



ANNUAL STATEMENT

For the Year Ended DECEMBER 31, 2021

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	225 20th Street <small>(Street and Number)</small>			Rock Island, IL, US 61201 <small>(City or Town, State, Country and Zip Code)</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	225 20th Street <small>(Street and Number)</small>			Rock Island, IL, US 61201 <small>(City or Town, State, Country and Zip Code)</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

James Robert Dingman	Joel Kent Heriford
John Richard Klockau	Gerald John Pepping
Daniel H Portes	Christine Carol Schmitt
Mark Joseph Schwab	Arron Keath Sutherland

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
18th day of February, 2022

- 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)	100,497,075		100,497,075	96,218,343
2. Stocks (Schedule D):				
2.1 Preferred stocks	1,248,355		1,248,355	958,192
2.2 Common Stocks	22,499,952		22,499,952	13,811,168
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)	3,742,811		3,742,811	
4.2 Properties held for the production of income (less \$.....0 encumbrances)	2,486,802		2,486,802	1,756,252
4.3 Properties held for sale (less \$.....0 encumbrances)				
5. Cash (\$.....2,376,411, Schedule E Part 1), cash equivalents (\$.....1,528,127, Schedule E Part 2) and short-term investments (\$.....0, Schedule DA)	3,904,538		3,904,538	5,942,076
6. Contract loans (including \$.....0 premium notes)				
7. Derivatives (Schedule DB)				
8. Other invested assets (Schedule BA)	3,559,754		3,559,754	5,594,192
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)	137,939,287		137,939,287	124,280,223
13. Title plants less \$.....0 charged off (for Title insurers only)				
14. Investment income due and accrued	640,777		640,777	638,575
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	5,324,253	1,426	5,322,827	4,862,040
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (Including \$.....105,335 earned but unbilled premiums)	21,105,505	10,534	21,094,971	16,699,870
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	719,601		719,601	1,288,271
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	1,210,971		1,210,971	1,487,599
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	730,485	555,216	175,269	229,385
21. Furniture and equipment, including health care delivery assets (\$.....0)	97,035	97,035		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	136,623		136,623	408,258
24. Health care (\$.....0) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	1,057,186	314,881	742,305	996,168
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	168,961,723	979,092	167,982,630	150,890,389
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. TOTAL (Lines 26 and 27)	168,961,723	979,092	167,982,630	150,890,389
DETAILS OF WRITE-INS				
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 and insurance	300,088	300,088	0	1,512
2502. Deposits and other receivables	620,053	14,793	605,260	571,493
2503. Premiums receivable on reinsurance	137,045		137,045	423,163
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,057,186	314,881	742,305	996,168

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Losses (Part 2A, Line 35, Column 8)	34,485,987	36,127,156
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)	12,827,605	12,428,645
4. Commissions payable, contingent commissions and other similar charges	2,640,484	1,564,511
5. Other expenses (excluding taxes, licenses and fees)	1,828,117	1,257,189
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	724,620	518,854
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses))	286,833	64,136
7.2 Net deferred tax liability		
8. Borrowed money \$.....15,000,000 and interest thereon \$.....9,782	15,009,782	10,007,233
9. Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of \$.....967,022 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)	35,245,243	28,927,928
10. Advance premiums	564,022	515,333
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders	6,881	2,792
12. Ceded reinsurance premiums payable (net of ceding commissions)	1,368,294	
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	382,922	459,939
15. Remittances and items not allocated		
16. Provision for reinsurance (including (\$.....0 certified)) (Schedule F, Part 3 Column 78)	100,000	6,000
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates		
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)	105,470,790	92,089,288
27. Protected cell liabilities		
28. TOTAL Liabilities (Lines 26 and 27)	105,470,790	92,089,288
29. Aggregate write-ins for special surplus funds		366,727
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)	42,135,098	38,057,632
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)	62,511,840	58,801,101
38. TOTALS (Page 2, Line 28, Column 3)	167,982,630	150,890,389
DETAILS OF WRITE-INS		
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
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
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
UNDERWRITING INCOME		
1. Premiums earned (Part 1, Line 35, Column 4)	53,893,020	49,689,203
DEDUCTIONS		
2. Losses incurred (Part 2, Line 35, Column 7)	25,794,294	23,771,337
3. Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	8,905,249	8,790,652
4. Other underwriting expenses incurred (Part 3, Line 25, Column 2)	20,509,944	17,708,906
5. Aggregate write-ins for underwriting deductions		
6. TOTAL Underwriting Deductions (Lines 2 through 5)	55,209,487	50,270,895
7. Net income of protected cells		
8. Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	(1,316,467)	(581,692)
INVESTMENT INCOME		
9. Net investment income earned (Exhibit of Net Investment Income, Line 17)	2,493,651	2,356,513
10. Net realized capital gains (losses) less capital gains tax of \$.....152,336 (Exhibit of Capital Gains (Losses))	792,889	1,457,508
11. Net investment gain or (loss) (Lines 9 + 10)	3,286,540	3,814,021
OTHER INCOME		
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....58,127 amount charged off \$.....126,367)	(68,240)	(546,243)
13. Finance and service charges not included in premiums	248,489	255,227
14. Aggregate write-ins for miscellaneous income	13,686	162,134
15. TOTAL Other Income (Lines 12 through 14)	193,935	(128,882)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	2,164,008	3,103,447
17. Dividends to policyholders	9,652	13,386
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)	2,154,356	3,090,061
19. Federal and foreign income taxes incurred	215,361	834,558
20. Net income (Line 18 minus Line 19) (to Line 22)	1,938,995	2,255,503
CAPITAL AND SURPLUS ACCOUNT		
21. Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	58,801,101	55,357,446
22. Net income (from Line 20)	1,938,995	2,255,503
23. Net transfers (to) from Protected Cell accounts		
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....559,641	2,105,461	1,647,858
25. Change in net unrealized foreign exchange capital gain (loss)		
26. Change in net deferred income tax	283,015	27,358
27. Change in nonadmitted assets (Exhibit of Nonadmitted Assets Line 28, Column 3)	277,269	(153,064)
28. Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	(94,000)	166,000
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	(800,000)	(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)	3,710,739	3,443,655
39. Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	62,511,840	58,801,101
DETAILS OF WRITE-INS		
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	2,266	40,617
1402. Gain from sales of assets	11,317	110,140
1403. Miscellaneous income	103	11,377
1498. Summary of remaining write-ins for Line 14 from overflow page		
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	13,686	162,134
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
Cash from Operations			
1.	Premiums collected net of reinsurance	56,768,885	48,422,712
2.	Net investment income	2,972,551	2,635,883
3.	Miscellaneous income	193,935	(128,882)
4.	TOTAL (Lines 1 through 3)	59,935,371	50,929,713
5.	Benefit and loss related payments	26,866,793	20,729,210
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	26,389,567	27,734,628
8.	Dividends paid to policyholders	5,563	13,156
9.	Federal and foreign income taxes paid (recovered) net of \$.....152,336 tax on capital gains (losses)	144,998	718,000
10.	TOTAL (Lines 5 through 9)	53,406,921	49,194,994
11.	Net cash from operations (Line 4 minus Line 10)	6,528,450	1,734,719
Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:		
12.1	Bonds	18,582,064	17,000,415
12.2	Stocks	2,956,077	5,184,206
12.3	Mortgage loans		
12.4	Real estate		
12.5	Other invested assets	3,534,437	215,360
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)	25,072,578	22,611,047
13.	Cost of investments acquired (long-term only):		
13.1	Bonds	22,627,002	27,970,165
13.2	Stocks	8,667,876	5,100,246
13.3	Mortgage loans		
13.4	Real estate	4,841,281	1,249,047
13.5	Other invested assets	1,500,000	
13.6	Miscellaneous applications	209,572	
13.7	TOTAL Investments acquired (Lines 13.1 to 13.6)	37,845,731	34,319,458
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)	(12,773,153)	(11,708,410)
Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):		
16.1	Surplus notes, capital notes		
16.2	Capital and paid in surplus, less treasury stock		
16.3	Borrowed funds	5,002,549	10,007,233
16.4	Net deposits on deposit-type contracts and other insurance liabilities		
16.5	Dividends to stockholders	800,000	500,000
16.6	Other cash provided (applied)	4,616	888,971
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	4,207,165	10,396,204
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(2,037,538)	422,512
19.	Cash, cash equivalents and short-term investments:		
19.1	Beginning of year	5,942,076	5,519,564
19.2	End of year (Line 18 plus Line 19.1)	3,904,538	5,942,076

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

Line of Business	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)
1. Fire				
2. Allied lines				
3. Farmowners multiple peril				
4. Homeowners multiple peril				
5. Commercial multiple peril	37,511,274	18,754,700	22,784,021	33,481,953
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	4,826,284	2,502,225	2,625,287	4,703,222
17.1 Other liability - occurrence	17,872,777	7,671,003	9,835,935	15,707,845
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	60,210,335	28,927,928	35,245,243	53,893,020
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)				

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	22,784,021				22,784,021
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	2,625,287				2,625,287
17.1 Other liability - occurrence	9,835,935				9,835,935
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	35,245,243				35,245,243
36. Accrued retrospective premiums based on experience					
37. Earned but unbilled premiums					
38. Balance (Sum of Lines 35 through 37)					35,245,243
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) 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	46,508,711				8,997,437	37,511,274
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	5,523,043		78,413		775,172	4,826,284
17.1 Other liability - occurrence	19,060,207		286		1,187,716	17,872,777
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	71,091,961		78,699		10,960,325	60,210,335
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) Does the company's direct premiums written include premiums recorded on an installment basis? Yes No
 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	25,362,922		5,911,816	19,451,106	19,041,395	20,518,190	17,974,311	53.68
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	2,729,052	83,946	572,582	2,240,416	5,643,192	6,377,348	1,506,260	32.03
17.1 Other liability - occurrence	8,255,500	(627)	2,510,932	5,743,941	9,801,400	9,231,618	6,313,723	40.19
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	36,347,474	83,319	8,995,330	27,435,463	34,485,987	36,127,156	25,794,294	47.86
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)								

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	14,591,140		3,166,633	11,424,507	12,236,967		4,620,079	19,041,395	7,832,083
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	3,846,821	187,540	543,568	3,490,793	2,273,177	97,260	218,038	5,643,192	1,447,962
17.1 Other liability - occurrence	6,500,671	8,167	37,708	6,471,130	7,214,478	17,069	3,901,277	9,801,400	3,547,560
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	24,938,632	195,707	3,747,909	21,386,430	21,724,622	114,329	8,739,394	34,485,987	12,827,605
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) 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	4,941,163			4,941,163
1.2 Reinsurance assumed	2,039			2,039
1.3 Reinsurance ceded	632,988			632,988
1.4 Net claim adjustment services (1.1 + 1.2 - 1.3)	4,310,214			4,310,214
2. Commission and brokerage:				
2.1 Direct, excluding contingent		10,775,095		10,775,095
2.2 Reinsurance assumed, excluding contingent		20,210		20,210
2.3 Reinsurance ceded, excluding contingent		827,540		827,540
2.4 Contingent - direct		1,463,505		1,463,505
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)		11,431,270		11,431,270
3. Allowances to manager and agents				
4. Advertising		103,938		103,938
5. Boards, bureaus and associations		422,077		422,077
6. Surveys and underwriting reports		29,813		29,813
7. Audit of assureds' records				
8. Salary and related items:				
8.1 Salaries	2,965,223	4,594,993	397,243	7,957,459
8.2 Payroll taxes	(7,436)	(16,712)	(2,637)	(26,785)
9. Employee relations and welfare	767,228	1,253,482	107,458	2,128,168
10. Insurance	57,970	54,547	16,223	128,740
11. Directors' fees				
12. Travel and travel items	218,107	456,196	43,798	718,101
13. Rent and rent items	113,060	101,185	31,538	245,783
14. Equipment	25,101	22,467	6,762	54,330
15. Cost or depreciation of EDP equipment and software	273,418	331,433	45,834	650,685
16. Printing and stationery	19,948	30,249	21,607	71,804
17. Postage, telephone and telegraph, exchange and express	77,708	95,054	51,834	224,596
18. Legal and auditing	64,690	82,971	245,932	393,593
19. TOTALS (Lines 3 to 18)	4,575,017	7,561,693	965,592	13,102,302
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of \$.....0		1,215,613		1,215,613
20.2 Insurance department licenses and fees		95,628		95,628
20.3 Gross guaranty association assessments		17,642		17,642
20.4 All other (excluding federal and foreign income and real estate)		18,441		18,441
20.5 TOTAL taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)		1,347,324		1,347,324
21. Real estate expenses			117,701	117,701
22. Real estate taxes			160,956	160,956
23. Reimbursements by uninsured plans				
24. Aggregate write-ins for miscellaneous expenses	20,018	169,657	4,410	194,085
25. TOTAL expenses incurred	8,905,249	20,509,944	1,248,659	(a) 30,663,852
26. Less unpaid expenses - current year	12,827,605	5,120,137	73,084	18,020,826
27. Add unpaid expenses - prior year	12,428,645	3,271,266	69,288	15,769,199
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)	8,506,289	18,661,073	1,244,863	28,412,225
DETAILS OF WRITE-INS				
2401. Other miscellaneous expenses	20,018	169,657	4,410	194,085
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)	20,018	169,657	4,410	194,085

(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) 31,785	30,498
1.1 Bonds exempt from U.S. tax	(a) 282,324	276,917
1.2 Other bonds (unaffiliated)	(a) 2,635,552	2,647,831
1.3 Bonds of affiliates	(a)	
2.1 Preferred stocks (unaffiliated)	(b) 48,180	49,055
2.11 Preferred stocks of affiliates	(b)	
2.2 Common stocks (unaffiliated)	437,590	439,355
2.21 Common stocks of affiliates		
3. Mortgage loans	(c)	
4. Real estate	(d) 408,660	408,660
5. Contract loans		
6. Cash, cash equivalents and short-term investments	(e) 13,581	2,589
7. Derivative instruments	(f)	
8. Other invested assets	98,935	103,902
9. Aggregate write-ins for investment income	1,421	1,421
10. TOTAL gross investment income	3,958,026	3,960,227
11. Investment expenses		(g) 1,248,659
12. Investment taxes, licenses and fees, excluding federal income taxes		(g)
13. Interest expense		(h) 105,145
14. Depreciation on real estate and other invested assets		(i) 112,772
15. Aggregate write-ins for deductions from investment income		
16. TOTAL Deductions (Lines 11 through 15)		1,466,576
17. Net Investment income (Line 10 minus Line 16)		2,493,651

DETAILS OF WRITE-INS

0901. Interest received on reinsurance	1,421	1,421
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)	1,421	1,421
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 \$ 65,313 accrual of discount less \$ 341,904 amortization of premium and less \$ 54,311 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 \$ 350 amortization of premium and less \$ 0 paid for accrued interest on purchases.
- (f) Includes \$ 0 accrual of discount less \$ 0 amortization of premium.
- (g) Includes \$ 0 investment expenses and \$ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$ 0 interest on surplus notes and \$ 0 interest on capital notes.
- (i) Includes \$ 112,772 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	21,350		21,350		
1.2 Other bonds (unaffiliated)	224,476		224,476	97,345	
1.3 Bonds of affiliates					
2.1 Preferred stocks (unaffiliated)	24,903		24,903	7,925	
2.11 Preferred stocks of affiliates					
2.2 Common stocks (unaffiliated)	674,496		674,496	2,559,833	
2.21 Common stocks of affiliates					
3. Mortgage loans					
4. Real estate					
5. Contract loans					
6. Cash, cash equivalents and short-term investments					
7. Derivative instruments					
8. Other invested assets					
9. Aggregate write-ins for capital gains (losses)					
10. TOTAL Capital gains (losses)	945,225		945,225	2,665,102	

DETAILS OF WRITE-INS

0901.					
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)					

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	1,426		(1,426)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	10,534	9,415	(1,119)
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	555,216	333,132	(222,084)
21. Furniture and equipment, including health care delivery assets	97,035	469,544	372,509
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	314,881	444,270	129,389
26. TOTAL Assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	979,092	1,256,361	277,269
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. TOTAL (Lines 26 and 27)	979,092	1,256,361	277,269
DETAILS OF WRITE-INS			
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	300,088	394,270	94,182
2502. Deposits and other receivables	14,793	50,000	35,207
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	314,881	444,270	129,389

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 #	2021	2020
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	1,938,995	2,255,503
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				0	0
				0	0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				0	0
				0	0
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	1,938,995	2,255,503
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	62,511,840	58,801,101
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				0	0
				0	0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				0	0
				0	0
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	62,511,840	58,801,101

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:

- Short-term money market investments are stated at fair value. Short-term bond investments are stated at amortized cost.
- 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.
- The Company maintains an investment in properties held for the production of income. The properties are presented at cost, less accumulated depreciation, and are depreciated for financial statement purposes for a period based on their economic life.
- The Company carries the intercompany collateralized note receivable at book value.
- The Company carries other loan receivables at cost.
- Common stocks, exchange trade funds, other than investments in stocks of subsidiary and unaffiliated companies, are stated at fair value.

Notes to Financial Statements

7. Investment grade redeemable preferred stocks are stated at amortized cost, others are carried at market.
8. The Company does not participate in mortgage loans as an investment vehicle.
9. 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.
10. The Company does not have any investments in any joint ventures, partnerships, or limited liability companies.
11. The Company does not utilize derivatives as an investment vehicle.
12. The Company does not factor anticipated investment income into the premium deficiency reserve.
13. 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.
14. 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.
15. 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

4.

Description	Amount
a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	(240,137)
2. 12 Months or Longer	(52,075)
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	19,612,936
2. 12 Months or Longer	1,124,095

Notes to Financial Statements

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;
- 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

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	0	0	0	0	0	0	0	0	0	0.000	0.000
(b) Collateral held under security lending agreements	0	0	0	0	0	0	0	0	0	0.000	0.000
(c) Subject to repurchase agreements	0	0	0	0	0	0	0	0	0	0.000	0.000
(d) Subject to reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.000	0.000
(e) Subject to dollar repurchase agreements	0	0	0	0	0	0	0	0	0	0.000	0.000
(f) Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.000	0.000
(g) Placed under option contracts	0	0	0	0	0	0	0	0	0	0.000	0.000
(h) Letter stock or securities restricted as to sale – excluding FHLB capital stock	0	0	0	0	0	0	0	0	0	0.000	0.000
(i) FHLB capital stock	300,000	0	0	0	300,000	200,000	100,000	0	300,000	0.177	0.178
(j) On deposit with states	3,689,365	0	0	0	3,689,365	3,724,060	(34,695)	0	3,689,365	2.179	2.191
(k) On deposit with other regulatory bodies	0	0	0	0	0	0	0	0	0	0.000	0.000
(l) Pledged as collateral to FHLB (including assets backing funding agreements)	19,228,112	0	0	0	19,228,112	13,590,485	5,637,627	0	19,228,112	11.354	11.420
(m) Pledged as collateral not captured in other categories	2,000,000	0	0	0	2,000,000	2,000,000	0	0	2,000,000	1.181	1.188
(n) Other restricted assets	0	0	0	0	0	0	0	0	0	0.000	0.000
(o) Total Restricted Assets	25,217,477	0	0	0	25,217,477	19,514,545	5,702,932	0	25,217,477	14.891	14.978

(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					6	7	8	Percentage	
	Current Year								Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	9	10
	1	2	3	4	5					
Total (c)	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
Quad City Bank & Trust LOC	2,000,000	0	0	0	2,000,000	2,000,000	0	2,000,000	1.181	1.188
Total (c)	2,000,000	0	0	0	2,000,000	2,000,000	0	2,000,000	1.181	1.188

(a) Subset of column 1 (b) Subset of column 3 (c) Total line for columns 1 through 7 should equal 5L(1)M Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)M Columns 9 through 11 respectively .

3. 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. 5GI Securities

None

P. Short Sales

None

Q. Prepayment Penalty and Acceleration Fees

Description	(1) General Account	(2) Protected Cell
(1) Number of CUSIPs	10	0
(2) Aggregate Amount of Investment Income	167,214	0

Notes to Financial Statements

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

Asset Type	(1) Percent Share
(1) Cash	60.900%
(2) Cash Equivalents	39.100%
(3) Short-Term Investments	0.000%
(4) Total	100.000%

6. Joint Ventures, Partnerships and Limited Liability Companies

Not Applicable

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	12/31/2021			12/31/2020			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	2,853,768	11,339	2,865,107	2,550,829	21,544	2,572,373	302,939	(10,205)	292,734
	(b) Statutory Valuation Allowance Adjustments	0	0	0	0	0	0	0	0	0
	(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	2,853,768	11,339	2,865,107	2,550,829	21,544	2,572,373	302,939	(10,205)	292,734
	(d) Deferred Tax Assets Nonadmitted	0	0	0	0	0	0	0	0	0
	(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	2,853,768	11,339	2,865,107	2,550,829	21,544	2,572,373	302,939	(10,205)	292,734
	(f) Deferred Tax Liabilities	295,341	1,358,795	1,654,136	285,651	799,123	1,084,774	9,690	559,672	569,362
	(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	2,558,427	(1,347,456)	1,210,971	2,265,178	(777,579)	1,487,599	293,249	(569,877)	(276,628)
2.	Admission Calculation Components SSAP No. 101	12/31/2021			12/31/2020			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	991,886	0	991,886	1,003,837	0	1,003,837	(11,951)	0	(11,951)
	(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)	1,339,150	8,504	1,347,654	1,065,727	16,158	1,081,885	273,423	(7,654)	265,769
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	1,339,150	8,504	1,347,654	1,065,727	16,158	1,081,885	273,423	(7,654)	265,769
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	9,195,130	XXX	XXX	8,597,025	XXX	XXX	598,105
	(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	522,732	2,835	525,567	481,265	5,386	486,651	41,467	(2,551)	38,916
	(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101 Total (2(a) + 2(b) + 2(c))	2,853,768	11,339	2,865,107	2,550,829	21,544	2,572,373	302,939	(10,205)	292,734

3.	Description	2021	2020
(a)	Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	799.000	797.000
(b)	Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation in 2(b)2 Above.	61,300,869	57,313,502

4.	Impact of Tax-Planning Strategies	12/31/2021		12/31/2020		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)	2,853,768	11,339	2,550,829	21,544	302,939	(10,205)
	2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0	0	0	1	0	0
	3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	2,853,768	11,339	2,550,829	21,544	302,939	(10,205)
	4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0	0	0	1	0	0

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

Notes to Financial Statements

B. Regarding deferred tax liabilities that are not recognized:

Not Applicable

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

Description	(1) 12/31/2021	(2) 12/31/2020	(3) (Col. 1 – 2) Change
1. Current Income Tax			
(a) Federal	215,361	834,558	(619,197)
(b) Foreign	0	0	0
(c) Subtotal	215,361	834,558	(619,197)
(d) Federal income tax on net capital gains	0	0	0
(e) Utilization of capital loss carry-forwards	0	0	0
(f) Other	0	0	0
(g) Federal and foreign income taxes incurred	215,361	834,558	(619,197)
2. Deferred Tax Assets:			
(a) Ordinary			
(1) Discounting of unpaid losses	829,619	834,092	(4,473)
(2) Unearned premium reserve	1,503,989	1,236,617	267,372
(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	205,611	263,836	(58,225)
(8) Compensation and benefits accrual	302,528	205,896	96,632
(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)	12,021	10,388	1,633
(99) Subtotal	2,853,768	2,550,829	302,939
(b) Statutory valuation allowance adjustment	0	0	0
(c) Nonadmitted	0	0	0
(d) Admitted ordinary deferred tax assets (2a99 – 2b – 2c)	2,853,768	2,550,829	302,939
(e) Capital:			
(1) Investments	11,339	21,544	(10,205)
(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	11,339	21,544	(10,205)
(f) Statutory valuation allowance adjustment	0	0	0
(g) Nonadmitted	0	0	0
(h) Admitted capital deferred tax assets (2e99 – 2f – 2g)	11,339	21,544	(10,205)
(i) Admitted deferred tax assets (2d + 2h)	2,865,107	2,572,373	292,734
3. Deferred Tax Liabilities:			
(a) Ordinary			
(1) Investments	4,178	3,624	554
(2) Fixed assets	89,100	22,963	66,137
(3) Deferred and uncollected premium	0	0	0
(4) Policyholder reserves	150,784	188,480	(37,696)
(5) Other (including items < 5% of total ordinary tax liabilities)	51,279	70,584	(19,305)
(99) Subtotal	295,341	285,651	9,690
(b) Capital:			
(1) Investments	1,358,795	799,123	559,672
(2) Real estate	0	0	0
(3) Other (including items < 5% of total capital tax liabilities)	0	0	0
(99) Subtotal	1,358,795	799,123	559,672
(c) Deferred tax liabilities (3a99 + 3b99)	1,654,136	1,084,774	569,362
4. Net deferred tax assets/liabilities (2i – 3c)	1,210,971	1,487,599	(276,628)

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		
		12/31/2021	Tax Effect @ 21%	12/31/2020	Tax Effect @ 21%
Provision at statutory rate	499,631	21.0%	660,422	21.0%
Tax exempt income deduction	(58,153)	-2.4%	(61,957)	-2.0%
Dividends received deduction	(31,285)	-1.3%	(26,841)	-0.9%
Proration of tax exempt investment income	22,359	0.9%	22,199	0.7%
Nondeductible expenses	25,011	1.0%	5,755	0.2%
Change in deferred tax on non-admitted assets	58,225	2.4%	(32,144)	-1.0%
Debt forgiveness	0	0.0%	(344,673)	-11.0%
Prior year true-up	(345,548)	-14.5%	529,096	16.8%
Other	(85,587)	-3.6%	55,341	1.8%
Total	84,653	3.6%	807,198	25.6%
Federal income taxes incurred	367,697	15.5%	834,558	26.5%
Change in net deferred income tax	(283,044)	-11.9%	(27,360)	-0.9%
Total statutory income taxes	84,653	3.6%	807,198	25.6%

E. Operating Loss and Tax Credit Carryforwards

- At December 31, 2021, 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
2021	\$713,235
2020	\$305,461

- 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 \$53,330 and \$105,826 in interest income related to this transaction for the periods ended December 31, 2021 and 2020, respectively.

Notes to Financial Statements

On May 30, 2019, ICC and ICCH entered into a second loan agreement in which ICC loaned ICCH \$3.0 million and ICCH pledged additional 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%. This loan was paid off as of June 30, 2021. The Company recorded \$40,902 in interest income in 2021.

On May 31, 2021, ICC purchased its Home Office building back from ICCH in the amount of \$3.4 million. The Home Office is being held by ICC's wholly owned subsidiary, ICC Properties, LLC. This transaction was approved by the Illinois Department of Insurance in June 2021 for an effective date of May 31, 2021. Simultaneous to this transaction, ICCH paid down \$3.4 million on the existing intercompany notes.

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, ICCH and are filed with the Illinois Department of Insurance. In May of 2021, ICC refinanced the remaining balance of the intercompany loan with ICCH at a rate of 1% which represents ICC's cost of funds of .74 basis points plus a small markup.

D. Amounts Due to or from Related Parties

At December 31, 2021, the Company reported \$136,623 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 ICCH, ICC Realty, Estrella Innovative Solutions, Inc., Beverage Insurance Agency, and Southern Hospitality Education, LLC. 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").

Estrella has contracted with a firm in Mexico to provide technical services. These services are provided by Estrella to ICC at cost. The Company incurred \$444,615 and \$533,123 for the periods ended December 31, 2021 and 2020, respectively, for third party programming fees.

The Company incurred costs on behalf of its parent company, for which it billed \$355,993 and \$385,957 in 2021 and 2020, 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.

Beverage Insurance Agency incurred costs on behalf of the Company, for which it billed ICC \$73,231 and \$72,538 in 2021 and 2020, respectively. These amounts are derived from allocations by the Company for services as mentioned above.

The Company incurred costs on behalf of Southern Hospitality Education, LLC, for which it billed \$23,788 in 2021. These amounts are derived from allocations by the Company for services as mentioned above. The Company filed a third Amended Cost Sharing agreement with the Illinois Department of Insurance in Q4 2021 with an effective date of October 1, 2021 and received the Illinois Department of Insurance's approval in February 2022.

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

Notes to Financial Statements

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.

A \$4.0 million, 0% interest loan that was obtained in May 2020 by the Company, matured in May 2021 and a forward advance of \$4.0 million with a fixed 0.74% borrowing rate became effective.

The Company also obtained in May 2021 a \$5.0 million, 0% interest, one-year loan from the FHLBC. The Company pledged an additional \$5.8 million of fixed income securities as collateral for this loan. Upon maturity in May 2022, this loan will rollover to a \$5.0 million, 1.36% fixed interest 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	0	0	0
(b) Membership Stock – Class B	51,300	51,300	0
(c) Activity Stock	248,700	248,700	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	300,000	300,000	0
(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	0	0	0
(b) Membership Stock – Class B	33,800	33,800	0
(c) Activity Stock	166,200	166,200	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	200,000	200,000	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	37,000,000	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
Membership Stock						
1. Class A	0	0	0	0	0	0
2. Class B	51,300	0	0	0	0	51,300

3. Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
Total Collateral Pledged			
1. Current year total general and protected cell accounts total collateral pledged (lines 2+3)	19,618,926	19,228,112	15,000,000
2. Current year general account total collateral pledged	19,618,926	19,228,112	15,000,000
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	14,387,975	13,590,485	10,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged			
1. Current year total general and protected cell accounts maximum collateral pledged (lines 2+3)	19,618,926	19,228,112	15,000,000
2. Current year general account maximum collateral pledged	19,618,926	19,228,112	15,000,000
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	14,387,975	13,590,485	10,000,000

Notes to Financial Statements

4. Borrowing from FHLB

a. Amount as of the Reporting Date

Description	1 Total 2+3	2 General Account	3 Protected Cell Accounts	4 Funding Agree- ments Reserves Established
1. Current Year				
(a) Debt	15,000,000	15,000,000	0	XXX
(b) Funding Agreements	0	0	0	0
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	15,000,000	15,000,000	0	0
2. Prior Year-end				
(a) Debt	10,000,000	10,000,000	0	XXX
(b) Funding Agreements	0	0	0	0
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	10,000,000	10,000,000	0	0

b. Maximum Amount during Reporting Period (Current Year)

Description	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Debt	15,000,000	15,000,000	0
2. Funding Agreements	0	0	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	15,000,000	15,000,000	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, 2021, the Company had accrued a pension liability in the amount of \$529,117 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 \$261,021 and \$246,472 for the periods ended December 31, 2021 and 2020, 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 \$288,540 and \$288,538 was incurred for the periods ended December 31, 2021 and 2020, respectively, related to this plan.

