	
82900L102	SIMPLY GOOD FOODS CO/THE			653,000	20,478	31.360	20,478	14,349				1,841		1,841		04/04/2019	
830879102	SKYWEST INC			412,000	16,608	40.310	16,608	22,301				(10,020)		(10,020)		04/02/2019	
85254J102	STAG INDUSTRIAL INC			508,000	15,911	31.320	15,911	12,517	61	488		3,394		3,394		04/21/2020	
860897107	STITCH FIX INC-CLASS A			753,000	44,216	58.720	44,216	17,604				26,612		26,612		07/28/2020	
86745K104	SUNNOVA ENERGY INTERNATIONAL			891,000	40,211	45.130	40,211	9,033				31,177		31,177		04/21/2020	
87165B103	SYNCHRONY FINANCIAL			3,413,000	118,465	34.710	118,465	110,714		3,003		(4,437)		(4,437)		09/04/2019	
872590104	T-MOBILE US INC			503,000	67,830	134.850	67,830	38,987				28,384		28,384		09/04/2019	
87266J104	TPI COMPOSITES INC			608,000	32,090	52.780	32,090	10,622				20,836		20,836		12/05/2019	
873379101	TABULA RASA HEALTHCARE INC			357,000	15,294	42.840	15,294	15,112				(2,085)		(2,085)		12/05/2019	
874054109	TAKE-TWO INTERACTIVE SOFTWARE			452,000	93,921	207.790	93,921	58,269				38,583		38,583		11/01/2018	
87612E106	TARGET CORP			760,000	134,163	176.530	134,163	87,449			2,037	46,714		46,714		01/27/2020	
879369106	TELEFLEX INC			151,000	62,147	411.570	62,147	54,595				7,552		7,552		06/30/2020	
883556102	THERMO FISHER SCIENTIFIC INC			393,000	183,052	465.780	183,052	118,177	86	334		55,378		55,378		12/04/2019	
887389104	TIMKEN CO			1,115,000	86,256	77.360	86,256	52,578		1,260		23,471		23,471		08/02/2018	
90385V107	ULTRA CLEAN HOLDINGS INC			776,000	24,172	31.150	24,172	11,927				5,960		5,960		07/25/2019	
91324P102	UNITEDHEALTH GROUP INC			301,000	105,555	350.680	105,555	71,567		1,454		17,067		17,067		01/31/2018	
91913Y100	VALERO ENERGY CORP			896,000	50,687	56.570	50,687	75,310		3,512		(33,224)		(33,224)		07/26/2019	
92343V104	VERIZON COMMUNICATIONS			841,000	49,409	58.750	49,409	43,834		2,079		(2,229)		(2,229)		01/18/2018	
923451108	VERITEX HOLDINGS INC			1,046,000	26,840	25.660	26,840	25,082		560		(2,386)		(2,386)		11/10/2020	
92532F100	VERTEX PHARMACEUTICALS INC			233,000	55,067	236.340	55,067	66,228				(11,160)		(11,160)		06/30/2020	
92826C839	VISA INC-CLASS A SHARES			532,000	116,364	218.730	116,364	86,688		649		16,402		16,402		05/30/2019	
92827P102	VIRTUSA CORP			401,000	20,503	51.130	20,503	20,856				2,326		2,326		04/02/2019	
92840M102	VISTRA ENERGY CORP			3,206,000	63,030	19.660	63,030	74,590		1,436		(5,289)		(5,289)		09/04/2020	
931142103	WAL-MART STORES INC			485,000	69,913	144.150	69,913	57,878	262	262		12,035		12,035		06/30/2020	
971378104	WILLSCOT MOBILE MINI HOLDINGS CORP			1,055,000	24,444	23.170	24,444	15,502				8,942		8,942		07/01/2020	
974155103	WINGSTOP INC			215,000	28,498	132.550	28,498	28,578		1,135		(80)		(80)		07/28/2020	
98390M103	XPERI HOLDING CORP			826,000	17,263	20.900	17,263	18,668		413		1,982		1,982		04/02/2019	
98585X104	YETI HOLDINGS INC			606,000	41,493	68.470	41,493	20,860				20,633		20,633		07/28/2020	
008474108	AGNICO-EAGLE MINES LTD			285,000	20,095	70.510	20,095	11,496		214		8,599		8,599		03/20/2020	
064149107	BANK OF NOVA SCOTIA			350,000	18,914	54.040	18,914	21,276		936		(858)		(858)		10/11/2018	
112585104	BROOKFIELD ASSET MANAGE-CL A			544,000	22,451	41.270	22,451	18,974		65		1,489		1,489		10/03/2019	
136385101	CANADIAN NATURAL RESOURCES LTD			541,000	13,011	24.050	13,011	16,653				(4,490)		(4,490)		10/11/2018	
13645T100	CANADIAN PACIFIC RAILWAY LTD			72,000	24,962	346.690	24,962	13,451		184		6,605		6,605		10/11/2018	

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## SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
		3 Code	4 For- eign			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 13-14)	16 Total Foreign Exchange Change in B./A.C.V.			
706327103	PEMBINA PIPELINE CORP			371.000	8.778	23.660	8.778	12.110		695			(4,971)		(4,971)		10/11/2018	
76131D103	RESTAURANT BRANDS INTERN			224.000	13.689	61.110	13.689	13,091	116	461			(596)		(596)		10/11/2018	
780087102	ROYAL BANK OF CANADA			333.000	27.326	82.060	27.326	22,971		276			4,355		4,355		07/29/2020	
82509L107	SHOPIFY INC - A			24.000	27.167	1,131.950	27.167	26,219					948		948		07/29/2020	
891160509	TORONTO-DOMINION BANK			595.000	33.570	56.420	33.570	34,739		1,375			173		173		10/11/2018	
94106B101	WASTE CONNECTIONS INC			223.000	22.873	102.570	22.873	16,478		170			2,627		2,627		10/11/2018	
03524A108	ANHEUSER-BUSCH INBEV SPN ADR		C	322.000	22.511	69.910	22.511	29,038		183			(1,523)		(1,523)		03/10/2020	
046353108	ASTRAZENECA PLC-SPONS ADR		C	594.000	29.694	49.990	29.694	24,412		551			1,295		1,295		03/10/2020	
055622104	BP PLC-SPONS ADR		C	882.000	18.099	20.520	18.099	15,400		1,667			5,416	20,604	(15,188)		10/11/2018	
110448107	BRITISH AMERICAN TOB-SP ADR		C	562.000	21.069	37.490	21.069	30,750	381	1,505			(2,793)		(2,793)		10/11/2018	
12626K203	CRH PLC-SPONSORED ADR		C	564.000	24.015	42.580	24.015	14,854		512			1,269		1,269		01/03/2019	
225401108	CREDIT SUISSE GROUP-SPON ADR		C	1,428.000	18.278	12.800	18.278	24,414		204			(817)		(817)		10/11/2018	
344419106	FOMENTO ECONOMICO MEXICANO SAB		C	200.000	15.154	75.770	15.154	18,356		293			(3,748)		(3,748)		10/11/2018	
358029106	FRESENIUS MEDICAL CARE AG-ADR		C	275.000	11.429	41.560	11.429	14,144		197			1,301		1,301		10/11/2018	
372303206	GENMAB A/S -SP ADR		C	439.000	17.850	40.660	17.850	9,566					8,283		8,283		03/10/2020	
456837103	ING GROEP N.V.-SPONSORED ADR		C	2,298.000	21.693	9.440	21.693	15,856					11,762	13,315	(1,553)		06/11/2020	
48241A105	KB FININCIAL GROUP INC		C	289.000	11.444	39.600	11.444	16,104		516			(512)		(512)		10/11/2018	
500472303	KONINKLIJKE PHILIPS NVR- NY		C	378.000	20.476	54.170	20.476	14,616					2,397		2,397		10/11/2018	
606822104	MITSUBISHI UFJ FINL GRP-ADR		C	4,023.000	17.822	4.430	17.822	27,214		949			(4,023)		(4,023)		10/11/2018	
636274409	NATIONAL GRID PLC - SPON ADR		C	302.000	17.827	59.030	17.827	18,004	341				(177)		(177)		07/29/2020	
66987V109	NOVARTIS AG-ADR		C	517.000	48.820	94.430	48.820	38,262		1,596			(134)		(134)		12/23/2019	
67103X102	OFG BANCORP		C	1,129.000	20.932	18.540	20.932	20,475	79	316			(5,724)		(5,724)		04/02/2019	
684060106	ORANGE SA - SPONS ADR		C	997.000	11.824	11.860	11.824	16,786		708			(2,722)		(2,722)		10/11/2018	
686330101	ORIX - SPONSORED ADR		C	216.000	16.703	77.330	16.703	18,779		776			(1,313)		(1,313)		10/11/2018	
693483109	POSCO-ADR		C	207.000	12.898	62.310	12.898	7,667		322			10,040	7,620	2,420		10/11/2018	
74435K204	PRUDENTIAL PLC-ADR		C	565.000	20.865	36.930	20.865	27,607		354			(655)		(655)		10/11/2018	
767204100	RIO TINTO PLC-SPON ADR		C	227.000	17.075	75.220	17.075	11,321		876			3,600		3,600		10/11/2018	
780259107	ROYAL DUTCH SHELL PLC - ADR B		C	265.000	8.907	33.610	8.907	6,418		507			3,905	10,890	(6,985)		10/11/2018	
780259206	ROYAL DUTCH SHELL PLC - ADR A		C	578.000	20.311	35.140	20.311	14,548		1,106			8,721	22,500	(13,779)		10/11/2018	
80105N105	SANOFI - ADR		C	753.000	36.588	48.590	36.588	32,540		1,280			(1,212)		(1,212)		12/23/2019	
803054204	SAP AG-SPONSORED ADR		C	257.000	33.510	130.390	33.510	28,445		446			(925)		(925)		12/10/2019	
81141R100	SEA LTD-ADR		C	125.000	24.881	199.050	24.881	11,407					13,475		13,475		06/11/2020	
835699307	SONY CORP-SPONSORED ADR		C	503.000	50.853	101.100	50.853	26,825		235			16,649		16,649		12/23/2019	
86562M209	SUMITOMO MITSUI-SPONS ADR		C	2,916.000	17.992	6.170	17.992	24,970		1,073			(3,616)		(3,616)		10/11/2018	
874039100	TAIWAN SEMICONDUCTOR-SP ADR		C	583.000	63.570	109.040	63.570	24,733	248	986			29,698		29,698		10/11/2018	
874060205	TAKEDA PHARMACEUTICAL CO-ADR		C	1,050.000	19.110	18.200	19.110	19,063		452			47		47		07/29/2020	
89151E109	TOTAL FINA ELF SA - ADR		C	659.000	27.619	41.910	27.619	38,840	532	1,990			(8,824)		(8,824)		10/11/2018	
892331307	TOYOTA MOTOR CORP -SPON ADR		C	152.000	23.495	154.570	23.495	19,614		645			2,133		2,133		10/11/2018	
92857W308	VODAFONE GROUP PLC - SP ADR		C	994.000	16.381	16.480	16.381	25,831	529	1,020			(2,833)		(2,833)		10/11/2018	
G16252101	BROOKFIELD INFRASTRUCTURE PARTNERS		C	258.000	12.745	49.400	12.745	8,561	125	250			4,184		4,184		03/20/2020	
G3198U102	ESSENT GROUP LTD		C	412.000	17.798	43.200	17.798	17,837		264			(3,621)		(3,621)		04/02/2019	
G3323L100	FABRINET		C	345.000	26.769	77.590	26.769	17,546					4,399		4,399		04/02/2019	
G5960L103	MEDTRONIC PLC		C	908.000	106.363	117.140	106.363	78,884	527	2,034			3,351		3,351		01/18/2018	
G8232Y101	SMART GLOBAL HOLDINGS INC		C	430.000	16.181	37.630	16.181	13,926					(133)		(133)		07/25/2019	
H50430232	LOGITECH INTERNATIONAL-REG		C	275.000	26.727	97.190	26.727	12,254		239			14,474		14,474		03/20/2020	
N07059210	ASML HOLDING NV-NY REG SHS		C	104.000	50.723	487.720	50.723	20,457		297			19,945		19,945		10/11/2018	
9099999	Subtotal - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				13,433,853	X X X	13,433,853	10,671,342	13,907	187,835			2,139,946	102,591	2,037,355		X X X	X X X
<b>Industrial and Miscellaneous (Unaffiliated) Other</b>																		
31338*124	FEDERAL HOME LOAN BANK - CHICAGO CL B	RF		2,000.000	200.000	100.000	200.000	200.000		6,642							05/01/2020	
73740G106	POSITIVE PHYSICIANS HOLDINGS			200.000	1.900	9.500	1.900	2,000					(300)		(300)		03/27/2019	
9199999	Subtotal - Industrial and Miscellaneous (Unaffiliated) Other				201,900	X X X	201,900	202,000		6,642			(300)		(300)		X X X	X X X
<b>Mutual Funds</b>																		
78464A870	SPDR S&P BIOTECH ETF			1,246.000	175.415	140.780	175.415	123,959		318			48,390		48,390		11/10/2020	1.D Z*
9499999	Subtotal - Mutual Funds				175,415	X X X	175,415	123,959		318			48,390		48,390		X X X	X X X

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## SCHEDULE D - PART 2 - SECTION 2

### Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		3 Code	4 For- eign			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
9799999	Total Common Stocks				13,811,168	X X X	13,811,168	10,997,301	13,907	194,795		2,188,036	102,591	2,085,445		X X X	X X X
9899999	Total Preferred and Common Stocks				14,769,360	X X X	14,841,930	11,851,344	17,940	230,807		2,292,185	102,591	2,189,594		X X X	X X X

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1B	1C	1D	1E	1F	1G
.....	.....	.....	.....	175,415	.....	.....
2A	2B	2C				
.....	.....	.....				
3A	3B	3C				
.....	.....	.....				
4A	4B	4C				
.....	.....	.....				
5A	5B	5C				
.....	.....	.....				
6						
.....						

## 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
<b>Bonds - U.S. Governments</b>								
912828YY0	UNITED STATES TREASURY NOTE		01/08/2020	HSBC SECURITIES (USA) INC.	X X X	552,558	550,000	238
912828ZL7	UNITED STATES TREASURY NOTE		06/17/2020	RBC CAPITAL MARKETS LLC	X X X	400,595	400,000	200
912828ZT0	UNITED STATES TREASURY NOTE		09/22/2020	HSBC SECURITIES (USA) INC.	X X X	300,083	300,000	236
0599999 Subtotal - Bonds - U.S. Governments						1,253,236	1,250,000	674
<b>Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)</b>								
68609TA65	OREGON ST		07/09/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	250,000	250,000	
882830BH4	TEXAS ST TRANSPRTN COMMISSION		07/16/2020	MORGAN STANLEY & CO. LLC	X X X	250,000	250,000	
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						500,000	500,000	
<b>Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)</b>								
419578XU8	HAYERSTRAW-STONY POINT NY CENT		12/11/2020	ROBERT W. BAIRD & CO. INCORPORATED	X X X	250,000	250,000	
514264FA3	LANCASTER OH CITY SCH DIST		01/28/2020	PIPER SANDLER & CO.	X X X	255,180	250,000	1,645
529063VT3	LEXINGTON CNTY SC SCH DIST #1		07/08/2020	LOOP CAPITAL MARKETS LLC	X X X	274,037	270,000	190
720424A75	PIERCE CNTY WA SCH DIST #10 TA		07/09/2020	RBC CAPITAL MARKETS LLC	X X X	250,000	250,000	
982696SF4	WYANDOTTE CNTY KS UNIF SCH DIS		02/04/2020	PIPER SANDLER & CO.	X X X	250,000	250,000	
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						1,279,217	1,270,000	1,835
<b>Bonds - U.S. Special Revenue, Special Assessment</b>								
040654YD1	ARIZONA ST TRANSPRTN BRD HIGHW		01/22/2020	MESIROW FINANCIAL INC.	X X X	254,750	250,000	
091096NR4	BIRMINGHAM AL WTRWKS BRD WTR R		06/25/2020	WELLS FARGO SECURITIES LLC	X X X	264,613	250,000	4,417
172311QE5	CINCINNATI OH WTR SYS REVENUE		07/02/2020	MORGAN STANLEY & CO. LLC	X X X	254,130	250,000	133
3133A8BL0	UMBS - POOL QB1843		07/30/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	256,412	247,442	165
3140KARE8	UMBS - POOL BP3184		04/13/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	3,044,362	2,872,040	3,351
3140KFNL5	UMBS - POOL BP7594		12/09/2020	NOMURA SECURITIES INTERNATIONAL INC.	X X X	1,479,858	1,443,104	902
3140KLJF0	UMBS - POOL BQ1161		08/05/2020	WELLS FARGO SECURITIES LLC	X X X	474,539	450,000	375
3140KLJH6	UMBS - POOL BQ1163		08/19/2020	WELLS FARGO SECURITIES LLC	X X X	1,240,463	1,197,611	865
3140KNKN7	UMBS - POOL BQ3000		10/20/2020	WELLS FARGO SECURITIES LLC	X X X	1,492,135	1,444,292	883
3140X75L9	UMBS - POOL FM4450		09/25/2020	TRUIST SECURITIES INC.	X X X	984,326	950,000	1,531
38611TDK0	GRAND PARKWAY TRANSPRTN CORP T		02/12/2020	BOFA SECURITIES INC.	X X X	250,000	250,000	
57600XQ1	MASSACHUSETTS ST SCH BLDG AUTH		02/04/2020	JEFFERIES LLC	X X X	258,158	250,000	1,792
660043DT4	N HUDSON NJ SEWERAGE AUTH GROS		01/30/2020	FHN FINANCIAL SECURITIES CORP.	X X X	263,225	250,000	1,872
67760HNH0	OHIO ST TURNPIKE COMMISSION		02/06/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	251,450	250,000	
91417K5T4	UNIV OF COLORADO CO ENTERPRISE		07/01/2020	WELLS FARGO SECURITIES LLC	X X X	250,000	250,000	
914437UT3	UNIV OF MASSACHUSETTS MA BLDG		02/11/2020	HILLTOP SECURITIES INC.	X X X	260,543	250,000	487
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						11,278,964	10,854,489	16,773
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>								
00206RHJ4	AT&T INC		01/27/2020	CREDIT SUISSE SECURITIES (USA) LLC	X X X	281,765	250,000	4,471
02665WDL2	AMERICAN HONDA FINANCE		07/06/2020	MIZUHO SECURITIES USA LLC	X X X	1,249,700	1,250,000	
03522AAG5	ANHEUSER-BUSCH CO/INBEV		10/21/2020	MARKETAXESS	X X X	562,860	500,000	4,157
05565EBK0	BMW US CAPITAL LLC		04/06/2020	BOFA SECURITIES INC.	X X X	499,145	500,000	
12510HAD2	CAPITAL AUTOMOTIVE REIT 20-1A A4		01/15/2020	CREDIT SUISSE SECURITIES (USA) LLC	X X X	249,958	250,000	
12530MAA3	CF HIPPOLYTA ISSUER LLC 20-1 A1		07/14/2020	GOLDMAN SACHS & CO. LLC	X X X	999,862	1,000,000	
21873AAA5	COLONY AMERICAN FINANCE LTD 20-4 A		12/09/2020	GOLDMAN SACHS & CO. LLC	X X X	249,994	250,000	130
27409LAC7	EAST OHIO GAS CO/THE		06/25/2020	WELLS FARGO SECURITIES LLC	X X X	499,190	500,000	361
29736RAQ3	ESTEE LAUDER CO INC		04/07/2020	BOFA SECURITIES INC.	X X X	998,160	1,000,000	
337932AM9	FIRSTENERGY CORP		02/18/2020	MORGAN STANLEY & CO. LLC	X X X	499,245	500,000	
375558BX0	GILEAD SCIENCES INC		09/23/2020	BARCLAYS CAPITAL INC.	X X X	249,783	250,000	
42824CBF5	HP ENTERPRISE CO		04/06/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	499,085	500,000	
46647PBT2	JPMORGAN CHASE & CO		11/12/2020	J.P. MORGAN SECURITIES LLC	X X X	500,000	500,000	
61771QAJ0	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A		12/11/2020	MORGAN STANLEY & CO. LLC	X X X	518,750	500,000	938
61771QAU5	MORGAN STANLEY RESIDENTIAL MOR 20-1 A3A		12/11/2020	MORGAN STANLEY & CO. LLC	X X X	257,969	250,000	469

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## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
68269LAA4	ONEMAIN FINANCIAL ISSUANCE TRU 20-1A A		04/24/2020	RBC CAPITAL MARKETS LLC	X X X	499,962	500,000	
68902VAM9	OTIS WORLDWIDE CORP		02/19/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	249,955	250,000	
69352PAQ6	PPL CAPITAL FUNDING INC		06/25/2020	JEFFERIES LLC	X X X	571,250	500,000	4,927
70213HAE8	PARTNERS HEALTHCARE SYST		01/22/2020	J.P. MORGAN SECURITIES LLC	X X X	250,000	250,000	
828807CV7	SIMON PROPERTY GROUP LP		07/06/2020	J.P. MORGAN SECURITIES LLC	X X X	536,980	500,000	6,222
92912VAY1	VOYA CLO LTD 14-2A A1RR		02/18/2020	BNP PARIBAS SECURITIES CORP.	X X X	650,000	650,000	3,065
191241AJ7	COCA-COLA FEMSA SAB CV	D	08/26/2020	MORGAN STANLEY & CO. LLC	X X X	498,020	500,000	
25243YBC2	DIAGEO CAPITAL PLC	D	12/11/2020	BOFA SECURITIES INC.	X X X	1,026,690	1,000,000	2,903
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						12,398,323	12,150,000	27,643
<b>Bonds - Hybrid Securities</b>								
064058AH3	BANK OF NY MELLON CORP		05/12/2020	CREDIT SUISSE SECURITIES (USA) LLC	X X X	50,000	50,000	
172967MG3	CITIGROUP INC		03/06/2020	BNP PARIBAS SECURITIES CORP.	X X X	128,573	125,000	3,090
25746UDD8	DOMINION ENERGY INC		03/09/2020	MORGAN STANLEY & CO. LLC	X X X	123,125	125,000	1,421
26441CBG9	DUKE ENERGY CORP		03/18/2020	MIZUHO SECURITIES USA LLC	X X X	100,000	125,000	68
38144GAB7	GOLDMAN SACHS GROUP INC		03/06/2020	BNP PARIBAS SECURITIES CORP.	X X X	127,213	125,000	1,977
48128BAF8	JPMORGAN CHASE & CO		03/06/2020	J.P. MORGAN SECURITIES LLC	X X X	128,663	125,000	677
65473PAG0	NISOURCE INC		03/10/2020	CREDIT SUISSE SECURITIES (USA) LLC	X X X	126,563	125,000	1,707
89832QAD1	TRUIST FINANCIAL CORP		03/12/2020	DEUTSCHE BANK SECURITIES INC.	X X X	116,875	125,000	250
290876AD3	EMERA INC	A	03/18/2020	CREDIT SUISSE SECURITIES (USA) LLC	X X X	112,500	125,000	2,227
4899999 Subtotal - Bonds - Hybrid Securities						1,013,512	1,050,000	11,417
8399997 Subtotal - Bonds - Part 3						27,723,252	27,074,489	58,342
8399998 Summary item from Part 5 for Bonds						246,913	250,000	
8399999 Subtotal - Bonds						27,970,165	27,324,489	58,342
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>								
020002838	ALLSTATE CORP 5.10%		03/19/2020	JANNEY MONTGOMERY SCOTT LLC	4,256.000	75,800		
060505229	BANK OF AMERICA CORP 6.00%		03/11/2020	BOFA SECURITIES INC.	4,000.000	104,400		
14040H782	CAPITAL ONE FINANCIAL CO 4.800%		03/25/2020	WELLS FARGO SECURITIES LLC	5,733.000	103,122		
59156R850	METLIFE INC 4.750%		04/07/2020	WELLS FARGO SECURITIES LLC	4,800.000	103,026		
61761J406	MORGAN STANLEY 6.375%		03/18/2020	MORGAN STANLEY & CO. LLC	5,000.000	124,950		
89832Q695	TRUIST FINANCIAL CORP 4.75%		08/12/2020	BOFA SECURITIES INC.	3,000.000	76,860		
94988U128	WELLS FARGO & COMPANY 4.700%		10/22/2020	JANNEY MONTGOMERY SCOTT LLC	2,000.000	50,080		
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						638,238	X X X	
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred</b>								
125896845	CMS ENERGY CORP 5.875% 03/01/79		03/12/2020	JANNEY MONTGOMERY SCOTT LLC	3,000.000	74,670		
125896852	CMS ENERGY CORP 5.875% 10/15/78		03/09/2020	JANNEY MONTGOMERY SCOTT LLC	1,863.000	47,381		
29364D100	ENTERGY ARKANSAS INC 4.875% 09/01/66		03/18/2020	JANNEY MONTGOMERY SCOTT LLC	4,000.000	93,754		
8599999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						215,805	X X X	
8999997 Subtotal - Preferred Stocks - Part 3						854,043	X X X	
8999998 Summary Item from Part 5 for Preferred Stocks						229,613	X X X	
8999999 Subtotal - Preferred Stocks						1,083,656	X X X	
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>								
00206R102	AT&T INC		09/04/2020	FIS US ALGO	1,709.000	50,203	X X X	
002824100	ABBOTT LABORATORIES		10/13/2020	FIS US ALGO	725.000	79,533	X X X	
00287Y109	ABBVIE INC		04/27/2020	WEEDEN & CO	735.000	61,907	X X X	
00507V109	ACTIVISION BLIZZARD INC		06/30/2020	MERRILL LYNCH	723.000	54,966	X X X	
015351109	ALEXION PHARMACEUTICALS INC		10/13/2020	FIS US ALGO	481.000	59,557	X X X	
02079K107	ALPHABET INC - CL C		09/04/2020	FIS US ALGO	39.000	60,981	X X X	
02361E108	AMERESCO INC-CL A		05/27/2020	GOLDMAN SACHS & CO. LLC	685.000	14,450	X X X	

## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
03027X100	AMERICAN TOWER CORP		04/27/2020	WEEDEN & CO	231.000	58,226	X X X	
03076C106	AMERIPRISE FINANCIAL INC		10/13/2020	FIS US ALGO	371.000	62,539	X X X	
03076K108	AMERIS BANCORP		11/10/2020	FIS US ALGO	217.000	7,541	X X X	
037833100	APPLE INC		10/13/2020	VARIOUS	384.000	82,137	X X X	
038222105	APPLIED MATERIALS INC		03/23/2020	WEEDEN & CO	1,249.000	50,069	X X X	
05368V106	AVIENT CORP		05/27/2020	MERRILL LYNCH	576.000	14,816	X X X	
05465C100	AXOS FINANCIAL INC		07/28/2020	VARIOUS	494.000	10,042	X X X	
05550J101	BJS WHOLESALE CLUB HOLDINGS		05/08/2020	WEEDEN & CO	519.000	14,122	X X X	
060505104	BANK OF AMERICA CORP		04/27/2020	MERRILL LYNCH	2,480.000	57,685	X X X	
079823100	BELLRING BRANDS INC-CLASS A		05/27/2020	GOLDMAN SACHS & CO. LLC	672.000	13,645	X X X	
101137107	BOSTON SCIENTIFIC CORP		03/23/2020	WEEDEN & CO	2,074.000	52,258	X X X	
11135F101	BROADCOM INC		06/30/2020	MERRILL LYNCH	185.000	58,478	X X X	
165303108	CHESAPEAKE UTILITIES CORP		11/10/2020	VARIOUS	259.000	25,204	X X X	
17275R102	CISCO SYSTEMS INC		09/04/2020	BARCLAYS CAPITAL INC.	1,057.000	43,233	X X X	
172967424	CITIGROUP INC		10/13/2020	VARIOUS	2,053.000	107,448	X X X	
20825C104	CONOCOPHILLIPS		06/30/2020	MERRILL LYNCH	1,279.000	52,657	X X X	
217204106	COPART INC		10/13/2020	FIS US ALGO	569.000	66,769	X X X	
22160K105	COSTCO WHOLESALE CORPORATION		03/23/2020	MERRILL LYNCH	38.000	11,053	X X X	
229050307	CRYOPORT INC		05/27/2020	GOLDMAN SACHS & CO. LLC	773.000	18,393	X X X	
235825205	DANA HOLDING CORP		11/10/2020	FIS US ALGO	1,113.000	17,908	X X X	
243537107	DECKERS OUTDOOR CORP		11/10/2020	FIS US ALGO	77.000	19,410	X X X	
254687106	WALT DISNEY CO/THE		10/13/2020	FIS US ALGO	626.000	81,965	X X X	
256677105	DOLLAR GENERAL CORP		06/30/2020	MERRILL LYNCH	247.000	46,571	X X X	
260003108	DOVER CORP		09/04/2020	BARCLAYS CAPITAL INC.	504.000	54,925	X X X	
26614N102	DUPONT DE NEMOURS INC		10/13/2020	FIS US ALGO	2,068.000	120,517	X X X	
26875P101	EOG RESOURCES INC		10/13/2020	FIS US ALGO	610.000	23,597	X X X	
277432100	EASTMAN CHEMICAL COMPANY		04/27/2020	WEEDEN & CO	283.000	16,711	X X X	
281020107	EDISON INTERNATIONAL		09/04/2020	BARCLAYS CAPITAL INC.	550.000	28,395	X X X	
30214U102	EXPONENT INC		07/28/2020	MERRILL LYNCH	333.000	27,230	X X X	
302491303	FMC CORP		06/30/2020	MERRILL LYNCH	502.000	49,987	X X X	
302520101	FNB CORP		01/27/2020	WEEDEN & CO	1,602.000	19,279	X X X	
32026V104	FIRST FOUNDATION INC		11/10/2020	VARIOUS	1,240.000	19,547	X X X	
337930705	FLAGSTAR BANCORP INC		07/28/2020	MERRILL LYNCH	105.000	3,357	X X X	
339041105	FLEETCOR TECHNOLOGIES INC		10/13/2020	FIS US ALGO	197.000	49,319	X X X	
359694106	HB FULLER CO		07/28/2020	MERRILL LYNCH	490.000	22,220	X X X	
369550108	GENERAL DYNAMICS CORP		09/04/2020	VARIOUS	531.000	73,821	X X X	
379890106	GLU MOBILE INC		11/10/2020	FIS US ALGO	1,928.000	15,425	X X X	
41068X100	HANNON ARMSTRONG SUSTAINABLE		07/28/2020	MERRILL LYNCH	634.000	21,853	X X X	
437076102	HOME DEPOT INC		10/13/2020	VARIOUS	695.000	191,997	X X X	
438516106	HONEYWELL INTERNATIONAL INC		09/04/2020	FIS US ALGO	72.000	11,933	X X X	
444859102	HUMANA INC		03/23/2020	MERRILL LYNCH	203.000	45,990	X X X	
447011107	HUNTSMAN CORP		01/27/2020	WEEDEN & CO	3,086.000	66,034	X X X	
45688C107	INGEVITY CORP		05/27/2020	MERRILL LYNCH	63.000	3,568	X X X	
46269C102	IRIDIUM COMMUNICATIONS INC		05/27/2020	GOLDMAN SACHS & CO. LLC	653.000	15,242	X X X	
46284V101	IRON MOUNTAIN INC		09/04/2020	FIS US ALGO	1,743.000	52,374	X X X	
465741106	ITRON INC		04/21/2020	MERRILL LYNCH	83.000	5,027	X X X	
50077B207	KRATOS DEFENSE & SECURITY		07/28/2020	MERRILL LYNCH	887.000	16,408	X X X	
502431109	L3 HARRIS TECHNOLOGIES INC		10/13/2020	FIS US ALGO	94.000	16,397	X X X	
512807108	LAM RESEARCH CORP		06/30/2020	MERRILL LYNCH	196.000	63,523	X X X	
526057104	LENNAR CORP-A		06/30/2020	MERRILL LYNCH	790.000	48,520	X X X	
550021109	LULULEMON ATHLETICA INC		06/11/2020	MERRILL LYNCH	38.000	12,120	X X X	
617446448	MORGAN STANLEY		10/13/2020	VARIOUS	592.000	26,713	X X X	
629377508	NRG ENERGY INC		10/13/2020	VARIOUS	3,723.000	123,048	X X X	
63845R107	NATIONAL VISION HOLDINGS INC		03/27/2020	WEEDEN & CO	794.000	16,139	X X X	



## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
65341D102	NEXPOINT RESIDENTIAL		05/27/2020	GOLDMAN SACHS & CO. LLC	508.000	16,644	X X X	
666807102	NORTHROP GRUMMAN CORP		10/13/2020	VARIOUS	196.000	60,677	X X X	
718172109	PHILIP MORRIS INTERNATIONAL INC		04/27/2020	WEEDEN & CO	601.000	44,757	X X X	
742718109	PROCTER & GAMBLE CO/THE		04/27/2020	MERRILL LYNCH	896.000	105,829	X X X	
749397105	R1 RCM INC		11/10/2020	FIS US ALGO	1,138.000	22,135	X X X	
750236101	RADIAN GROUP INC		11/10/2020	FIS US ALGO	883.000	16,669	X X X	
75513E101	RAYTHEON TECHNOLOGIES CORP		09/04/2020	VARIOUS	1,468.532	108,251	X X X	
75972A301	RENEWABLE ENERGY GROUP INC		07/28/2020	MERRILL LYNCH	384.000	10,679	X X X	
76680R206	RINGCENTRAL INC - CLASS A		06/30/2020	MERRILL LYNCH	194.000	55,225	X X X	
81762P102	SERVICENOW INC		10/13/2020	FIS US ALGO	126.000	65,730	X X X	
85254J102	STAG INDUSTRIAL INC		04/21/2020	WEEDEN & CO	634.000	15,621	X X X	
860897107	STITCH FIX INC-CLASS A		07/28/2020	MERRILL LYNCH	753.000	17,604	X X X	
86745K104	SUNNOVA ENERGY INTERNATIONAL		04/21/2020	WEEDEN & CO	1,286.000	13,038	X X X	
87612E106	TARGET CORP		01/27/2020	MERRILL LYNCH	860.000	98,955	X X X	
879369106	TELEFLEX INC		06/30/2020	MERRILL LYNCH	151.000	54,595	X X X	
923451108	VERITEX HOLDINGS INC		11/10/2020	FIS US ALGO	223.000	5,252	X X X	
92532F100	VERTEX PHARMACEUTICALS INC		06/30/2020	MERRILL LYNCH	233.000	66,228	X X X	
92840M102	VISTRA ENERGY CORP		09/04/2020	BARCLAYS CAPITAL INC.	1,095.000	19,787	X X X	
931142103	WAL-MART STORES INC		06/30/2020	MERRILL LYNCH	485.000	57,878	X X X	
971378104	WILLSCOT MOBILE MINI HOLDINGS CORP		07/01/2020	MERGER	1,166.425	17,163	X X X	
974155103	WINGSTOP INC		07/28/2020	MERRILL LYNCH	215.000	28,578	X X X	
98585X104	YETI HOLDINGS INC		07/28/2020	MERRILL LYNCH	606.000	20,860	X X X	
008474108	AGNICO-EAGLE MINES LTD		03/20/2020	MERRILL LYNCH	285.000	11,496	X X X	
780087102	ROYAL BANK OF CANADA		07/29/2020	MERRILL LYNCH	333.000	22,971	X X X	
82509L107	SHOPIFY INC - A		07/29/2020	MERRILL LYNCH	24.000	26,219	X X X	
03524A108	ANHEUSER-BUSCH INBEV SPN ADR	C	03/10/2020	MERRILL LYNCH	73.000	3,606	X X X	
046353108	ASTRAZENECA PLC-SPONS ADR	C	03/10/2020	MERRILL LYNCH	295.000	13,491	X X X	
372303206	GENMAB A/S - SP ADR	C	03/10/2020	WEEDEN & CO	439.000	9,566	X X X	
456837103	ING GROEP N.V.-SPONSORED ADR	C	06/11/2020	MERRILL LYNCH	909.000	6,509	X X X	
636274409	NATIONAL GRID PLC - SPON ADR	C	07/29/2020	MERRILL LYNCH	302.000	18,004	X X X	
81141R100	SEA LTD-ADR	C	06/11/2020	MERRILL LYNCH	125.000	11,407	X X X	
874060205	TAKEDA PHARMACEUTICAL CO-ADR	C	07/29/2020	MERRILL LYNCH	1,050.000	19,063	X X X	
G16252101	BROOKFIELD INFRASTRUCTURE PARTNERS	C	03/20/2020	MERRILL LYNCH	258.000	9,525	X X X	
H50430232	LOGITECH INTERNATIONAL-REG	C	03/20/2020	MERRILL LYNCH	275.000	12,254	X X X	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					3,701,248	X X X	
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other</b>								
31338*124	FEDERAL HOME LOAN BANK - CHICAGO CL B		05/01/2020	FEDERAL HOME LOAN BANK	1,515.000	151,500	X X X	
9199999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					151,500	X X X	
<b>Common Stocks - Mutual Funds</b>								
78464A870	SPDR S&P BIOTECH ETF		11/10/2020	VARIOUS	369.000	43,611	X X X	
9499999	Subtotal - Common Stocks - Mutual Funds					43,611	X X X	
9799997	Subtotal - Common Stocks - Part 3					3,896,359	X X X	
9799998	Summary Item from Part 5 for Common Stocks					120,231	X X X	
9799999	Subtotal - Common Stocks					4,016,590	X X X	
9899999	Subtotal - Preferred and Common Stocks					5,100,246	X X X	
9999999	Totals					33,070,411	X X X	58,342

# SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Date	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
<b>Bonds - U.S. Governments</b>																						
36179T4P7	GOVERNMENT NATL MTG ASSOC II #MA5330		12/01/2020	PAYDOWN	X X X	153,197	153,197	157,051	154,204				(1,007)		(1,007)	153,197				3,284	07/20/2048	
36179T257	GOVERNMENT NATL MTG ASSOC II #MA5264		12/01/2020	VARIOUS	X X X	379,166	379,166	387,816	381,276				(2,110)		(2,110)	379,166				8,091	06/20/2048	
36180CY78	GOVERNMENT NATL MTG ASSOC #AD1634		12/01/2020	PAYDOWN	X X X	53,641	53,641	56,122	54,019				(378)		(378)	53,641				1,007	01/15/2043	
36202DBJ9	GOVERNMENT NATL MTG ASSOC II #002741		12/01/2020	PAYDOWN	X X X	256	256	254	255							256				9	04/20/2029	
36202DBD4	GOVERNMENT NATL MTG ASSOC II #002798		12/01/2020	PAYDOWN	X X X	149	149	148	149							149				6	08/20/2029	
36202DFZ9	GOVERNMENT NATL MTG ASSOC II #002884		12/01/2020	PAYDOWN	X X X	71	71	71	71							71				3	02/20/2030	
912828L65	UNITED STATES TREASURY NOTE		09/30/2020	VARIOUS	X X X	300,000	300,000	300,364	300,056				(56)		(56)	300,000				4,125	09/30/2020	
912828UF5	UNITED STATES TREASURY NOTE		02/20/2020	PRIOR PERIOD INCOME	X X X															3,094	12/31/2019	
912828XM7	UNITED STATES TREASURY NOTE		07/31/2020	VARIOUS	X X X	400,000	400,000	402,142	400,262				(262)		(262)	400,000				6,500	07/31/2020	
0599999	Subtotal - Bonds - U.S. Governments						1,286,480	1,286,480	1,303,968	1,290,292					(3,813)	1,286,480				26,119	X X X	
<b>Bonds - U.S. Special Revenue, Special Assessment</b>																						
3128M5UZ1	FEDERAL HOME LN MTG CORP #G03900		12/01/2020	PAYDOWN	X X X	2,661	2,661	2,645	2,660				1		1	2,661				77	02/01/2038	
3128PRUA5	FEDERAL HOME LN MTG CORP #J12377		12/01/2020	PAYDOWN	X X X	24,013	24,013	24,990	24,143				(131)		(131)	24,013				472	06/01/2025	
3128PRUR8	FEDERAL HOME LN MTG CORP #J12392		12/01/2020	PAYDOWN	X X X	10,239	10,239	10,627	10,299				(60)		(60)	10,239				265	06/01/2025	
3128PRY29	FEDERAL HOME LN MTG CORP #J12529		12/01/2020	PAYDOWN	X X X	17,598	17,598	18,624	17,741				(143)		(143)	17,598				425	07/01/2025	
3131XHH90	UMBS - POOL ZL2056		12/01/2020	PAYDOWN	X X X	31,847	31,847	33,101	32,175				(327)		(327)	31,847				796	10/01/2041	
3131XPTY4	UMBS - POOL ZL7767		12/01/2020	PAYDOWN	X X X	81,826	81,826	85,598	82,699				(873)		(873)	81,826				2,367	02/01/2044	
3131XQTK2	UMBS - POOL ZL8654		12/01/2020	PAYDOWN	X X X	19,435	19,435	20,667	19,579				(144)		(144)	19,435				489	11/01/2044	
3131XRBB9	UMBS - POOL ZL9034		12/01/2020	PAYDOWN	X X X	34,207	34,207	35,907	34,512				(305)		(305)	34,207				722	02/01/2045	
3131XTPV6	UMBS - POOL ZM0436		12/01/2020	PAYDOWN	X X X	102,030	102,030	105,469	102,534				(503)		(503)	102,030				2,377	11/01/2045	
3131XULX3	UMBS - POOL ZM1242		12/01/2020	PAYDOWN	X X X	65,108	65,108	68,608	65,789				(680)		(680)	65,108				1,319	06/01/2046	
31329JFN2	UMBS - POOL ZA1073		12/01/2020	PAYDOWN	X X X	38,104	38,104	40,093	38,343				(239)		(239)	38,104				1,048	08/01/2040	
3132A4K3	UMBS - POOL ZS3898		12/01/2020	PAYDOWN	X X X	53,768	53,768	55,692	54,065				(297)		(297)	53,768				1,340	01/01/2044	
3132A5E84	UMBS - POOL ZS4659		12/01/2020	PAYDOWN	X X X	114,453	114,453	119,961	115,723				(1,270)		(1,270)	114,453				2,477	04/01/2046	
3132A5FC4	UMBS - POOL ZS4663		12/01/2020	PAYDOWN	X X X	116,772	116,772	122,757	118,168				(1,395)		(1,395)	116,772				2,516	05/01/2046	
3133A8BL0	UMBS - POOL QB1843		12/01/2020	PAYDOWN	X X X	6,155	6,155	6,379					(2)		(2)	6,155				23	07/01/2050	
3136ALE5	FANNIE MAE 13 58 KJ		12/01/2020	PAYDOWN	X X X	25,781	25,781	26,329	25,831				(50)		(50)	25,781				375	02/25/2043	
3137AU4Y2	FREDDIE MAC 4101 QN		12/01/2020	PAYDOWN	X X X	23,884	23,884	24,981	23,957				(73)		(73)	23,884				477	09/15/2042	
3138A4S29	UMBS - POOL AH3235		12/01/2020	PAYDOWN	X X X	12,808	12,808	12,898	12,820				(12)		(12)	12,808				260	02/01/2026	
3138A7QK7	UMBS - POOL AH5857		12/01/2020	PAYDOWN	X X X	27,834	27,834	28,342	27,919				(85)		(85)	27,834				522	02/01/2041	
3138EGHR8	UMBS - POOL AL0239		12/01/2020	PAYDOWN	X X X	36,029	36,029	36,446	36,120				(91)		(91)	36,029				721	04/01/2041	
3138MF2X4	UMBS - POOL AQ0789		12/01/2020	PAYDOWN	X X X	35,236	35,236	36,766	35,497				(261)		(261)	35,236				491	11/01/2027	
3138YAM28	UMBS - POOL AX8476		12/01/2020	PAYDOWN	X X X	7,022	7,022	7,380	7,054				(32)		(32)	7,022				128	11/01/2044	
31397QL22	FANNIE MAE 11 19 EN		12/01/2020	PAYDOWN	X X X	21,568	21,568	22,592	21,719				(151)		(151)	21,568				494	05/25/2040	
3140GPZX9	UMBS - POOL BH1657		12/01/2020	PAYDOWN	X X X	251,211	251,211	259,022	252,315				(1,104)		(1,104)	251,211				6,088	04/01/2047	
3140GYGZ6	UMBS - POOL BH9215		12/01/2020	PAYDOWN	X X X	172,805	172,805	177,368	173,935				(1,130)		(1,130)	172,805				3,794	01/01/2048	
3140KARE8	UMBS - POOL BP3184		12/01/2020	PAYDOWN	X X X	364,251	364,251	386,106				(1,223)		(1,223)	364,251				4,318	03/01/2050		
3140KLJF0	UMBS - POOL BQ1161		12/01/2020	PAYDOWN	X X X	7,245	7,245	7,640					(2)		(2)	7,245				36	08/01/2050	
3140KLJH6	UMBS - POOL BQ1163		12/01/2020	PAYDOWN	X X X	15,827	15,827	16,394					(3)		(3)	15,827				53	08/01/2050	
3140KNKN7	UMBS - POOL BQ3000		12/01/2020	PAYDOWN	X X X	2,961	2,961	3,059								2,961				5	10/01/2050	
3140X75L9	UMBS - POOL FM4450		12/01/2020	PAYDOWN	X X X	18,427	18,427	19,093					(4)		(4)	18,427				64	09/01/2050	
31412N6D3	UMBS - POOL 930668		12/01/2020	PAYDOWN	X X X	4,895	4,895	5,218	4,943				(47)		(47)	4,895				146	03/01/2024	
31412PRQ6	UMBS - POOL 931195		12/01/2020	PAYDOWN	X X X	6,613	6,613	6,987	6,685				(72)		(72)	6,613				168	05/01/2024	
31417DSZ7	UMBS - POOL AB6835		12/01/2020	PAYDOWN	X X X	52,133	52,133	55,171	52,767				(635)		(635)	52,133				1,178	11/01/2042	
31418B5C6	UMBS - POOL MA2642		12/01/2020	VARIOUS	X X X	64,167	64,167	67,245	64,786				(619)		(619)	64,167				1,340	06/01/2046	
31418CXM1	UMBS - POOL MA3383		12/01/2020	PAYDOWN	X X X	415,410	415,410	424,951	418,561				(3,151)		(3,151)	415,410				8,388	06/01/2048	
31418QNT6	UMBS - POOL AD3101		12/01/2020	PAYDOWN	X X X	22,020	22,020	23,461	22,118				(98)		(98)	22,020				764	04/01/2040	
31418TC47	UMBS - POOL AD5490		12/01/2020	PAYDOWN	X X X	78,261	78,261	83,158	78,741				(480)		(480)	78,261				2,543	05/01/2040	
31418VS78	UMBS - POOL AD7741		12/01/2020	PAYDOWN	X X X	31,224	31,224	32,312	31,384				(160)		(160)	31,224				732	07/01/2040	
462467SW2	IOWA ST FIN AUTH SF MTGE REVEN		07/01/2020	CALLED BY ISSUER at 100.000	X X X	285,000	285,000	285,000	285,000							285,000				10,118	07/01/2032	
59259YCC1	MET TRANSPRTN AUTH NY REVENUE		12/01/2020	SWBC INVESTMENT SERVICES LLC	X X X	539,295	500,000	500,000	500,000							500,000		39,295		39,295	30,209	11/15/2023
744434CW9	PUBLIC PWR GENERATION AGY NE R		12/04/2020	SINK FUND PAYMENT	X X X	10,000	10,000	10,000	10,000							10,000				543	01/01/2041	
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment						3,250,123	3,210,828	3,309,037	2,810,582					(15,851)	3,210,828		39,295		39,295	90,668	X X X

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# 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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																				
00206RHM7 07274NAE3	AT&T INC BAYER US FINANCE II LLC		08/05/2020 01/17/2020	TENDER OFFER RBC CAPITAL MARKETS LLC	X X X	263,773	250,000	251,898	251,566		(369)		(369)		251,197		12,575	12,575	5,431	06/15/2022
10373QAF7 12510HAD2 12530MAA3 126408HM8	BP CAP MARKETS AMERICA CAPITAL AUTOMOTIVE REIT 20-1A A4 CF HIPPOLYTA ISSUER LLC 20-1 A1 CSX CORP		10/01/2020 12/15/2020 12/15/2020 03/03/2020	MATURITY PAYDOWN PAYDOWN CREDIT SUISSE SECURITIES (USA) LLC	X X X X X X X X X X X X	528,370 275,000 104 45,621	500,000 275,000 104 45,621	498,370 275,000 104 45,615	498,784 275,000 104 45,615		17 29 29		17 29		498,801 275,000 104 45,621		29,569 104 67,065	29,569 3 67,065	1,991 12,375 3 246	12/15/2023 10/01/2020 02/15/2050 07/15/2060
126650CJ7 14310BAL5	CVS HEALTH CORP CARLYLE GLOBAL MARKET STRATEGI 13-1A A1R		07/20/2020	MATURITY	X X X	465,760	400,000	398,564	398,674		21		21		398,695		67,065	67,065	8,028	03/15/2029
151020AP9	CELGENE CORP		05/14/2020 01/10/2020	PAYDOWN KEYBANC CAPITAL MARKETS INC.	X X X	8,861	8,861	8,861	8,859		2		2		8,861				136	08/14/2030
210717AB0 21872GAA3 24422ERE1	CONSUMERS SECURITIZATION FUND 14 A A2 COLONY AMERICAN FINANCE LTD 19-2 A JOHN DEERE CAPITAL CORP		11/01/2020 12/01/2020 04/13/2020	PAYDOWN PAYDOWN WELLS FARGO SECURITIES LLC	X X X X X X X X X	261,575 94,389 16,510	250,000 94,389 16,510	255,900 94,387 16,510	253,723 94,389 16,510		(31)		(31)		253,692 94,389 16,510		7,883	7,883	1,485 2,106 232	05/15/2024 11/01/2025 06/15/2052
254687CM6	WALT DISNEY COMPANY/THE		04/13/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	774,743	750,000	769,500	759,292		(1,725)		(1,725)		757,566		17,176	17,176	22,181	07/12/2021
25470DAH2 36167CAA4 38141EA58 46185JAA6 46625HJD3 55907RAA6	DISCOVERY COMMUNICATIONS GCAT 19-RPL1 A1 GOLDMAN SACHS GROUP INC INVITATION HOMES TRUST 18-SFR1 A JPMORGAN CHASE & CO MAGELLAN MIDSTREAM PARTN		05/22/2020 12/01/2020 03/15/2020 12/17/2020 09/21/2020 06/19/2020	TENDER OFFER PAYDOWN MATURITY PAYDOWN TENDER OFFER CALLED BY ISSUER at 102.344	X X X X X X X X X X X X X X X X X X	262,843 262,825 77,139 250,000 40,719 529,000	250,000 250,000 77,139 250,000 40,719 500,000	244,595 240,545 77,356 267,338 40,719 498,786	245,747 246,247 77,182 250,540 40,719 499,702		434 429 (43) (540) 101		434 429 (43) (540) 101		246,181 246,676 77,139 250,000 40,719 499,804		16,661 16,149 1,211 6,719 333 29,196	16,661 16,149 1,211 6,719 333 29,196	4,375 5,214 1,211 6,719 333 26,063	09/15/2022 04/01/2023 10/25/2068 03/15/2020 03/17/2037 01/24/2022
61766NBB0 654106AD5	MORGAN STANLEY BAML TRUST 16-C30 A5 NIKE INC		10/02/2020 03/03/2020	BOFA SECURITIES INC. MORGAN STANLEY & CO. LLC	X X X X X X	255,860 1,078,906	250,000 1,000,000	280,578 1,029,926	254,635 1,020,533		(1,983) (2,318)		(1,983) (2,318)		252,652 1,018,215		(2,652) 60,691	(2,652) 60,691	15,246 24,231	02/01/2021 09/15/2049
674599CC7 693476BL6	OCCIDENTAL PETROLEUM COR PNC FINANCIAL SERVICES		12/22/2020 04/13/2020	TENDER OFFER J.P. MORGAN SECURITIES LLC	X X X X X X	432,438	425,000	422,259	424,369		285		285		424,654		7,784	7,784	17,967	05/01/2043 02/15/2022
751212AB7	RALPH LAUREN CORP		04/08/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	504,115	500,000	508,590	500,674		(317)		(317)		500,357		3,758	3,758	14,826	08/11/2020
82653EAB3 857477AS2 88432CBB1 89175MAA1 89176EAA8 89177BAA3 90476AAZ0	SIERRA RECEIVABLES FUNDING CO 19-1A B STATE STREET CORP WIND RIVER CLO LTD 14-1A ARR TOWD POINT MORTGAGE TRUST 18-3 A1 TOWD POINT MORTGAGE TRUST 18-1 A1 TOWD POINT MORTGAGE TRUST 19-1 A1 UNILEVER CAPITAL CORP		12/20/2020 04/13/2020 04/18/2020 12/01/2020 12/01/2020 12/01/2020 04/07/2020	PAYDOWN MARKETAXESS PAYDOWN PAYDOWN PAYDOWN PAYDOWN U.S. BANCORP INVESTMENTS INC.	X X	250,318 116,597 250,500 2,049 65,450 38,611 78,712	250,000 116,597 250,000 2,049 65,450 38,611 78,712	249,488 116,571 249,430 2,049 65,474 38,587 78,232	249,932 116,424 249,924 2,049 65,453 38,609 78,665		29 173 35 (3) 3 47		29 173 35 (3) 3 47		249,961 116,597 249,959 2,049 65,450 38,611 78,712		356 541	356 541	4,211 1,969 4,197 31 1,409 670 1,644	08/18/2020 01/20/2036 08/18/2020 07/18/2031 05/25/2058 01/25/2058 03/25/2058
91159HHC7 91324PCM2	US BANCORP UNITEDHEALTH GROUP INC		04/13/2020 04/07/2020	MARKETAXESS J.P. MORGAN SECURITIES LLC	X X X X X X	504,195 231,791	500,000 225,000	497,445 225,383	498,930 225,092		234 (12)		234 (12)		499,165 225,080		5,030 6,711	5,030 6,711	7,524 3,938	03/22/2021 03/15/2022
92826CAC6	VISA INC		04/13/2020	U.S. BANCORP INVESTMENTS INC.	X X X	250,325	250,000	249,850	249,983		9		9		249,991		334	334	4,950	07/15/2020
92912VAN5	VOYA CLO LTD 14-2A A1R		03/12/2020	CALLED BY ISSUER at 100.000	X X X	839,728	800,000	807,488	803,925		(393)		(393)		803,532		36,196	36,196	7,529	12/14/2022
92912VAY1 92939FA16	VOYA CLO LTD 14-2A A1RR WF-RBS COMMERCIAL MORTGAGE TR 14 C21 A4		10/17/2020	PAYDOWN	X X X	650,000 4,071	650,000 4,071	651,715 4,071	651,410		(60)		(60)		651,350 4,071		(1,350)	(1,350)	8,467 49	04/17/2030 04/17/2030
94974BEV8 404280AN9 404280BK4	WELLS FARGO & COMPANY HSBC HOLDINGS PLC HSBC HOLDINGS PLC		09/01/2020 04/13/2020 11/30/2020 07/28/2020	PAYDOWN MARKETAXESS TENDER OFFER MORGAN STANLEY & CO. LLC	X X X X X X X X X X X X	406 256,560 525,010 278,463	406 250,000 500,000 250,000	410 269,933 497,130 261,605	406 253,097 499,251 259,197		(702) 296 (660)		(702) 296 (660)		252,394 499,548 258,537		4,166 25,462 19,926	4,166 25,462 19,926	6,197 23,333 8,896	04/01/2021 03/30/2022 03/13/2028