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, 2020.

I. Impact of Medicare Modernization Act on Postretirement Benefits

Not Applicable

Notes to Financial Statements

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, 2021. 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 April 2021, the Company paid an \$800,000 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

In the fourth quarter of 2017, ICC sold all of its real estate, including the Home Office, to its parent, ICCH. The Company recognized a gain of approximately \$1 million from this sale. As the sale included a subsequent lease-back agreement for the Home Office, the gain was booked directly to a special surplus account and was being amortized over a five-year period. In May 2021, ICCH sold the Home Office back to ICC as referenced in note 10B. As a result of this sale, ICC reclassified the remaining balance of unamortized special surplus to unassigned surplus.

J. Changes in Unassigned Funds

There have been no significant changes since December 31, 2020, except for the change noted in note 13I above.

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

M. Effective Date of Quasi Reorganization

Not Applicable

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

Not Applicable

Notes to Financial Statements

B. Assessments

The company recorded \$57,242 as of December 31, 2021, 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 all the Company's real estate in the fourth quarter of 2017, the Company entered into a lease agreement for the Home Office. This transaction was filed and approved by the Illinois Department of Insurance in 2017. Due to this transaction, the Company incurred \$107,385 and \$257,724 in rent expense as of December 31, 2021 and 2020, respectively.

In June 2021, the Company received approval to reacquire its Home Office building back from ICCH, its parent. Accordingly, the existing lease agreement between the two companies associated with this property was terminated.

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

B. Transfer and Servicing of Financial Assets

None

C. Wash Sales

None

Notes to Financial Statements

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					
Bonds	0	668,045	0	0	668,045
Common Stocks	22,197,852	300,000	2,100	0	22,499,952
Preferred Stocks	0	1,032,550	0	0	1,032,550
Cash Equivalents	1,528,127	0	0	0	1,528,127
Total assets at fair value / NAV	23,725,979	2,000,595	2,100	0	25,728,674
b. Liabilities at fair value					
Total liabilities at fair value	0	0	0	0	0

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

Description	Beginning Balance at 01/01/2021	Transfers into Level 3	Transfers out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2021
a. Assets										
Positive Physicians Holdings	200	0	0	0	0	0	0	0	0	200
Total Assets	200	0	0	0	0	0	0	0	0	200
b. Liabilities										
Total Liabilities	0	0	0	0	0	0	0	0	0	0

B. Not Applicable

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	104,133,251	100,497,075	1,345,992	102,787,259	0	0	0
Common Stock	22,499,952	22,499,952	22,197,852	300,000	2,100	0	0
Preferred Stock	1,265,435	1,248,355	0	1,265,435	0	0	0
Cash Equivalents	1,528,127	1,528,127	1,528,127	0	0	0	0

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

On September 21, 2021, ICC entered into a loan agreement with FCF Premium Finance, LLP in which ICC loaned \$250,000 with an additional investment of \$250,000 on November 12, 2021. ICC will receive monthly interest at a rate of the Wall Street Journal prime lending rate with a floor of 4%.

On November 10, 2021, ICC entered into a \$1.0 million loan agreement with Northwest Bank & Trust Company which has in turn made a loan to 815 Commerce LLC. ICC will receive monthly interest at a rate of 3.86% per annum.

Notes to Financial Statements

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	1,916,000
10357	52-1952955	Platinum Underwriters Reins Inc	2,635,000

B. Reinsurance Recoverable in Dispute

None

C. Reinsurance Assumed and Ceded

1.

Description	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserves	Commission Equity
a. Affiliates	0	0	0	0	0	0
b. All Other	47,066	0	967,022	333,304	(919,956)	(333,304)
c. TOTAL	47,066	0	967,022	333,304	(919,956)	(333,304)
d. Direct Unearned Premium Reserve			36,165,200			

Line (c) of Ceded Reinsurance Premium Reserve Column must equal Page 3, Line 9, first inside amount.

2.

REINSURANCE

Description	Direct	Assumed	Ceded	Net
a. Contingent Commission	1,601,327	0	0	1,601,327
b. Sliding Scale Adjustments	0	0	0	0
c. Other Profit Commission arrangements	0	0	0	0
d. TOTAL	1,601,327	0	0	1,601,327

3. Not Applicable

D. Uncollectible Reinsurance

None

E. Commutation of Ceded Reinsurance

None

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

Notes to Financial Statements

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 \$0.731 million during 2021, as compared to an increase of \$1.2 million during 2020. The business owner's liability and property lines of business are adversely affecting the 2021 development.

26. Intercompany Pooling Arrangements

Not Applicable

27. Structured Settlements

Not Applicable

28. Health Care Receivables

Not Applicable

29. Participating Policies

Not Applicable

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	0
2. Date of the most recent evaluation of this liability	12/31/2021
3. Was anticipated investment income utilized in the calculation? (Yes / No)	No

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

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? Yes[X] No[]
 If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes[X] No[] N/A[]
- 1.3 State Regulating? 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: 12/31/2016
- 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? Yes[] No[X]
 If yes, complete and file the merger history data file with the NAIC.
- 5.2 If yes, provide the name of the entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes[] No[X]
- 6.2 If yes, give full information:
- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes[] No[X]
- 7.2 If yes, 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 depository institution holding company (DIHC), or a DIHC itself, regulated by the Federal Reserve Board? Yes[] No[X]
- 8.2 If response to 8.1 is yes, please identify the name of the DIHC.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes[] No[X]
- 8.4 If response to 8.3 is yes, please provide 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

- 8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the reporting entity such company? Yes[] No[X]
- 8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? Yes[] No[] N/A[X]
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:

GENERAL INTERROGATORIES (Continued)

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

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
 12.13 Total book/adjusted carrying value \$ 0
 12.2 If yes, provide explanation \$ 0

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 \$ 2,059,756
 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: \$ 136,623

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? Yes [] No [X]
 24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

GENERAL INTERROGATORIES (Continued)

1	2
Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)
	???

INVESTMENT

- 25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) Yes[X] No[]
- 25.02 If no, give full and complete information, relating thereto
- 25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
- 25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. \$ 0
- 25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. \$ 0
- 25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes[] No[] N/A[X]
- 25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes[] No[] N/A[X]
- 25.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? Yes[] No[] N/A[X]
- 25.09 For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:
- 25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 0
- 25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 0
- 25.093 Total payable for securities lending reported on the liability page. \$ 0
- 26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 24.1 and 25.03). Yes[X] No[]
- 26.2 If yes, state the amount thereof at December 31 of the current year:
- 26.21 Subject to repurchase agreements \$ 0
- 26.22 Subject to reverse repurchase agreements \$ 0
- 26.23 Subject to dollar repurchase agreements \$ 0
- 26.24 Subject to reverse dollar repurchase agreements \$ 0
- 26.25 Placed under option agreements \$ 0
- 26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock \$ 0
- 26.27 FHLB Capital Stock \$ 300,000
- 26.28 On deposit with states \$ 3,689,365
- 26.29 On deposit with other regulatory bodies \$ 0
- 26.30 Pledged as collateral - excluding collateral pledged to an FHLB \$ 2,000,000
- 26.31 Pledged as collateral to FHLB - including assets backing funding agreements \$ 19,228,112
- 26.32 Other \$ 0
- 26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

- 27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes[] No[X]
- 27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes[] No[] N/A[X]
If no, attach a description with this statement.
- LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:
- 27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes[] No[X]
- 27.4 If the response to 27.3 is yes, does the reporting entity utilize:
- 27.41 Special Accounting Provision of SSAP No. 108 Yes[] No[X]
- 27.42 Permitted Accounting Practice Yes[] No[X]
- 27.43 Other Accounting Guidance Yes[] No[X]
- 27.5 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
- 28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes[] No[X]
- 28.2 If yes, state the amount thereof at December 31 of the current year. \$ 0

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

1 Name of Custodian(s)	2 Custodian's Address
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

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

GENERAL INTERROGATORIES (Continued)

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? Yes[] No[X]
 29.04 If yes, give full and complete information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
New England Asset Management, Inc.	U
Arron Sutherland	I
PMA Asset Management, LLC	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105900	New England Asset Management, Inc.	KUR85EPS4GQFZTFC130	Securities Exchange Commission	DS
301973	PMA Asset Management, LLC	254900UUSQ6H8SOND073	Securities Exchange Commission	DS

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

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
..... 02110A696	DDJ OPPORTUNISTIC HIGH YEILD - INST .....	..... 3,608,902
..... 78464A870	SPDR S&P BIOTECH ETF .....	..... 148,123
30.2999 Total .....		..... 3,757,025

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
DDJ OPPORTUNISTIC HIGH YEILD - INST	Century Aluminum Co .....	..... 136,056	12/31/2021 ..
DDJ OPPORTUNISTIC HIGH YEILD - INST	NFP Corp .....	..... 122,342	12/31/2021 ..
DDJ OPPORTUNISTIC HIGH YEILD - INST	Ford Holdings, Inc. ....	..... 115,485	12/31/2021 ..
DDJ OPPORTUNISTIC HIGH YEILD - INST	Baffinland Iron Mines Corp. ....	..... 114,763	12/31/2021 ..
DDJ OPPORTUNISTIC HIGH YEILD - INST	Tenet Healthcare Corporation .....	..... 100,688	12/31/2021 ..
SPDR S&P BIOTECH ETF	Arena Pharmaceutical Inc. ....	..... 2,118	12/31/2021 ..
SPDR S&P BIOTECH ETF	Biohaven Pharmaceutical Holdings Co Ltd. ....	..... 1,570	12/31/2021 ..
SPDR S&P BIOTECH ETF	Cytokinetics Inc. ....	..... 1,437	12/31/2021 ..
SPDR S&P BIOTECH ETF	Turning Point Therapeutics Inc. ....	..... 1,363	12/31/2021 ..
SPDR S&P BIOTECH ETF	Fate Therapeutics Inc. ....	..... 1,348	12/31/2021 ..

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

GENERAL INTERROGATORIES (Continued)

		1	2	3
		Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1	Bonds	100,497,075	104,133,252	3,636,177
31.2	Preferred stocks	1,248,355	1,265,435	17,080
31.3	Totals	101,745,430	105,398,687	3,653,257

31.4 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).

- 32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes[X] No[]
- 32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes[X] No[] N/A[]
- 32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
Not Applicable

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

34. By self-designation 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting-entity self-designated 5GI securities? Yes[] No[X]

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

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes[] No[X]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
- a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
 - b. If the investment is with a nonrelated party or nonaffiliate then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
 - c. If the investment is with a related party or affiliate then the reporting entity has 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 37.a-37.c are reported as long-term investments.
- Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes[] No[] N/A[X]

OTHER

- 38.1 Amount of payments to Trade Associations, Service Organizations and Statistical or Rating Bureaus, if any? \$ 422,077
- 38.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to Trade Associations, Service Organizations and Statistical or Rating Bureaus during the period covered by this statement.

1 Name	2 Amount Paid
Insurance Services Office, Inc.	326,586

- 39.1 Amount of payments for legal expenses, if any? \$ 23,104
- 39.2 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
Husch Blackwell LLP	11,262
Walter Haverfield	9,351

- 40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or department of government, if any? \$ 13,913
- 40.2 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.

GENERAL INTERROGATORIES (Continued)

1 Name	2 Amount Paid
American Property Casualty Insurance Association	13,713

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:
- 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	53,893,020	49,689,203
2.3 Premium Ratio (2.1 / 2.2) .....	.....	.....
2.4 Reserve Numerator .....	.....	.....
2.5 Reserve Denominator	82,558,835	77,483,729
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?
- 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 \$750,000 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 2021	2 2020	3 2019	4 2018	5 2017
Gross Premiums Written (Page 8, Part 1B, Columns 1, 2 & 3)					
1. Liability Lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	24,661,949	20,110,156	23,900,195	23,797,096	21,781,500
2. Property Lines (Lines 1, 2, 9, 12, 21, & 26)					
3. Property and Liability Combined Lines (Lines 3, 4, 5, 8, 22 & 27)	46,508,711	39,055,348	39,286,893	37,496,340	32,158,080
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)	71,170,660	59,165,504	63,187,088	61,293,436	53,939,580
Net Premiums Written (Page 8, Part 1B, Column 6)					
7. Liability Lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	22,699,061	18,281,107	21,988,213	21,424,145	19,245,437
8. Property Lines (Lines 1, 2, 9, 12, 21 & 26)					
9. Property and Liability Combined Lines (Lines 3, 4, 5, 8, 22 & 27)	37,511,274	30,766,024	31,246,995	28,588,764	26,741,482
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)	60,210,335	49,047,131	53,235,208	50,012,909	45,986,919
Statement of Income (Page 4)					
13. Net underwriting gain or (loss) (Line 8)	(1,316,467)	(581,692)	211,979	(1,842,388)	(1,463,804)
14. Net investment gain or (loss) (Line 11)	3,286,540	3,814,021	3,156,195	2,744,581	2,625,526
15. TOTAL other income (Line 15)	193,935	(128,882)	(113,518)	197,813	239,827
16. Dividends to policyholders (Line 17)	9,652	13,386	16,680	11,145	2,569
17. Federal and foreign income taxes incurred (Line 19)	215,361	834,558	200,422	(117,299)	82,894
18. Net income (Line 20)	1,938,995	2,255,503	3,037,554	1,206,160	1,316,086
Balance Sheet Lines (Pages 2 and 3)					
19. TOTAL admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	167,982,630	150,890,389	136,098,303	130,909,143	124,108,293
20. Premiums and considerations (Page 2, Column 3)					
20.1 In course of collection (Line 15.1)	5,322,827	4,862,040	3,683,463	3,720,260	3,330,065
20.2 Deferred and not yet due (Line 15.2)	21,094,971	16,699,870	17,509,656	16,768,288	14,452,419
20.3 Accrued retrospective premiums (Line 15.3)					
21. TOTAL liabilities excluding protected cell business (Page 3, Line 26)	105,470,790	92,089,288	80,740,857	80,356,976	73,335,833
22. Losses (Page 3, Line 1)	34,485,987	36,127,156	32,812,130	31,886,225	26,995,273
23. Loss adjustment expenses (Page 3, Line 3)	12,827,605	12,428,645	12,990,007	12,825,252	14,049,020
24. Unearned premiums (Page 3, Line 9)	35,245,243	28,927,928	29,570,000	29,176,558	26,280,611
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)	62,511,840	58,801,101	55,357,446	50,552,167	50,772,460
Cash Flow (Page 5)					
27. Net cash from operations (Line 11)	6,528,450	1,734,719	2,176,666	6,301,343	1,783,314
Risk-Based Capital Analysis					
28. TOTAL adjusted capital	62,511,840	58,801,101	55,357,446	50,552,167	50,772,460
29. Authorized control level risk-based capital	7,671,709	7,194,301	6,959,512	6,751,399	6,275,664
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Column 3)					
(Item divided by Page 2, Line 12, Column 3) x 100.0					
30. Bonds (Line 1)	72.9	77.4	77.1	83.2	85.2
31. Stocks (Lines 2.1 & 2.2)	17.2	11.9	12.2	10.6	9.9
32. Mortgage loans on real estate (Lines 3.1 and 3.2)					
33. Real estate (Lines 4.1, 4.2 & 4.3)	4.5	1.4	0.5		
34. Cash, cash equivalents and short-term investments (Line 5)	2.8	4.8	5.0	3.4	4.9
35. Contract loans (Line 6)					
36. Derivatives (Line 7)					
37. Other invested assets (Line 8)	2.6	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
Investments in Parent, Subsidiaries and Affiliates					
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
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
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

FIVE - YEAR HISTORICAL DATA (Continued)

	1 2021	2 2020	3 2019	4 2018	5 2017
Capital and Surplus Accounts (Page 4)					
51. Net unrealized capital gains or (Losses) (Line 24)	2,105,461	1,647,858	1,835,355	(1,638,469)	227,412
52. Dividends to stockholders (Line 35)	(800,000)	(500,000)			
53. Change in surplus as regards policyholders for the year (Line 38)	3,710,739	3,443,655	4,805,279	(220,296)	20,815,213
Gross Losses Paid (Page 9, Part 2, Columns 1 and 2)					
54. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	11,067,871	4,804,579	7,976,525	4,250,518	8,673,605
55. Property lines (Lines 1, 2, 9, 12, 21 & 26)					
56. Property and liability combined lines (Lines 3, 4, 5, 8, 22, & 27)	25,362,922	27,792,088	25,443,796	22,274,149	22,622,795
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)	36,430,793	32,596,667	33,420,321	26,524,667	31,296,400
Net Losses Paid (Page 9, Part 2, Column 4)					
60. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	7,984,357	4,713,562	6,137,018	4,005,000	5,797,292
61. Property lines (Lines 1, 2, 9, 12, 21 & 26)					
62. Property and liability combined lines (Lines 3, 4, 5, 8, 22, & 27)	19,451,106	15,742,749	17,811,225	15,692,138	15,815,859
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)	27,435,463	20,456,311	23,948,243	19,697,138	21,613,151
Operating Percentages (Page 4)					
(Item divided by Page 4, Line 1) x 100.0					
66. Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67. Losses incurred (Line 2)	47.9	47.8	47.1	52.2	50.3
68. Loss expenses incurred (Line 3)	16.5	17.7	16.7	14.2	15.3
69. Other underwriting expenses incurred (Line 4)	38.1	35.6	35.8	37.6	37.7
70. Net underwriting gain (loss) (Line 8)	(2.4)	(1.2)	0.4	(3.9)	(3.3)
Other Percentages					
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)	33.7	36.4	35.7	35.0	35.7
72. Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	64.4	65.5	63.8	66.4	65.6
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)	96.3	83.4	96.2	98.9	90.6
One Year Loss Development (\$000 omitted)					
74. Development in estimated losses and loss expenses incurred prior to current year (Schedule P, Part 2 - Summary, Line 12, Column 11)	(746)	(67)	(1,193)	(2,134)	(3,748)
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)	(1.3)	(0.1)	(2.4)	(4.2)	(12.5)
Two Year Loss Development (\$000 omitted)					
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)	2,155	(801)	(1,075)	(4,281)	(4,641)
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)	3.9	(1.6)	(2.1)	(14.3)	(17.3)

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

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 flood												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)	693,893	503,204		411,056	157,515	172,751	15,236				148,022	12,296
5.2 Commercial multiple peril (liability portion)	1,635,197	1,203,493		962,162	36,098	102,649	99,587	3,736	25,897	25,009	346,074	28,976
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	26,300	16,281		12,802	15,213	31,549	16,336		623	623	3,986	466
17.1 Other liability - occurrence	2,146,732	1,498,865		1,203,303		1,180,492	1,216,978	14,871	109,724	97,999	455,493	38,041
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)	4,502,122	3,221,843		2,589,323	208,826	1,487,441	1,348,137	18,607	136,244	123,631	953,575	79,779

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 \$.....5,189

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0.

19 Arizona

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)	2,114,074	1,746,324		1,155,534	4,245,098	5,426,591	1,308,756	1,378	1,380		404,057	31,112
5.2 Commercial multiple peril (liability portion)	2,124,613	1,745,183		1,229,073	95,916	376,636	367,720	110,047	130,480	108,934	405,635	31,266
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	522,563	506,556		243,027	210,596	356,915	292,575	16,928	65,820	58,417	58,434	14,118
17.1 Other liability - occurrence	1,221,746	1,007,731		709,202	40,000	113,500	100,000	44,476	38,100	10,685	232,032	17,980
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)	5,982,996	5,005,794		3,336,836	4,591,610	6,273,642	2,069,051	172,829	235,780	178,036	1,100,158	94,476
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 \$.....13,302

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0.

EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)



NAIC Group Code:

BUSINESS IN THE STATE OF ILLINOIS DURING THE YEAR

NAIC Company Code: 15571

19 Illinois

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 flood												
2.5 Private flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)	6,107,524	5,690,883		2,983,229	5,465,244	4,567,850	741,034	(154,132)	(154,133)	3,248	1,051,432	97,797
5.2 Commercial multiple peril (liability portion)	5,548,116	5,074,833		2,827,204	1,727,044	2,796,736	12,461,773	680,551	1,218,830	4,091,351	959,029	68,854
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	2,272,156	2,249,997		1,043,563	1,259,729	(52,058)	2,307,230	173,604	72,284	270,728	213,964	55,460
17.1 Other liability - occurrence	3,161,441	2,978,245		1,593,770	179,250	989,195	4,795,306	227,437	330,033	2,445,883	547,254	38,901
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)	17,089,237	15,993,958		8,447,766	8,631,267	8,301,723	20,305,343	927,460	1,467,014	6,811,210	2,771,679	261,012
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 \$.....80,361

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0.

EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)



NAIC Group Code:

BUSINESS IN THE STATE OF INDIANA DURING THE YEAR

NAIC Company Code: 15571

19 Indiana

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)	1,834,499	1,781,639		877,855	524,590	662,233	644,497	1,143	1,213	70	316,985	27,433
5.2 Commercial multiple peril (liability portion)	1,586,932	1,530,592		734,191	672,097	863,890	2,116,100	163,916	285,460	531,184	274,917	23,730
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	647,893	646,457		256,210	129,623	214,229	779,575	5,366	4,739	85,604	61,151	20,434
17.1 Other liability - occurrence	1,369,422	1,238,764		676,225	1,445,000	1,100,637	1,482,240	226,454	117,062	183,985	238,053	19,931
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)	5,438,746	5,197,452		2,544,481	2,771,310	2,840,989	5,022,412	396,879	408,474	800,843	891,106	91,528
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 \$.....14,667

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0.

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)	2,686,114	2,478,438		1,318,066	1,902,675	1,705,368	402,083	2,445	2,165	2,900	483,642	35,025
5.2 Commercial multiple peril (liability portion)	1,580,138	1,502,865		796,111	387,663	437,590	1,496,821	76,593	140,851	270,563	285,519	20,604
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	637,481	627,966		274,095	272,222	305,982	788,615	11,419	1,517	105,286	57,622	15,428
17.1 Other liability - occurrence	3,043,130	2,902,275		1,563,999	1,630,000	687,618	1,844,753	198,471	106,420	550,804	566,065	38,640
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)	7,946,863	7,511,544		3,952,271	4,192,560	3,136,558	4,532,272	288,928	250,953	929,553	1,392,848	109,697
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 \$.....40,105

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0.

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)	251,578	247,814		137,692	8,694	84,551	10,000				44,087	6,952
5.2 Commercial multiple peril (liability portion)	227,935	211,297		128,447	5,900	(1,100)	103,697		(11,318)	5,000	39,975	5,392
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	77,163	69,354		40,212		1,210	5,650		2,653	2,653	7,117	2,146
17.1 Other liability - occurrence	33,524	38,451		17,165							6,084	793
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)	590,200	566,916		323,516	14,594	84,661	119,347		(8,665)	7,653	97,263	15,283
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 \$.....2,203

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0.

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)	1,019,529	870,179		539,797	402,931	574,122	836,826				175,948	7,603
5.2 Commercial multiple peril (liability portion)	920,446	827,909		482,097	71,000	239,619	339,626	48,130	43,916	56,403	159,037	11,310
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	16,080	5,059		64,223	40,247	72,838	38,251	10,727	11,272	7,468	9,797	981
17.1 Other liability - occurrence	463,690	414,842		255,101		(314)	5,295				80,224	5,698
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)	2,419,745	2,117,989		1,341,218	514,178	886,265	1,219,998	58,857	55,188	63,871	425,006	25,592
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 \$.....9,562

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0.

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)	3,723,695	3,478,559		1,700,360	3,880,111	2,152,463	681,643	(7,861)	(9,222)		638,251	104,017
5.2 Commercial multiple peril (liability portion)	2,470,557	2,341,589		1,203,047	1,610,421	1,459,031	1,771,969	430,231	301,891	288,354	426,597	65,860
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	463,464	466,338		220,748	476,624	112,230	1,187,348	72,811	34,819	104,966	47,941	67,715
17.1 Other liability - occurrence	2,888,328	2,819,260		1,340,440	242,500	(357,742)	1,019,229	172,598	68,367	198,078	500,228	63,538
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)	9,546,044	9,105,746		4,464,595	6,209,656	3,365,982	4,660,189	667,779	395,855	591,398	1,613,017	301,130
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 \$.....28,202

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0.

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)	4,039,281	3,853,260		2,095,145	951,500	1,176,986	286,036	2,861	2,861	1	700,325	82,113
5.2 Commercial multiple peril (liability portion)	3,280,707	3,213,444		1,708,338	1,914,908	1,147,347	2,156,871	352,463	285,514	559,959	568,944	66,692
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	422,704	375,831		208,244	47,078	5,888	348,299	19,275	15,354	40,900	38,649	24,701
17.1 Other liability - occurrence	2,376,360	2,264,799		1,181,522	4,008,750	5,578,397	2,780,359	181,364	163,781	172,571	411,410	48,462
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)	10,119,052	9,707,334		5,193,249	6,922,236	7,908,618	5,571,565	555,963	467,510	773,431	1,719,328	221,968

19 Missouri

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 \$.....28,166

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0.

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)	1,240,002	1,083,522		614,294	824,511	501,125	281,059	3,663	3,663		216,330	23,657
5.2 Commercial multiple peril (liability portion)	1,406,442	1,255,407		716,928	104,540	227,713	224,286	57,545	75,249	97,181	245,367	21,988
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	1,212,667	1,025,409		634,500	710,000	304,911	353,560	59,288	64,757	50,429	211,576	18,990
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)	3,859,111	3,364,338		1,965,722	1,639,051	1,033,749	858,905	120,496	143,669	147,610	673,273	64,635
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)												

19 Ohio

(a) Finance and service charges not included in Lines 1 to 35 \$.....13,526

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0.

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)												375
5.2 Commercial multiple peril (liability portion)												375
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												375
17.1 Other liability - occurrence												375
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)												1,500
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 \$.....0

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0.

EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)



NAIC Group Code:

BUSINESS IN THE STATE OF PENNSYLVANIA DURING THE YEAR

NAIC Company Code: 15571

19 Pennsylvania

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)	241,720	148,641		138,515	36,890	44,991	17,000				41,844	4,999
5.2 Commercial multiple peril (liability portion)	428,152	272,201		239,566		14,653	35,161		7,420	9,188	74,117	8,855
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	24,661	17,552		13,280	384	9,286	8,902		671	671	2,378	471
17.1 Other liability - occurrence	1,028,496	607,234		613,036		58,802	103,990		21,078	24,974	189,647	18,912
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)	1,723,029	1,045,628		1,004,397	37,274	127,732	165,053		29,169	34,833	307,986	33,237
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 \$.....4,073

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0.

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)												364
5.2 Commercial multiple peril (liability portion)												364
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												364
17.1 Other liability - occurrence												363
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)												1,455
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)												

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 products0 and number of persons insured under indemnity only products0.

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												144
17.1 Other liability - occurrence												143
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
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 \$.....0

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0.

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)	733,694	703,079		395,945	218,494	394,685	165,523	418	418		126,928	19,017
5.2 Commercial multiple peril (liability portion)	613,873	601,852		340,361	119,082	193,483	264,801	21,277	25,294	57,929	106,061	15,911
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	412,578	402,698	9,652	201,818	277,336	111,138	347,219	9,497	23,019	55,992	40,490	7,557
17.1 Other liability - occurrence	114,671	106,467		63,702		2,738	13,439		5,653	8,275	19,882	2,972
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)	1,874,816	1,814,096	9,652	1,001,826	614,912	702,044	790,982	31,192	54,384	122,196	293,361	45,457
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)												

19 Wisconsin

(a) Finance and service charges not included in Lines 1 to 35 \$.....9,133

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0.

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)	24,685,603	22,585,542		12,367,488	18,618,253	17,463,716	5,389,693	(150,085)	(151,655)	6,219	4,347,851	452,904
5.2 Commercial multiple peril (liability portion)	21,823,108	19,780,665		11,367,525	6,744,669	7,858,247	21,438,412	1,944,489	2,529,484	6,101,055	3,891,272	370,321
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	5,523,043	5,384,089	9,652	2,578,222	2,729,052	1,169,207	6,120,000	319,627	232,771	733,308	541,529	210,360
17.1 Other liability - occurrence	19,060,207	16,902,342		9,851,965	8,255,500	9,658,234	13,715,149	1,124,959	1,024,975	3,743,683	3,457,948	313,739
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)	71,091,961	64,652,638	9,652	36,165,200	36,347,474	36,149,404	46,663,254	3,238,990	3,635,575	10,584,265	12,238,600	1,347,324
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)												

19 Grand Total

(a) Finance and service charges not included in Lines 1 to 35 \$.....248,489

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0.