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## 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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
822582AM4	SHELL INTERNATIONAL FIN .....	D	03/25/2020	VARIOUS .....	X X X .....	500,000	500,000	581,945	502,532		(2,532)		(2,532)		500,000				10,938	03/25/2020
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) .....						12,111,487	11,614,239	11,777,777	11,572,798		(9,343)		(9,343)		11,613,220		492,403	492,403	279,604	X X X
<b>Bonds - Hybrid Securities</b>																				
89832QAD1	TRUIST FINANCIAL CORP .....		08/12/2020	BOFA SECURITIES INC. ....	X X X .....	76,500	75,000	70,125			396		396		70,521		5,979	5,979	1,630	01/01/9999
4899999 Subtotal - Bonds - Hybrid Securities .....						76,500	75,000	70,125			396		396		70,521		5,979	5,979	1,630	X X X
8399997 Subtotal - Bonds - Part 4 .....						16,724,590	16,186,547	16,460,907	15,673,672		(28,611)		(28,611)		16,181,049		537,677	537,677	398,021	X X X
8399998 Summary Item from Part 5 for Bonds .....						275,825	250,000	246,913			25		25		246,938		28,887	28,887	6,320	X X X
8399999 Subtotal - Bonds .....						17,000,415	16,436,547	16,707,820	15,673,672		(28,586)		(28,586)		16,427,987		566,564	566,564	404,341	X X X
8999998 Summary Item from Part 5 for Preferred Stocks .....						221,109	X X X	229,613							229,613		(8,504)	(8,504)	2,663	X X X
8999999 Subtotal - Preferred Stocks .....						221,109	X X X	229,613							229,613		(8,504)	(8,504)	2,663	X X X
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>																				
000361105	AAR CORP .....		05/27/2020	VARIOUS .....		660,000	12,979	X X X	27,664	29,766	(2,102)		(2,102)		27,664		(14,685)	(14,685)	99	X X X
00191U102	ASGN INC .....		05/19/2020	MERRILL LYNCH .....		41,000	2,403	X X X	3,054	2,910	144		144		3,054		(651)	(651)		X X X
002824100	ABBOTT LABORATORIES .....		04/27/2020	VARIOUS .....		267,000	25,366	X X X	22,791	23,192	(401)		(401)		22,791		2,575	2,575	192	X X X
006739106	ADDUS HOMECARE CORP .....		05/19/2020	MERRILL LYNCH .....		37,000	3,325	X X X	2,480	3,597	(1,117)		(1,117)		2,480		845	845		X X X
00773T101	ADVANSIX INC .....		07/28/2020	MERRILL LYNCH .....		609,000	6,952	X X X	20,822	12,156	8,667		8,667		20,822		(13,870)	(13,870)		X X X
008492100	AGREE REALTY CORP .....		05/27/2020	MERRILL LYNCH .....		149,000	9,373	X X X	7,047	10,455	(3,408)		(3,408)		7,047		2,325	2,325	174	X X X
009158106	AIR PRODUCTS & CHEMICALS INC .....		06/30/2020	VARIOUS .....		656,000	154,898	X X X	144,195	154,153	(9,959)		(9,959)		144,195		10,704	10,704	1,380	X X X
011642105	ALARMCOM HOLDINGS INC .....		05/19/2020	MERRILL LYNCH .....		61,000	3,056	X X X	3,768	2,621	1,147		1,147		3,768		(712)	(712)		X X X
02005N100	ALLY FINANCIAL INC .....		04/27/2020	MERRILL LYNCH .....		1,958,000	29,269	X X X	59,781	59,836	(55)		(55)		59,781		(30,512)	(30,512)	372	X X X
02079K107	ALPHABET INC - CL C .....		05/20/2020	MERRILL LYNCH .....		9,000	12,603	X X X	10,492	12,033	(1,541)		(1,541)		10,492		2,111	2,111		X X X
02079K305	ALPHABET INC - CL A .....		10/13/2020	VARIOUS .....		31,000	45,228	X X X	36,633	41,521	(4,888)		(4,888)		36,633		8,596	8,596		X X X
023135106	AMAZON.COM INC .....		10/13/2020	VARIOUS .....		28,000	77,406	X X X	50,905	51,740	(834)		(834)		50,905		26,501	26,501		X X X
02361E108	AMERESCO INC-CL A .....		11/10/2020	FIS US ALGO .....		145,000	6,172	X X X	3,059						3,059		3,113	3,113		X X X
026874784	AMERICAN INTERNATIONAL GROUP INC .....		04/27/2020	MERRILL LYNCH .....		1,080,000	26,294	X X X	66,399	55,436	10,963		10,963		66,399		(40,105)	(40,105)	346	X X X
031100100	AMETEK INC .....		05/20/2020	MERRILL LYNCH .....		120,000	10,274	X X X	10,046	11,969	(1,923)		(1,923)		10,046		228	228	22	X X X
036752103	ANTHEM INC .....		05/19/2020	MERRILL LYNCH .....		44,000	12,438	X X X	10,986	13,289	(2,303)		(2,303)		10,986		1,452	1,452	42	X X X
037598109	APOGEE ENTERPRISES INC .....		05/27/2020	VARIOUS .....		648,000	13,318	X X X	26,152	21,060	5,092		5,092		26,152		(12,835)	(12,835)	243	X X X
037833100	APPLE INC .....		05/20/2020	MERRILL LYNCH .....		138,000	43,984	X X X	36,664	40,524	(3,860)		(3,860)		36,664		7,321	7,321	219	X X X
038222105	APPLIED MATERIALS INC .....		05/20/2020	VARIOUS .....		232,000	13,317	X X X	9,300						9,300		4,017	4,017	51	X X X
03957W106	ARCHROCK INC .....		03/25/2020	WEEDEN & CO .....		1,733,000	5,637	X X X	20,322	17,399	2,923		2,923		20,322		(14,684)	(14,684)	251	X X X
039653100	ARCOSA INC .....		11/10/2020	VARIOUS .....		350,000	13,449	X X X	12,957	15,593	(2,636)		(2,636)		12,957		493	493	43	X X X
040413106	ARISTA NETWORKS INC .....		10/13/2020	VARIOUS .....		174,000	39,244	X X X	48,035	35,392	12,644		12,644		48,035		(8,791)	(8,791)		X X X
04208T108	ARMADA HOFFLER PROPERTIES IN .....		04/21/2020	WEEDEN & CO .....		1,573,000	12,921	X X X	24,431	28,865	(4,434)		(4,434)		24,431		(11,510)	(11,510)	676	X X X
05465C100	AXOS FINANCIAL INC .....		05/19/2020	MERRILL LYNCH .....		187,000	3,751	X X X	6,774	5,662	1,112		1,112		6,774		(3,023)	(3,023)		X X X
060505104	BANK OF AMERICA CORP .....		01/27/2020	MERRILL LYNCH .....		2,049,000	67,458	X X X	64,654	72,166	(7,511)		(7,511)		64,654		2,803	2,803	1,204	X X X
090672106	BIOTELEMETRY INC .....		05/19/2020	MERRILL LYNCH .....		187,000	8,291	X X X	6,142	8,658	(2,516)		(2,516)		6,142		2,149	2,149		X X X
09247X101	BLACKROCK INC .....		10/13/2020	VARIOUS .....		159,000	91,292	X X X	92,134	79,929	12,204		12,204		92,134		(841)	(841)	1,434	X X X
095229100	BLUCORA INC .....		07/28/2020	MERRILL LYNCH .....		622,000	7,168	X X X	18,143	16,259	1,884		1,884		18,143		(10,975)	(10,975)		X X X
099406100	BOOT BARN HOLDINGS INC .....		07/28/2020	MERRILL LYNCH .....		783,000	14,958	X X X	23,379	34,867	(11,488)		(11,488)		23,379		(8,421)	(8,421)		X X X
101137107	BOSTON SCIENTIFIC CORP .....		05/20/2020	MERRILL LYNCH .....		381,000	13,893	X X X	9,600						9,600		4,293	4,293		X X X
103304101	BOYD GAMING CORP .....		05/27/2020	MERRILL LYNCH .....		768,000	15,814	X X X	24,561	22,994	1,568		1,568		24,561		(8,747)	(8,747)	54	X X X
131193104	CALLAWAY GOLF COMPANY .....		05/19/2020	MERRILL LYNCH .....		182,000	2,570	X X X	4,352	3,858	494		494		4,352		(1,782)	(1,782)	2	X X X
14040H105	CAPITAL ONE FINANCIAL CORP .....		09/04/2020	VARIOUS .....		1,411,000	95,426	X X X	131,219	145,206	(13,987)		(13,987)		131,219		(35,793)	(35,793)	1,204	X X X
14174T107	CARETRUST REIT INC .....		05/27/2020	VARIOUS .....		1,006,000	19,466	X X X	23,391	20,754	2,637		2,637		23,391		(3,925)	(3,925)	478	X X X
141788109	CARGURUS INC .....		11/10/2020	VARIOUS .....		843,000	19,399	X X X	24,625	29,657	(5,031)		(5,031)		24,625		(5,227)	(5,227)		X X X
15189T107	CENTERPOINT ENERGY INC .....		09/04/2020	FIS US ALGO .....		2,043,000	40,178	X X X	62,550	55,713	6,837		6,837		62,550		(22,372)	(22,372)	1,205	X X X
156782104	CERNER CORPORATION .....		10/13/2020	VARIOUS .....		1,043,000	75,741	X X X	72,232	76,546	(4,314)		(4,314)		72,232		3,510	3,510	687	X X X
165303108	CHESAPEAKE UTILITIES CORP .....		05/19/2020	MERRILL LYNCH .....		36,000	3,099	X X X	3,108						3,108		(9)	(9)		X X X
166764100	CHEVRON CORP .....		05/19/2020	VARIOUS .....		127,000	11,454	X X X	16,727	15,305	1,423		1,423		16,727		(5,274)	(5,274)	328	X X X
174610105	CITIZENS FINANCIAL GROUP .....		09/04/2020	FIS US ALGO .....		1,982,000	52,888	X X X	74,091	80,489	(6,398)		(6,398)		74,091		(21,203)	(21,203)	2,460	X X X
20030N101	COMCAST CORP - CL A .....		05/19/2020	MERRILL LYNCH .....		266,000	10,185	X X X	9,708	11,962	(2,254)		(2,254)		9,708		477	477	117	X X X
208242107	CONNIS INC .....		04/21/2020	VARIOUS .....		833,000	3,434	X X X	19,426	10,321	9,105		9,105		3,482		(48)	(48)		X X X
21036P108	CONSTELLATION BRANDS INC .....		05/20/2020	MERRILL LYNCH .....		53,000	9,163	X X X	11,637	10,057	1,580		1,580		11,637		(2,474)	(2,474)	80	X X X