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							
Pools and Associations - Mandatory Pools - Pools, Associations or Other Similar Facilities														
AA-9991414	00000	INDIANA WORKERS COMP	IN	28		38	38			13				
AA-9992114	00000	MICHIGAN WORKERS COMP INS PLACEMENT FACILITY	MI	6		4	4			2				
AA-9995095	00000	NAMICO REINS FACILITY	IN			9	9							
AA-9992118	00000	NATIONAL WORKERS COMP REINS POOL	NY	45		146	146			32				
1099999 Total - Pools and Associations - Mandatory Pools - Pools, Associations or Other Similar Facilities				79		197	197			47				
1299999 Total - Pools and Associations				79		197	197			47				
9999999 Totals				79		197	197			47				

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
Authorized - Other U.S. Unaffiliated Insurers																			
95-3187355	35300	ALLIANZ GLOBAL RISKS US INS CO	IL		197	16	1	5						22		30		(8)	
06-1182357	22730	ALLIED WORLD INS CO	NH					114	2	(18)	4			103				103	
36-2661954	10103	AMERICAN AGRICULTURAL INS CO	IN					32	4	(7)				29				29	
06-1430254	10348	ARCH REINS CO	DE		286	22	2	24						48		48		0	
51-0434766	20370	AXIS REINS CO	NY		270	18	1	45	13	544	121			742		35		708	
39-0712210	18767	CHURCH MUT INS CO S I	WI		77	3	0							3		6		(4)	
42-0234980	21415	EMPLOYERS MUT CAS CO	IA					176	7	143	15			341				341	
35-2293075	11551	ENDURANCE REINS CORP OF AMER	DE		306	14	1	271	7	492	82			867		26		842	
22-2005057	26921	EVEREST REINS CO	DE		271	31	2	253	15	745	150			1,196		45		1,151	
38-1316179	21555	FARM BUREAU MUT INS CO OF MI	MI		77	3	0	18	2	(2)				21		6		15	
42-0245840	13897	FARMERS MUT HAIL INS CO OF IA	IA					32	2	(4)				31				31	
13-2673100	22039	GENERAL REINS CORP	DE		1,537		7					768		774		259		515	
74-2195939	42374	HOUSTON CAS CO	TX		382	7	26					189		223		63		159	
61-0392792	22993	KENTUCKY FARM BUR MUT INS CO	KY		77	3	0	18	2	(2)				21		6		15	
04-1543470	23043	LIBERTY MUT INS CO	MA		827	43	3	245	4	331	29			656		82		574	
31-4259550	14621	MOTORISTS MUT INS CO	OH		77	3	0	18	2	(2)				21		6		15	
13-4924125	10227	MUNICH REINS AMER INC	DE					18	3	15	3			40				40	
31-4177100	23787	NATIONWIDE MUT INS CO	OH		305	18	1	19	4	212	53			307		37		270	
47-0698507	23680	ODYSSEY REINS CO	CT		230	14	1	84	2	136	11			249		19		229	
13-3031176	38636	PARTNER REINS CO OF THE US	NY		303	17	1	290	38	956	212			1,514		39		1,475	
52-1952955	10357	PLATINUM UNDERWRITERS REINS INC	MD		2,317	201	15	526	45	1,765	348			2,901		267		2,635	
13-1675535	25364	SWISS REINS AMER CORP	NY		286	18	1	99	14	785	245			1,162		33		1,129	
31-0542366	10677	THE CINCINNATI INS CO	OH		66											11		(11)	
13-2918573	42439	TOA RE INS CO OF AMER	DE			(4)	0	158	13	(10)	1			157				157	
06-0566050	25658	TRAVELERS IND CO	CT		8														
13-1290712	20583	XL REINS AMER INC	NY							19	24			43				43	
0999999 Total - Authorized - Other U.S. Unaffiliated Insurers					7,896	426	65	2,448	179	6,098	1,299	957		11,471		1,018		10,453	
Authorized - Pools - Mandatory Pools																			
AA-9991500	00000	ILLINOIS MINE SUBSIDENCE FUND	IL		17							8		8		3		5	
AA-9991501	00000	INDIANA MINE SUBSIDENCE FUND	IN		5							3		3		1		2	
AA-9991423	00000	MINNESOTA WORKERS COMP	MN		88														
1099999 Total - Authorized - Pools - Mandatory Pools					109							10		10		4		7	
Authorized - Other Non-U.S. Insurers																			
AA-1120337	00000	Aspen Ins UK Ltd	GBR		292	18	1	288	27	1,224	266			1,824		37		1,787	
AA-1340125	00000	HANNOVER RUCKVERSICHERUNGS AG	DEU		1,274	132	10	547	41	1,156	188			2,073		157		1,916	
AA-1127200	00000	Lloyd's Syndicate Number 1200	GBR		3														
AA-1120096	00000	LLOYD'S SYNDICATE NUMBER 1880	GBR		10											2		(2)	
AA-1120064	00000	Lloyd's Syndicate Number 1919	GBR		3														
AA-1120084	00000	Lloyd's Syndicate Number 1955	GBR		2														
AA-1128003	00000	LLOYD'S SYNDICATE NUMBER 2003	GBR		3														

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-1128791	00000	LLOYD'S SYNDICATE NUMBER 2791	GBR		184	20	2	6						27		29		(3)	
AA-1128987	00000	Lloyd's Syndicate Number 2987	GBR		111	4	0	4	2	42	10			63		15		47	
AA-1129000	00000	Lloyd's Syndicate Number 3000	GBR		3														
AA-1126033	00000	LLOYD'S SYNDICATE NUMBER 33	GBR		3														
AA-1120055	00000	Lloyd's Syndicate Number 3623	GBR		4														
AA-1120116	00000	Lloyd's Syndicate Number 3902	GBR		3														
AA-1126435	00000	LLOYD'S SYNDICATE NUMBER 435	GBR		182											18		(18)	
AA-1126004	00000	LLOYD'S SYNDICATE NUMBER 4444	GBR		3														
AA-1126006	00000	Lloyd's Syndicate Number 4472	GBR		54											4		(4)	
AA-1126510	00000	LLOYD'S SYNDICATE NUMBER 510	GBR		45											7		(7)	
AA-1126566	00000	LLOYD'S SYNDICATE NUMBER 566 (Incidental to 2999)	GBR		7														
1299999 Total - Authorized - Other Non-U.S. Insurers					2,188	173	13	845	70	2,422	464			3,986		270		3,717	
1499999 Total - Authorized Excluding Protected Cells					10,193	598	78	3,293	249	8,520	1,763	967		15,468		1,292		14,176	
Unauthorized - Other Non-U.S. Insurers																			
AA-1340028	00000	Devk Ruckversicherungs und Beteiligungs AG	DEU		182	13	1	18	1					33		27		6	
AA-3191190	00000	Hamilton Re Ltd	BMU		459	21	2	87	2	150	10			271		39		232	
AA-5420050	00000	KOREAN REINS CO	KOR		126	6	0	58	3	69	7			143		11		132	
2699999 Total - Unauthorized - Other Non-U.S. Insurers					767	40	3	162	5	219	17			447		77		370	
2899999 Total - Unauthorized Excluding Protected Cells					767	40	3	162	5	219	17			447		77		370	
5799999 Total - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified Excluding Protected Cells					10,960	638	81	3,455	254	8,739	1,780	967		15,915		1,368		14,547	
9999999 Totals					10,960	638	81	3,455	254	8,739	1,780	967		15,915		1,368		14,547	

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

23

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)
Authorized - Other U.S. Unaffiliated Insurers																	
95-3187355	ALLIANZ GLOBAL RISKS US INS CO			0000		22			22	27	27				2		
06-1182357	ALLIED WORLD INS CO			0000			103		103	123		123		123	3		6
36-2661954	AMERICAN AGRICULTURAL INS CO			0000			29		29	35		35		35	3		2
06-1430254	ARCH REINS CO			0000		48			48	57	48	9		9	2		0
51-0434766	AXIS REINS CO			0000		35	708		742	891	35	856		856	2		35
39-0712210	CHURCH MUT INS CO S I			0000		3			3	4	4				3		
42-0234980	EMPLOYERS MUT CAS CO			0000			341		341	410		410		410	4		22
35-2293075	ENDURANCE REINS CORP OF AMER			0000		26	842		867	1,041	26	1,015		1,015	2		42
22-2005057	EVEREST REINS CO			0000		45	1,151		1,196	1,435	45	1,391		1,391	2		57
38-1316179	FARM BUREAU MUT INS CO OF MI			0000		6	15		21	25	6	19		19	3		1
42-0245840	FARMERS MUT HAIL INS CO OF IA			0000			31		31	37		37		37	3		2
13-2673100	GENERAL REINS CORP			0000		259	515		774	929	259	670		670	1		24
74-2195939	HOUSTON CAS CO			0000		63	159		223	267	63	204		204	1		7
61-0392792	KENTUCKY FARM BUR MUT INS CO			0000		6	15		21	25	6	19		19	3		1
04-1543470	LIBERTY MUT INS CO			0000		82	574		656	787	82	706		706	3		34
31-4259550	MOTORISTS MUT INS CO			0000		6	15		21	25	6	19		19	3		1
13-4924125	MUNICH REINS AMER INC			0000			40		40	48		48		48	2		2
31-4177100	NATIONWIDE MUT INS CO			0000		37	270		307	369	37	332		332	2		14
47-0698507	ODYSSEY REINS CO			0000		19	229		249	299	19	279		279	3		13
13-3031176	PARTNER REINS CO OF THE US			0000		39	1,475		1,514	1,817	39	1,778		1,778	3		85
52-1952955	PLATINUM UNDERWRITERS REINS INC			0000		267	2,635		2,901	3,481	267	3,215		3,215	3		154
13-1675535	SWISS REINS AMER CORP			0000		33	1,129		1,162	1,395	33	1,361		1,361	2		56
31-0542366	THE CINCINNATI INS CO			0000											2		
13-2918573	TOA RE INS CO OF AMER			0000			157		157	188		188		188	3		9
06-0566050	TRAVELERS IND CO			0000											3		
13-1290712	XL REINS AMER INC			0000			43		43	51		51		51	1		2
0999999 Total - Authorized - Other U.S. Unaffiliated Insurers				X X X		996	10,475		11,471	13,765	1,001	12,764		12,764	X X X		569
Authorized - Pools - Mandatory Pools																	
AA-9991500	ILLINOIS MINE SUBSIDENCE FUND			0000		3	5										
AA-9991501	INDIANA MINE SUBSIDENCE FUND			0000		1	2										
AA-9991423	MINNESOTA WORKERS COMP			0000													
1099999 Total - Authorized - Pools - Mandatory Pools				X X X		4	7		X X X	X X X	X X X	X X X		X X X	X X X		X X X
Authorized - Other Non-U.S. Insurers																	
AA-1120337	Aspen Ins UK Ltd			0000		37	1,787		1,824	2,189	37	2,152		2,152	3		103
AA-1340125	HANNOVER RUCKVERSICHERUNGS AG			0000		157	1,916		2,073	2,488	157	2,330		2,330	2		96
AA-1127200	Lloyd's Syndicate Number 1200			0000											3		
AA-1120096	LLOYD'S SYNDICATE NUMBER 1880			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-1128791	LLOYD'S SYNDICATE NUMBER 2791			0000		27			27	32	29	3		3	3		0
AA-1128987	Lloyd's Syndicate Number 2987			0000		15	47		63	75	15	60		60	3		3
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											3		
AA-1126004	LLOYD'S SYNDICATE NUMBER 4444			0000											3		
AA-1126006	Lloyd's Syndicate Number 4472			0000											3		
AA-1126510	LLOYD'S SYNDICATE NUMBER 510			0000											3		
AA-1126566	LLOYD'S SYNDICATE NUMBER 566 (Incidental to 2999)			0000											3		
1299999 Total - Authorized - Other Non-U.S. Insurers				X X X		236	3,750		3,986	4,784	239	4,545		4,545	X X X		202
1499999 Total - Authorized Excluding Protected Cells				X X X		1,235	14,232		15,457	18,549	1,240	17,309		17,309	X X X		770
Unauthorized - Other Non-U.S. Insurers																	
AA-1340028	Devk Ruckversicherungs und Beteiligungs AG		62	0684		33			33	39	27	12	12		3		1
AA-3191190	Hamilton Re Ltd		132	0454		171	100	100	171	205	39	166	132	34	4		7
AA-5420050	KOREAN REINS CO		218	0001		143			143	172	11	161	161		3		8
2699999 Total - Unauthorized - Other Non-U.S. Insurers			412	X X X		347	100	100	347	416	77	339	305	34	X X X		15
2899999 Total - Unauthorized Excluding Protected Cells			412	X X X		347	100	100	347	416	77	339	305	34	X X X		15
5799999 Total - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified Excluding Protected Cells			412	X X X		1,582	14,333	100	15,804	18,965	1,316	17,648	305	17,343	X X X		15
9999999 Totals			412	X X X		1,582	14,333	100	15,804	18,965	1,316	17,648	305	17,343	X X X		15

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. 40 + 41 - 45)	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											
Authorized - Other U.S. Unaffiliated Insurers																		
95-3187355	ALLIANZ GLOBAL RISKS US INS CO	17					17		17								Yes	
06-1182357	ALLIED WORLD INS CO																Yes	
36-2661954	AMERICAN AGRICULTURAL INS CO																Yes	
06-1430254	ARCH REINS CO	24					24		24								Yes	
51-0434766	AXIS REINS CO	19					19		19								Yes	
39-0712210	CHURCH MUT INS CO S I	3					3		3								Yes	
42-0234980	EMPLOYERS MUT CAS CO																Yes	
35-2293075	ENDURANCE REINS CORP OF AMER	15					15		15								Yes	
22-2005057	EVEREST REINS CO	33					33		33								Yes	
38-1316179	FARM BUREAU MUT INS CO OF MI	3					3		3								Yes	
42-0245840	FARMERS MUT HAIL INS CO OF IA																Yes	
13-2673100	GENERAL REINS CORP	7					7		7								Yes	
74-2195939	HOUSTON CAS CO	34					34		34								Yes	
61-0392792	KENTUCKY FARM BUR MUT INS CO	3					3		3								Yes	
04-1543470	LIBERTY MUT INS CO	46					46		46								Yes	
31-4259550	MOTORISTS MUT INS CO	3					3		3								Yes	
13-4924125	MUNICH REINS AMER INC																Yes	
31-4177100	NATIONWIDE MUT INS CO	19					19		19								Yes	
47-0698507	ODYSSEY REINS CO	15					15		15								Yes	
13-3031176	PARTNER REINS CO OF THE US	18					18		18								Yes	
52-1952955	PLATINUM UNDERWRITERS REINS INC	217					217		217								Yes	
13-1675535	SWISS REINS AMER CORP	19					19		19								Yes	
31-0542366	THE CINCINNATI INS CO																Yes	
13-2918573	TOA RE INS CO OF AMER	(4)					(4)		(4)								Yes	
06-0566050	TRAVELERS IND CO																Yes	
13-1290712	XL REINS AMER INC																Yes	
0999999	Total - Authorized - Other U.S. Unaffiliated Insurers	491					491		491								X X X	
Authorized - Pools - Mandatory Pools																		
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	
Authorized - Other Non-U.S. Insurers																		
AA-1120337	Aspen Ins UK Ltd	19					19		19								Yes	
AA-1340125	HANNOVER RUCKVERSICHERUNGS AG	142					142		142								Yes	
AA-1127200	Lloyd's Syndicate Number 1200																Yes	
AA-1120096	LLOYD'S SYNDICATE NUMBER 1880																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-1128791	LLOYD'S SYNDICATE NUMBER 2791	21						21			21							Yes	
AA-1128987	Lloyd's Syndicate Number 2987	4						4			4							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																	Yes	
AA-1126004	LLOYD'S SYNDICATE NUMBER 4444																	Yes	
AA-1126006	Lloyd's Syndicate Number 4472																	Yes	
AA-1126510	LLOYD'S SYNDICATE NUMBER 510																	Yes	
AA-1126566	LLOYD'S SYNDICATE NUMBER 566 (Incidental to 2999)																	Yes	
1299999 Total - Authorized - Other Non-U.S. Insurers		186						186			186							X X X	
1499999 Total - Authorized Excluding Protected Cells		677						677			677							X X X	
Unauthorized - Other Non-U.S. Insurers																			
AA-1340028	Devk Ruckversicherungs und Beteiligungs AG	14						14			14							Yes	
AA-3191190	Hamilton Re Ltd	23						23			23							Yes	
AA-5420050	KOREAN REINS CO	6						6			6							Yes	
2699999 Total - Unauthorized - Other Non-U.S. Insurers		43						43			43							X X X	
2899999 Total - Unauthorized Excluding Protected Cells		43						43			43							X X X	
5799999 Total - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified Excluding Protected Cells		720						720			720							X X X	
9999999 Totals		720						720			720							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-1128791	LLOYD'S SYNDICATE NUMBER 2791											
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)											
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		
Unauthorized - Other Non-U.S. Insurers												
AA-1340028	Devk Ruckversicherungs und Beteiligungs AG											
AA-3191190	Hamilton Re Ltd		100						100			100
AA-5420050	KOREAN REINS CO											
2699999	Total - Unauthorized - Other Non-U.S. Insurers		100		X X X		X X X	X X X	100	X X X		100
2899999	Total - Unauthorized Excluding Protected Cells		100		X X X		X X X	X X X	100	X X X		100
5799999	Total - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified Excluding Protected Cells		100						100			100
9999999	Totals		100						100			100

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
..... 0000 .....	..... 1 .....	..... 026009917	Australia and New Zealand Banking Group Limited .....	..... 218
..... 0684 .....	..... 1 .....	..... 026013453	Landesbank Baden-Wurttemberg .....	..... 62
..... 0454 .....	..... 1 .....	..... 071000288	Bank of Montreal .....	..... 132
9999999 Total .....				..... 412

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	2,901	2,317	Yes[] No[X] ...
2)	Hannover Ruck	2,073	1,274	Yes[] No[X] ...
3)	Aspen Ins UK Ltd	1,824	292	Yes[] No[X] ...
4)	Partner Reins	1,514	303	Yes[] No[X] ...
5)	Everest Reins	1,196	271	Yes[] No[X] ...

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

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Column 3)			
1. Cash and invested assets (Line 12)	137,939,287		137,939,287
2. Premiums and considerations (Line 15)	26,417,798		26,417,798
3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	719,601	719,601	1,439,202
4. Funds held by or deposited with reinsured companies (Line 16.2)			
5. Other assets	2,905,945		2,905,945
6. Net amount recoverable from reinsurers		14,768,640	14,768,640
7. Protected cell assets (Line 27)			
8. TOTALS (Line 28)	167,982,630	15,488,241	183,470,871
LIABILITIES (Page 3)			
9. Losses and loss adjustment expenses (Lines 1 through 3)	47,313,592	14,521,219	61,834,811
10. Taxes, expenses, and other obligations (Lines 4 through 8)	20,489,836		20,489,836
11. Unearned premiums (Line 9)	35,245,243	967,022	36,212,265
12. Advance premiums (Line 10)	564,022		564,022
13. Dividends declared and unpaid (Line 11.1 and 11.2)	6,881		6,881
14. Ceded reinsurance premiums payable (net of ceding commissions) (Line 12)	1,368,294		1,368,294
15. Funds held by company under reinsurance treaties (Line 13)			
16. Amounts withheld or retained by company for account of others (Line 14)	382,922		382,922
17. Provision for reinsurance (Line 16)	100,000		100,000
18. Other liabilities			
19. TOTAL Liabilities excluding protected cell business (Line 26)	105,470,790	15,488,241	120,959,031
20. Protected cell liabilities (Line 27)			
21. Surplus as regards policyholders (Line 37)	62,511,840	X X X	62,511,840
22. TOTALS (Line 38)	167,982,630	15,488,241	183,470,871

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

If yes, give full explanation:

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	458	323	12	16	16	12	1	134	X X X	
2. 2012	37,669	10,235	27,434	26,182	12,960	3,238	576	3,412	233	140	19,063	X X X	
3. 2013	41,340	9,922	31,418	24,973	8,869	2,407	373	4,380	274	332	22,245	X X X	
4. 2014	45,570	7,440	38,130	29,333	11,625	2,967	350	3,978	99	4,216	24,203	X X X	
5. 2015	47,942	7,723	40,219	16,841	2,634	2,980	82	4,541	70	304	21,575	X X X	
6. 2016	50,509	7,898	42,611	24,370	5,407	3,059	137	3,354	126	321	25,113	X X X	
7. 2017	52,162	7,956	44,206	28,002	5,601	3,044	249	3,039	101	627	28,134	X X X	
8. 2018	57,876	10,760	47,117	23,099	4,413	2,376	162	2,650	68	404	23,481	X X X	
9. 2019	62,767	9,925	52,842	30,134	9,760	1,815	103	5,022	121	475	26,987	X X X	
10. 2020	59,769	10,080	49,689	27,478	13,004	606	217	4,681	178	148	19,367	X X X	
11. 2021	64,747	10,854	53,893	15,239	3,427	152	26	2,834	32	100	14,740	X X X	
12. Totals	X X X	X X X	X X X	246,109	78,023	22,656	2,291	37,906	1,315	7,069	225,042	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	256	151	(39)	(61)	7	7			20	20	5	127	X X X
2. 2012	465	452	10		7	7			13	13	4	23	X X X
3. 2013	132	7	25	3	8	4			9	1	11	159	X X X
4. 2014	391	3	108	13	32	3			9	4		518	X X X
5. 2015	984		124	38	140		1		64	34	10	1,241	X X X
6. 2016	1,897	649	456	378	236	2	42	2	55	27	147	1,628	X X X
7. 2017	1,879	218	1,176	768	320	22	157	27	174	115	51	2,556	X X X
8. 2018	2,584	161	1,739	706	421		565	152	340	156	93	4,474	X X X
9. 2019	3,216	39	3,496	1,327	931	6	913	73	752	298	195	7,564	X X X
10. 2020	5,193	739	4,205	2,022	957	20	1,484	177	1,100	186	783	9,795	X X X
11. 2021	8,136	1,329	10,540	3,545	1,267	62	3,097	326	1,742	291	939	19,228	X X X
12. Totals	25,134	3,748	21,839	8,739	4,325	133	6,259	756	4,277	1,144	2,238	47,314	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	127	0
2. 2012	33,328	14,242	19,086	88.5	139.2	69.6				23	
3. 2013	31,934	9,530	22,404	77.2	96.1	71.3				147	12
4. 2014	36,817	12,096	24,721	80.8	162.6	64.8				484	34
5. 2015	25,675	2,858	22,817	53.6	37.0	56.7				1,070	171
6. 2016	33,468	6,728	26,740	66.3	85.2	62.8				1,327	301
7. 2017	37,791	7,102	30,689	72.5	89.3	69.4				2,069	487
8. 2018	33,773	5,818	27,955	58.4	54.1	59.3				3,456	1,018
9. 2019	46,278	11,727	34,551	73.7	118.2	65.4				5,347	2,218
10. 2020	45,705	16,543	29,162	76.5	164.1	58.7				6,636	3,159
11. 2021	43,006	9,038	33,968	66.4	83.3	63.0				13,801	5,427
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	34,486	12,828

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	One Year	Two Year
1. Prior	21,682	20,175	19,311	18,504	18,164	17,856	17,672	17,633	17,554	17,673	119	40
2. 2012	17,323	16,263	15,796	15,899	16,277	16,207	16,012	15,857	15,813	15,907	95	50
3. 2013	XXX	20,273	19,832	18,851	18,111	18,421	18,151	18,312	18,238	18,289	51	(23)
4. 2014	XXX	XXX	20,625	20,393	20,553	21,256	21,027	20,912	20,868	20,838	(30)	(74)
5. 2015	XXX	XXX	XXX	22,753	18,995	18,018	17,305	17,757	17,915	18,316	401	559
6. 2016	XXX	XXX	XXX	XXX	24,179	20,773	21,832	22,233	22,822	23,485	662	1,252
7. 2017	XXX	XXX	XXX	XXX	XXX	28,149	26,547	26,901	26,897	27,693	796	792
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	27,775	25,524	25,413	25,190	(224)	(334)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,303	28,843	29,197	353	(106)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,713	23,745	(2,969)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,715	XXX	XXX
12. TOTALS											(746)	2,155

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior	000	6,742	11,289	14,375	16,074	17,013	17,296	17,414	17,415	17,546	XXX	XXX
2. 2012	5,815	8,564	10,545	12,565	14,499	15,226	15,552	15,606	15,709	15,884	XXX	XXX
3. 2013	XXX	7,971	10,977	13,581	15,584	16,781	17,327	17,832	17,938	18,138	XXX	XXX
4. 2014	XXX	XXX	7,263	10,299	14,924	18,173	19,471	19,880	20,315	20,325	XXX	XXX
5. 2015	XXX	XXX	XXX	5,922	9,695	12,115	14,179	15,860	16,532	17,105	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	7,023	11,726	14,109	17,757	19,568	21,885	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	10,804	16,953	20,024	22,744	25,196	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	9,540	14,940	18,109	20,899	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,242	17,342	22,086	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,902	14,864	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,938	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	7,784	3,925	2,216	1,006	580	166	52	24	2	22
2. 2012	6,416	3,330	1,442	747	573	191	68	13	9	10
3. 2013	XXX	5,852	4,030	2,070	603	548	219	83	35	22
4. 2014	XXX	XXX	6,495	2,850	1,143	869	516	270	106	95
5. 2015	XXX	XXX	XXX	10,403	5,270	2,839	953	477	69	87
6. 2016	XXX	XXX	XXX	XXX	10,665	4,404	2,863	1,007	289	118
7. 2017	XXX	XXX	XXX	XXX	XXX	10,336	4,568	2,445	622	538
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	9,681	5,015	2,524	1,446
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,701	5,324	3,008
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,276	3,491
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,765

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	459	440	8	16	5	12		4	X X X
2. 2012	6,154	1,589	4,565	3,225	771	295	63	658	48	8	3,296	446
3. 2013	6,664	1,405	5,260	3,676	659	308	39	744	41		3,989	477
4. 2014	7,403	1,319	6,084	2,139		278		651		15	3,068	548
5. 2015	7,534	889	6,645	2,140		272		479		44	2,891	502
6. 2016	7,819	1,231	6,588	1,969		301		400		49	2,670	433
7. 2017	7,278	1,320	5,958	2,541		284		385		32	3,210	407
8. 2018	7,490	1,125	6,364	2,539		309		286		12	3,134	439
9. 2019	7,641	1,074	6,567	2,658		410		853		26	3,921	416
10. 2020	5,703	964	4,739	1,690		204		481		1	2,375	256
11. 2021	5,478	775	4,703	536		10		359			905	265
12. Totals	X X X	X X X	X X X	23,572	1,869	2,678	119	5,301	101	188	29,462	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	256	120	28		7	7			17	17		163	2
2. 2012	430	421	10		6	6			4	4	4	20	2
3. 2013	32		26									58	1
4. 2014	256	3	66		2				2			323	2
5. 2015	121		21		13			1	9			165	2
6. 2016	81		56	9	4			5	5			143	1
7. 2017	51		129	23	4			11	13	4	20	181	4
8. 2018	337		204	33	35			28	2	102	72	599	22
9. 2019	476		306	49	56			74	4	113	47	925	27
10. 2020	982		39	25	130			62	7	125	16	1,290	28
11. 2021	1,011		1,487	79	90			206	23	628	94	3,224	148
12. Totals	4,034	544	2,370	218	347	13		386	36	1,018	253	7,091	239

	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	163	
2. 2012	4,629	1,313	3,315	75.2	82.6	72.6				20	
3. 2013	4,786	739	4,047	71.8	52.6	76.9				58	
4. 2014	3,393	3	3,391	45.8	0.2	55.7				319	4
5. 2015	3,056		3,056	40.6		46.0				141	24
6. 2016	2,821	9	2,812	36.1	0.7	42.7				128	14
7. 2017	3,418	26	3,391	47.0	2.0	56.9				157	24
8. 2018	3,840	108	3,732	51.3	9.6	58.6				508	91
9. 2019	4,946	100	4,846	64.7	9.3	73.8				734	192
10. 2020	3,713	48	3,666	65.1	4.9	77.4				996	294
11. 2021	4,326	197	4,129	79.0	25.4	87.8				2,418	806
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	5,643	1,448

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)	(117)	4		10		1	129	X X X
2. 2012	20,333	4,979	15,354	19,987	10,510	1,842	434	1,865	185	129	12,565	1,256
3. 2013	22,972	5,118	17,855	17,506	6,712	1,225	110	2,591	230	332	14,270	1,205
4. 2014	25,585	4,762	20,823	18,626	7,835	1,560	155	2,417	97	4,201	14,516	1,327
5. 2015	27,184	5,210	21,974	13,407	2,634	1,754	82	2,790	70	260	15,164	1,066
6. 2016	28,997	5,436	23,561	16,389	3,901	1,663	124	2,142	126	271	16,043	1,106
7. 2017	30,796	5,425	25,371	20,795	3,879	1,408	131	2,006	99	595	20,101	1,268
8. 2018	34,959	8,379	26,581	18,696	4,413	1,475	162	1,834	68	392	17,362	1,341
9. 2019	38,602	8,033	30,568	25,937	9,760	782	103	3,366	121	449	20,101	1,415
10. 2020	38,651	8,244	30,407	25,685	13,004	337	217	3,898	178	147	16,522	2,532
11. 2021	42,366	8,884	33,482	11,692	1,495	72	24	2,163	31	100	12,378	1,065
12. Totals	X X X	X X X	X X X	188,719	64,025	12,123	1,541	25,081	1,207	6,878	159,151	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		31	(66)	(61)				2	2	5	(36)	1	
2. 2012	35	32			1	1		9	9		4	2	
3. 2013			(1)	3				8		11	4	1	
4. 2014	136		42	13	30	3		4	1		195	2	
5. 2015	624		97	38	84			15		10	782	8	
6. 2016	1,524	649	370	361	182	2	26	19		147	1,109	25	
7. 2017	1,307	188	607	340	202	9	59	47	1	31	1,678	25	
8. 2018	1,344	161	845	53	306		310	141	1	73	2,681	47	
9. 2019	1,695	39	1,829	411	573	6	503	414	55	169	4,486	78	
10. 2020	3,046	739	2,568	1,034	536	20	1,124	918	171	702	6,102	200	
11. 2021	4,881	1,329	5,945	2,429	825	61	1,346	1,034	192	858	9,869	512	
12. Totals	14,591	3,167	12,237	4,620	2,740	102	3,368	2,611	432	2,008	26,874	901	

	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	(36)	
2. 2012	23,739	11,171	12,568	116.7	224.3	81.9				4	
3. 2013	21,329	7,055	14,274	92.8	137.9	79.9				(4)	8
4. 2014	22,814	8,103	14,711	89.2	170.2	70.6				165	30
5. 2015	18,771	2,825	15,946	69.1	54.2	72.6				683	99
6. 2016	22,315	5,162	17,152	77.0	95.0	72.8				884	225
7. 2017	26,432	4,652	21,779	85.8	85.8	85.8				1,387	291
8. 2018	24,953	4,910	20,043	71.4	58.6	75.4				1,976	705
9. 2019	35,099	10,511	24,587	90.9	130.8	80.4				3,075	1,411
10. 2020	38,112	15,488	22,624	98.6	187.9	74.4				3,841	2,261
11. 2021	27,959	5,713	22,247	66.0	64.3	66.4				7,068	2,800
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	19,041	7,832

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 & Mach.) 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						1		1	X X X
2. 2012	11,182	3,666	7,516	2,970	1,680	1,101	79	890		3	3,203	131
3. 2013	11,703	3,399	8,304	3,791	1,498	874	224	1,045	2		3,986	116
4. 2014	12,582	1,359	11,223	8,569	3,790	1,128	195	910	2		6,619	102
5. 2015	13,224	1,624	11,600	1,294		954		1,272			3,520	107
6. 2016	13,694	1,231	12,462	6,012	1,506	1,095	13	812			6,400	100
7. 2017	14,087	1,211	12,876	4,666	1,722	1,351	118	648	2		4,822	102
8. 2018	15,428	1,256	14,172	1,864		591		529			2,985	106
9. 2019	16,524	818	15,707	1,539		623		803			2,965	109
10. 2020	15,416	873	14,543	103		65		302			470	47
11. 2021	16,903	1,195	15,708	3,011	1,932	70	2	311	1		1,457	61
12. Totals	X X X	X X X	X X X	33,818	12,129	7,854	632	7,524	7	3	36,429	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									1	1		0	
2. 2012													
3. 2013	100	7			8	4			1	1		97	1
4. 2014									3	3		0	
5. 2015	240		6		43				39	34		294	6
6. 2016	292		30	8	49		11	2	31	27		376	9
7. 2017	522	31	440	406	114	13	88	21	114	110		696	16
8. 2018	902		689	619	80		227	99	97	83		1,194	13
9. 2019	1,045		1,361	868	301		337	52	225	196		2,153	38
10. 2020	1,165		1,598	964	291		298	43	58			2,403	28
11. 2021	2,244		3,108	1,037	353	1	1,545	152	80	4		6,135	45
12. Totals	6,509	38	7,232	3,901	1,238	18	2,505	368	648	458		13,349	156

	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		0	
2. 2012	4,961	1,758	3,203	44.4	48.0	42.6						
3. 2013	5,819	1,736	4,083	49.7	51.1	49.2				93	4	
4. 2014	10,610	3,990	6,620	84.3	293.6	59.0					0	
5. 2015	3,848	34	3,815	29.1	2.1	32.9				246	49	
6. 2016	8,332	1,556	6,776	60.8	126.4	54.4				314	62	
7. 2017	7,942	2,423	5,519	56.4	200.1	42.9				525	171	
8. 2018	4,980	801	4,179	32.3	63.8	29.5				972	222	
9. 2019	6,233	1,116	5,118	37.7	136.4	32.6				1,538	615	
10. 2020	3,880	1,007	2,873	25.2	115.4	19.8				1,799	604	
11. 2021	10,721	3,129	7,592	63.4	261.9	48.3				4,315	1,820	
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X		9,801	3,547

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX								
8. 2018	XXX	XXX	XXX	XXX								
9. 2019	XXX	XXX	XXX	XXX								
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

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

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX								
8. 2018	XXX	XXX	XXX	XXX								
9. 2019	XXX	XXX	XXX	XXX								
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

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

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX								
8. 2018	XXX	XXX	XXX	XXX								
9. 2019	XXX	XXX	XXX	XXX								
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

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

1. Prior	2,482	2,253	1,939	1,889	1,848	1,858	1,789	1,778	1,778	1,789	11	11
2. 2012	3,012	2,771	2,579	2,505	2,689	2,690	2,707	2,710	2,694	2,705	11	(5)
3. 2013	XXX	3,765	3,487	3,629	3,397	3,359	3,354	3,374	3,345	3,344	(1)	(30)
4. 2014	XXX	XXX	3,646	3,534	2,955	2,698	2,678	2,645	2,739	2,738	(1)	94
5. 2015	XXX	XXX	XXX	4,269	3,768	2,787	2,494	2,533	2,570	2,568	(2)	35
6. 2016	XXX	XXX	XXX	XXX	3,840	3,487	2,810	2,346	2,360	2,408	48	62
7. 2017	XXX	XXX	XXX	XXX	XXX	3,582	3,360	2,898	3,080	2,997	(83)	99
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	4,187	4,104	3,624	3,417	(207)	(688)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,331	4,372	3,927	(444)	(403)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,939	3,075	(864)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,236	XXX	XXX
12. TOTALS											(1,531)	(825)

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

1. Prior	10,590	10,603	10,400	10,467	10,314	10,317	10,120	10,109	10,034	10,142	108	33
2. 2012	10,798	10,242	10,193	10,666	11,039	11,104	10,943	10,817	10,805	10,889	84	72
3. 2013	XXX	13,467	12,847	11,625	11,730	12,118	11,956	11,865	11,850	11,905	55	40
4. 2014	XXX	XXX	13,632	12,150	12,393	12,928	12,751	12,485	12,418	12,388	(30)	(96)
5. 2015	XXX	XXX	XXX	13,620	11,792	11,777	11,919	12,651	12,879	13,211	332	560
6. 2016	XXX	XXX	XXX	XXX	14,937	12,810	14,321	14,462	15,096	15,117	21	654
7. 2017	XXX	XXX	XXX	XXX	XXX	19,452	19,850	19,780	19,208	19,827	619	47
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	19,017	17,781	18,261	18,137	(124)	356
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,817	20,633	20,983	350	167
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,784	18,157	(626)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,272	XXX	XXX
12. TOTALS											788	1,834

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

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										DEVELOPMENT	
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX								
8. 2018	XXX	XXX	XXX	XXX								
9. 2019	XXX	XXX	XXX	XXX								
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX
11. 2021	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. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX								
8. 2018	XXX	XXX	XXX	XXX								
9. 2019	XXX	XXX	XXX	XXX								
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX
11. 2021	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. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX								
8. 2018	XXX	XXX	XXX	XXX								
9. 2019	XXX	XXX	XXX	XXX								
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

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

1. Prior	8,609	7,319	6,973	6,149	6,002	5,680	5,763	5,746	5,742	5,742		(3)
2. 2012	3,514	3,250	3,025	2,729	2,548	2,413	2,362	2,330	2,313	2,313		(17)
3. 2013	XXX	3,041	3,498	3,597	2,985	2,945	2,841	3,074	3,043	3,040	(3)	(34)
4. 2014	XXX	XXX	3,347	4,709	5,206	5,631	5,598	5,783	5,712	5,712		(71)
5. 2015	XXX	XXX	XXX	4,864	3,434	3,455	2,891	2,572	2,466	2,536	71	(36)
6. 2016	XXX	XXX	XXX	XXX	5,403	4,476	4,701	5,424	5,366	5,960	594	536
7. 2017	XXX	XXX	XXX	XXX	XXX	5,115	3,337	4,223	4,609	4,868	259	646
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	4,571	3,639	3,528	3,636	108	(3)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,155	3,838	4,286	447	131
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,991	2,513	(1,478)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,207	XXX	XXX
12. TOTALS											(3)	1,147

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

1. Prior												
2. 2012												
3. 2013	XXX											
4. 2014	XXX	XXX										
5. 2015	XXX	XXX	XXX									
6. 2016	XXX	XXX	XXX	XXX								
7. 2017	XXX	XXX	XXX	XXX								
8. 2018	XXX	XXX	XXX	XXX								
9. 2019	XXX	XXX	XXX	XXX								
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX
11. 2021	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021			
1. Prior	000												
2. 2012													
3. 2013	XXX												
4. 2014	XXX	XXX											
5. 2015	XXX	XXX	XXX										
6. 2016	XXX	XXX	XXX	XXX									
7. 2017	XXX	XXX	XXX	XXX	X								
8. 2018	XXX	XXX	XXX	XXX	X								
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

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

1. Prior	000												
2. 2012													
3. 2013	XXX												
4. 2014	XXX	XXX											
5. 2015	XXX	XXX	XXX										
6. 2016	XXX	XXX	XXX	XXX									
7. 2017	XXX	XXX	XXX	XXX	X								
8. 2018	XXX	XXX	XXX	XXX	X								
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

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

1. Prior	000												
2. 2012													
3. 2013	XXX												
4. 2014	XXX	XXX											
5. 2015	XXX	XXX	XXX										
6. 2016	XXX	XXX	XXX	XXX									
7. 2017	XXX	XXX	XXX	XXX	X								
8. 2018	XXX	XXX	XXX	XXX	X								
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

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

1. Prior	000	733	1,096	1,345	1,558	1,578	1,609	1,610	1,615	1,625	3	
2. 2012	725	1,517	1,823	2,166	2,475	2,579	2,655	2,664	2,686	2,686	376	68
3. 2013	XXX	1,060	2,034	2,669	3,002	3,185	3,249	3,258	3,261	3,286	384	92
4. 2014	XXX	XXX	1,013	1,837	2,103	2,374	2,390	2,406	2,414	2,417	442	104
5. 2015	XXX	XXX	XXX	953	1,872	2,160	2,284	2,408	2,410	2,412	415	85
6. 2016	XXX	XXX	XXX	XXX	896	1,772	2,009	2,175	2,216	2,270	355	77
7. 2017	XXX	XXX	XXX	XXX	XXX	835	2,031	2,402	2,650	2,826	324	79
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,134	2,297	2,659	2,848	362	55
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,022	2,556	3,068	350	39
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	875	1,894	188	40
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	546	93	24

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

1. Prior	000	3,906	6,689	8,160	9,136	9,955	9,975	10,067	10,059	10,178	4	3
2. 2012	5,079	6,873	7,744	8,651	9,891	10,339	10,575	10,619	10,710	10,885	839	415
3. 2013	XXX	6,905	8,758	9,552	10,399	11,260	11,574	11,674	11,733	11,909	785	419
4. 2014	XXX	XXX	6,242	8,108	9,876	11,180	11,983	11,918	12,189	12,196	927	398
5. 2015	XXX	XXX	XXX	4,956	7,474	8,876	10,089	11,389	11,953	12,445	757	301
6. 2016	XXX	XXX	XXX	XXX	6,087	8,385	9,876	11,745	13,210	14,027	806	275
7. 2017	XXX	XXX	XXX	XXX	XXX	9,932	14,665	16,131	17,233	18,194	914	329
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	8,383	12,106	13,843	15,596	947	347
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,161	14,446	16,856	1,063	274
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,960	12,802	812	1,520
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,246	447	106

**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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021			
1. Prior	000												
2. 2012													
3. 2013	XXX												
4. 2014	XXX	XXX											
5. 2015	XXX	XXX	XXX										
6. 2016	XXX	XXX	XXX	XXX									
7. 2017	XXX	XXX	XXX	XXX	X								
8. 2018	XXX	XXX	XXX	XXX	X								
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	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. 2012													
3. 2013	XXX												
4. 2014	XXX	XXX											
5. 2015	XXX	XXX	XXX										
6. 2016	XXX	XXX	XXX	XXX									
7. 2017	XXX	XXX	XXX	XXX	X								
8. 2018	XXX	XXX	XXX	XXX	X								
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	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. 2012												XXX	XXX
3. 2013	XXX											XXX	XXX
4. 2014	XXX	XXX										XXX	XXX
5. 2015	XXX	XXX	XXX									XXX	XXX
6. 2016	XXX	XXX	XXX	XXX								XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	X							XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	X							XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

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

1. Prior	000	2,104	3,505	4,871	5,380	5,480	5,713	5,737	5,742	5,742	5,742		
2. 2012	11	175	979	1,749	2,133	2,308	2,322	2,323	2,313	2,313	2,313	108	23
3. 2013	XXX	6	185	1,360	2,182	2,336	2,504	2,901	2,944	2,943	2,943	89	26
4. 2014	XXX	XXX	8	354	2,945	4,619	5,098	5,556	5,712	5,712	5,712	78	24
5. 2015	XXX	XXX	XXX	13	350	1,079	1,806	2,063	2,168	2,248	2,248	82	19
6. 2016	XXX	XXX	XXX	XXX	40	1,569	2,223	3,837	4,141	5,588	5,588	71	20
7. 2017	XXX	XXX	XXX	XXX	XXX	37	257	1,490	2,861	4,176	4,176	65	21
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	23	537	1,607	2,456	2,456	72	21
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59	340	2,162	2,162	55	16
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67	167	167	18	1
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,147	1,147	9	7

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

1. Prior	000												
2. 2012													
3. 2013	XXX												
4. 2014	XXX	XXX											
5. 2015	XXX	XXX	XXX										
6. 2016	XXX	XXX	XXX	XXX									
7. 2017	XXX	XXX	XXX	XXX	X								
8. 2018	XXX	XXX	XXX	XXX	X								
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4B

PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4C

COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4D

WORKERS' COMPENSATION

(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	1,136	610	312	132	83	59	37	30	27	28
2. 2012	1,573	714	368	105	83	39	22	4	(2)	10
3. 2013	XXX	1,612	662	339	109	64	51	49	25	26
4. 2014	XXX	XXX	1,503	1,040	304	119	102	88	65	66
5. 2015	XXX	XXX	XXX	1,973	1,424	412	50	57	22	21
6. 2016	XXX	XXX	XXX	XXX	2,063	1,442	399	71	77	52
7. 2017	XXX	XXX	XXX	XXX	XXX	2,146	913	226	150	117
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,909	971	233	197
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,831	709	327
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,207	69
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,590

SCHEDULE P - PART 4E

COMMERCIAL MULTIPLE PERIL

1. Prior	3,601	1,561	570	415	258	60	2	(12)	(25)	(5)
2. 2012	2,830	1,617	526	277	262	87	15	2	11	
3. 2013	XXX	2,438	2,472	892	241	277	113	3	10	(4)
4. 2014	XXX	XXX	2,586	924	241	364	236	126	41	29
5. 2015	XXX	XXX	XXX	4,731	2,365	1,186	545	245	40	59
6. 2016	XXX	XXX	XXX	XXX	4,580	1,848	1,664	583	163	35
7. 2017	XXX	XXX	XXX	XXX	XXX	4,369	2,592	1,439	345	320
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	4,744	2,975	1,961	1,051
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,768	3,350	1,904
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,626	2,532
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,711

**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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX							
7. 2017	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX							
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX							
7. 2017	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX							
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX							
7. 2017	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX							
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

1. Prior	3,048	1,754	1,334	459	240	47	12	6		
2. 2012	2,013	999	548	365	227	65	32	7		
3. 2013	XXX	1,802	896	839	253	207	56	32		
4. 2014	XXX	XXX	2,406	886	599	386	178	56		
5. 2015	XXX	XXX	XXX	3,699	1,481	1,242	357	175	8	6
6. 2016	XXX	XXX	XXX	XXX	4,022	1,115	800	352	49	31
7. 2017	XXX	XXX	XXX	XXX	XXX	3,821	1,063	780	128	101
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3,029	1,069	330	199
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,102	1,265	778
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,443	889
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,464

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

1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX							
7. 2017	XXX	XXX	XXX							
8. 2018	XXX	XXX	XXX							
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	197	53	88	20	11	4	6	1	(78)	3
2. 2012	234	364	511	525	535	538	543	545	376	376
3. 2013	X X X	196	554	582	595	608	613	616	383	384
4. 2014	X X X	X X X	234	427	458	471	481	484	441	442
5. 2015	X X X	X X X	X X X	209	395	421	434	442	414	415
6. 2016	X X X	X X X	X X X	X X X	188	351	399	419	355	355
7. 2017	X X X	X X X	X X X	X X X	X X X	161	310	342	320	324
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X	163	344	353	362
9. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	170	328	350
10. 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	113	188
11. 2021	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	93

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	87	54	24	16	11	8	4	3	3	2
2. 2012	101	27	22	18	8	7	5	5	4	2
3. 2013	X X X	145	41	24	15	3	1	2	2	1
4. 2014	X X X	X X X	169	32	19	10	6	5	3	2
5. 2015	X X X	X X X	X X X	173	34	16	7	4	3	2
6. 2016	X X X	X X X	X X X	X X X	124	27	14	6	3	1
7. 2017	X X X	X X X	X X X	X X X	X X X	115	29	16	8	4
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X	138	36	29	22
9. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	153	48	27
10. 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	101	28
11. 2021	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	148

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	48	5	1		1			1	2	5
2. 2012	396	436	441	445	446	446	446	446	446	446
3. 2013	X X X	425	474	476	477	477	477	477	477	477
4. 2014	X X X	X X X	504	542	548	548	548	548	548	548
5. 2015	X X X	X X X	X X X	456	499	500	501	502	502	502
6. 2016	X X X	X X X	X X X	X X X	394	429	430	433	433	433
7. 2017	X X X	X X X	X X X	X X X	X X X	368	406	406	407	407
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X	380	436	437	439
9. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	382	415	416
10. 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	235	256
11. 2021	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	265

SCHEDULE P - PART 5E COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	452	217	339	81	39	25	24	3	(137)	4
2. 2012	466	697	990	1,041	1,071	1,093	1,102	1,112	839	839
3. 2013	X X X	427	1,089	1,162	1,190	1,222	1,237	1,243	784	785
4. 2014	X X X	X X X	560	742	811	864	898	910	923	927
5. 2015	X X X	X X X	X X X	237	468	538	565	594	751	757
6. 2016	X X X	X X X	X X X	X X X	298	504	575	607	796	806
7. 2017	X X X	X X X	X X X	X X X	X X X	316	578	647	895	914
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X	282	555	903	947
9. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	474	987	1,063
10. 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	501	812
11. 2021	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	447

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	402	252	132	68	38	21	11	8	8	1
2. 2012	324	140	99	61	36	20	15	6	2	2
3. 2013	X X X	362	128	62	46	23	13	9	5	1
4. 2014	X X X	X X X	338	117	79	40	15	7	6	2
5. 2015	X X X	X X X	X X X	337	102	53	42	22	14	8
6. 2016	X X X	X X X	X X X	X X X	285	104	72	52	34	25
7. 2017	X X X	X X X	X X X	X X X	X X X	301	112	77	43	25
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X	357	129	85	47
9. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	387	129	78
10. 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	565	200
11. 2021	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	512

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	111	30	5	4	2	1		6	3	8
2. 2012	1,094	1,214	1,245	1,251	1,252	1,255	1,255	1,256	1,256	1,256
3. 2013	X X X	1,062	1,185	1,196	1,201	1,203	1,203	1,205	1,205	1,205
4. 2014	X X X	X X X	1,198	1,296	1,317	1,324	1,326	1,326	1,327	1,327
5. 2015	X X X	X X X	X X X	944	1,043	1,057	1,064	1,066	1,066	1,066
6. 2016	X X X	X X X	X X X	X X X	968	1,077	1,097	1,103	1,105	1,106
7. 2017	X X X	X X X	X X X	X X X	X X X	1,111	1,241	1,262	1,267	1,268
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X	1,193	1,313	1,335	1,341
9. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,262	1,390	1,415
10. 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	2,435	2,532
11. 2021	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	1,065

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	139	115	182	36	27	10	7	4	(32)	
2. 2012	2	15	56	91	112	123	125	128	108	108
3. 2013	XXX	7	24	53	75	92	93	96	88	89
4. 2014	XXX	XXX	2	11	41	62	79	84	78	78
5. 2015	XXX	XXX	XXX	1	29	55	71	84	80	82
6. 2016	XXX	XXX	XXX	XXX	7	20	38	54	62	71
7. 2017	XXX	XXX	XXX	XXX	XXX	2	15	28	50	65
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	4	31	51	72
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	35	55
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	18
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	246	132	72	36	17	8	3	1		
2. 2012	51	89	65	32	14	4	3			
3. 2013	XXX	42	80	44	23	7	6	3	2	1
4. 2014	XXX	XXX	36	56	39	18	6	3		
5. 2015	XXX	XXX	XXX	42	52	33	23	12	8	6
6. 2016	XXX	XXX	XXX	XXX	32	52	42	28	19	9
7. 2017	XXX	XXX	XXX	XXX	XXX	41	57	49	31	16
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	42	50	34	13
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35	56	38
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17	28
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	45

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	68	11	2	1	1				1	
2. 2012	66	118	131	131	131	131	131	131	131	131
3. 2013	XXX	55	108	115	116	116	116	116	116	116
4. 2014	XXX	XXX	48	85	100	100	102	102	102	102
5. 2015	XXX	XXX	XXX	50	97	106	107	107	107	107
6. 2016	XXX	XXX	XXX	XXX	46	86	96	100	100	100
7. 2017	XXX	XXX	XXX	XXX	XXX	52	91	100	102	102
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	59	102	106	106
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	62	104	109
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22	47
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	61

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	
1. Prior											
2. 2012											
3. 2013	X X X										
4. 2014	X X X	X X X									
5. 2015	X X X	X X X	X X X								
6. 2016	X X X	X X X	X X X	X X X							
7. 2017	X X X	X X X	X X X	X X X	X X X						
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X					
9. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X				
10. 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			
11. 2021	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	
1. Prior											
2. 2012											
3. 2013	X X X										
4. 2014	X X X	X X X									
5. 2015	X X X	X X X	X X X								
6. 2016	X X X	X X X	X X X	X X X							
7. 2017	X X X	X X X	X X X	X X X	X X X						
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X					
9. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X				
10. 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			
11. 2021	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	
1. Prior	1,293	47	20								
2. 2012	4,493	4,281	4,226	4,266	4,266	4,266	4,266	4,266	4,266	4,266	
3. 2013	X X X	6,826	6,599	6,582	6,584	6,585	6,585	6,585	6,585	6,585	
4. 2014	X X X	X X X	7,665	7,378	7,334	7,341	7,341	7,341	7,341	7,341	
5. 2015	X X X	X X X	X X X	7,798	7,306	7,278	7,278	7,278	7,278	7,278	
6. 2016	X X X	X X X	X X X	X X X	8,431	8,079	8,071	8,073	8,073	8,073	
7. 2017	X X X	X X X	X X X	X X X	X X X	7,650	6,887	7,109	7,136	7,136	
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X	8,261	7,563	7,733	7,758	25
9. 2019	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	7,982	207
10. 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	5,847	5,416	(431)
11. 2021	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	5,677	5,677
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	5,478
13. Earned Premiums (Sch. P-Part 1)	6,154	6,664	7,403	7,534	7,819	7,278	7,490	7,641	5,703	5,478	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	
1. Prior	404	(514)	(1,520)	(1,650)	(1,756)	(1,650)					
2. 2012	1,921	1,873	1,881	1,889	1,889	1,889	1,889	1,889	1,889	1,889	
3. 2013	X X X	1,443	1,478	1,475	1,475	1,475	1,475	1,475	1,475	1,475	
4. 2014	X X X	X X X	1,319	1,262	1,253	1,254	1,254	1,254	1,254	1,254	
5. 2015	X X X	X X X	X X X	941	843	837	837	837	837	837	
6. 2016	X X X	X X X	X X X	X X X	1,338	1,268	1,266	1,266	1,266	1,266	
7. 2017	X X X	X X X	X X X	X X X	X X X	1,395	1,242	1,286	1,291	1,291	
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X	1,279	1,139	1,173	1,178	5
9. 2019	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	1,142	41
10. 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	993	907	(86)
11. 2021	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	815	815
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	775
13. Earned Premiums (Sch. P-Part 1)	1,589	1,405	1,319	889	1,231	1,320	1,125	1,074	964	775	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	
1. Prior											
2. 2012	20,333	20,333	20,333	20,333	20,333	20,333	20,333	20,333	20,333	20,333	20,333
3. 2013	X X X	22,972	22,972	22,972	22,972	22,972	22,972	22,972	22,972	22,972	22,972
4. 2014	X X X	X X X	25,585	25,585	25,585	25,585	25,585	25,585	25,585	25,585	25,585
5. 2015	X X X	X X X	X X X	27,184	27,184	27,184	27,184	27,184	27,184	27,184	27,184
6. 2016	X X X	X X X	X X X	X X X	28,997	28,997	28,997	28,997	28,997	28,997	28,997
7. 2017	X X X	X X X	X X X	X X X	X X X	30,796	30,796	30,796	30,796	30,796	30,796
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X	34,959	34,959	34,959	34,959	34,959
9. 2019	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	38,602	38,602
10. 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	38,651	38,651	38,651
11. 2021	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	42,366	42,366
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	42,366
13. Earned Premiums (Sch. P-Part 1)	20,333	22,972	25,585	27,184	28,997	30,796	34,959	38,602	38,651	42,366	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	
1. Prior											
2. 2012	4,978	4,978	4,978	4,978	4,978	4,978	4,978	4,978	4,978	4,978	4,978
3. 2013	X X X	5,118	5,118	5,118	5,118	5,118	5,118	5,118	5,118	5,118	5,118
4. 2014	X X X	X X X	4,771	4,771	4,771	4,771	4,771	4,771	4,771	4,771	4,771
5. 2015	X X X	X X X	X X X	5,210	5,210	5,210	5,210	5,210	5,210	5,210	5,210
6. 2016	X X X	X X X	X X X	X X X	5,436	5,436	5,436	5,436	5,436	5,436	5,436
7. 2017	X X X	X X X	X X X	X X X	X X X	5,418	5,418	5,418	5,418	5,418	5,418
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X	8,378	8,378	8,378	8,378	8,378
9. 2019	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	8,033	8,033
10. 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	8,244	8,244	8,244
11. 2021	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	8,884	8,884
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	8,884
13. Earned Premiums (Sch. P-Part 1)	4,979	5,118	4,762	5,210	5,436	5,425	8,379	8,033	8,244	8,884	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	
1. Prior											
2. 2012	11,182	11,182	11,182	11,182	11,182	11,182	11,182	11,182	11,182	11,182	11,182
3. 2013	X X X	11,703	11,703	11,703	11,703	11,703	11,703	11,703	11,703	11,703	11,703
4. 2014	X X X	X X X	12,582	12,582	12,582	12,582	12,582	12,582	12,582	12,582	12,582
5. 2015	X X X	X X X	X X X	13,224	13,224	13,224	13,224	13,224	13,224	13,224	13,224
6. 2016	X X X	X X X	X X X	X X X	13,616	13,616	13,616	13,616	13,616	13,616	13,616
7. 2017	X X X	X X X	X X X	X X X	X X X	14,087	14,087	14,087	14,087	14,087	14,087
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X	15,428	15,428	15,428	15,428	15,428
9. 2019	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	16,524	16,524
10. 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	15,416	15,416	15,416
11. 2021	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	16,903	16,903
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	16,903
13. Earned Premiums (Sch. P-Part 1)	11,182	11,703	12,582	13,224	13,694	14,087	15,428	16,524	15,416	16,903	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	
1. Prior											
2. 2012	3,666	3,666	3,666	3,666	3,666	3,666	3,666	3,666	3,666	3,666	3,666
3. 2013	X X X	3,399	3,399	3,399	3,399	3,399	3,399	3,399	3,399	3,399	3,399
4. 2014	X X X	X X X	1,359	1,359	1,359	1,359	1,359	1,359	1,359	1,359	1,359
5. 2015	X X X	X X X	X X X	1,624	1,624	1,624	1,624	1,624	1,624	1,624	1,624
6. 2016	X X X	X X X	X X X	X X X	1,231	1,231	1,231	1,231	1,231	1,231	1,231
7. 2017	X X X	X X X	X X X	X X X	X X X	1,211	1,211	1,211	1,211	1,211	1,211
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X	1,256	1,256	1,256	1,256	1,256
9. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	818	818	818	818
10. 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	873	873	873
11. 2021	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	1,195	1,195
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	1,195
13. Earned Premiums (Sch. P-Part 1)	3,666	3,399	1,359	1,624	1,231	1,211	1,256	818	873	1,195	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)?
- 1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65?
- 1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve?
- 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?
- 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:

Yes[] No[X] 0
 Yes[] No[] N/A[X]
 Yes[] No[] N/A[X]
 Yes[] No[] N/A[X]

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 2012		
1.603 2013		
1.604 2014		
1.605 2015		
1.606 2016		
1.607 2017		
1.608 2018		
1.609 2019		
1.610 2020		
1.611 2021		
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?
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?
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[X] No[]
 Yes[X] No[]
 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?
- 7.2 An extended statement may be attached.

Yes[X] No[]

Retention of property for loss years 2014 through 2018 was \$350,000, \$500,000 for 2019 and 2020 and increased to \$750,000 in 2021. Retention for casualty lines was \$500,000 for accident years up to 2017, \$750,000 for 2018, and \$1,000,000 for 2019 through 2021. Retention for the Property CAT contract increased from \$500,000 to \$1,000,000 in 2020 and stayed at \$1,000,000 in 2021. 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 1,280 claims seeking business interruption coverage related to the COVID-19 pandemic initial shutdowns in March of 2020.