E14.2

## 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	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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
212015101	CONTINENTAL RESOURCES INC/OK	06/30/2020	VARIOUS	1,380,000	23,634	X X X	76,129	47,334	28,795		65,586	(36,791)		10,543		13,090	13,090	69		X X X
22160K105	COSTCO WHOLESALE CORPORATION	06/30/2020	MERRILL LYNCH	121,000	36,705	X X X	35,759	35,564	195			195		35,759		946	946	163		X X X
228903100	CRYOLIFE INC	07/28/2020	MERRILL LYNCH	788,000	15,795	X X X	23,194	21,347	1,847			1,847		23,194		(7,399)	(7,399)			X X X
229050307	CRYOPORT INC	11/10/2020	FIS US ALGO	522,000	27,792	X X X	12,421							12,421		15,371	15,371			X X X
229669106	CUBIC CORP	05/19/2020	MERRILL LYNCH	72,000	2,618	X X X	4,676	4,577	99			99		4,676		(2,058)	(2,058)	10		X X X
23291C103	DMC GLOBAL INC	05/19/2020	MERRILL LYNCH	153,000	4,039	X X X	7,193	6,876	317			317		7,193		(3,154)	(3,154)	38		X X X
237266101	DARLING INTERNATIONAL INC	11/10/2020	VARIOUS	858,000	25,445	X X X	15,487	24,093	(8,605)			(8,605)		15,487		9,958	9,958			X X X
247361702	DELTA AIR LINES INC	06/30/2020	MERRILL LYNCH	2,294,000	57,596	X X X	129,624	134,153	(4,530)			(4,530)		129,624		(72,027)	(72,027)	923		X X X
254423106	DINEEQUITY INC	04/21/2020	MERRILL LYNCH	324,000	10,200	X X X	28,552	27,060	1,492			1,492		28,552		(18,352)	(18,352)	470		X X X
254687106	WALT DISNEY CO/THE	09/04/2020	VARIOUS	335,000	41,770	X X X	48,419	48,451	(32)			(32)		48,419		(6,649)	(6,649)	295		X X X
260557103	DOW INC	09/04/2020	FIS US ALGO	1,358,000	65,544	X X X	79,438	74,323	5,114			5,114		79,438		(13,893)	(13,893)	2,852		X X X
27616P103	EASTERLY GOVERNMENT PROPERTI	05/19/2020	VARIOUS	261,000	6,287	X X X	4,877	6,194	(1,317)			(1,317)		4,877		1,410	1,410	136		X X X
28238P109	EHEALTH INC	05/19/2020	MERRILL LYNCH	32,000	3,999	X X X	2,764	3,075	(310)			(310)		2,764		1,235	1,235			X X X
282914100	8X8 INC	05/27/2020	MERRILL LYNCH	626,000	9,395	X X X	11,212	11,456	(244)			(244)		11,212		(1,817)	(1,817)			X X X
29261A100	ENCOMPASS HEALTH CORP	05/19/2020	MERRILL LYNCH	179,000	13,063	X X X	13,496	12,399	1,096			1,096		13,496		(432)	(432)	100		X X X
29357K103	ENOVA INTERNATIONAL INC	11/10/2020	FIS US ALGO	821,000	16,772	X X X	19,242	19,753	(511)			(511)		19,242		(2,470)	(2,470)			X X X
29358P101	ENSIGN GROUP INC/THE	05/19/2020	MERRILL LYNCH	78,000	3,178	X X X	1,879	3,539	(1,660)			(1,660)		1,879		1,299	1,299	8		X X X
29444U700	EQUINIX INC	06/30/2020	VARIOUS	48,000	32,400	X X X	23,294	28,018	(4,723)			(4,723)		23,294		9,105	9,105	255		X X X
30161Q104	EXELIXIS INC	10/13/2020	VARIOUS	1,570,000	38,001	X X X	48,248	27,663	20,585			20,585		48,248		(10,247)	(10,247)			X X X
30224P200	EXTENDED STAY AMERICA INC	04/27/2020	MERRILL LYNCH	2,393,000	25,041	X X X	49,419	35,560	13,859			13,859		49,419		(24,377)	(24,377)	550		X X X
30303M102	FACEBOOK INC-A	10/13/2020	VARIOUS	775,000	188,186	X X X	145,555	159,069	(13,514)			(13,514)		145,555		42,631	42,631			X X X
31428X106	FEDEX CORPORATION	10/13/2020	VARIOUS	469,000	114,856	X X X	70,917	70,917						70,917		43,938	43,938	1,109		X X X
337932107	FIRSTENERGY CORP	07/22/2020	MERRILL LYNCH	1,849,000	46,160	X X X	67,772	89,861	(22,089)			(22,089)		67,772		(21,612)	(21,612)	1,442		X X X
36237H101	G-II APPAREL GROUP LTD	04/21/2020	VARIOUS	627,000	5,463	X X X	19,463	21,005	(1,542)			(1,542)		4,828		635	635			X X X
36251C103	GMS INC	05/19/2020	MERRILL LYNCH	308,000	5,899	X X X	9,218	8,341	878		14,635	(16,177)		9,218		(3,320)	(3,320)			X X X
36467J108	GAMING AND LEISURE PROPERTIE	04/27/2020	WEEDEN & CO	1,547,000	41,667	X X X	65,994	66,598	(604)			(604)		65,994		(24,327)	(24,327)	1,083		X X X
37045V100	GENERAL MOTORS CO	04/27/2020	MERRILL LYNCH	480,000	10,579	X X X	21,063	17,568	3,495			3,495		21,063		(10,483)	(10,483)	182		X X X
374689107	GIBRALTAR INDUSTRIES INC	11/10/2020	VARIOUS	174,000	9,368	X X X	7,096	8,777	(1,681)			(1,681)		7,096		2,272	2,272			X X X
375558103	GILEAD SCIENCES INC	09/04/2020	VARIOUS	1,167,000	79,084	X X X	88,455	75,832	12,624			12,624		88,455		(9,372)	(9,372)	1,493		X X X
391416104	GREAT WESTERN BANCORP INC	05/08/2020	WEEDEN & CO	622,000	9,024	X X X	24,378	21,608	2,770			2,770		24,378		(15,354)	(15,354)	187		X X X
393222104	GREEN PLAINS RENEWABLE ENERG	05/27/2020	GOLDMAN SACHS & CO. LLC	627,000	5,905	X X X	11,775	9,675	2,101			2,101		11,775		(5,871)	(5,871)			X X X
40425J101	HMS HOLDINGS CORP	05/19/2020	MERRILL LYNCH	246,000	6,723	X X X	8,470	7,282	1,188			1,188		8,470		(1,746)	(1,746)			X X X
406216101	HALLIBURTON COMPANY	06/30/2020	MERRILL LYNCH	1,622,000	20,543	X X X	36,672	39,690	(3,018)			(3,018)		36,672		(16,129)	(16,129)	365		X X X
41068X100	HANNON ARMSTRONG SUSTAINABLE	11/10/2020	FIS US ALGO	114,000	5,359	X X X	3,929							3,929		1,430	1,430	39		X X X
438516106	HONEYWELL INTERNATIONAL INC	05/20/2020	VARIOUS	100,000	13,570	X X X	15,238	17,700	(2,462)			(2,462)		15,238		(1,668)	(1,668)	180		X X X
443510607	HUBBELL INC	09/04/2020	FIS US ALGO	126,000	18,242	X X X	15,697	18,625	(2,929)			(2,929)		15,697		2,545	2,545	344		X X X
444859102	HUMANA INC	05/20/2020	MERRILL LYNCH	37,000	14,532	X X X	8,382							8,382		6,150	6,150	23		X X X
45688C107	INGEVITY CORP	05/19/2020	MERRILL LYNCH	60,000	3,009	X X X	4,622	5,243	(621)			(621)		4,622		(1,613)	(1,613)			X X X
45866F104	INTERCONTINENTAL EXCHANGE INC	10/13/2020	VARIOUS	730,000	72,635	X X X	54,040	67,562	(13,522)			(13,522)		54,040		18,596	18,596	505		X X X
465741106	ITRON INC	05/19/2020	MERRILL LYNCH	104,000	6,239	X X X	6,864	8,731	(1,867)			(1,867)		6,864		(625)	(625)			X X X
469814107	JACOBS ENGINEERING GROUP INC	05/20/2020	VARIOUS	99,000	7,441	X X X	7,438	8,893	(1,455)			(1,455)		7,438		2	2	38		X X X
49338L103	KEYSIGHT TECHNOLOGIES INC	05/20/2020	MERRILL LYNCH	128,000	13,050	X X X	13,265	13,137	128			128		13,265		(215)	(215)			X X X
50060P106	KOPPERS HOLDINGS INC	05/19/2020	MERRILL LYNCH	201,000	3,020	X X X	7,389	7,682	(294)			(294)		7,389		(4,369)	(4,369)			X X X
50187A107	LHC GROUP INC	07/28/2020	MERRILL LYNCH	116,000	19,554	X X X	11,652	15,980	(4,328)			(4,328)		11,652		7,902	7,902			X X X
501889208	LKO CORP	05/20/2020	MERRILL LYNCH	303,000	7,787	X X X	7,880	10,817	(2,937)			(2,937)		7,880		(93)	(93)			X X X
50189K103	LCI INDUSTRIES	07/28/2020	MERRILL LYNCH	87,000	9,495	X X X	6,410	9,320	(2,910)			(2,910)		6,410		3,085	3,085	89		X X X
502431109	L3 HARRIS TECHNOLOGIES INC	05/20/2020	MERRILL LYNCH	56,000	10,103	X X X	11,971	11,081	890			890		11,971		(1,867)	(1,867)	48		X X X
512807108	LAM RESEARCH CORP	04/27/2020	MERRILL LYNCH	75,000	20,151	X X X	19,856	21,930	(2,074)			(2,074)		19,856		295	295	173		X X X
517834107	LAS VEGAS SANDS CORP	10/13/2020	VARIOUS	1,605,000	74,478	X X X	124,665	110,809	13,856			13,856		124,665		(50,188)	(50,188)	1,268		X X X
536797103	LITHIA MOTORS INC-CL A	11/10/2020	VARIOUS	92,000	22,099	X X X	9,851	13,524	(3,673)			(3,673)		9,851		12,248	12,248	77		X X X
538146101	LIVEPERSON INC	05/19/2020	MERRILL LYNCH	173,000	6,283	X X X	3,173	6,401	(3,228)			(3,228)		3,173		3,110	3,110			X X X
539830109	LOCKHEED MARTIN CORPORATION	05/19/2020	MERRILL LYNCH	33,000	12,316	X X X	9,891	12,850	(2,959)			(2,959)		9,891		2,425	2,425	79		X X X
56585A102	MARATHON PETROLEUM CORP	06/30/2020	MERRILL LYNCH	864,000	31,550	X X X	62,989	52,056	10,933			10,933		62,989		(31,439)	(31,439)	1,002		X X X
57636Q104	MASTERCARD INC-CLASS A	05/20/2020	MERRILL LYNCH	73,000	21,820	X X X	18,622	21,797	(3,175)			(3,175)		18,622		3,197	3,197	58		X X X
580135101	MCDONALDS CORP	04/27/2020	MERRILL LYNCH	49,000	9,150	X X X	8,193	9,683	(1,490)			(1,490)		8,193		957	957	61		X X X
58933Y105	MERCK & CO INC	05/20/2020	MERRILL LYNCH																	