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							Dividends Paid or Credited to Policyholders on Direct Business	Direct Losses Paid (Deducting Salvage)	Direct Losses Incurred	Direct Losses Unpaid	Finance and Service Charges Not Included in Premiums	Direct Premium Written for Federal Purchasing Groups (Included in Column 2)
States, Etc.	Active Status (a)	Direct Premiums Written	Direct Premiums Earned						
1. Alabama (AL)	N								
2. Alaska (AK)	N								
3. Arizona (AZ)	L	4,502,122	3,221,843		208,826	1,487,441	1,348,137	5,189	
4. Arkansas (AR)	N								
5. California (CA)	N								
6. Colorado (CO)	L	5,982,996	5,005,794		4,591,610	6,273,642	2,069,051	13,302	
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	17,089,237	15,993,958		8,631,267	8,301,723	20,305,343	80,361	
15. Indiana (IN)	L	5,438,746	5,197,452		2,771,310	2,840,989	5,022,412	14,667	
16. Iowa (IA)	L	7,946,863	7,511,544		4,192,560	3,136,558	4,532,272	40,105	
17. Kansas (KS)	L	590,200	566,916		14,594	84,661	119,347	2,203	
18. Kentucky (KY)	N								
19. Louisiana (LA)	N								
20. Maine (ME)	N								
21. Maryland (MD)	N								
22. Massachusetts (MA)	N								
23. Michigan (MI)	L	2,419,745	2,117,989		514,178	886,265	1,219,998	9,562	
24. Minnesota (MN)	L	9,546,044	9,105,746		6,209,656	3,365,982	4,660,189	28,202	
25. Mississippi (MS)	N								
26. Missouri (MO)	L	10,119,052	9,707,334		6,922,236	7,908,618	5,571,565	28,166	
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	3,859,111	3,364,338		1,639,051	1,033,749	858,905	13,526	
37. Oklahoma (OK)	N								
38. Oregon (OR)	L								
39. Pennsylvania (PA)	L	1,723,029	1,045,628		37,274	127,732	165,053	4,073	
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	1,874,816	1,814,096	9,652	614,912	702,044	790,982	9,133	
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	71,091,961	64,652,638	9,652	36,347,474	36,149,404	46,663,254	248,489	
DETAILS OF WRITE-INS									
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 (DSLI) – 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

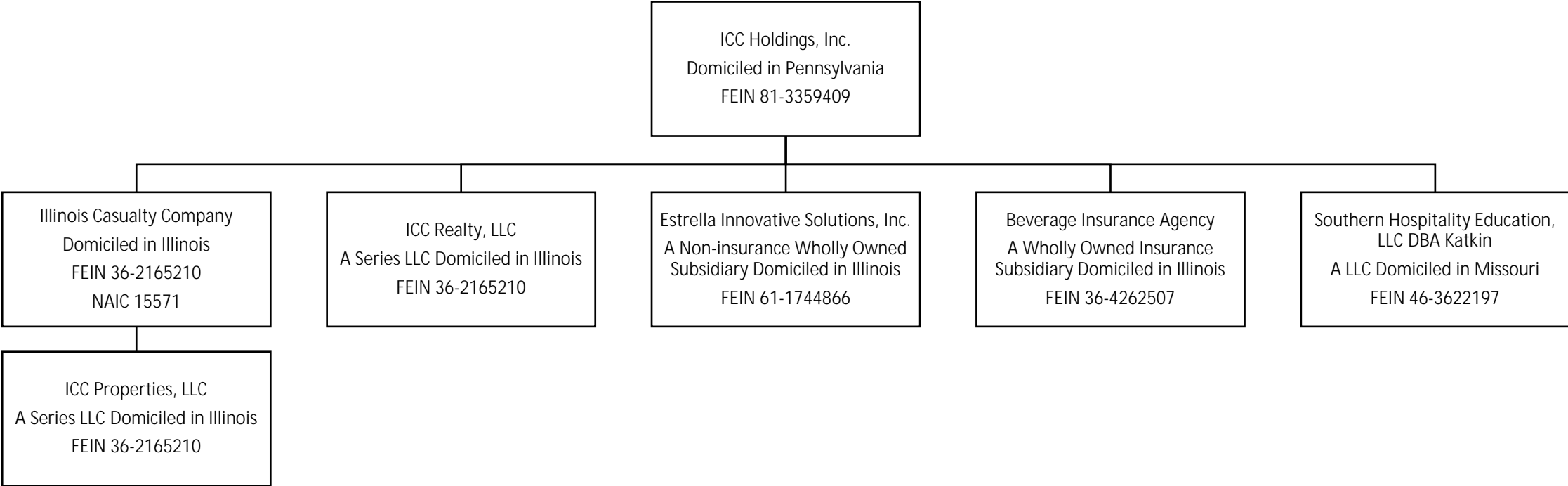
SCHEDULE T - PART 2
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

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? (Yes/No)	*
.....	00000	81-3359409	.....	0001681903	Nasdaq	ICC Holdings, Inc.	PA	UDP	ICC Holdings, Inc.	Ownership	100.0	ICC Holdings, Inc.	No	.....
.....	15571	36-2165210	.....	.....	.....	Illinois Casualty Co	IL	RE	ICC Holdings, Inc.	Ownership	100.0	ICC Holdings, Inc.	No	.....
.....	00000	36-4262507	.....	.....	.....	Beverage Insurance Agency	IL	DS	ICC Holdings, Inc.	Ownership	100.0	ICC Holdings, Inc.	No	.....
.....	00000	61-1744866	.....	.....	.....	Estrella Innovative Solutions, Inc	IL	NIA	ICC Holdings, Inc.	Ownership	100.0	ICC Holdings, Inc.	No	.....
.....	00000	36-2165210	.....	.....	.....	ICC Realty, LLC	IL	OTH	ICC Holdings, Inc.	Ownership	100.0	ICC Holdings, Inc.	No	0000001
.....	00000	46-3622197	.....	.....	.....	Southern Hospitality Education, LLC DBA Katkin	MO	NIA	ICC Holdings, Inc.	Ownership	100.0	ICC Holdings, Inc.	No	.....
.....	00000	36-2165210	.....	.....	.....	ICC Properties, LLC	IL	OTH	Illinois Casualty Company	Ownership	100.0	Illinois Casualty Company	No	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	(800,000)		(3,395,000)		182,843				(4,012,157)	
.. 0000 ..	.. 61-1744866 ..	ESTRELLA INNOVATIVE SOLUTIONS, INC					431,333				431,333	
.. 00000 ..	.. 81-3359409 ..	ICC HOLDINGS INC	800,000				(355,993)				444,007	
.. 00000 ..	.. 36-2165210 ..	ICC REALTY, LLC			3,395,000		(239,790)				3,155,210	
.. 00000 ..	.. 36-4262507 ..	Beverage Insurance Agency					73,231				73,231	
.. 00000 ..	.. 36-2165210 ..	ICC Properties, LLC					(67,836)				(67,836)	
.. 0000 ..	.. 46-3622197 ..	SOUTHERN HOSPITALITY EDUCATION, LLC DBA KATKIN					(23,788)				(23,788)	
9999999 Control Totals							0		X X X		0	

Schedule Y Part 2 Explanation:

SCHEDULE Y

Part 3 - Ultimate Controlling Party and Listing of Other U.S. Insurance Groups or Entities Under That Ultimate Controlling Party's Control

1	2	3	4	5	6	7	8
Insurers in Holding Company	Owners with Greater Than 10% Ownership	Ownership Percentage Column 2 of Column 1	Granted Disclaimer of Control/Affiliation of Column 2 Over Column 1 (Yes/No)	Ultimate Controlling Party	U.S. Insurance Groups or Entities Controlled by Column 5	Ownership Percentage (Column 5 of Column 6)	Granted Disclaimer of Control/Affiliation of Column 5 Over Column 6 (Yes/No)
Illinois Casualty Co	ICC Holdings, Inc.	100.0%	No	ICC Holdings, Inc.	Illinois Casualty Co	100.0%	No

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 |

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

- | | |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|
| 11. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? | No |
| 12. Will the Financial Guaranty Insurance Exhibit be filed by March 1? | No |
| 13. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1? | No |
| 14. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1? | No |
| 15. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1? | No |
| 16. Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1? | No |
| 17. Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1? | No |
| 18. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? | No |
| 19. Will the Confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)? | Yes |
| 20. Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1? | Yes |
| 21. Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1? | No |
| 22. Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1? | No |
| 23. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1? | No |
| 24. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? | No |
| 25. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1? | No |
| 26. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1? | No |
| 27. Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution contracts be filed with the state of domicile and the NAIC by March 1? | No |

APRIL FILING

- | | |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|
| 28. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? | No |
| 29. Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? | No |
| 30. Will the Accident and Health Policy Experience Exhibit be filed by April 1? | No |
| 31. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? | No |
| 32. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1? | No |
| 33. Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1? | Yes |
| 34. Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? | No |
| 35. Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1? | No |
| 36. Will the Mortgage Guaranty Insurance Exhibit be filed with the state of domicile and the NAIC by April 1? | No |

AUGUST FILING

- | | |
|----------------------------------------------------------------------------------------------------------------------------|-----|
| 37. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? | Yes |
|----------------------------------------------------------------------------------------------------------------------------|-----|

Explanations:

Bar Codes:

Statement (Annual, quarterly and combined)



Schedule SIS



Financial Guaranty Insurance Exhibit



Medicare Supplement Insurance Experience Exhibit



Supplement A to Schedule T



Trusteed Surplus Statement



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES (continued)

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



Private Flood Insurance Supplement



Mortgage Guaranty Insurance Exhibit



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	1,759,201	1.275	1,759,201		1,759,201	1.275
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	1,050,328	0.761	1,050,328		1,050,328	0.761
1.04 U.S. political subdivisions of states, territories and possessions, guaranteed	5,276,652	3.825	5,276,652		5,276,652	3.825
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	26,910,093	19.509	26,910,093		26,910,093	19.509
1.06 Industrial and miscellaneous	63,614,628	46.118	63,614,628		63,614,628	46.118
1.07 Hybrid securities	1,886,173	1.367	1,886,173		1,886,173	1.367
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	100,497,075	72.856	100,497,075		100,497,075	72.856
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	1,248,355	0.905	1,248,355		1,248,355	0.905
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	1,248,355	0.905	1,248,355		1,248,355	0.905
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	18,440,827	13.369	18,440,827		18,440,827	13.369
3.02 Industrial and miscellaneous Other (Unaffiliated)	302,100	0.219	302,100		302,100	0.219
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual Funds	3,757,025	2.724	3,757,025		3,757,025	2.724
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks	22,499,952	16.311	22,499,952		22,499,952	16.311
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	3,742,811	2.713	3,742,811		3,742,811	2.713
5.02 Properties held for production of income	2,486,802	1.803	2,486,802		2,486,802	1.803
5.03 Properties held for sale						
5.04 Total real estate	6,229,613	4.516	6,229,613		6,229,613	4.516
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	2,376,411	1.723	2,376,411		2,376,411	1.723
6.02 Cash equivalents (Schedule E, Part 2)	1,528,127	1.108	1,528,127		1,528,127	1.108
6.03 Short-term investments (Schedule DA)						
6.04 Total Cash, cash equivalents and short-term investments	3,904,538	2.831	3,904,538		3,904,538	2.831
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	3,559,754	2.581	3,559,754		3,559,754	2.581
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	137,939,287	100.000	137,939,287		137,939,287	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		1,756,252
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)	4,114,963	
2.2	Additional investment made after acquisition (Part 2, Column 9)	726,318	4,841,281
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	367,921	
8.2	TOTALS, Part 3, Column 9		367,921
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		6,229,613
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Lines 9 minus 10)		6,229,613

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 investment:		
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		5,594,192
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	1,250,000	
2.2	Additional investment made after acquisition (Part 2, Column 9)	250,000	1,500,000
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		3,534,437
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)		3,559,754
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		3,559,754

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

1.	Book/adjusted carrying value, December 31 of prior year		110,987,703
2.	Cost of bonds and stocks acquired, Part 3, Column 7		31,294,878
3.	Accrual of Discount		65,308
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	76,558	
4.2	Part 2, Section 1, Column 15	35,458	
4.3	Part 2, Section 2, Column 13	3,043,067	
4.4	Part 4, Column 11	(489,981)	2,665,102
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		945,225
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		21,538,141
7.	Deduct amortization of premium		341,907
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		
9.4	Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5Q, Line 2		167,214
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		124,245,382
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		124,245,382

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	1,759,201	1,765,641	1,762,272	1,747,448
	2. Canada				
	3. Other Countries				
	4. TOTALS	1,759,201	1,765,641	1,762,272	1,747,448
U.S. States, Territories and Possessions (Direct and guaranteed)	5. TOTALS	1,050,328	1,102,623	1,057,668	1,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. TOTALS	5,276,652	5,486,956	5,379,906	5,195,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. TOTALS	26,910,093	27,698,122	27,346,572	26,028,449
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	61,067,784	63,604,085	61,265,020	60,843,457
	9. Canada	173,053	201,688	171,282	175,000
	10. Other Countries	4,259,964	4,274,152	4,231,523	4,250,000
	11. TOTALS	65,500,801	68,079,925	65,667,825	65,268,457
Parent, Subsidiaries and Affiliates	12. TOTALS				
		13. TOTAL Bonds	100,497,075	104,133,267	101,214,243
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	1,248,355	1,265,435	1,136,281	
	15. Canada				
	16. Other Countries				
	17. TOTALS	1,248,355	1,265,435	1,136,281	
Parent, Subsidiaries and Affiliates	18. TOTALS				
		19. TOTAL Preferred Stocks	1,248,355	1,265,435	1,136,281
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	20,520,869	20,520,869	15,502,945	
	21. Canada	423,606	423,606	331,187	
	22. Other Countries	1,555,477	1,555,477	1,292,120	
	23. TOTALS	22,499,952	22,499,952	17,126,252	
Parent, Subsidiaries and Affiliates	24. TOTALS				
		25. TOTAL Common Stocks	22,499,952	22,499,952	17,126,252
		26. TOTAL Stocks	23,748,307	23,765,387	18,262,533
		27. TOTAL Bonds and Stocks	124,245,382	127,898,654	119,476,776

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	229,781	1,428,704	61,309	35,069	4,338	X X X	1,759,201	1.75	2,159,586	2.23	1,759,201	
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	229,781	1,428,704	61,309	35,069	4,338	X X X	1,759,201	1.75	2,159,586	2.23	1,759,201	
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				761,781	288,547	X X X	1,050,328	1.05	1,053,076	1.09	1,050,328	
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				761,781	288,547	X X X	1,050,328	1.05	1,053,076	1.09	1,050,328	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1		1,032,521	1,294,588	830,965	2,118,578	X X X	5,276,652	5.25	3,851,575	3.97	5,276,652	
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		1,032,521	1,294,588	830,965	2,118,578	X X X	5,276,652	5.25	3,851,575	3.97	5,276,652	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	2,627,878	7,066,679	4,707,862	7,881,330	4,626,344	X X X	26,910,093	26.78	25,165,937	25.95	26,910,093	
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	2,627,878	7,066,679	4,707,862	7,881,330	4,626,344	X X X	26,910,093	26.78	25,165,937	25.95	26,910,093	

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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	4,148,253	27,408,211	13,721,324	1,454,993	3,284,947	X X X	50,017,728	49.77	49,228,812	50.77	34,010,762	16,006,966
6.2 NAIC 2		6,453,079	4,707,540	1,207,518	742,818	X X X	13,110,955	13.05	13,349,222	13.77	12,610,955	500,000
6.3 NAIC 3					485,945	X X X	485,945	0.48	1,213,343	1.25	485,945	
6.4 NAIC 4						X X X						
6.5 NAIC 5						X X X						
6.6 NAIC 6						X X X						
6.7 TOTALS	4,148,253	33,861,290	18,428,864	2,662,511	4,513,710	X X X	63,614,628	63.30	63,791,377	65.79	47,107,662	16,506,966
7. Hybrid Securities												
7.1 NAIC 1						X X X						
7.2 NAIC 2		1,007,176	229,083			X X X	1,236,259	1.23	452,302	0.47	1,236,259	
7.3 NAIC 3		649,914				X X X	649,914	0.65	494,840	0.51	649,914	
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 TOTALS		1,657,090	229,083			X X X	1,886,173	1.88	947,142	0.98	1,886,173	
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) 7,005,912	36,936,115	19,785,083	10,964,138	10,322,754		85,014,002	84.59	X X X	X X X	69,007,036	16,006,966
11.2 NAIC 2	(d) 7,460,255	4,936,623	1,207,518	742,818			14,347,214	14.28	X X X	X X X	13,847,214	500,000
11.3 NAIC 3	(d) 649,914				485,945		1,135,859	1.13	X X X	X X X	1,135,859	
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	7,005,912	45,046,284	24,721,706	12,171,656	11,551,517		(b) 100,497,075	100.00	X X X	X X X	83,990,109	16,506,966
11.8 Line 11.7 as a % of Column 7	6.97	44.82	24.60	12.11	11.49		100.00	X X X	X X X	X X X	83.57	16.43
12. Total Bonds Prior Year												
12.1 NAIC 1	5,919,568	38,206,114	21,014,811	8,015,813	8,302,680		X X X	X X X	81,458,986	84.01	66,509,181	14,949,805
12.2 NAIC 2	500,737	7,329,292	4,770,506	458,310	742,679		X X X	X X X	13,801,524	14.23	13,801,524	
12.3 NAIC 3		880,970	341,867		485,346		X X X	X X X	1,708,183	1.76	1,708,183	
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	6,420,305	46,416,376	26,127,184	8,474,123	9,530,705		X X X	X X X	(b) 96,968,693	100.00	82,018,888	14,949,805
12.8 Line 12.7 as a % of Col. 9	6.62	47.87	26.94	8.74	9.83		X X X	X X X	100.00	X X X	84.58	15.42
13. Total Publicly Traded Bonds												
13.1 NAIC 1	5,635,641	23,505,987	18,778,488	10,803,243	10,283,677		69,007,036	68.67	66,509,181	68.59	69,007,036	X X X
13.2 NAIC 2		7,284,553	4,612,325	1,207,518	742,818		13,847,214	13.78	13,801,524	14.23	13,847,214	X X X
13.3 NAIC 3		649,914			485,945		1,135,859	1.13	1,708,183	1.76	1,135,859	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	5,635,641	31,440,454	23,390,813	12,010,761	11,512,440		83,990,109	83.57	82,018,888	84.58	83,990,109	X X X
13.8 Line 13.7 as a % of Col. 7	6.71	37.43	27.85	14.30	13.71		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	5.61	31.28	23.28	11.95	11.46		83.57	X X X	X X X	X X X	83.57	X X X
14. Total Privately Placed Bonds												
14.1 NAIC 1	1,370,271	13,430,128	1,006,595	160,895	39,077		16,006,966	15.93	14,949,805	15.42	X X X	16,006,966
14.2 NAIC 2		175,702	324,298				500,000	0.50			X X X	500,000
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	1,370,271	13,605,830	1,330,893	160,895	39,077		16,506,966	16.43	14,949,805	15.42	X X X	16,506,966
14.8 Line 14.7 as a % of Col. 7	8.30	82.42	8.06	0.97	0.24		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	1.36	13.54	1.32	0.16	0.04		16.43	X X X	X X X	X X X	X X X	16.43

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(a) Includes \$.....16,506,966 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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

		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	100,008	1,252,036				X X X	1,352,044	1.35	1,352,758	1.40	1,352,044	
1.02	Residential Mortgage-Backed Securities	129,773	176,668	61,309	35,069	4,338	X X X	407,157	0.41	806,828	0.83	407,157	
1.03	Commercial Mortgage-Backed Securities						X X X						
1.04	Other Loan-Backed and Structured Securities						X X X						
1.05	TOTALS	229,781	1,428,704	61,309	35,069	4,338	X X X	1,759,201	1.75	2,159,586	2.23	1,759,201	
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				761,781	288,547	X X X	1,050,328	1.05	1,053,076	1.09	1,050,328	
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				761,781	288,547	X X X	1,050,328	1.05	1,053,076	1.09	1,050,328	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations		1,032,521	1,294,588	830,965	2,118,578	X X X	5,276,652	5.25	3,851,575	3.97	5,276,652	
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		1,032,521	1,294,588	830,965	2,118,578	X X X	5,276,652	5.25	3,851,575	3.97	5,276,652	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations	511,214	2,142,078	1,766,706	5,789,876	4,368,339	X X X	14,578,213	14.51	12,583,971	12.98	14,578,213	
5.02	Residential Mortgage-Backed Securities	2,116,664	4,924,601	2,941,156	2,091,454	258,005	X X X	12,331,880	12.27	12,581,966	12.98	12,331,880	
5.03	Commercial Mortgage-Backed Securities						X X X						
5.04	Other Loan-Backed and Structured Securities						X X X						
5.05	TOTALS	2,627,878	7,066,679	4,707,862	7,881,330	4,626,344	X X X	26,910,093	26.78	25,165,937	25.95	26,910,093	
6.	Industrial and Miscellaneous												
6.01	Issuer Obligations	1,499,846	14,310,098	14,142,575	2,501,616	4,474,633	X X X	36,928,768	36.75	37,951,219	39.14	35,680,042	1,248,726
6.02	Residential Mortgage-Backed Securities	291,301	917,787	339,764	160,895	39,077	X X X	1,748,824	1.74	1,998,309	2.06	1,748,824	
6.03	Commercial Mortgage-Backed Securities	678,219	6,495,117	3,704,700			X X X	10,878,036	10.82	11,491,295	11.85	10,378,036	500,000
6.04	Other Loan-Backed and Structured Securities	1,678,887	12,138,288	241,825			X X X	14,059,000	13.99	12,350,554	12.74	1,049,584	13,009,416
6.05	TOTALS	4,148,253	33,861,290	18,428,864	2,662,511	4,513,710	X X X	63,614,628	63.30	63,791,377	65.79	47,107,662	16,506,966
7.	Hybrid Securities												
7.01	Issuer Obligations		1,657,090	229,083			X X X	1,886,173	1.88	947,142	0.98	1,886,173	
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		1,657,090	229,083			X X X	1,886,173	1.88	947,142	0.98	1,886,173	
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
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							
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	2,111,068	20,393,823	17,432,952	9,884,238	11,250,097	X X X	61,072,178	60.77	X X X	X X X	59,823,452	1,248,726
11.02 Residential Mortgage-Backed Securities	2,537,738	6,019,056	3,342,229	2,287,418	301,420	X X X	14,487,861	14.42	X X X	X X X	12,739,037	1,748,824
11.03 Commercial Mortgage-Backed Securities	678,219	6,495,117	3,704,700			X X X	10,878,036	10.82	X X X	X X X	10,378,036	500,000
11.04 Other Loan-Backed and Structured Securities	1,678,887	12,138,288	241,825			X X X	14,059,000	13.99	X X X	X X X	1,049,584	13,009,416
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	7,005,912	45,046,284	24,721,706	12,171,656	11,551,517		100,497,075	100.00	X X X	X X X	83,990,109	16,506,966
11.09 Line 11.08 as a % of Col. 7	6.97	44.82	24.60	12.11	11.49		100.00	X X X	X X X	X X X	83.57	16.43
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,757,844	22,290,744	18,040,698	6,539,120	9,111,335	X X X	X X X	X X X	57,739,741	59.54	56,491,251	1,248,490
12.02 Residential Mortgage-Backed Securities	3,530,568	6,512,439	2,989,723	1,935,003	419,370	X X X	X X X	X X X	15,387,103	15.87	13,388,794	1,998,309
12.03 Commercial Mortgage-Backed Securities	144,913	6,632,894	4,713,488			X X X	X X X	X X X	11,491,295	11.85	10,991,295	500,000
12.04 Other Loan-Backed and Structured Securities	986,980	10,980,299	383,275			X X X	X X X	X X X	12,350,554	12.74	1,147,548	11,203,006
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	6,420,305	46,416,376	26,127,184	8,474,123	9,530,705		X X X	X X X	96,968,693	100.00	82,018,888	14,949,805
12.09 Line 12.08 as a % of Col. 9	6.62	47.87	26.94	8.74	9.83		X X X	X X X	100.00	X X X	84.58	15.42
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	2,111,068	19,894,401	16,683,648	9,884,238	11,250,097	X X X	59,823,452	59.53	56,491,251	58.26	59,823,452	X X X
13.02 Residential Mortgage-Backed Securities	2,246,437	5,101,269	3,002,465	2,126,523	262,343	X X X	12,739,037	12.68	13,388,794	13.81	12,739,037	X X X
13.03 Commercial Mortgage-Backed Securities	678,219	5,995,117	3,704,700			X X X	10,378,036	10.33	10,991,295	11.33	10,378,036	X X X
13.04 Other Loan-Backed and Structured Securities	599,917	449,667				X X X	1,049,584	1.04	1,147,548	1.18	1,049,584	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	5,635,641	31,440,454	23,390,813	12,010,761	11,512,440		83,990,109	83.57	82,018,888	84.58	83,990,109	X X X
13.09 Line 13.08 as a % of Col. 7	6.71	37.43	27.85	14.30	13.71		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	5.61	31.28	23.28	11.95	11.46		83.57	X X X	X X X	X X X	83.57	X X X
14. Total Privately Placed Bonds												
14.01 Issuer Obligations		499,422	749,304			X X X	1,248,726	1.24	1,248,490	1.29	X X X	1,248,726
14.02 Residential Mortgage-Backed Securities	291,301	917,787	339,764	160,895	39,077	X X X	1,748,824	1.74	1,998,309	2.06	X X X	1,748,824
14.03 Commercial Mortgage-Backed Securities		500,000				X X X	500,000	0.50	500,000	0.52	X X X	500,000
14.04 Other Loan-Backed and Structured Securities	1,078,970	11,688,621	241,825			X X X	13,009,416	12.95	11,203,006	11.55	X X X	13,009,416
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	1,370,271	13,605,830	1,330,893	160,895	39,077		16,506,966	16.43	14,949,805	15.42	X X X	16,506,966
14.09 Line 14.08 as a % of Col. 7	8.30	82.42	8.06	0.97	0.24		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	1.36	13.54	1.32	0.16	0.04		16.43	X X X	X X X	X X X	16.43	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	750,350	750,350			
2. Cost of short-term investments acquired					
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. TOTAL gain (loss) on disposals					
6. Deduct consideration received on disposals	750,000	750,000			
7. Deduct amortization of premium	350	350			
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)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

(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	2,602,021		2,602,021	
2. Cost of cash equivalents acquired	14,202,552		14,202,552	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. TOTAL gain (loss) on disposals				
6. Deduct consideration received on disposals	15,276,447		15,276,447	
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)	1,528,127		1,528,127	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Lines 10 minus 11)	1,528,127		1,528,127	

(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
Properties occupied by the reporting entity - Administrative																
Home Office - 225 20th St	!	Rock Island	IL	05/31/2021	04/06/2021	4,064,184		3,742,811	3,742,811	321,373			(321,373)		152,444	195,878
0299999 Subtotal - Properties occupied by the reporting entity - Administrative						4,064,184		3,742,811	3,742,811	321,373			(321,373)		152,444	195,878
0399999 Subtotal - Properties occupied by the reporting entity						4,064,184		3,742,811	3,742,811	321,373			(321,373)		152,444	195,878
Properties held for the production of income																
2997 3rd St Unit 206	!	Moline	IL	10/31/2019	09/24/2019	128,046		121,500	121,500	3,022			(3,022)		13,600	7,760
102-114 W 17th Avenue	!	Milan	IL	10/31/2019	09/19/2019	475,300		452,362	452,362	11,935			(11,935)		69,475	27,717
West Locust Storage	!	Davenport	IA	04/14/2020	03/09/2020	1,230,182		1,181,681	1,181,681	27,744			(27,744)		129,865	29,602
1509 Oak Hill Tr	!	Kissimmee	FL	06/16/2021	06/15/2021	323,679		321,674	321,674	2,005			(2,005)		27,720	11,733
703 5th St	!	Colona	IL	08/09/2021	02/09/2022	125,543		124,813	124,813	730			(730)		6,256	2,554
3821 10th Ave Pl	!	Moline	IL	08/16/2021	02/09/2022	102,378		101,882	101,882	495			(495)		3,250	708
2408 33rd Ave	!	Rock Island	IL	09/10/2021	02/09/2022	79,561		79,253	79,253	308			(308)		2,000	920
1116 35th Ave Ct	!	East Moline	IL	09/16/2021	02/09/2022	103,945		103,636	103,636	308			(308)		4,050	1,785
0499999 Subtotal - Properties held for the production of income						2,568,634		2,486,802	2,486,802	46,547			(46,547)		256,216	82,779
0699999 Totals						6,632,819		6,229,613	6,229,613	367,921			(367,921)		408,660	278,657

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						
Acquired by Purchase								
Home Office - 225 20th St	Rock Island	IL	05/31/2021	ICC Holdings, Inc.	3,395,000		3,395,000	
1509 Oak Hill Tr	Kissimmee	FL	06/30/2021	My Mickey Homes, LLC	323,679		323,679	
703 5th St	Colona	IL	08/09/2021	Michael J. Sunken	118,211		118,211	
3821 10th Ave Pl	Moline	IL	08/16/2021	Yvonne J. Schrepf Estate	98,416		98,416	
2408 33rd Ave	Rock Island	IL	09/10/2021	Jeffrey B. Amidon	75,711		75,711	
1116 35th Ave Ct	East Moline	IL	09/16/2021	Albert L. Melody	103,945		103,945	
Concrete	Milan	IL	05/13/2021	AMC Contracting Co				2,700
Drywall	Milan	IL	08/13/2021	Mike Crampton				3,325
Furnace	Milan	IL	02/19/2021	Lynch Heating & Plumbing				3,440
Boiler	Milan	IL	04/22/2021	Lynch Heating & Plumbing				741
Asphalt	Milan	IL	05/21/2021	Seven Hills Paving, LLC				13,475
Plumbing Repair	Milan	IL	06/11/2021	A+ Plumbing				5,335
HVAC	Milan	IL	07/14/2021	Lynch Heating & Plumbing				5,500
Air Conditioning	Milan	IL	08/06/2021	Lynch Heating & Plumbing				2,450
Water Heater	Milan	IL	10/22/2021	Russ Rumley				915
Furnace	Milan	IL	11/19/2021	Lynch Heating & Plumbing				2,760
WLS Gate	Davenport	IA	02/19/2021	Lovewell Fencing, Inc.				1,350
Flooring	Colona	IL	10/15/2021	Carpetland USA				2,525
Water Heater	Colona	IL	10/22/2021	Petersen Plumbing & Heating				1,407
Concrete	Colona	IL	10/22/2021	AMC Contracting Co				3,400
Ceiling Fan	Moline	IL	10/31/2021	Lowe's				436
Flooring	Moline	IL	11/23/2021	Carpetland USA				3,525
Garden Shed	Rock Island	IL	12/10/2021	Mike Crampton				3,850
0199999 Subtotal - Acquired by Purchase					4,114,963		4,114,963	57,134
Acquired by Internal Transfer								
Home Office - 225 20th St	Rock Island	IL	06/01/2021	Internal Transfer				669,184
0299999 Subtotal - Acquired by Internal Transfer								669,184
0399999 Totals					4,114,963		4,114,963	726,318

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.			
Collateral Loans - Affiliated																			
	ICC Holdings, Inc., Parent	LS	Rock Island	IL	Internal Transfer		09/07/2018		3,000,000	2,059,756	2,059,756						53,330		100.000
	ICC Holdings, Inc., Parent	LS	Rock Island	IL	Internal Transfer		05/30/2019		3,000,000								40,902		100.000
3099999 Subtotal - Collateral Loans - Affiliated									6,000,000	2,059,756	2,059,756					94,232		X X X	
Non-collateral Loans - Unaffiliated																			
	FCF Premium Finance	LS	Grand Junction	CO	FCF premium Finance LLP		09/21/2021		500,000	500,000	500,000						2,451		
	815 Commerce	LS	Davenport	IA	815 Commerce LLC		11/12/2021		1,000,000	999,999	999,999						2,252		
3199999 Subtotal - Non-collateral Loans - Unaffiliated									1,500,000	1,499,999	1,499,999					4,703		X X X	
4899999 Total - Unaffiliated									1,500,000	1,499,999	1,499,999					4,703		X X X	
4999999 Total - Affiliated									6,000,000	2,059,756	2,059,756					94,232		X X X	
5099999 Totals									7,500,000	3,559,754	3,559,754					98,935		X X X	

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

SCHEDULE 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								
Non-collateral Loans - Unaffiliated											
.....	FCF Premium Finance	Grand Junction	CO	FCF Premium Finance LLP	09/21/2021		250,000	250,000		100.000	
.....	815 Commerce	Davenport	IA	815 Commerce LLC	11/12/2021		1,000,000			100.000	
3199999	Subtotal - Non-collateral Loans - Unaffiliated						1,250,000	250,000			X X X
4899999	Total - Unaffiliated						1,250,000	250,000			X X X
5099999	Totals						1,250,000	250,000			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.						
Collateral Loans - Affiliated																			
	ICC Holdings, Inc.	Rock Island	IL	Internal Transfer	09/07/2018		2,763,079												
	ICC Holdings, Inc.	Rock Island	IL	Internal Transfer	05/30/2019	06/10/2021	2,831,113							2,831,113	2,831,113				
3099999 Subtotal - Collateral Loans - Affiliated							5,594,192							2,831,113	3,534,436				
Non-collateral Loans - Unaffiliated																			
	815 Commerce	Davenport	IA	815 Commerce LLC	11/12/2021										1				
3199999 Subtotal - Non-collateral Loans - Unaffiliated															1				
4899999 Total - Unaffiliated															1				
4999999 Total - Affiliated							5,594,192							2,831,113	3,534,436				
5099999 Totals							5,594,192							2,831,113	3,534,437				

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 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
U.S. Governments - Issuer Obligations																					
912828SF8	UNITED STATES TREASURY NOTE	SD			1.A	100,325		100,219	100,000	100,008		(69)			2.000	1.930	FA	755	2,000	03/22/2017	02/15/2022
912828YY0	UNITED STATES TREASURY NOTE	SD			1.A	552,558		102,2970	550,000	551,567		(506)			1.750	1.652	JD	4,839	9,625	01/08/2020	12/31/2024
912828ZL7	UNITED STATES TREASURY NOTE	SD			1.A	400,595		97,8130	400,000	400,408		(122)			0.375	0.344	AO	257	1,500	06/17/2020	04/30/2025
912828ZT0	UNITED STATES TREASURY NOTE	SD			1.A	300,083		97,2970	300,000	300,061		(18)			0.250	0.244	MN	66	750	09/22/2020	05/31/2025
0199999 Subtotal - U.S. Governments - Issuer Obligations						1,353,561		1,345,993	1,350,000	1,352,044		(715)			X X X	X X X	X X X	5,917	13,875	X X X	X X X
U.S. Governments - Residential Mortgage-Backed Securities																					
36179T4P7	GOVERNMENT NATL MTG ASSOC II #MA5330	O		4	1.A FE	90,662		106,1520	88,437	90,662		(527)			4.000	2.945	MON	295	3,538	07/05/2018	07/20/2048
36179T2Z7	GOVERNMENT NATL MTG ASSOC II #MA5264	O		4	1.A FE	225,131		106,1520	223,650	225,131		(973)			4.000	3.056	MON	734	8,804	06/12/2018	06/20/2048
36180CY78	GOVERNMENT NATL MTG ASSOC #AD1634	O		4	1.A FE	91,020		103,3890	89,945	86,997		(922)			3.000	2.042	MON	217	2,610	02/07/2013	01/15/2043
36202DBJ9	GOVERNMENT NATL MTG ASSOC II #002741	O		4	1.A FE	817		115,3020	821	817		1			6.500	6.577	MON	4	53	04/30/1999	04/20/2029
36202DDB4	GOVERNMENT NATL MTG ASSOC II #002798	O		4	1.A FE	592		113,4050	594	592					7.500	7.465	MON	4	45	08/20/1999	08/20/2029
36202DFZ9	GOVERNMENT NATL MTG ASSOC II #002884	O		4	1.A FE	489		113,5790	489	489					8.000	7.775	MON	3	39	02/01/2000	02/20/2030
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						408,711		419,648	397,448	407,157		(2,421)			X X X	X X X	X X X	1,257	15,089	X X X	X X X
0599999 Subtotal - U.S. Governments						1,762,272		1,765,641	1,747,448	1,759,201		(3,136)			X X X	X X X	X X X	7,174	28,964	X X X	X X X
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
57582PUE8	MASSACHUSETTS ST			1	1.B FE	307,668		134,9840	250,000	300,328		(2,748)			5.456	3.602	JJ	6,820	13,640	03/25/2019	12/01/2039
68609TA65	OREGON ST			1	1.B FE	250,000		99,1830	250,000	250,000					2.419	2.419	FA	2,520	6,299	07/09/2020	08/01/2043
882724QP5	TEXAS ST			2	1.A FE	250,000		107,4880	250,000	250,000					3.211	3.211	AO	2,007	8,028	11/14/2019	04/01/2044
882830BH4	TEXAS ST TRANSPRTN COMMISSION			1	1.A FE	250,000		99,3940	250,000	250,000					2.472	2.472	AO	1,545	6,180	07/16/2020	10/01/2044
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						1,057,668		1,102,623	1,000,000	1,050,328		(2,748)			X X X	X X X	X X X	12,892	34,147	X X X	X X X
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,057,668		1,102,623	1,000,000	1,050,328		(2,748)			X X X	X X X	X X X	12,892	34,147	X X X	X X X
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
141771BY0	CAREY OH EXEMPT VLG SCH DIST			2	1.C FE	696,162		104,4240	665,000	695,269		(893)			3.400	2.750	MN	3,768	11,305	09/23/2021	11/01/2050
239864B7	DAYTON OH MET LIBR	O		2	1.B FE	250,000		107,5620	250,000	250,000					3.192	3.192	JD	665	7,980	11/14/2019	12/01/2036
246199LF8	DELAWARE CITY OH SCH DIST			2	1.D FE	250,000		106,4390	250,000	250,000					3.641	3.641	JD	759	9,103	11/15/2019	12/01/2049
419578XU8	HAVERSTRAW-STONY POINT NY CENT			2	1.D FE	250,000		97,2080	250,000	250,000					2.281	2.281	AO	1,204	4,514	12/11/2020	10/15/2034
453722NP1	INDEPENDENCE MO SCH DIST			2	1.B FE	308,215		122,7650	250,000	283,164		(5,900)			5.500	2.729	MS	4,583	13,750	07/14/2017	03/01/2036
453722NP1	INDEPENDENCE MO SCH DIST	SD		2	1.B FE	616,430		122,7650	500,000	566,329		(11,801)			5.500	2.729	MS	9,167	27,500	07/14/2017	03/01/2036
514264FA3	LANCASTER OH CITY SCH DIST	O		2	1.C FE	255,180		103,6270	250,000	254,274		(479)			3.432	3.181	AO	2,145	8,580	01/28/2020	10/01/2049
529063VT3	LEXINGTON CNTY SC SCH DIST #1			2	1.C FE	274,037		99,7210	270,000	273,390		(439)			2.300	2.108	FA	2,588	6,210	07/08/2020	02/01/2037
567137E42	MARICOPA CNTY AZ ELEM SCH DIST			2	1.C FE	257,305		111,4990	250,000	252,850		(750)			4.000	3.650	JJ	5,000	10,000	05/28/2015	07/01/2032
59333RK9	MIAMI-DADE CNTY FL SCH DIST			2	1.D FE	750,000		99,9970	750,000	749,978					2.950	2.950	MS	1,782		11/03/2021	03/15/2043
720424A75	PIERCE CNTY WA SCH DIST #10 TA			1	1.B FE	250,000		97,0130	250,000	250,000					2.357	2.357	JD	491	5,893	07/09/2020	12/01/2039
7973556P4	SAN DIEGO CA UNIF SCH DIST	@O		3	1.C FE	148,530		76,4490	250,000	171,706		6,035			11/29/2017	07/01/2032					
797508F26	SAN DIEGO CA UNIF HIGH SCH	O		2	1.C FE	266,320		112,3890	250,000	256,300		(1,632)			4.000	3.249	FA	4,167	10,000	04/16/2015	08/01/2033
797508GA0	SAN DIEGO CA UNIF HIGH SCH	O		2	1.C FE	265,333		112,3890	250,000	255,960		(1,543)			4.000	3.289	FA	4,167	10,000	04/16/2015	08/01/2034
889294QV9	TOLEDO OH CITY SCH DIST	O		2	1.C FE	292,484		109,0630	260,000	267,410		(3,679)			5.000	3.450	JD	1,083	13,000	05/08/2014	12/01/2032
982696SF4	WYANDOTTE CNTY KS UNIF SCH DIS	O		2	1.D FE	250,000		103,0270	250,000	250,000					3.170	3.170	MS	2,642	7,925	02/04/2020	09/01/2046
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						5,379,906		5,486,956	5,195,000	5,276,652		(21,081)			X X X	X X X	X X X	44,211	145,760	X X X	X X X
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						5,379,906		5,486,956	5,195,000	5,276,652		(21,081)			X X X	X X X	X X X	44,211	145,760	X X X	X X X
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
040654YD1	ARIZONA ST TRANSPRTN BRD HIGHW			1	1.B FE	254,750		107,6780	250,000	253,987		(407)			3.166	2.952	JJ	3,958	7,915	01/22/2020	07/01/2038
091096NR4	BIRMINGHAM AL WTRWKS BRD WTR R			2	1.C FE	264,613		106,1180	250,000	262,271		(1,566)			3.573	2.796	JJ	4,466	8,933	06/25/2020	01/01/2045
13077CYL2	CALIFORNIA ST UNIV REVENUE	O		2	1.D FE	547,735		103,9480	500,000	505,443		(6,326)			5.000	3.660	MN	4,167	25,000	06/25/2014	11/01/2042
15504RET2	CENTRAL PUGET SOUND WA REGL TRA	O		1	1.B FE	307,723		136,2490	250,000	301,530		(2,315)			5.491	3.763	MN	2,288	13,728	03/21/2019	11/01/2039
172311QE5	CINCINNATI OH WTR SYS REVENUE			1	1.A FE	254,130		102,7050	250,000	253,603		(356)			2.726	2.544	JD	568	6,815	07/02/2020	12/01/2046
186427CY4	CLEVELAND OH WTR REVENUE			2	1.C FE	260,143		107,3440	250,000	252,631		(1,250)			4.000	3.451	JD	5,000	10,000	04/15/2015	01/01/2033
19645TBR7	COLORADO ST DEPT OF TRANSPRTN			2	1.D FE	281,385		114,5570	250,000	266,517		(3,380)			5.000	3.390	JD	556	12,500	04/05/2017	06/15/2041
20774YR2	CONNECTICUT ST HLTH & EDUCNTLNF			2	1.G FE	278,240		113,5310	250,000	264,954		(3,014)			5.000	3.550	JJ	6,250	12,500	04/11/2017	07/01/2046
20775HG56	CONNECTICUT ST HSG FIN AUTH HS			2	1.A FE	890,000		101,0490	890,000	890,000					2.816	2.816	MN	3,202	12,740	04/21/2021	11/15/2041
342816G33	FLORIDA ST MUNI PWR AGY			2	1.F FE	285,998		115,9650	250,000	264,590		(3,596)			5.000	3.331	AO	3,125	12,500	06/18/2015	10/01/2028
38611TDK0	GRAND PARKWAY TRANSPRTN CORP T	O		1	1.C FE	250,000		101,3080	250,000	250,000					3.216	3.216	AO	2,010	8,040	02/12/2020	10/01/2049
455160CG4	INDIANA UNIV LEASE PURCHASE	O		2	1.A FE	677,793		121,3060	575,000	633,586		(9,837)			5.000	2.951	JD	2,396	28,750	03/30/2017	06/01/2033
474176KM5	JEFFERSON LA SALES TAX DIST SP	O		2	1.E FE	278,965		119,7170	250,000	267,540		(2,610)			5.000	3.670	JD	1,042	12,500	04/05/2017	12/01/2042
575831FH0	MASSACHUSETTS ST CLG BLDG AUTH			1	1.D FE	1,250,000		1,333,713	1,250,000	1,267,500					3.273	3.273	MN	6,819	40,913	11/01/2019	05/01/2039
575832XH8	MASSACHUSETTS ST CLG BLDG AUTH	O		2	1.D FE	552,155		106,3220	500,000	508,977		(6,462)			5.000	3.608	MN	4,167	25,000	06/25/2014	05/01/2043

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
59164GFA5	METRO WSTWTR RECLAMATION DISTC	O		1	1.B FE	250,000	107.5590	268,898	250,000	250,000					3.158	3.158	AO	1,974	7,895	11/15/2019	04/01/2041
592041ZV0	MET GOVT NASHVILLE & DAVIDSONC			1	1.G FE	910,366	101.3100	926,987	915,000	910,366					3.235	3.262	JJ	4,687		11/23/2021	07/01/2052
59261AB55	MET TRANSPRTN AUTH NY REVENUE			1	1.F FE	249,130	104.3470	260,868	250,000	249,175		20			3.500	3.520	MN	1,118	8,750	10/31/2019	11/15/2046
63968AS55	NEBRASKA ST PUBLIC PWR DIST RE			2	1.E FE	291,743	114.0160	285,040	250,000	269,586		(4,553)			5.000	2,911	JJ	6,250	12,500	10/19/2016	01/01/2035
646136FM8	NEW JERSEY ST TRANSPRTN TRUST			1	1.F FE	544,585	104.7280	523,640	500,000	503,886		(3,899)			5.250	4,410	JD	1,167	26,250	06/18/2008	12/15/2022
64988YKCO	NEW YORK ST MTGE AGY HOMEOWNER			2	1.B FE	250,000	99.8640	249,660	250,000	250,000					1.850	1.850	AO	1,156	899	07/01/2021	04/01/2031
64990FUS1	NEW YORK ST DORM AUTH ST PERSO			2	1.C FE	288,045	119.4280	298,570	250,000	271,427		(4,261)			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	108.0030	270,008	250,000	260,827		(1,278)			3.796	3.137	JD	791	9,490	01/30/2020	06/01/2044
67759HJV7	OHIO ST SPL OBLG			2	1.C FE	139,837	118.9110	142,693	120,000	131,207		(1,940)			5.000	3,060	AO	1,500	6,000	04/05/2017	04/01/2033
67759HJV7	OHIO ST SPL OBLG	SD		2	1.C FE	151,490	118.9110	154,584	130,000	142,141		(2,102)			5.000	3,060	AO	1,625	6,500	04/05/2017	04/01/2033
67759HJV5	OHIO ST SPL OBLG	O		2	1.C FE	289,933	118.8330	297,083	250,000	272,589		(3,903)			5.000	3,120	AO	3,125	12,500	04/05/2017	04/01/2034
67759HJY1	OHIO ST SPL OBLG	O		2	1.C FE	287,853	118.3480	295,870	250,000	271,454		(3,696)			5.000	3,210	AO	3,125	12,500	04/05/2017	04/01/2036
67760HMH0	OHIO ST TURNPIKE COMMISSION	O		2	1.C FE	251,540	103.3180	258,295	250,000	251,211		(129)			3.196	3.128	FA	3,018	7,990	02/06/2020	02/15/2048
679191JT4	OKLAHOMA ST UNIV AGRIC & MECH			2	1.D FE	534,165	107.5440	537,720	500,000	553,834		(331)			3.627	2,744	MS	6,045		11/23/2021	09/01/2040
70917SS87	PENNSYLVANIA ST HGR EDUCNTL FA	O		2	1.D FE	284,048	119.9560	299,890	250,000	271,095		(3,358)			5.000	3,341	FA	4,722	12,500	11/29/2017	08/15/2047
735439PQ8	PORT TACOMA WA REVENUE			2	1.D FE	301,835	116.2080	290,520	250,000	276,660		(5,010)			5.000	2,671	JD	1,042	12,500	08/17/2016	12/01/2035
744434CW9	PUBLIC PWR GENERATION AGY NE R			1	1.G FE	235,000	141.9260	333,526	235,000	235,000					7.242	7.242	JJ	8,509	17,200	07/13/2009	01/01/2041
744434EM9	PUBLIC PWR GENERATION AGY NE R			2	1.G FE	278,908	117.2380	293,095	250,000	265,274		(3,081)			5.000	3,520	JJ	6,250	12,500	04/06/2017	01/01/2040
759136US1	REGL TRANSPRTN DIST CO SALES T	O		2	1.C FE	250,000	104.6660	261,665	250,000	250,000					3.258	3,258	MN	1,358	8,145	11/18/2019	11/01/2038
79765RQ51	SAN FRANCISCO CITY & CNTY CA P			2	1.D FE	529,805	109.7200	548,600	500,000	521,388		(4,028)			4.185	3,222	MN	3,488	20,925	11/13/2019	11/01/2046
80168ACG0	SANTA CLARA VLY CA WTR DIST W			1	1.B FE	250,000	109.4340	273,585	250,000	250,000					3.524	3,524	JD	734	8,810	04/10/2019	06/01/2032
837123LD8	SOUTH CAROLINA ST PORTS AUTH P	O		2	1.E FE	500,000	105.7630	528,815	500,000	500,000					3.875	3,875	JJ	9,688	19,375	11/14/2019	07/01/2055
91417K5T4	UNIV OF COLORADO CO ENTERPRISE			1	1.B FE	250,000	100.8510	252,128	250,000	250,000					2.811	2,811	JD	586	7,028	07/01/2020	06/01/2048
914437UT3	UNIV OF MASSACHUSETTS MA BLDG			2	1.C FE	260,543	106.3170	265,793	250,000	258,725		(975)			3.504	3,001	MN	1,460	8,760	02/11/2020	11/01/2044
915183M53	UNIV OF UTAH UT REVENUES	O		1	1.B FE	250,000	107.4760	268,690	250,000	250,000					3.351	3,351	FA	3,491	8,378	11/14/2019	08/01/2039
259999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						14,983,749	X X X	15,442,265	14,115,000	14,578,212		(84,400)			X X X	X X X	X X X	133,437	506,217	X X X	X X X
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3128M5JZ1	FEDERAL HOME LN MTG CORP #G03900	O		4	1.A FE	18,849	115.8550	21,973	18,966	18,854		31		5.500	5.627	MON	87	1,043	02/27/2008	02/01/2038	
3128PRAU5	FEDERAL HOME LN MTG CORP #J12377	O		4	1.A FE	16,702	104.1780	16,720	16,049	16,256		(273)		4.000	2,820	MON	54	642	06/28/2010	06/01/2025	
3128PRUR8	FEDERAL HOME LN MTG CORP #J12392	O		4	1.A FE	12,179	104.0640	12,210	11,733	11,952		(188)		4.000	2,396	MON	39	469	06/23/2010	06/01/2025	
3128PRY29	FEDERAL HOME LN MTG CORP #J12529	O		4	1.A FE	25,281	104.4760	24,958	23,888	24,537		(471)		4.500	2,517	MON	90	1,075	06/28/2010	07/01/2025	
3131XHH90	UMBS - POOL ZL2056	O		4	1.A FE	68,244	109.4640	71,872	65,659	67,342		(495)		4.000	3,097	MON	219	2,626	10/11/2011	10/01/2041	
3131XPT14	UMBS - POOL ZL7767	O		4	1.A FE	101,857	108.3310	105,480	97,368	100,645		(1,389)		4.000	3,022	MON	325	3,895	03/04/2014	02/01/2044	
3131XQT22	UMBS - POOL ZL8654	O		4	1.A FE	61,164	109.0090	62,696	57,515	60,539		(245)		4.000	2,369	MON	192	2,301	11/07/2014	11/01/2044	
3131XRB99	UMBS - POOL ZL9034	O		4	1.A FE	70,492	108.2050	72,665	67,155	69,699		(257)		3.500	2,458	MON	196	2,350	02/25/2015	02/01/2045	
3131XTPV6	UMBS - POOL ZM0436	O		4	1.A FE	244,645	108.1870	256,046	236,670	242,814		(1,083)		3.500	2,776	MON	690	8,283	11/20/2015	11/01/2045	
3131XULX3	UMBS - POOL ZM1242	O		4	1.A FE	63,085	106.5060	63,763	59,867	62,059		(792)		3.500	2,161	MON	175	2,095	06/07/2016	06/01/2046	
31329JFN2	UMBS - POOL ZA1073	O		4	1.A FE	98,381	109.6320	102,508	93,502	96,997		(1,606)		4.500	3,230	MON	351	4,208	09/22/2010	08/01/2040	
3132A4KK3	UMBS - POOL ZS3898	O		4	1.A FE	112,868	108.2780	117,989	108,969	112,098		(209)		4.000	3,197	MON	363	4,359	04/02/2014	01/01/2044	
3132A5E84	UMBS - POOL ZS4659	O		4	1.A FE	100,112	106.3870	101,616	95,516	99,522		(1,484)		3.500	2,250	MON	279	3,343	04/14/2016	04/01/2046	
3132A5FC4	UMBS - POOL ZS4663	O		4	1.A FE	98,681	106.3870	99,886	93,870	98,157		(1,449)		3.500	2,185	MON	274	3,285	05/10/2016	05/01/2046	
3133A8BL0	UMBS - POOL QB1843	O		4	1.A FE	205,782	99.8160	198,218	198,584	205,774		(1,288)		2.000	1,371	MON	331	3,972	07/30/2020	07/01/2050	
3136AELE5	FANNIE MAE 13 58 KJ	O		4	1.A FE	45,769	103.7750	46,508	44,816	45,291		(109)		3.000	2,518	MON	112	1,345	11/18/2013	02/25/2043	
3137AU4Y2	FREDDIE MAC 4101 QN	O		4	1.A FE	121,341	106.8970	124,013	116,012	118,883		(424)		3.500	2,728	MON	338	4,060	10/10/2013	09/15/2042	
3138A4S29	UMBS - POOL AH3235	O		4	1.A FE	18,712	105.1160	19,532	18,581	18,611		(32)		3.500	3,236	MON	54	650	01/18/2011	02/01/2026	
3138A7QK7	UMBS - POOL AH5857	O		4	1.A FE	39,932	107.3680	42,104	39,215	39,932		(116)		3.500	2,977	MON	114	1,373	09/06/2011	02/01/2041	
3138EGHR8	UMBS - POOL AL0239	O		4	1.A FE	79,182	109.9420	86,059	78,277	78,776		(100)		4.000	3,729	MON	261	3,131	07/13/2011	04/01/2041	
3138MF2X4	UMBS - POOL AQ0789	O		4	1.A FE	67,499	104.1190	67,353	64,689	65,948		(653)		2.500	1,513	MON	135	1,617	04/10/2013	11/01/2027	
3138YAM28	UMBS - POOL AX8476	O		4	1.A FE	165,411	107.3820	169,012	157,394	164,170		(695)		3.500	2,301	MON	459	5,509	04/28/2015	11/01/2044	
31397QL22	FANNIE MAE 11 19 EN	O		4	1.A FE	3,986	100.0000	3,805	3,805	3,807		(91)		4.000	2,304	MON	13	152	11/18/2013	05/25/2040	
3140GP2X9	UMBS - POOL BH1657	O		4	1.A FE	163,703	105.9320	168,185	158,767	163,027		(2,769)		3.500	2,555	MON	463	5,557	04/21/2017	04/01/2047	
3140GYGZ6	UMBS - POOL BH9215	O		4	1.A FE	133,555	105.9320</														

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		
31418B5C6	UMBS - POOL MA2642	O		4	1.A FE	68,040	106.4090	69,087	64,926	67,547		(653)			3.500	2.246	MON	189	2,272	05/26/2016	06/01/2046		
31418CXM1	UMBS - POOL MA3383	O		4	1.A FE	192,894	105.6760	199,265	188,563	192,894		(3,118)			3.500	2.228	MON	550	6,600	06/11/2019	06/01/2048		
31418EAB6	UMBS - POOL MA4501	O		4	1.A FE	1,006,749	101.2910	1,009,646	996,782	1,006,749					2.000	1.812	MON	1,661		12/08/2021	12/01/2041		
31418QNT6	UMBS - POOL AD3101	O		4	1.A FE	92,807	112.4170	97,920	87,104	90,726		(1,509)			5.000	3.645	MON	363	4,355	10/01/2010	04/01/2040		
31418TC47	UMBS - POOL AD5490	O		4	1.A FE	137,246	113.4170	146,494	129,163	134,518		(2,233)			5.000	3.692	MON	538	6,458	06/28/2010	05/01/2040		
31418VS78	UMBS - POOL AD7741	O		4	1.A FE	44,561	109.5410	47,169	43,060	44,245		(598)			4.500	3.389	MON	161	1,938	06/22/2010	07/01/2040		
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						12,362,823	X X X	12,255,857	11,913,449	12,331,881		(98,749)			X X X	X X X	X X X		24,674	253,932	X X X	X X X	
3199999 Subtotal - U.S. Special Revenue, Special Assessment						27,346,572	X X X	27,698,122	26,028,449	26,910,093		(183,149)				X X X	X X X	X X X		158,111	760,149	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00206RHJ4	AT&T INC			1	2.B FE	281,765	112.4510	281,128	250,000	275,492		(3,306)			4.350	2.723	MS	3,625	10,875	01/27/2020	03/01/2029		
00287YBZ1	ABBVIE INC			1	2.B FE	499,555	103.4600	517,301	500,000	499,736		87			2.600	2.619	MN	1,444	13,000	11/12/2019	11/21/2024		
00774MAX3	AERCAP IRELAND CAP/GLOBA		D	1	2.C FE	747,180	101.7020	762,762	750,000	747,203		23			3.300	3.344	JJ	4,263		10/21/2021	01/30/2032		
025816CA5	AMERICAN EXPRESS CO			2	1.G FE	249,445	109.9430	274,857	250,000	249,675		76			4.200	4.237	MN	1,604	10,500	11/01/2018	11/06/2025		
03027XBL3	AMERICAN TOWER CORP			1	2.C FE	749,385	99.0680	743,012	750,000	749,476		91			1.600	1.617	AO	2,533	6,533	03/24/2021	04/15/2026		
03522AAG5	ANHEUSER-BUSCH CO/INBEV			1	2.B FE	562,860	107.7540	538,771	500,000	548,287		(12,273)			3.650	1.072	FA	7,604	18,250	10/21/2020	02/01/2026		
053015AG8	AUTOMATIC DATA PROCESSNG			1	1.D FE	498,490	99.6900	498,448	500,000	498,619		129			1.700	1.746	MN	1,086	4,274	05/11/2021	05/15/2028		
05565EBK0	BMW US CAPITAL LLC			1	1.F FE	499,145	107.5100	537,548	500,000	499,422		162			3.900	3.938	AO	4,442	19,500	04/06/2020	04/09/2025		
05574LFY9	BNP PARIBAS/BNP US MTN		D	1	1.D FE	472,018	102.8830	514,417	500,000	495,875		3,375			3.250	3.978	MS	5,326	16,250	12/05/2013	03/03/2023		
05723KAD2	BAKER HUGHES LLC/CO-OBL			1	1.G FE	500,000	101.9710	509,854	500,000	500,000					2.773	2.773	JD	616	13,865	12/06/2017	12/15/2022		
06051GEU9	BANK OF AMERICA CORP			1	1.G FE	244,930	102.7350	256,838	250,000	248,690		1,227			3.300	3.825	JJ	3,896	8,250	10/23/2018	01/11/2023		
06051GGF0	BANK OF AMERICA CORP			1	1.G FE	513,660	108.2450	541,223	500,000	507,989		(1,423)			3.824	3.476	JJ	8,551	19,120	10/10/2017	01/20/2028		
06051GHG7	BANK OF AMERICA CORP			1	1.F FE	250,000	109.4760	273,690	250,000	250,000					3.970	3.970	MS	3,198	9,925	02/28/2018	03/05/2029		
084664B7	BERKSHIRE HATHAWAY FIN			1	1.C FE	248,078	100.9640	252,409	250,000	249,918		217			3.000	3.090	MN	958	7,500	05/08/2012	05/15/2022		
100743AL7	BOSTON GAS COMPANY			1	2.A FE	250,000	102.3440	255,859	250,000	250,000					3.001	3.001	FA	3,126	7,503	07/24/2019	08/01/2029		
12189LAJ0	BURLINGTON NORTH SANTA FE			1	1.D FE	547,455	122.0480	610,242	500,000	543,817		(1,478)			4.400	3.766	MS	6,478	22,000	06/11/2019	03/15/2042		
172967LW9	CITIGROUP INC			1	2.A FE	493,055	110.2280	551,140	500,000	495,183		653			4.075	4.251	AO	3,849	20,375	08/09/2018	04/23/2029		
17325FAS7	CITIBANK NA			1	1.E FE	249,660	105.2320	263,081	250,000	249,852		68			3.650	3.680	JJ	4,005	9,125	01/15/2019	01/23/2024		
191098AK8	COCA COLA BOTTL CO CONSL			1	2.B FE	499,575	107.7020	538,510	500,000	499,946		13			3.800	3.803	MN	1,900	19,000	11/20/2015	11/25/2025		
191241AJ7	COCA-COLA FEMSA SAB CV		D	1	1.B FE	498,020	94.1490	470,747	500,000	498,219		149			1.850	1.887	MS	3,083	9,250	08/26/2020	09/01/2032		
20030NBH3	COMCAST CORP			1	1.G FE	253,018	116.8570	292,144	250,000	252,063		(145)			4.250	4.156	JJ	4,899	10,625	05/12/2014	01/15/2033		
20268JAD5	COMMONSPIRIT HEALTH			1	1.F FE	250,000	115.5810	288,952	250,000	250,000					3.817	3.817	AO	2,386	9,543	08/07/2019	10/01/2049		
20826FAR7	CONOCOPHILLIPS COMPANY			1	1.G FE	247,443	149.0050	372,513	250,000	247,660		42			5.950	6.024	MS	4,380	14,875	03/03/2016	03/15/2046		
210518DC7	CONSUMERS ENERGY CO			1	1.E FE	997,520	111.0470	1,110,469	1,000,000	997,520		225			3.800	3.830	MN	4,856	38,000	10/29/2018	11/15/2028		
21685WDD6	COOPERATIVE RABOBANK UA		SD	1	1.D FE	744,165	100.3320	752,492	750,000	749,928		689			3.875	3.970	FA	11,544	29,063	02/01/2012	02/08/2022		
24422EUY3	JOHN DEERE CAPITAL CORP			1	1.F FE	99,922	105.3840	105,384	100,000	99,939		7			2.800	2.809	JJ	1,268	2,800	07/15/2019	07/18/2029		
24422EUY3	JOHN DEERE CAPITAL CORP		SD	1	1.F FE	399,688	105.3840	421,538	400,000	399,757		29			2.800	2.809	JJ	5,071	11,200	07/15/2019	07/18/2029		
25179MAV5	DEVON ENERGY CORPORATION			1	2.C FE	499,775	114.3750	571,875	500,000	499,895		23			5.850	5.856	JD	1,300	29,250	12/10/2015	12/15/2025		
25243YAY5	DIAGEO CAPITAL PLC		D	1	1.G FE	250,035	104.1050	260,263	250,000	250,017		(9)			3.500	3.496	MS	2,503	8,750	12/10/2018	09/18/2023		
25243YBC2	DIAGEO CAPITAL PLC		D	1	1.G FE	1,026,690	99.5240	995,235	1,000,000	1,020,853		(5,589)			1.375	0.796	MS	3,514	13,750	12/11/2020	09/29/2025		
25470DAQ2	DISCOVERY COMMUNICATIONS			1	2.C FE	99,941	102.1860	102,186	100,000	99,986		11			2.950	2.962	MS	828	2,950	10/10/2017	03/20/2023		
26441CA3X	DUKE ENERGY CORP			1	2.B FE	460,455	105.7530	528,766	500,000	473,018		4,168			3.150	4.239	FA	5,950	15,750	11/07/2018	08/15/2027		
26442CA2X	DUKE ENERGY CAROLINAS			1	1.F FE	498,155	111.4770	557,385	500,000	498,661		166			3.950	3.995	MN	2,524	19,750	11/05/2018	11/15/2028		
26884ABN2	ERP OPERATING LP			1	1.G FE	746,205	96.9250	726,934	750,000	746,341		136			1.850	1.906	FA	5,473		08/03/2021	08/01/2031		
27409LA07	EAST OHIO GAS CO/THE			1	1.F FE	499,190	96.8230	484,114	500,000	499,304		75			2.000	2.018	JD	444	10,000	06/25/2020	06/15/2030		
29250RAW6	ENBRIDGE ENERGY PARTNERS			1	2.A FE	501,995	114.1220	570,610	500,000	500,520		(119)			5.875	5.844	AO	6,201	29,375	11/24/2015	10/15/2025		
29273RAS8	ENERGY TRANSFER PARTNERS			1	2.C FE	242,130	102.0000	255,000	250,000	248,799		1,064			3.600	4.058	FA	3,750	9,000	12/10/2014	02/01/2023		
29736RAQ3	ESTEE LAUDER CO INC			1	1.E FE	998,160	103.7650	1,037,654	1,000,000	998,444		166			2.600	2.621	AO	5,489	26,000	04/07/2020	04/15/2030		
31428XB6	FEDEX CORP			1	2.B FE	249,698	112.8980	282,244	250,000	249,781		27			4.200	4.215	AO	2,158	10,500	10/15/2018	10/17/2028		
337932AM9	FIRSTENERGY CORP			1	3.A FE	499,245	97.1890	485,945	500,000	485,945		583			3.400	3.408	MS	5,667	17,000	02/18/2020	03/01/2050		
35137LAH8	FOX CORP			1	2.B FE	250,000	114.1860	285,464	250,000	250,000					4.709	4.709	JJ	5,101	11,773	01/15/2019	01/25/2029		
375558BF9	GILEAD SCIENCES INC			1	2.A FE	248,990	107.6930	269,232	250,000	249,550		98			3.650	3.697	MS	3,042	9,125	09/09/2015	03/01/2026		
375558BX0	GILEAD SCIENCES INC			1	2.A FE	249,783	96.6																