## 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	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 (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	
595017104	MICROCHIP TECHNOLOGY INC	10/13/2020	VARIOUS	892.000	96,880	X X X	84,846	93,410	(8,565)			(8,565)		84,846			12,035	12,035	922	X X X
60740F105	MOBILE MINI INC	07/01/2020	MERGER	485.000	17,163	X X X	17,163	18,386	(1,223)			(1,223)		17,163					441	X X X
609207105	MONDELEZ INTERNATIONAL INC	09/04/2020	VARIOUS	1,942.000	100,586	X X X	81,202	106,965	(25,763)			(25,763)		81,202		19,384	19,384	1,282	X X X	
61174X109	MONSTER BEVERAGE CORP	06/30/2020	MERRILL LYNCH	678.000	46,627	X X X	46,152	43,087	3,065			3,065		46,152		475	475		X X X	
617446448	MORGAN STANLEY	05/20/2020	MERRILL LYNCH	268.000	10,916	X X X	14,921	13,700	1,221			1,221		14,921		(4,004)	(4,004)	196	X X X	
629209305	NMI HOLDINGS INC-CLASS A	05/27/2020	VARIOUS	853.000	13,714	X X X	19,302	28,303	(9,001)			(9,001)		19,302		(5,588)	(5,588)		X X X	
63845R107	NATIONAL VISION HOLDINGS INC	11/10/2020	VARIOUS	305.000	9,105	X X X	6,199						6,199		2,906	2,906		X X X		
64049M209	NEOGENOMICS INC	07/28/2020	MERRILL LYNCH	433.000	13,980	X X X	8,559	12,665	(4,106)			(4,106)		8,559		5,420	5,420		X X X	
651718504	NEWPARK RESOURCES INC	03/25/2020	WEEDEN & CO	2,484.000	2,258	X X X	22,140	15,575	6,565			6,565		22,140		(19,882)	(19,882)		X X X	
65339F101	NEXTERA ENERGY INC	09/04/2020	VARIOUS	313.000	75,622	X X X	62,498	75,796	(13,298)			(13,298)		62,498		13,124	13,124	762	X X X	
67066G104	NVIDIA CORP	06/30/2020	MERRILL LYNCH	655.000	186,296	X X X	161,895	154,122	7,774			7,774		161,895		24,401	24,401	143	X X X	
683344105	ONTO INNOVATION INC	05/19/2020	MERRILL LYNCH	76.000	2,502	X X X	3,013	2,777	236			236		3,013		(511)	(511)		X X X	
69478X105	PACIFIC PREMIER BANCORP INC	11/10/2020	VARIOUS	559.000	14,674	X X X	20,448	18,226	2,222			2,222		20,448		(5,774)	(5,774)	477	X X X	
701877102	PARSLEY ENERGY INC-CLASS A	10/13/2020	VARIOUS	2,264.000	22,289	X X X	48,191	42,812	5,379		27,000	(21,621)		21,191		1,098	1,098	340	X X X	
707569109	PENN NATIONAL GAMING INC	05/27/2020	MERRILL LYNCH	613.000	18,917	X X X	16,801	15,668	1,133			1,133		16,801		2,116	2,116		X X X	
70788V102	PENN VIRGINIA CORP	03/25/2020	WEEDEN & CO	563.000	1,478	X X X	18,618	17,087	1,531			1,531		18,618		(17,140)	(17,140)		X X X	
71375U101	PERFICIENT INC	05/19/2020	MERRILL LYNCH	112.000	3,842	X X X	3,979	5,160	(1,180)			(1,180)		3,979		(138)	(138)		X X X	
718172109	PHILIP MORRIS INTERNATIONAL INC	05/20/2020	MERRILL LYNCH	154.000	10,566	X X X	13,056	13,104	(48)			(48)		13,056		(2,490)	(2,490)	360	X X X	
723787107	PIONEER NATURAL RESOURCES CO	06/30/2020	VARIOUS	263.000	25,322	X X X	37,926	39,810	(1,884)			(1,884)		37,926		(12,604)	(12,604)	405	X X X	
7340W103	PROLOGIS INC	09/04/2020	VARIOUS	1,203.000	111,697	X X X	109,706	107,235	2,470			2,470		109,706		1,991	1,991	1,354	X X X	
744320102	PRUDENTIAL FINANCIAL INC	10/13/2020	VARIOUS	627.000	40,638	X X X	60,531	58,775	1,756			1,756		60,531		(19,892)	(19,892)	1,821	X X X	
74736A103	QTS REALTY TRUST INC-CL A	05/19/2020	MERRILL LYNCH	146.000	9,184	X X X	7,773	7,923	(151)			(151)		7,773		1,411	1,411	133	X X X	
74762E102	QUANTA SERVICES INC	05/20/2020	MERRILL LYNCH	226.000	7,613	X X X	8,040	9,200	(1,161)			(1,161)		8,040		(427)	(427)	23	X X X	
74874Q100	QUINSTREET INC	05/19/2020	MERRILL LYNCH	426.000	4,146	X X X	6,760	6,522	238			238		6,760		(2,614)	(2,614)		X X X	
755111507	RAYTHEON COMPANY	04/03/2020	MERGER	363.000	70,720	X X X	70,720	79,766	(9,045)			(9,045)		70,720				342	X X X	
75513E101	RAYTHEON TECHNOLOGIES CORP	04/03/2020	CASH IN LIEU																	
			FRACTIONAL SHARES	0.532	34	X X X	45							45		(11)	(11)		X X X	
75886F107	REGENERON PHARMACEUTICALS	06/30/2020	MERRILL LYNCH	261.000	139,796	X X X	96,499	98,000	(1,501)			(1,501)		96,499		43,297	43,297		X X X	
75972A301	RENEWABLE ENERGY GROUP INC	11/10/2020	FIS US ALGO	134.000	8,154	X X X	3,726							3,726		4,428	4,428		X X X	
784117103	SEI INVESTMENTS COMPANY	10/13/2020	VARIOUS	811.000	44,962	X X X	60,923	53,104	7,819			7,819		60,923		(15,961)	(15,961)	521	X X X	
78463M107	SPS COMMERCE INC	07/28/2020	MERRILL LYNCH	171.000	10,663	X X X	9,577	9,477	100			100		9,577		1,086	1,086		X X X	
79466L302	SALESFORCE.COM INC	10/13/2020	VARIOUS	163.000	34,129	X X X	25,433	26,510	(1,077)			(1,077)		25,433		8,695	8,695		X X X	
816851109	SEMPRA ENERGY	05/20/2020	MERRILL LYNCH	63.000	7,891	X X X	8,310	9,543	(1,233)			(1,233)		8,310		(420)	(420)	127	X X X	
82900L102	SIMPLY GOOD FOODS CO/THE	07/28/2020	MERRILL LYNCH	471.000	8,522	X X X	10,350	13,442	(3,092)			(3,092)		10,350		(1,827)	(1,827)		X X X	
83001A102	SIX FLAGS ENTERTAINMENT CORP	01/27/2020	WEEDEN & CO	1,299.000	49,259	X X X	60,037	58,598	1,439			1,439		60,037		(10,778)	(10,778)		X X X	
830879102	SKYWEST INC	05/19/2020	MERRILL LYNCH	113.000	2,974	X X X	5,942	7,303	(1,362)			(1,362)		5,942		(2,968)	(2,968)	29	X X X	
838518108	SOUTH JERSEY INDUSTRIES	04/21/2020	WEEDEN & CO	1,042.000	27,099	X X X	34,300	34,365	(65)			(65)		34,300		(7,201)	(7,201)	307	X X X	
85254J102	STAG INDUSTRIAL INC	05/19/2020	MERRILL LYNCH	126.000	3,113	X X X	3,105							3,105		9	9	15	X X X	
858119100	STEEL DYNAMICS INC	10/13/2020	BARCLAYS CAPITAL INC.	1,291.000	42,160	X X X	58,893	43,946	14,947			14,947		58,893		(16,733)	(16,733)	1,278	X X X	
86745K104	SUNNOVA ENERGY INTERNATIONAL	11/10/2020	VARIOUS	395.000	8,384	X X X	4,005							4,005		4,380	4,380		X X X	
872590104	T- MOBILE US INC	06/30/2020	MERRILL LYNCH	232.000	23,685	X X X	17,982	18,193	(211)			(211)		17,982		5,703	5,703		X X X	
87266J104	TPI COMPOSITES INC	11/10/2020	VARIOUS	680.000	18,386	X X X	11,879	12,587	(707)			(707)		11,879		6,507	6,507		X X X	
873379101	TABULA RASA HEALTHCARE INC	05/19/2020	MERRILL LYNCH	175.000	10,555	X X X	7,408	8,519	(1,111)			(1,111)		7,408		3,148	3,148		X X X	
874054109	TAKE-TWO INTERACTIVE SOFTWARE	09/04/2020	FIS US ALGO	81.000	12,865	X X X	10,442	9,917	525			525		10,442		2,423	2,423		X X X	
87612E106	TARGET CORP	05/19/2020	VARIOUS	100.000	12,359	X X X	11,506							11,506		852	852	132	X X X	
87612G101	TARGA RESOURCES CORP	04/27/2020	VARIOUS	1,119.000	10,709	X X X	57,000	45,689	11,311		49,267	(37,956)		7,732		2,976	2,976	1,018	X X X	
883556102	THERMO FISHER SCIENTIFIC INC	10/13/2020	VARIOUS	155.000	57,422	X X X	32,933	50,355	(17,422)			(17,422)		32,933		24,489	24,489	84	X X X	
887389104	TIMKEN CO	05/19/2020	MERRILL LYNCH	259.000	10,774	X X X	12,213	14,584	(2,371)			(2,371)		12,213		(1,439)	(1,439)	73	X X X	
88870R102	TIVITY HEALTH INC	02/24/2020	MERRILL LYNCH	1,005.000	12,592	X X X	18,164	20,447	(2,283)			(2,283)		18,164		(5,572)	(5,572)		X X X	
89679E300	TRIUMPH BANCORP INC	05/27/2020	VARIOUS	477.000	11,956	X X X	19,683	18,136	1,548			1,548		19,683		(7,727)	(7,727)		X X X	
90187B408	TWO HARBORS INVESTMENT CORP	04/27/2020	VARIOUS	4,673.000	19,848	X X X	70,963	68,319	2,644			2,644		17,804		2,044	2,044	2,103	X X X	
902494103	TYSON FOODS INC-CL A	09/04/2020	BARCLAYS CAPITAL INC.	824.000	51,036	X X X	74,845	75,017	(172)			(172)		74,845		(23,809)	(23,809)	1,038	X X X	
90333L201	U S CONCRETE INC	05/08/2020	WEEDEN & CO	445.000	8,085	X X X	23,534	18,539	4,995			4,995		23,534		(15,449)	(15,449)		X X X	
90385V107	ULTRA CLEAN HOLDINGS INC	07/28/2020	MERRILL LYNCH	702.000	14,953	X X X	10,789	16,476	(5,686)			(5,686)		10,789		4,164	4,164		X X X	
91324P102	UNITEDHEALTH GROUP INC	06/30/2020	MERRILL LYNCH	200.000	58,062	X X X	47,553	58,796	(11,243)			(11,243)		47,553		10,509	10,509	365	X X X	
913543104	UNIVERSAL FOREST PRODUCTS	02/24/2020	WEEDEN & CO	618.000	34,270	X X X	20,163	29,479	(9,316)			(9,316)		20,163		14,107	14,107		X X X	
917047102	URBAN OUTFITTERS INC	10/13/2020	BARCLAYS CAPITAL INC.	1,420.000	33,030	X X X	48,235	39,433	8,802			8,802		48,235		(15,205)	(15,205)		X X X	
923451108	VERITEX HOLDINGS INC	05/19/2020	MERRILL LYNCH	266.000	4,209	X X X	5,771	7,749	(1,977)			(1,977)		5,771		(1,563)	(1,563)	90	X X X	