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	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	
6174468G7	MORGAN STANLEY			1	1.G FE	556,520	113.6620	568,312	500,000	543,333		(5,421)			4.431	3.057	JJ	9,724	22,155	07/02/2019	01/23/2030	
61746BDJ2	MORGAN STANLEY			1	1.G FE	241,323	103.3370	258,343	250,000	248,729		1,058			3.750	4.208	FA	3,281	9,375	12/05/2013	02/25/2023	
61746BDQ6	MORGAN STANLEY			1	1.G FE	510,405	105.9520	529,760	500,000	504,879		(1,981)			3.875	3.435	AO	3,337	19,375	02/07/2019	04/29/2024	
65473PAK1	NISOURCE INC			1	2.B FE	245,115	97.4010	243,504	250,000	245,945		830			0.950	1.411	FA	897	1,188	03/24/2021	08/15/2025	
666807B66	NORTHROP GRUMMAN CORP			1	2.A FE	236,710	103.5850	258,963	250,000	247,435		1,541			3.250	3.925	FA	3,385	8,125	01/22/2014	08/01/2023	
677415CT6	OHIO POWER COMPANY			1	1.G FE	488,710	94.1410	470,706	500,000	489,079		369			1.625	1.889	JJ	3,747		08/31/2021	01/15/2031	
68902VAM9	OTIS WORLDWIDE CORP			1	2.B FE	249,955	105.5500	263,876	250,000	249,955					3.362	3.363	FA	3,175	8,405	02/19/2020	02/15/2050	
69352PAQ6	PPL CAPITAL FUNDING INC			1	2.A FE	571,250	113.0570	565,287	500,000	561,092		(6,798)			4.125	2.442	AO	4,354	20,625	06/25/2020	04/15/2030	
69353RFG8	PNC BANK NA			2	1.F FE	234,798	107.0640	267,661	250,000	239,583		1,567			3.100	3.908	AO	1,421	7,750	10/23/2018	10/25/2027	
69353RFG8	PNC BANK NA	SD		2	1.F FE	469,595	107.0640	535,322	500,000	479,166		3,133			3.100	3.908	AO	2,842	15,500	10/23/2018	10/25/2027	
701094AP9	PARKER-HANNIFIN CORP			1	2.A FE	492,520	116.7440	583,721	500,000	492,863		139			4.000	4.087	JD	944	20,000	06/05/2019	06/14/2049	
70213HAE8	PARTNERS HEALTHCARE SYST			1	1.D FE	250,000	106.2830	265,708	250,000	250,000					3.192	3.192	JJ	3,990	7,980	01/22/2020	07/01/2049	
713448CM8	PEPSICO INC			1	1.E FE	500,870	105.0390	525,193	500,000	500,195		(98)			3.600	3.578	MS	6,000	18,000	03/13/2014	03/01/2024	
828807CV7	SIMON PROPERTY GROUP LP			1	1.G FE	1,277,050	106.5980	1,332,478	1,250,000	1,270,398		(5,898)			3.500	2.963	MS	14,583	43,750	07/06/2020	09/01/2025	
84756NAD1	SPECTRA ENERGY PARTNERS			1	2.A FE	264,915	106.6040	266,510	250,000	253,468		(1,666)			4.750	4.008	MS	3,497	11,875	02/25/2014	03/15/2024	
85434VAC2	STANFORD HEALTH CARE			1	1.D FE	501,280	104.3350	521,674	500,000	501,255		(25)			3.027	3.014	FA	5,718		04/22/2021	08/15/2051	
857477BD4	STATE STREET CORP			2	1.E FE	276,903	113.7200	284,300	250,000	270,505		(2,646)			4.141	2.828	JD	805	10,353	07/10/2019	12/03/2029	
899043AC7	TUFTS UNIVERSITY			1	2.D FE	500,000	104.5230	522,614	500,000	500,000					3.099	3.099	FA	5,854		04/22/2021	08/15/2051	
907818DV7	UNION PACIFIC CORP			1	2.A FE	248,118	105.2110	263,027	250,000	249,534		199			3.750	3.839	MS	2,760	9,375	01/07/2014	03/15/2024	
91159HHV5	US BANCORP			2	1.E FE	249,933	104.8230	262,057	250,000	249,970					3.375	3.381	FA	3,422	8,438	01/28/2019	02/05/2024	
91324PDM1	UNITEDHEALTH GROUP INC			1	1.F FE	249,378	105.2170	263,042	250,000	249,727		122			3.500	3.554	FA	3,306	8,750	12/13/2018	02/15/2024	
91324PDS8	UNITEDHEALTH GROUP INC			1	1.F FE	499,865	105.8820	529,408	500,000	499,899		12			2.875	2.878	FA	5,431	14,375	07/23/2019	08/15/2029	
91324PED0	UNITEDHEALTH GROUP INC			1	1.F FE	499,955	101.5040	507,520	500,000	499,957		2			2.300	2.301	MN	1,469	5,622	05/17/2021	05/15/2031	
92343VCQ5	VERIZON COMMUNICATIONS			1	2.A FE	231,430	116.6600	291,649	250,000	235,761		775			4.400	5.007	MN	1,833	11,000	09/01/2015	11/01/2034	
92343VEU4	VERIZON COMMUNICATIONS			1	2.A FE	296,000	112.2100	332,142	296,000	296,000					4.016	4.016	JD	925	11,887	02/28/2019	12/03/2029	
94974BG2	WELLS FARGO & COMPANY			1	2.A FE	726,068	105.1490	788,614	750,000	738,510		3,979			3.300	3.906	MS	7,700	24,750	09/25/2018	09/09/2024	
95000U2C6	WELLS FARGO & COMPANY			1	1.E FE	249,548	104.9990	262,498	250,000	249,803		90			3.750	3.790	JJ	4,089		01/16/2019	01/24/2024	
95000U2J1	WELLS FARGO & COMPANY			1	2.A FE	261,183	102.1830	255,458	250,000	260,676		(506)			2.572	1.999	FA	2,501	3,215	07/28/2021	02/11/2031	
976656CG1	WISCONSIN ELECTRIC POWER			1	1.G FE	248,440	119.0240	297,561	250,000	248,676		35			4.250	4.287	JD	885	10,625	05/12/2014	06/01/2044	
976826BM8	WISCONSIN POWER & LIGHT			1	1.G FE	498,540	105.4140	527,070	500,000	498,869		132			3.000	3.034	JJ	7,500	15,000	06/17/2019	07/01/2029	
3299999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					36,893,874	X X X	39,088,245	36,796,000	36,928,772	583	(17,640)			X X X	X X X	X X X	316,431	1,115,089	X X X	X X X	
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
35564KE19	STRUCTURED AGENCY CREDIT RISK 21-DNA3 M2			2	2.C FE	250,000	101.7820	254,456	250,000	250,000					2.150	2.148	MON	90	3,678	04/19/2021	10/25/2033	
36167CAA4	GCAT 19-RPL1 A1			2	1.A	293,083	101.4300	296,439	292,261	292,680		(95)			2.650	2.497	MON	645	7,745	08/15/2019	10/25/2068	
61771QAU0	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A			2	1.A	418,503	99.9920	403,377	418,503	418,503		(3,283)			2.500	1.893	MON	840	10,084	12/11/2020	12/25/2050	
61771QAU5	MORGAN STANLEY RESIDENTIAL MOR 20-1 A3A			2	1.A	208,117	99.2030	200,080	201,688	208,117		(1,395)			2.500	1.977	MON	420	5,042	12/11/2020	12/25/2050	
89175MAA1	TOWD POINT MORTGAGE TRUST 18-3 A1			2	1.A	236,746	103.3520	244,592	236,660	236,660					3.750	3.671	MON	740	8,875	06/22/2018	05/25/2058	
89176EAA8	TOWD POINT MORTGAGE TRUST 18-1 A1			2	1.A	84,180	101.5740	85,560	84,234	84,180		27			3.000	2.955	MON	211	2,527	02/06/2018	01/25/2058	
89177BAA3	TOWD POINT MORTGAGE TRUST 19-1 A1			2	1.A	258,546	104.1780	270,998	260,131	258,683		517			3.750	3.848	MON	813	9,674	01/24/2019	03/25/2058	
3399999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					1,749,175	X X X	1,755,470	1,728,351	1,748,823	(4,229)				X X X	X X X	X X X	3,759	47,625	X X X	X X X	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
05492JAV4	BARCLAYS COMMERCIAL MORTGAGE S 19-C5 A3			2	1.A	1,009,920	103.9060	1,039,060	1,000,000	1,007,733		(1,059)			2.805	2.674	MON	2,338	28,050	11/05/2019	11/15/2052	
12546DA5	COSMOPOLITAN HOTEL TRUST 17-CSMO A			4	1.A	500,000	99.9270	499,635	500,000	500,000					1.036	1.745	MON	246	5,242	12/01/2017	11/15/2036	
17325GAD8	CITIGROUP COMMERCIAL MORTGAGE 16-C3 A4			2	1.A	959,063	105.5470	1,055,470	1,000,000	974,081		4,626			3.154	3.718	MON	2,628	31,540	08/08/2018	11/15/2049	
36197XAP9	GS MORTGAGE SECURITIES TRUST 13 GC12 AS			2	1.A	772,494	102.3640	757,730	750,000	752,505		(2,545)			3.375	3.016	MON	2,109	25,313	05/16/2013	06/10/2046	
46639NAV3	JPMBB COMMERCIAL MORTGAGE 13 C12 B			2	1.A	798,017	101.9890	815,912	800,000	798,084		67			4.098	4.156	MON	2,732	33,250	06/14/2013	07/15/2045	
46639YAV9	JP MORGAN CHASE COMMERCIAL 13 LC11 B			2	1.A	514,998	101.1220	505,610	500,000	501,643		(1,738)			3.499	3.130	MON	1,458	17,493	05/02/2013	04/15/2046	
46640NAK4	JPMBB COMMERCIAL MORTGAGE 13 C15 B			2	1.A	519,023	104.6110	523,055	500,000	503,398		(2,288)			4.927	4.420	MON	2,053	24,633	01/28/2014	11/15/2045	
46648KAU0	JPMBB COMMERCIAL MORTGAGE SECU 17-C7 A5			2	1.A	1,566,094	107.1630	1,607,445	1,500,000	1,546,591		(7,873)			3.409	2.786	MON	4,262	51,138	06/18/2019	10/15/2050	
92890PAE4	WF-RBS COMMERCIAL MORTGAGE TR 13 C14 A5			2	1.A	772,475	102.7220	770,415	750,000	752,691		(2,576)			3.337	2.973	MON	2,086	25,027	05/22/2013	06/15/2046	
92936TAD4	WF-RBS COMMERCIAL MORTGAGE TR 12 C7 B			2	1.A FM	756,237	92.7990	626,391	675,000	678,219		78,131										

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
210717AB0	CONSUMERS SECURITIZATION FUND 14 A A2			4	1.A FE	299,621	102.9820	308,561	299,627	299,627					2.962	2.961	MN	1,479	8,875	07/14/2014	11/01/2025
21872GAA3	COLONY AMERICAN FINANCE LTD 19-2 A			2.4	1.A FE	743,117	102.8210	764,085	743,121	743,117		1			2.835	2.813	MON	1,756	28,576	07/10/2019	06/15/2052
21873AAA5	COLONY AMERICAN FINANCE LTD 20-4 A			2.4	1.A FE	231,027	97.2700	224,725	231,032	231,027					1.174	1.164	MON	226	2,835	12/09/2020	12/15/2052
26251BAL0	DRYDEN SENIOR LOAN FUND 13-28A A1LR			2.4	1.A FE	951,901	100.0000	950,002	950,000	950,000					1.356	2.209	FMAN	1,682	13,206	10/10/2017	08/15/2030
36318WAK6	GALAXY CLO LTD 13-15A ARR	CF		2.4	1.A FE	1,250,000	99.7350	1,246,681	1,250,000	1,250,000					1.211	1.203	JAJO	2,962	7,466	06/02/2021	10/15/2030
38136MAU2	GOLDENTREE LOAN MANAGEMENT US 17-2A AR			2.4	1.A FE	750,000	99.8000	748,500	750,000	750,000					1.042	1.056	JAJO	1,573		10/07/2021	11/20/2030
38137PAQ3	GOLDENTREE LOAN OPPORTUNITIES 15-10A AR	CF		2.4	1.A FE	1,251,250	99.9760	1,249,705	1,250,000	1,251,172		(78)			1.374	1.236	JAJO	3,172	8,140	05/27/2021	07/20/2031
46185JAA6	INVITATION HOMES TRUST 18-SFR1 A			4	1.A FE	638,080	99.9360	637,672	638,080	638,080					0.809	1.517	MON	215	5,202	01/26/2018	03/17/2037
46185JAC2	INVITATION HOMES TRUST 18-SFR1 B			4	1.A FE	249,964	99.9040	249,724	249,964	249,964					1.059	1.719	MON	110	2,672	01/26/2018	03/17/2037
55818KAV3	MADISON PARK FUNDING LTD 13-11A AR2			2.4	1.A FE	996,454	99.9000	995,462	996,454	996,454					1.024	1.045	JAJO	1,927	6,219	03/04/2021	07/23/2029
55820TAJ7	MADISON PARK FUNDING LTD 17-23A AR	CF		2.4	1.A FE	1,250,000	99.9800	1,249,753	1,250,000	1,250,000					1.105	1.117	JAJO	2,531	5,044	06/04/2021	07/27/2031
55821CAA2	ATRIUM CDO CORP -9A AR2			2.4	1.A FE	500,000	99.9350	499,676	500,000	500,000					1.166	1.175	FMAN	534	4,420	02/12/2021	05/28/2030
68269LAA4	ONEMAIN FINANCIAL ISSUANCE TRU 20-1A A			2.4	1.A FE	499,962	102.2180	511,089	500,000	499,962		14			3.840	3.843	MON	907	19,200	04/24/2020	05/14/2032
82653EAB3	SIERRA RECEIVABLES FUNDING CO 19-1A B			2.4	1.F FE	133,792	101.9500	136,430	133,821	133,792		(92)			3.420	3.430	MON	140	4,577	03/12/2019	01/20/2036
88432CBB1	WIND RIVER CLO LTD 14-1A ARR			2.4	1.A FE	497,951	99.9500	497,703	497,951	497,951					1.291	1.964	JAJO	1,216	6,249	05/17/2018	07/18/2031
92347YAC8	VERIZON OWNER TRUST 19-A B			2.4	1.A FE	499,847	101.2060	506,032	500,000	499,847		42			3.020	3.029	MON	461	15,100	03/05/2019	09/20/2023
92348AAD7	VERIZON OWNER TRUST 19-C C			2.4	1.F FE	249,960	101.3060	253,265	250,000	249,960		10			2.160	2.165	MON	165	5,400	10/01/2019	04/22/2024
92912VAV1	VOYA CLO LTD 14-2A A1RR			2.4	1.A FE	645,929	99.9240	645,435	645,929	645,929					1.261	1.336	JAJO	1,537		02/18/2020	04/17/2030
3599999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					14,060,960	X X X	14,088,599	14,055,754	14,058,997		(303)			X X X	X X X	X X X	26,924	182,826	X X X	X X X
3899999	Subtotal - Industrial & Miscellaneous (Unaffiliated)					63,786,428	X X X	66,130,350	63,398,457	63,614,628		78,714			X X X	X X X	X X X	378,205	1,721,868	X X X	X X X
Hybrid Securities - Issuer Obligations																					
064058AH3	BANK OF NY MELLON CORP			2	2.A FE	183,000	107.2690	187,720	175,000	182,878		(122)			4.700	3.391	MS	2,308	2,350	12/07/2021	12/20/2049
172967MG3	CITIGROUP INC			2	3.A FE	128,573	103.2500	129,063	125,000	127,221		(761)			5.000	4.295	MS	1,892	6,250	03/06/2020	09/30/2049
172967MU2	CITIGROUP INC			2	3.A FE	50,181	100.7750	50,388	50,000	50,178		(3)			4.000	3.902	MUSD	117	500	12/07/2021	03/10/2169
25746JDD8	DOMINION ENERGY INC			2	2.C FE	123,125	103.3000	129,125	125,000	123,793		371			4.650	5.006	JD	258	5,813	03/09/2020	12/02/2049
26441CBG9	DUKE ENERGY CORP			2	2.C FE	100,000	104.0000	130,000	125,000	108,577		5,001			4.875	10.587	MS	1,777	6,094	03/18/2020	03/16/2168
290876AD3	EMERA INC		A	2	3.A FE	171,282	115.2500	201,688	175,000	173,053		(946)			6.750	6.733	JD	525	10,125	11/17/2021	06/15/2076
38144GAE1	GOLDMAN SACHS GROUP INC			2	3.A FE	175,020	99.5800	174,265	175,000	173,727		(1,210)			3.800	3.808	MN	942	2,560	11/29/2021	05/01/2049
48128BAF8	JPMORGAN CHASE & CO			2	2.B FE	102,930	102.8500	102,850	100,000	101,791		(643)			5.000	4.260	FA	2,083	5,000	03/06/2020	07/31/2049
59156RCA4	METLIFE INC			2	2.B FE	126,000	102.0000	122,400	120,000	125,261		(739)			3.850	2.601	MS	1,360	2,310	06/14/2021	03/15/2169
65473PAG0	NISOURCE INC			2	3.A FE	126,563	103.3500	129,188	125,000	125,736		(474)			5.650	5.225	JD	314	7,063	03/10/2020	06/15/2049
693475BC8	PNC FINANCIAL SERVICES			2	2.B FE	174,127	97.7500	171,063	175,000	174,141		18			3.400	3.512	MUSD	264	1,521	11/18/2021	05/01/2049
808513BD6	CHARLES SCHWAB CORP			2	2.B FE	191,210	109.0000	190,750	175,000	190,734		(476)			5.375	2.616	MUSD	784	2,352	11/18/2021	12/29/2049
89832QAF6	TRUIST FINANCIAL CORP			2	2.B FE	54,813	112.1800	56,090	50,000	54,489		(323)			5.100	3.871	MS	850	1,275	03/26/2021	03/01/2070
902973BC9	US BANCORP			2	2.A FE	174,584	100.0000	175,000	175,000	174,594		10			3.700	3.751	JAJO	1,169		11/17/2021	01/15/2099
4299999	Subtotal - Hybrid Securities - Issuer Obligations					1,881,408	X X X	1,949,590	1,870,000	1,886,173		(2,156)			X X X	X X X	X X X	14,643	53,213	X X X	X X X
4899999	Subtotal - Hybrid Securities					1,881,408	X X X	1,949,590	1,870,000	1,886,173		(2,156)			X X X	X X X	X X X	14,643	53,213	X X X	X X X
7699999	Subtotals - Issuer Obligations					61,550,166	X X X	64,415,672	60,326,000	61,072,181		(1,573)			X X X	X X X	X X X	527,531	1,868,301	X X X	X X X
7799999	Subtotals - Residential Mortgage-Backed Securities					14,520,709	X X X	14,430,975	14,039,248	14,487,861		(105,399)			X X X	X X X	X X X	29,690	316,646	X X X	X X X
7899999	Subtotals - Commercial Mortgage-Backed Securities					11,082,419	X X X	11,198,036	10,818,352	10,878,036		78,131			X X X	X X X	X X X	31,091	376,328	X X X	X X X
7999999	Subtotals - Other Loan-Backed and Structured Securities					14,060,960	X X X	14,088,599	14,055,754	14,058,997		(303)			X X X	X X X	X X X	26,924	182,826	X X X	X X X
8399999	Grand Total - Bonds					101,214,254	X X X	104,133,282	99,239,354	100,497,075		76,558			X X X	X X X	X X X	615,236	2,744,101	X X X	X X X

E10.4

1. Line

Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
1A	41,250,702
1B	3,705,338
2A	7,109,513
2B	4,409,972
3A	1,135,860
3B	
3C	
4A	
4B	
4C	
5A	
5B	
5C	
6	

1C	5,547,471	1D	10,093,813	1E	6,051,618	1F	7,617,579	1G	10,747,480
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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.			
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
020002838	ALLSTATE CORP 5.10%			7,000,000	25.00		189,840	27.120	189,840	148,791	2,231	5,426	(2,106)			(2,106)		2.B FE	11/23/2021		
060505229	BANK OF AMERICA CORP 6.00%			6,000,000	25.00		159,360	26.560	159,360	157,100		6,000	(4,500)			(4,500)		2.C FE	11/17/2021		
14040H782	CAPITAL ONE FINANCIAL CO 4.800%			7,000,000	25.00	26.020	182,140	26.020	182,140	135,621		6,880	46,519			46,519		3.A FE	11/18/2021		
26441C501	DUKE ENERGY CORP 5.750%			2,000,000	25.00	27.430	54,860	27.430	54,860	54,900			(40)			(40)		3.A FE	11/18/2021		
48128B648	JPMORGAN CHASE & CO 6.00%			3,000,000	25.00		81,750	27.250	81,750	81,720		1,125	30			30		2.B FE	12/08/2021		
61761J406	MORGAN STANLEY 6.375%			5,000,000	25.00		141,000	28.200	141,000	124,950	1,992	7,969	(2,500)			(2,500)		2.C FE	03/18/2020		
89832Q695	TRUIST FINANCIAL CORP 4.75%			5,000,000	25.00		132,950	26.590	132,950	128,960		3,563	(2,160)			(2,160)		2.B FE	12/09/2021		
94988U128	WELLS FARGO & COMPANY 4.700%			3,500,000	25.00		90,650	25.900	90,650	88,435		2,350	215			215		2.B FE	12/13/2021		
8499999 Subtotal - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,032,550	X X X	1,032,550	920,477	4,223	33,313	35,458			35,458		X X X	X X X		
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																					
125896845	CMS ENERGY CORP 5.875% 03/01/79			3,000,000	25.00		74,670	26.910	80,730	74,670		4,406						2.C FE	03/12/2020		
125896852	CMS ENERGY CORP 5.875% 10/15/78			1,863,000	25.00		47,381	26.750	49,835	47,381	684	2,736						2.C FE	03/09/2020		
29364D100	ENTERGY ARKANSAS INC 4.875% 09/01/66			4,000,000	25.00		93,754	25.580	102,320	93,754		4,875						1.F FE	03/18/2020		
8599999 Subtotal - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							215,805	X X X	232,885	215,805	684	12,017						X X X	X X X		
8999999 Total Preferred Stocks							1,248,355	X X X	1,265,435	1,136,282	4,907	45,330	35,458			35,458		X X X	X X X		

1. Line

Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:															
1A	1A	1B	1C	1D	1E	1F	1G									
1B	2A	2B	495,190	2C	422,411							93,754				
1C	3A	3B	237,000	3C												
1D	4A	4B														
1E	5A	5B														
1F	6															

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.		
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
002824100	ABBOTT LABORATORIES			1,979,000	278,524	140,740	278,524	193,621		3,337		58,826		58,826	09/09/2021		
00287Y109	ABBVIE INC			904,000	122,402	135,400	122,402	80,070		4,042		25,484		25,484	09/09/2021		
006739106	ADDUS HOMECARE CORP			215,000	20,105	93,510	20,105	14,152				(5,070)		(5,070)	04/02/2019		
008474108	AGNICO-EAGLE MINES LTD			397,000	21,097	53,140	21,097	18,479		517		(5,982)		(5,982)	04/28/2021		
008492100	AGREE REALTY CORP			410,000	29,258	71,360	29,258	27,744	93	831		707		707	08/30/2021		
363576109	AJ GALLAGHER			543,000	92,131	169,670	92,131	76,394		521		15,737		15,737	06/24/2021		
011642105	ALARMCOM HOLDINGS INC			244,000	20,694	84,810	20,694	15,367				(4,548)		(4,548)	04/02/2019		
02079K305	ALPHABET INC - CL A			85,000	246,248	2,897,040	246,248	100,445				97,274		97,274	01/31/2018		
02079K107	ALPHABET INC - CL C			88,000	254,636	2,893,590	254,636	130,234				92,445		92,445	09/09/2021		
023135106	AMAZON.COM INC			83,000	276,750	3,334,340	276,750	157,511				7,007		7,007	01/19/2021		
02361E108	AMERESCO INC-CL A			372,000	30,296	81,440	30,296	7,847				10,862		10,862	05/27/2020		
02364W105	AMERICA MOVIL-ADR SERIES L		C	1,225,000	25,860	21,110	25,860	16,789		486		9,070		9,070	04/28/2021		
02553E106	AMERICAN EAGLE OUTFITTERS			756,000	19,142	25,320	19,142	24,156		272		(5,014)		(5,014)	08/30/2021		
025537101	AMERICAN ELECTRIC POWER			1,053,000	93,685	88,970	93,685	92,652		2,184		1,033		1,033	09/09/2021		
03076C106	AMERIPRISE FINANCIAL INC			855,000	257,919	301,660	257,919	141,867		3,586		87,157		87,157	09/09/2021		
03076K108	AMERIS BANCORP			518,000	25,734	49,680	25,734	18,484	78	311		6,014		6,014	11/10/2020		
031100100	AMETEK INC			539,000	79,255	147,040	79,255	45,123		431		14,068		14,068	05/30/2019		
03524A108	ANHEUSER-BUSCH INBEV SPN ADR		C	444,000	26,884	60,550	26,884	37,262		267		(3,851)		(3,851)	04/28/2021		
036752103	ANTHEM INC			190,000	88,073	463,540	88,073	47,440		859		27,066		27,066	01/18/2018		
037833100	APPLE INC			3,525,000	625,934	177,570	625,934	258,295		2,967		155,447		155,447	09/09/2021		
038222105	APPLIED MATERIALS INC			696,000	109,523	157,360	109,523	27,901		654		49,458		49,458	03/23/2020		
039483102	ARCHER-DANIELS-MIDLAND CO			1,660,000	112,199	67,590	112,199	72,320		2,196		26,310		26,310	09/09/2021		
039653100	ARCOSA INC			392,000	20,658	52,700	20,658	14,511		78		(874)		(874)	07/25/2019		
03990B101	ARES MANAGEMENT CORP			1,370,000	111,340	81,270	111,340	71,539		1,932		39,801		39,801	05/18/2021		
00191U102	ASGN INC			232,000	28,629	123,400	28,629	16,350				9,250		9,250	04/02/2019		
N07059210	ASML HOLDING NV-NY REG SHS		C	123,000	97,925	796,140	97,925	37,918		486		33,506		33,506	04/28/2021		
046353108	ASTRAZENECA PLC-SPONS ADR		C	871,000	50,736	58,250	50,736	38,318		956		7,135		7,135	04/28/2021		
00206R102	AT&T INC			2,121,000	52,177	24,600	52,177	61,525		3,769		(8,296)		(8,296)	09/09/2021		
053332102	AUTOZONE INC			46,000	96,434	2,096,390	96,434	66,971				29,463		29,463	06/24/2021		
05368V106	AVIENT CORP			508,000	28,423	55,950	28,423	13,067	121	432		7,960		7,960	05/27/2020		
05465C100	AXOS FINANCIAL INC			588,000	32,875	55,910	32,875	12,822				10,807		10,807	07/28/2020		
05875B106	BALLYS CORP			366,000	13,930	38,060	13,930	22,194				(8,264)		(8,264)	04/12/2021		
05964H105	BANCO SANTANDER CEN-SPON ADR		C	10,001,000	32,903	3,290	32,903	35,873		836		(2,970)		(2,970)	12/22/2021		
060505104	BANK OF AMERICA CORP			5,914,000	263,114	44,490	263,114	174,683		4,090		74,079		74,079	09/09/2021		
064149107	BANK OF NOVA SCOTIA			512,000	36,705	71,690	36,705	31,544		1,304		7,523		7,523	04/28/2021		
06738E204	BARCLAYS PLC-SPONS ADR		C	2,426,000	25,109	10,350	25,109	25,202		269		(93)		(93)	04/28/2021		
075887109	BECTON DICKINSON & CO			806,000	202,693	251,480	202,693	205,550		2,225		(2,622)		(2,622)	09/09/2021		
05545E209	BHP BILLITON PLC-ADR		C	544,000	32,515	59,770	32,515	32,727		1,412		(212)		(212)	12/22/2021		
05550J101	BJS WHOLESALE CLUB HOLDINGS			465,000	31,141	66,970	31,141	12,653				13,806		13,806	05/08/2020		
09247X101	BLACKROCK INC			335,000	306,713	915,560	306,713	191,383		5,092		57,083		57,083	09/09/2021		
101137107	BOSTON SCIENTIFIC CORP			1,693,000	71,919	42,480	71,919	42,658				11,055		11,055	03/23/2020		
055622104	BP PLC-SPONS ADR		C	1,288,000	34,299	26,630	34,299	26,109		1,521		5,492		5,492	04/28/2021		
110448107	BRITISH AMERICAN TOB-SP ADR		C	840,000	31,424	37,410	31,424	41,185	627	2,162		(80)		(80)	04/28/2021		
11135F101	BROADCOM INC			456,000	303,427	665,410	303,427	135,996		6,470		101,326		101,326	09/09/2021		
112585104	BROOKFIELD ASSET MANAGE-CL A			738,000	44,560	60,380	44,560	27,444		328	207	13,639		13,639	04/28/2021		
131193104	CALLAWAY GOLF COMPANY			794,000	21,787	27,440	21,787	15,219				2,723		2,723	04/02/2019		
136385101	CANADIAN NATURAL RESOURCES LTD			764,000	32,279	42,250	32,279	23,656		1,001		12,265		12,265	04/28/2021		
13645T100	CANADIAN PACIFIC RAILWAY LTD			535,000	38,488	71,940	38,488	26,487		287		490		490	04/28/2021		
14174T107	CARETRUST REIT INC			797,000	18,196	22,830	18,196	17,928	211	634		268		268	01/12/2021		
15135U109	CENOVUS ENERGY INC			1,610,000	19,771	12,280	19,771	19,273				497		497	12/27/2021		
165303108	CHESAPEAKE UTILITIES CORP			196,000	28,579	145,810	28,579	19,765	94	361		7,370		7,370	11/10/2020		
166764100	CHEVRON CORP			1,405,000	164,877	117,350	164,877	170,866		6,742		43,588		43,588	09/09/2021		
125523100	CIGNA CORP			509,000	116,882	229,630	116,882	117,223		973		(341)		(341)	09/09/2021		
17275R102	CISCO SYSTEMS INC			3,775,000	239,222	63,370	239,222	169,051		4,820		62,725		62,725	09/09/2021		
172967424	CITIGROUP INC			3,850,000	232,502	60,390	232,502	244,866		7,485		(6,985)		(6,985)	09/09/2021		
191216100	COCA-COLA CO/THE			1,461,000	86,506	59,210	86,506	74,356		2,309		6,206		6,206	09/09/2021		
20030N101	COMCAST CORP - CL A			3,601,000	181,238	50,330	181,238	152,700		2,963		(11,509)		(11,509)	09/09/2021		
207410101	CONMED CORP			232,000	32,888	141,760	32,888	33,242		46		(354)		(354)	11/22/2021		