E14.4

## 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	Forfeiture	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 (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
925652109	VICI PROPERTIES INC		04/27/2020	MERRILL LYNCH	2,800.000	45,720	X X X	60,863	71,540	(10,677)			(10,677)		60,863		(15,143)	(15,143)	1,666	X X X
92826C839	VISA INC-CLASS A SHARES		05/20/2020	VARIOUS	113.000	21,790	X X X	18,413	21,233	(2,820)			(2,820)		18,413		3,377	3,377	68	X X X
93148P102	WALKER & DUNLOP INC		03/10/2020	WEEDEN & CO	387.000	22,649	X X X	20,361	25,031	(4,670)			(4,670)		20,361		2,287	2,287	139	X X X
969457100	WILLIAMS COMPANIES INC (THE)		09/04/2020	VARIOUS	3,166.000	63,077	X X X	85,193	75,098	10,095			10,095		85,193		(22,115)	(22,115)	2,174	X X X
971378104	WILLSCOT MOBILE MINI HOLDINGS CORP		07/28/2020	VARIOUS	111.425	1,628	X X X	1,661							1,661		(33)	(33)		X X X
98390M103	XPERI HOLDING CORP		05/19/2020	MERRILL LYNCH	408.000	6,232	X X X	7,901	7,548	353			353		7,901		(1,668)	(1,668)	163	X X X
112585104	BROOKFIELD ASSET MANAGE-CL A		04/17/2020	CASH IN LIEU FRACTIONAL SHARES	0.500	16	X X X	18	19	(2)			(2)		18		(1)	(1)		X X X
866796105	SUN LIFE FINANCIAL INC		07/29/2020	MERRILL LYNCH	538.000	21,137	X X X	21,931	24,517	(2,586)			(2,586)		21,931		(794)	(794)	654	X X X
878742204	TECK COMINCO LTD CL B		03/20/2020	VARIOUS	576.000	4,550	X X X	15,452	10,005	5,447			5,447		15,452		(10,902)	(10,902)	42	X X X
94106B101	WASTE CONNECTIONS INC		03/20/2020	MERRILL LYNCH	74.000	6,001	X X X	5,310	6,718	(1,408)			(1,408)		5,310		691	691	14	X X X
03938L203	ARCELORMITTAL-NY REGISTERED	C	03/20/2020	MERRILL LYNCH	589.000	4,511	X X X	18,934	10,331	8,603			8,603		18,934		(14,423)	(14,423)		X X X
14365C103	CARNIVAL PLC-ADR	C	03/10/2020	MERRILL LYNCH	265.000	5,797	X X X	17,211	12,762	4,448			4,448		17,211		(11,414)	(11,414)	133	X X X
16939P106	CHINA LIFE INSURANCE CO-ADR	C	03/10/2020	WEEDEN & CO	1,152.000	12,558	X X X	15,637	15,932	(295)			(295)		15,637		(3,079)	(3,079)		X X X
16941M109	CHINA MOBILE LTD-SPON ADR	C	06/11/2020	VARIOUS	463.000	16,199	X X X	21,922	19,571	2,351			2,351		21,922		(5,723)	(5,723)	515	X X X
225401108	CREDIT SUISSE GROUP-SPON ADR	C	12/18/2020	RETURN OF CAPITAL		111	X X X	111	111						111					X X X
29274F104	ENEL AMERICAS SA - SPONS ADR	C	07/29/2020	MERRILL LYNCH	1,183.000	9,037	X X X	13,597	12,989	608			608		13,597		(4,561)	(4,561)	626	X X X
465562106	ITAU UNIBANCO BANCO MULT-ADR	C	06/11/2020	VARIOUS	1,624.000	8,216	X X X	15,971	14,860	1,111			1,111		15,971		(7,755)	(7,755)	400	X X X
500472303	KONINKLIJKE PHILIPS NVR- NY	C	07/17/2020	CASH IN LIEU FRACTIONAL SHARES	0.530	26	X X X	20	25	(5)			(5)		20		6	6		X X X
67103X102	OFG BANCORP	C	05/19/2020	MERRILL LYNCH	264.000	2,941	X X X	3,943	6,233	(2,290)			(2,290)		3,943		(1,002)	(1,002)	37	X X X
767204100	RIO TINTO PLC-SPON ADR	C	07/29/2020	MERRILL LYNCH	319.000	19,772	X X X	17,325	18,936	(1,611)			(1,611)		17,325		2,447	2,447	737	X X X
806857108	SCHLUMBERGER LTD	C	04/27/2020	MERRILL LYNCH	1,023.000	16,172	X X X	41,125	41,125						41,125		(24,953)	(24,953)	1,023	X X X
835699307	SONY CORP-SPONSORED ADR	C	03/20/2020	MERRILL LYNCH	109.000	6,117	X X X	5,538	7,412	(1,874)			(1,874)		5,538		580	580		X X X
874039100	TAIWAN SEMICONDUCTOR-SP ADR	C	07/29/2020	VARIOUS	323.000	20,827	X X X	14,177	18,766	(4,590)			(4,590)		14,177		6,651	6,651	340	X X X
89151E109	TOTAL FINA ELF SA - ADR	C	07/29/2020	MERRILL LYNCH	113.000	4,317	X X X	6,490	6,249	241			241		6,490		(2,173)	(2,173)	254	X X X
G16252101	BROOKFIELD INFRASTRUCTURE PARTNERS	C	04/01/2020	RETURN OF CAPITAL		965	X X X	965							965					X X X
G2519Y108	CREDICORP LTD	C	07/29/2020	MERRILL LYNCH	72.000	9,179	X X X	15,686	15,345	341			341		15,686		(6,508)	(6,508)	634	X X X
G3198U102	ESSENT GROUP LTD	C	05/19/2020	MERRILL LYNCH	102.000	3,076	X X X	4,102	5,303	(1,201)			(1,201)		4,102		(1,026)	(1,026)	16	X X X
G3323L100	FABRINET	C	07/28/2020	MERRILL LYNCH	217.000	14,198	X X X	6,737	14,070	(7,334)			(7,334)		6,737		7,461	7,461		X X X
G50871105	JAZZ PHARMACEUTICALS PLC	C	10/13/2020	FIS US ALGO	307.000	46,553	X X X	45,052	45,829	(777)			(777)		45,052		1,500	1,500		X X X
G66721104	NORWEGIAN CRUISE LINE HOLDIN	C	03/23/2020	MERRILL LYNCH	1,120.000	9,644	X X X	59,770	65,419	(5,649)			(5,649)		59,770		(50,126)	(50,126)		X X X
G8232Y101	SMART GLOBAL HOLDINGS INC	C	05/19/2020	MERRILL LYNCH	223.000	5,931	X X X	7,222	8,461	(1,238)			(1,238)		7,222		(1,292)	(1,292)		X X X
H01301128	ALCON INC	C	03/10/2020	MERRILL LYNCH	100.000	5,571	X X X	5,043	5,657	(614)			(614)		5,043		528	528		X X X
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					4,789,791	X X X	5,489,485	5,501,929	(93,450)			225,591		5,263,893		(474,100)	(474,100)	54,383	X X X
9799997	Subtotal - Common Stocks - Part 4					4,789,791	X X X	5,489,485	5,501,929	(93,450)			225,591		5,263,893		(474,100)	(474,100)	54,383	X X X
9799998	Summary Item from Part 5 for Common Stocks					173,306	X X X	120,231							120,231		53,076	53,076	732	X X X
9799999	Subtotal - Common Stocks					4,963,097	X X X	5,609,716	5,501,929	(93,450)			225,591		5,384,124		(421,024)	(421,024)	55,115	X X X
9899999	Subtotal - Preferred and Common Stocks					5,184,206	X X X	5,839,329	5,501,929	(93,450)			225,591		5,613,737		(429,528)	(429,528)	57,778	X X X
9999999	Totals					22,184,621	X X X	22,547,149	21,175,601	(93,450)			225,591		22,041,724		137,036	137,036	462,119	X X X

E14.5

## SCHEDULE D - PART 5

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

1 CUSIP Identifi- cation	2 Description	3 F O R E I G N	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consider- ation	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends			
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.								
<b>Bonds - U.S. Special Revenue, Special Assessment</b>																							
59261AG43	MET TRANSPRTN AUTH NY REVENUE		05/07/2020	JEFFERIES LLC	11/12/2020	J.P. MORGAN SECURITIES LLC	250,000	246,913	275,825	246,938													
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							250,000	246,913	275,825	246,938													
8399998 Subtotal - Bonds							250,000	246,913	275,825	246,938													
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>																							
14040H881	CAPITAL ONE FINANCIAL CO 6.2%		03/06/2020	DEUTSCHE BANK SECURITIES INC.	12/01/2020	VARIOUS	5,000.000	128,250	116,838	128,250													
59156R876	METLIFE INC 5.625%		03/12/2020	WELLS FARGO SECURITIES LLC	04/07/2020	WELLS FARGO SECURITIES LLC	2,141.000	50,823	53,652	50,823													
94988U730	WELLS FARGO & COMPANY 6%		03/10/2020	JANNEY MONTGOMERY SCOTT LLC	10/22/2020	JANNEY MONTGOMERY SCOTT LLC	2,000.000	50,540	50,619	50,540													
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								229,613	221,109	229,613													
8999998 Subtotal - Preferred Stocks								229,613	221,109	229,613													
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>																							
03990B101	ARES MANAGEMENT CORP		03/10/2020	WEEDEN & CO	07/28/2020	MERRILL LYNCH	607.000	18,864	23,437	18,864													
163092109	CHEGG INC		04/21/2020	MERRILL LYNCH	07/28/2020	MERRILL LYNCH	495.000	17,508	35,012	17,508													
174610105	CITIZENS FINANCIAL GROUP		01/27/2020	MERRILL LYNCH	09/04/2020	FIS US ALGO	361.000	13,846	9,633	13,846													
292554102	ENCORE CAPITAL GROUP INC		07/28/2020	VARIOUS	11/10/2020	FIS US ALGO	573.000	19,546	18,146	19,546													
74838J101	QUIDEL CORP		02/24/2020	WEEDEN & CO	07/28/2020	MERRILL LYNCH	325.000	25,281	67,524	25,281													
971378104	WILLSCOT MOBILE MINI HOLDINGS CORP		02/24/2020	WEEDEN & CO	07/28/2020	VARIOUS	1,280.000	24,221	18,236	24,221													
11275Q107	BROOKFIELD INFRASTRUCTURE - A		04/01/2020	SPINOFF	07/29/2020	VARIOUS	28.666	965	1,318	965													
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								120,231	173,306	120,231													
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other</b>																							
872590112	T-MOBILE US INC - RIGHTS		06/26/2020	EXERCISE RIGHTS	08/11/2020	EXPIRE	620.000																
9199999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																							
9799998 Subtotal - Common Stocks								120,231	173,306	120,231													
9899999 Subtotal - Preferred and Common Stocks								349,844	394,415	349,844													
9999999 Totals								596,757	670,240	596,782													

E15



### SCHEDULE D - PART 6 - SECTION 1

#### Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding
<b>NONE</b>											
1999999 Total - Preferred and Common Stocks .....										XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....0.  
 2. Total amount of intangible assets nonadmitted \$.....0.

### SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
<b>NONE</b>					
0399999 Total - Preferred and Common Stocks .....				XXX	XXX

# SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 Description	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest						20 Paid For Accrued Interest
	2 Code	3 For- eign					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.			14 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	15 Non-Admitted Due and Accrued	16 Rate of	17 Effective Rate of	18 When Paid	19 Amount Received During Year	
<b>Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b>																			
TOYOTA MOTOR CREDIT CORP			05/26/2020	CITIGROUP GLOBAL MARK	01/08/2021	750,350		(10,638)			750,000	760,988	10,993		3.050	0.644	JJ	11,438	8,896
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						750,350		(10,638)			750,000	760,988	10,993		X X X	X X X	X X X	11,438	8,896
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						750,350		(10,638)			750,000	760,988	10,993		X X X	X X X	X X X	11,438	8,896
7699999 Subtotal - Bonds - Issuer Obligations						750,350		(10,638)			750,000	760,988	10,993		X X X	X X X	X X X	11,438	8,896
8399999 Total Bonds						750,350		(10,638)			750,000	760,988	10,993		X X X	X X X	X X X	11,438	8,896
9199999 Total Short-Term Investments						750,350		(10,638)			X X X	760,988	10,993		X X X	X X X	X X X	11,438	8,896

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1B	1C	1D	750,350	1E	1F	1G
2A	2B	2C					
3A	3B	3C					
4A	4B	4C					
5A	5B	5C					
6							

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floor/Collars/Swaps/Forwards Open . . . . NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floor/Collars/Swaps/Forwards Term. . . . NONE

E20 Schedule DB - Part B Sn 1 Future Contracts Open . . . . . NONE

E21 Schedule DB - Part B Sn 2 Future Contracts Terminated . . . . . NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity . . . . . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity . . . . . NONE

E24 Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees . . . . NONE

E25 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . . NONE

E26 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . . NONE

## 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 *
<b>open depositories</b>						
American Bank & Trust .....	Rock Island, IL .....		19,390		(74,080)	X X X
Federal Home Loan Bank .....	Chicago, IL .....		24		860,055	X X X
Quad City Bank & Trust .....	Bettendorf, IA .....		345		1,803,284	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories .....						
		X X X				X X X
0199999 Totals - Open Depositories .....						
		X X X	19,759		2,589,259	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories .....						
		X X X				X X X
0299999 Totals - Suspended Depositories .....						
		X X X				X X X
0399999 Total Cash On Deposit .....						
		X X X	19,759		2,589,259	X X X
0499999 Cash in Company's Office .....						
		X X X	X X X	X X X	446	X X X
0599999 Total Cash .....						
		X X X	19,759		2,589,705	X X X

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

1. January .....	655,243	4. April .....	2,603,711	7. July .....	1,540,875	10. October .....	1,326,935
2. February .....	540,858	5. May .....	2,743,062	8. August .....	1,160,823	11. November .....	2,607,084
3. March .....	6,778,858	6. June .....	3,793,971	9. September .....	3,912,941	12. December .....	2,589,705

## 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 & Accrued	9 Amount Received During Year
<b>All Other Money Market Mutual Funds</b>								
608919718	FEDERATED GOVT OBLIGATIONS FUND .....		12/15/2020	0.000	X X X	2,602,021		
<b>8699999 Subtotal - All Other Money Market Mutual Funds .....</b>						<b>2,602,021</b>		
<b>8899999 Total Cash Equivalents .....</b>						<b>2,602,021</b>		

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

## SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1 States, Etc.	2 Type of Deposit	3 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				4 Book/Adjusted Carrying Value	5 Fair Value	6 Book/Adjusted Carrying Value	7 Fair Value
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)						
4.	Arkansas (AR)						
5.	California (CA)						
6.	Colorado (CO)	B	COLLATERAL SECURITIES FOR THE CO DOI	400,530	401,438		
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)	B	COLLATERAL SECURITIES FOR THE IL DOI	1,648,929	1,735,683		
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)	B	COLLATERAL SECURITIES FOR THE MI DOI	400,155	401,484		
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)	B	COLLATERAL SECURITIES FOR THE MO DOI	1,130,202	1,217,264		
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)	B	COLLATERAL SECURITIES FOR THE OR DOI	144,243	160,841		
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 Alien and Other (OT)	X X X	X X X				
59.	TOTAL	X X X	X X X	3,724,059	3,916,710		
<b>DETAILS OF WRITE-INS</b>							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				