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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	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	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
20825C104	CONOCOPHILLIPS			1,279,000	92,318	72.180	92,318	52,657	256	2,238		41,171		41,171		06/30/2020	
21036P108	CONSTELLATION BRANDS INC			250,000	62,743	250.970	62,743	49,484		758		7,980		7,980		03/22/2019	
217204106	COPART INC			569,000	86,272	151.620	86,272	66,769				13,867		13,867		10/13/2020	
22160K105	COSTCO WHOLESALE CORPORATION			204,000	115,811	567.700	115,811	60,111		626		38,948		38,948		03/23/2020	
224399105	CRANE CO			1,013,000	103,052	101.730	103,052	96,889		1,184		6,164		6,164		09/09/2021	
12626K203	CRH PLC-SPONSORED ADR		C	621,000	32,789	52.800	32,789	18,160		647		5,890		5,890		04/28/2021	
229050307	CRYOPORT INC			347,000	20,532	59.170	20,532	12,036				3,454		3,454		08/30/2021	
23204G100	CUSTOMERS BANCORP INC			468,000	30,593	65.370	30,593	10,467				20,127		20,127		02/01/2021	
126650100	CVS HEALTH CORP			1,727,000	178,157	103.160	178,157	141,700				36,457		36,457		09/09/2021	
235825205	DANA HOLDING CORP			917,000	20,926	22.820	20,926	14,755				3,026		3,026		11/10/2020	
235851102	DANAHER CORP			636,000	209,250	329.010	209,250	94,767	134			56,041		56,041		09/09/2021	
25746U109	DOMINION ENERGY INC			1,414,000	111,084	78.560	111,084	106,412		1,709		4,672		4,672		09/09/2021	
260003108	DOVER CORP			615,000	111,684	181.600	111,684	74,372		1,058		28,607		28,607		09/09/2021	
26614N102	DUPONT DE NEMOURS INC			2,419,000	195,407	80.780	195,407	146,448				22,420		22,420		09/09/2021	
27616P103	EASTERLY GOVERNMENT PROPERTI			898,000	20,582	22.920	20,582	16,779				242		242		05/24/2019	
277432100	EASTMAN CHEMICAL COMPANY			1,129,000	136,507	120.910	136,507	85,696	858		2,892	22,275		22,275		09/09/2021	
291011104	EMERSON ELECTRIC CO			1,153,000	107,194	92.970	107,194	107,505				(310)		(310)		09/09/2021	
29261A100	ENCOMPASS HEALTH CORP			1,010,000	65,913	65.260	65,913	78,255	283			(17,822)		(17,822)		09/09/2021	
29355X107	ENPRO INDUSTRIES INC			310,000	34,122	110.070	34,122	22,573				10,711		10,711		04/02/2019	
29358P101	ENSIGN GROUP INC/THE			367,000	30,813	83.960	30,813	14,239	20			4,052		4,052		04/02/2019	
26875P101	EOG RESOURCES INC			844,000	74,973	88.830	74,973	43,640		3,709		24,509		24,509		06/24/2021	
29444U700	EQUINIX INC			77,000	65,130	845.840	65,130	37,368				884		10,138		05/30/2019	
G3198U102	ESSENT GROUP LTD		C	496,000	22,583	45.530	22,583	21,567				1,243		1,243		02/01/2021	
30214U102	EXPONENT INC			298,000	34,786	116.730	34,786	24,368				7,957		7,957		07/28/2020	
G3323L100	FABRINET		C	306,000	36,252	118.470	36,252	15,923				12,509		12,509		04/02/2019	
30303M102	FACEBOOK INC-A			210,000	70,634	336.350	70,634	39,441				13,270		13,270		01/31/2018	
32026V104	FIRST FOUNDATION INC			1,097,000	27,271	24.860	27,271	17,309				395		5,331		11/10/2020	
339041105	FLEETCOR TECHNOLOGIES INC			197,000	44,096	223.840	44,096	49,319				(9,651)		(9,651)		10/13/2020	
302491303	FMC CORP			502,000	55,165	109.890	55,165	49,987	266			964		(2,530)		06/30/2020	
302520101	FNB CORP			8,509,000	103,214	12.130	103,214	110,913				3,611		20,126		09/09/2021	
31620R303	FNF GROUP			2,292,000	119,597	52.180	119,597	96,373				3,342		27,427		09/09/2021	
37045V100	GENERAL MOTORS CO			1,892,000	110,928	58.630	110,928	79,484				30,726		30,726		09/09/2021	
372303206	GENMAB A/S -SP ADR		C	685,000	27,099	39.560	27,099	18,082				733		733		04/28/2021	
374689107	GIBALTAR INDUSTRIES INC			284,000	18,937	66.680	18,937	11,465				(1,494)		(1,494)		04/02/2019	
410120109	HANCOCK HOLDING CO			506,000	25,310	50.020	25,310	21,598				410		3,713		04/12/2021	
41068X100	HANNON ARMSTRONG SUSTAINABLE			371,000	19,708	53.120	19,708	12,788	130			(3,825)		(3,825)		07/28/2020	
416515104	HARTFORD FINANCIAL SVCS GRP			1,434,000	99,003	69.040	99,003	90,226	552			1,645		24,032		09/09/2021	
359694106	HB FULLER CO			431,000	34,911	81.000	34,911	19,545				287		12,551		07/28/2020	
437076102	HOME DEPOT INC			699,000	290,092	415.010	290,092	200,405				4,138		96,921		09/09/2021	
438128308	HONDA MOTOR CO LTD SPON ADR		C	952,000	27,084	28.450	27,084	26,182				903		903		12/22/2021	
438516106	HONEYWELL INTERNATIONAL INC			1,133,000	236,242	208.510	236,242	195,661				3,948		(6,249)		09/09/2021	
404280406	HSBC HOLDINGS PLC-SPONS ADR		C	689,000	20,773	30.150	20,773	20,561				212		212		04/28/2021	
444859102	HUMANA INC			166,000	77,001	463.860	77,001	37,608				8,896		8,896		03/23/2020	
447011107	HUNTSMAN CORP			3,601,000	125,603	34.880	125,603	79,905				2,430		34,150		09/09/2021	
45337C102	INCYTE PHARMACEUTICALS INC			748,000	54,903	73.400	54,903	64,238				(9,335)		(9,335)		06/24/2021	
45384B106	INDEPENDENT BANK GROUP INC			362,000	26,118	72.150	26,118	26,782				(663)		(663)		11/22/2021	
456837103	ING GROEP N.V.-SPONSORED ADR		C	2,681,000	37,320	13.920	37,320	20,787				1,817		10,695		04/28/2021	
457730109	INSPIRE MEDICAL SYSTEMS INC			98,000	22,546	230.060	22,546	25,467				(2,921)		(2,921)		11/22/2021	
45780R101	INSTALLED BUILDING PRODUCTS			204,000	28,503	139.720	28,503	24,983				184		3,520		04/12/2021	
45866F104	INTERCONTINENTAL EXCHANGE INC			713,000	97,517	136.770	97,517	52,781				15,315		15,315		01/31/2018	
46187W107	INVITATION HOMES INC			2,840,000	128,766	45.340	128,766	74,380				1,767		40,649		09/09/2021	
46269C102	IRIDIUM COMMUNICATIONS INC			516,000	21,306	41.290	21,306	12,044				1,014		1,014		05/27/2020	
46284V101	IRON MOUNTAIN INC			2,178,000	113,975	52.330	113,975	73,276	1,347			4,581		41,689		09/09/2021	
469814107	JACOBS ENGINEERING GROUP INC			440,000	61,261	139.230	61,261	33,060				370		13,319		05/30/2019	
46625H100	JP MORGAN CHASE & COMPANY			964,000	152,649	158.350	152,649	116,500				3,143		25,099		09/09/2021	
49338L103	KEYSIGHT TECHNOLOGIES INC			532,000	109,863	206.510	109,863	55,133				39,591		39,591		12/04/2019	
500472303	KONINKLIJKE PHILIPS NVR- NY		C	415,000	15,293	36.850	15,293	17,265				429		(7,368)		04/28/2021	
50060P106	KOPPERS HOLDINGS INC			502,000	15,713	31.300	15,713	18,453				70		70		12/05/2019	
502431109	L3 HARRIS TECHNOLOGIES INC			832,000	177,416	213.240	177,416	171,573				3,172		16,788		09/09/2021	

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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	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	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
512807108	LAM RESEARCH CORP			322.000	231,566	719.150	231,566	103,758	483	1,657		76,976		76,976		09/09/2021	
50189K103	LCI INDUSTRIES			193.000	30,083	155.870	30,083	14,587		666		5,055		5,055		04/02/2019	
526057104	LENNAR CORP-A			790.000	91,766	116.160	91,766	48,520		790		31,545		31,545		06/30/2020	
538146101	LIVEPERSON INC			530.000	18,932	35.720	18,932	14,985				(14,050)		(14,050)		04/02/2020	
501889208	LKQ CORP			1,323.000	79,420	60.030	79,420	34,406		331		32,797		32,797		05/30/2019	
539830109	LOCKHEED MARTIN CORPORATION			246.000	87,431	355.410	87,431	80,612		2,254		(336)		(336)		09/09/2021	
550021109	LULULEMON ATHLETICA INC			44.000	17,224	391.450	17,224	14,167				1,951		1,951		04/28/2021	
56117J100	MALIBU BOATS INC - A			348.000	23,918	68.730	23,918	26,589				(2,671)		(2,671)		08/30/2021	
56585A102	MARATHON PETROLEUM CORP			1,418.000	90,738	63.990	90,738	47,590		2,916		28,688		28,688		09/09/2021	
57636Q104	MASTERCARD INC-CLASS A			333.000	119,654	359.320	119,654	87,787		565		398		398		06/24/2021	
G5960L103	MEDTRONIC PLC		C	1,235.000	127,761	103.450	127,761	122,189	778	2,504		(21,908)		(21,908)		09/09/2021	
58933Y105	MERCK & CO INC			3,651.000	279,813	76.640	279,813	273,486	2,519	5,860		(894)		(894)		09/09/2021	
589889104	MERIT MEDICAL SYSTEMS INC			435.000	27,101	62.300	27,101	23,995				3,105		3,105		01/12/2021	
594918104	MICROSOFT CORP			1,960.000	659,187	336.320	659,187	301,708		4,374		217,223		217,223		09/09/2021	
606822104	MITSUBISHI UFJ FINL GRP-ADR		C	5,955.000	32,514	5.460	32,514	37,809		1,279		4,098		4,098		04/28/2021	
609027107	MONARCH CASINO & RESORT INC			314.000	23,220	73.950	23,220	22,590				630		630		11/22/2021	
617446448	MORGAN STANLEY			3,227.000	316,762	98.160	316,762	155,654		6,441		87,054		87,054		09/09/2021	
636274409	NATIONAL GRID PLC - SPON ADR		C	413.000	29,868	72.320	29,868	24,768	478	1,283		5,276		5,276		04/28/2021	
63845R107	NATIONAL VISION HOLDINGS INC			428.000	20,540	47.990	20,540	8,699				1,156		1,156		03/27/2020	
64049M209	NEOGENOMICS INC			617.000	21,052	34.120	21,052	12,508				(12,167)		(12,167)		04/02/2019	
64110L106	NETFLIX INC			118.000	71,088	602.440	71,088	60,258				10,830		10,830		08/03/2021	
65341D102	NEXPOINT RESIDENTIAL			379.000	31,772	83.830	31,772	12,418		532		15,736		15,736		05/27/2020	
65339F101	NEXTERA ENERGY INC			2,935.000	274,012	93.360	274,012	177,843		4,168		45,469		45,469		09/09/2021	
666807102	NORTHROP GRUMMAN CORP			196.000	75,866	387.070	75,866	60,677		1,207		16,141		16,141		10/13/2020	
66987V109	NOVARTIS AG-ADR		C	723.000	63,241	87.470	63,241	55,907		1,654		(3,225)		(3,225)		12/22/2021	
670100205	NOVO-NORDISK A/S-SPONS ADR		C	321.000	35,952	112.000	35,952	22,886		428		13,066		13,066		04/28/2021	
67103X102	OFG BANCORP		C	977.000	25,949	26.560	25,949	18,171	117	342		7,836		7,836		04/02/2019	
683344105	ONTO INNOVATION INC			389.000	39,378	101.230	39,378	12,496				20,882		20,882		10/28/2019	
683715106	OPEN TEXT CORP			350.000	16,618	47.480	16,618	16,651		225		(33)		(33)		04/28/2021	
69007J106	OUTFRONT MEDIA INC			850.000	22,797	26.820	22,797	21,111		170		1,686		1,686		08/30/2021	
69047Q102	OVINTIV INC			671.000	22,613	33.700	22,613	18,077		188		4,535		4,535		08/30/2021	
69753M105	PALOMAR HOLDINGS INC			280.000	18,136	64.770	18,136	20,162				(2,026)		(2,026)		06/04/2021	
69327R101	PDC ENERGY INC			524.000	25,561	48.780	25,561	18,386		451		7,175		7,175		04/12/2021	
71375U101	PERFICIENT INC			285.000	36,848	129.290	36,848	10,126				23,267		23,267		07/25/2019	
718172109	PHILIP MORRIS INTERNATIONAL INC			2,243.000	213,085	95.000	213,085	185,302	2,804	10,166		23,467		23,467		09/09/2021	
742718109	PROCTER & GAMBLE CO/THE			1,077.000	176,176	163.580	176,176	131,848		3,204		25,487		25,487		09/09/2021	
743312100	PROGRESS SOFTWARE CORP			548.000	26,452	48.270	26,452	28,482		96		(2,030)		(2,030)		11/22/2021	
74340W103	PROLOGIS INC			1,392.000	234,357	168.360	234,357	129,239		3,448		94,137		94,137		04/29/2021	
74762E102	QUANTA SERVICES INC			740.000	84,848	114.660	84,848	26,325		178		31,554		31,554		05/30/2019	
833635105	QUIMICA Y MINERA DE CHILE - SP ADR		C	244.000	12,305	50.430	12,305	13,774		138		(1,469)		(1,469)		04/28/2021	
74874Q100	QUINSTREET INC			1,023.000	18,608	18.190	18,608	16,233				(3,325)		(3,325)		12/05/2019	
749397105	R1 RCM INC			996.000	25,388	25.490	25,388	19,373				1,464		1,464		11/10/2020	
750236101	RADIAN GROUP INC			772.000	16,312	21.130	16,312	14,574		421		679		679		11/10/2020	
75513E101	RAYTHEON TECHNOLOGIES CORP			1,880.000	161,793	86.060	161,793	142,408		3,372		22,614		22,614		09/09/2021	
75972A301	RENEWABLE ENERGY GROUP INC			473.000	20,074	42.440	20,074	18,861				(8,249)		(8,249)		08/30/2021	
76131D103	RESTAURANT BRANDS INTERN			338.000	20,510	60.680	20,510	20,527	179	627		(614)		(614)		04/28/2021	
76680R206	RINGCENTRAL INC - CLASS A			141.000	26,416	187.350	26,416	40,138				(27,018)		(27,018)		06/30/2020	
767204100	RIO TINTO PLC-SPON ADR		C	328.000	21,956	66.940	21,956	19,806				2,753		(3,604)		04/28/2021	
780087102	ROYAL BANK OF CANADA			447.000	47,445	106.140	47,445	33,731		1,393		9,358		9,358		04/28/2021	
780259206	ROYAL DUTCH SHELL PLC - ADR A		C	863.000	37,454	43.400	37,454	26,521		1,320		5,170		5,170		04/28/2021	
780259107	ROYAL DUTCH SHELL PLC - ADR B		C	382.000	16,560	43.350	16,560	11,065		588		3,006		3,006		04/28/2021	
79466L302	SALESFORCE.COM INC			404.000	102,669	254.130	102,669	63,037				12,766		12,766		12/04/2019	
80105N105	SANOFI - ADR		C	1,155.000	57,866	50.100	57,866	52,692		2,085		1,126		1,126		12/22/2021	
803054204	SAP AG-SPONSORED ADR		C	409.000	57,305	140.110	57,305	48,653		884		3,588		3,588		12/22/2021	
81141R100	SEA LTD-ADR		C	98.000	21,924	223.710	21,924	11,563				1,413		1,413		04/28/2021	
816851109	SEMPRA ENERGY			325.000	42,991	132.280	42,991	42,870	358	1,412		1,583		1,583		05/30/2019	
816850101	SEMTECH CORP			254.000	22,588	88.930	22,588	12,273				4,277		4,277		04/02/2019	
81762P102	SERVICENOW INC			126.000	81,785	649.110	81,785	65,730				12,434		12,434		10/13/2020	
82509L107	SHOPIFY INC - A			26.000	35,812	1,377.390	35,812	28,852				6,091		6,091		04/28/2021	

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SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

E123

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.		
82900L102	SIMPLY GOOD FOODS CO/THE			584.000	24,277	41,570	24,277	12,833				5,963		5,963	04/04/2019		
830879102	SKYWEST INC			575.000	22,598	39,300	22,598	28,389				(982)		(982)	01/12/2021		
835699307	SONY CORP-SPONSORED ADR		C	549.000	69,394	126,400	69,394	34,257		270		13,523		13,523	04/28/2021		
78463M107	SPS COMMERCE INC			198.000	28,183	142,350	28,183	11,089				6,684		6,684	12/05/2019		
85254J102	STAG INDUSTRIAL INC			444.000	21,294	47,960	21,294	10,940	54	644		7,388		7,388	04/21/2020		
855244109	STARBUCKS CORP			1,714.000	200,485	116,970	200,485	194,597		1,899		5,889		5,889	09/09/2021		
86562M209	SUMITOMO MITSUI-SPONS ADR		C	4,296.000	29,170	6,790	29,170	34,956		1,415		1,192		1,192	04/28/2021		
866796105	SUN LIFE FINANCIAL INC			319.000	17,765	55,690	17,765	17,225				540		540	12/22/2021		
86745K104	SUNNOVA ENERGY INTERNATIONAL			508.000	14,183	27,920	14,183	5,150				(8,743)		(8,743)	04/21/2020		
78486Q101	SVB FINANCIAL GROUP			118.000	80,032	678,240	80,032	25,172				34,268		34,268	05/30/2019		
87165B103	SYNCHRONY FINANCIAL			3,691.000	171,225	46,390	171,225	123,759		3,065		39,715		39,715	09/09/2021		
872590104	T-MOBILE US INC			503.000	58,338	115,980	58,338	38,987				(9,492)		(9,492)	09/04/2019		
874039100	TAIWAN SEMICONDUCTOR-SP ADR		C	1,024.000	123,197	120,310	123,197	77,103	506	1,594		7,258		7,258	04/28/2021		
874060205	TAKEDA PHARMACEUTICAL CO-ADR		C	1,441.000	19,641	13,630	19,641	25,885		1,065		(6,292)		(6,292)	04/28/2021		
87484T108	TALOS ENERGY INC			2,525.000	24,745	9,800	24,745	26,476				(1,731)		(1,731)	11/22/2021		
87612E106	TARGET CORP			670.000	155,065	231,440	155,065	88,213			1,925	30,894		30,894	09/09/2021		
87874R100	TECHTARGET			271.000	25,924	95,660	25,924	22,353				3,571		3,571	08/30/2021		
879369106	TELEFLEX INC			151.000	49,600	328,480	49,600	54,595		205		(12,547)		(12,547)	06/30/2020		
88033G407	TENET HEALTHCARE CORP			414.000	33,820	81,690	33,820	31,402				2,417		2,417	08/30/2021		
88160R101	TESLA MOTORS INC			52.000	54,953	1,056,780	54,953	43,768				11,184		11,184	01/19/2021		
883556102	THERMO FISHER SCIENTIFIC INC			444.000	296,255	667,240	296,255	143,178	115	426		88,202		88,202	04/29/2021		
887389104	TIMKEN CO			1,477.000	102,341	69,290	102,341	81,186		1,554		(12,524)		(12,524)	09/09/2021		
891160509	TORONTO-DOMINION BANK			745.000	57,127	76,680	57,127	44,916		1,720		13,379		13,379	04/28/2021		
89151E109	TOTAL FINA ELF SA - ADR		C	938.000	46,393	49,460	46,393	52,361	673	2,518		5,253		5,253	12/22/2021		
892331307	TOYOTA MOTOR CORP -SPON ADR		C	272.000	50,402	185,300	50,402	39,048		962		7,473		7,473	12/22/2021		
H42097107	UBS GROUP AG		C	1,290.000	23,052	17,870	23,052	22,719				334		334	12/22/2021		
90385V107	ULTRA CLEAN HOLDINGS INC			589.000	33,785	57,360	33,785	9,053				15,438		15,438	07/25/2019		
904767704	UNILEVER PLC-SPONSORED ADR		C	666.000	35,824	53,790	35,824	36,840		1,010		(1,016)		(1,016)	04/28/2021		
91324P102	UNITEDHEALTH GROUP INC			301.000	151,142	502,140	151,142	71,567		1,686		45,589		45,589	01/31/2018		
91913Y100	VALERO ENERGY CORP			1,039.000	78,039	75,110	78,039	84,402		3,652		18,261		18,261	09/09/2021		
919794107	VALLEY NATIONAL BANCORP			1,521.000	20,914	13,750	20,914	22,387	167			(1,473)		(1,473)	11/22/2021		
923451108	VERITEX HOLDINGS INC			614.000	24,425	39,780	24,425	15,238		454		8,670		8,670	11/10/2020		
92343V104	VERIZON COMMUNICATIONS			1,367.000	71,029	51,960	71,029	73,414		2,670		(7,959)		(7,959)	09/09/2021		
92532F100	VERTEX PHARMACEUTICALS INC			233.000	51,167	219,600	51,167	66,228				(3,900)		(3,900)	06/30/2020		
925550105	VIAVI SOLUTIONS INC			1,799.000	31,698	17,620	31,698	28,379				3,320		3,320	01/12/2021		
925815102	VICOR CORP			221.000	28,063	126,980	28,063	19,233				8,830		8,830	04/12/2021		
92826C839	VISA INC-CLASS A SHARES			540.000	117,023	216,710	117,023	92,389		683		(2,142)		(2,142)	06/24/2021		
92857W308	VODAFONE GROUP PLC - SP ADR		C	1,434.000	21,410	14,930	21,410	34,144	737	1,306		(3,284)		(3,284)	04/28/2021		
931142103	WAL-MART STORES INC			485.000	70,175	144,690	70,175	57,878		267		262		262	06/30/2020		
254687106	WALT DISNEY CO/THE			1,642.000	254,329	154,890	254,329	238,047				(43,974)		(43,974)	09/09/2021		
94106B101	WASTE CONNECTIONS INC			260.000	35,430	136,270	35,430	22,401		202		8,082		8,082	04/28/2021		
949746101	WELLS FARGO & CO			2,441.000	117,119	47,980	117,119	115,067		930		2,052		2,052	09/09/2021		
95082P105	WESCO INTERNATIONAL INC			247.000	32,503	131,590	32,503	22,157				10,345		10,345	04/12/2021		
969457100	WILLIAMS COMPANIES INC (THE)			3,198.000	83,276	26,400	83,276	77,974		3,563		5,302		5,302	09/09/2021		
971378104	WILLSCOT MOBILE MINI HOLDINGS CORP			929.000	37,940	40,840	37,940	13,624				16,415		16,415	07/01/2020		
974155103	WINGSTOP INC			147.000	25,402	172,800	25,402	19,539		91		5,917		5,917	07/28/2020		
92937A102	WPP PLC-SPONSORED ADR		C	258.000	19,492	75,550	19,492	19,092				400		400	12/22/2021		
98390M103	XPERI HOLDING CORP			826.000	15,620	18,910	15,620	18,668		165		(1,644)		(1,644)	04/02/2019		
9099999	Subtotal - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				18,440,827		18,440,827	13,037,252	15,674	256,841		3,117,466		3,117,466	X X X	X X X	
Industrial and Miscellaneous (Unaffiliated) Other																	
31338*124	FEDERAL HOME LOAN BANK - CHICAGO CL B		RF	3,000.000	300,000	100,000	300,000	300,000		11,719					05/28/2021		
73740G106	POSITIVE PHYSICIANS HOLDINGS			200.000	2,100	10,500	2,100	2,000				200		200	03/27/2019		
9199999	Subtotal - Industrial and Miscellaneous (Unaffiliated) Other				302,100		302,100	302,000		11,719		200		200	X X X	X X X	
Mutual Funds																	
02110A696	DDJ OPPORTUNISTIC HIGH YIELD - INST			426,080.573	3,608,902	8,470	3,608,902	3,647,079		147,079		(38,177)		(38,177)	12/16/2021	1	
78464A870	SPDR S&P BIOTECH ETF			1,323.000	148,123	111,960	148,123	139,922		39		(36,422)		(36,422)	08/30/2021	1	

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.		
9499999	Subtotal - Mutual Funds				3,757,025	X X X	3,757,025	3,787,001		147,118		(74,599)		(74,599)	X X X	X X X	
9799999	Total Common Stocks				22,499,952	X X X	22,499,952	17,126,253	15,674	415,678		3,043,067		3,043,067	X X X	X X X	
9899999	Total Preferred and Common Stocks				23,748,307	X X X	23,765,387	18,262,535	20,581	461,008		3,078,525		3,078,525	X X X	X X X	

1. Line

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
141771BY0	CAREY OH EXEMPT VLG SCH DIST		09/23/2021	RAYMOND JAMES & ASSOCIATES INC.	X X X	696,162	665,000	9,170
59333RKK9	MIAMI-DADE CNTY FL SCH DIST		11/03/2021	WELLS FARGO SECURITIES LLC	X X X	750,000	750,000	
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						1,446,162	1,415,000	9,170
Bonds - U.S. Special Revenue, Special Assessment								
20775HGS6	CONNECTICUT ST HSG FIN AUTH HS		04/21/2021	RBC CAPITAL MARKETS LLC	X X X	890,000	890,000	
3140QK2B3	UMBS - POOL CB0769		06/11/2021	TRUIST SECURITIES INC.	X X X	513,551	498,593	416
3140QKDG0	UMBS - POOL CB0102		05/26/2021	GOLDMAN SACHS & CO. LLC	X X X	416,151	394,690	356
3140QLT30	UMBS - POOL CB1469		08/10/2021	CREDIT SUISSE SECURITIES (USA) LLC	X X X	1,035,938	1,000,000	889
31418EAB6	UMBS - POOL MA4501		12/08/2021	TRUIST SECURITIES INC.	X X X	1,006,749	996,782	665
592041ZW0	MET GOVT NASHVILLE & DAVIDSONG		11/23/2021	VARIOUS	X X X	910,366	915,000	1,809
64988YKC0	NEW YORK ST MTGE AGY HOMEOWNER		07/01/2021	BARCLAYS CAPITAL INC.	X X X	250,000	250,000	
679191JT4	OKLAHOMA ST UNIV AGRIC & MECH		11/23/2021	J.P. MORGAN SECURITIES LLC	X X X	534,165	500,000	4,282
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						5,556,920	5,445,065	8,417
Bonds - Industrial and Miscellaneous (Unaffiliated)								
03027XBL3	AMERICAN TOWER CORP		03/24/2021	MORGAN STANLEY & CO. LLC	X X X	749,385	750,000	
03768CAC3	APIDOS CLO -XXXA A1A		05/27/2021	SG AMERICAS SECURITIES LLC	X X X	1,252,500	1,250,000	1,985
053015AG8	AUTOMATIC DATA PROCESSNG		05/11/2021	BOFA SECURITIES INC.	X X X	498,490	500,000	
26884ABN2	ERP OPERATING LP		08/03/2021	CITIGROUP GLOBAL MARKETS INC.	X X X	746,205	750,000	
35564KEL9	STRUCTURED AGENCY CREDIT RISK 21-DNA3 M2		04/19/2021	NOMURA SECURITIES INTERNATIONAL INC.	X X X	250,000	250,000	
36318WAK6	GALAXY CLO LTD 13-15A ARR		06/02/2021	RBC CAPITAL MARKETS LLC	X X X	1,250,000	1,250,000	2,643
38136MAU2	GOLDENTREE LOAN MANAGEMENT US 17-2A AR		10/07/2021	WELLS FARGO SECURITIES LLC	X X X	750,000	750,000	
38137PAQ3	GOLDENTREE LOAN OPPORTUNITIES 15-10A AR		05/27/2021	MORGAN STANLEY & CO. LLC	X X X	1,251,250	1,250,000	1,908
49446RAY5	KIMCO REALTY CORP		09/13/2021	WELLS FARGO SECURITIES LLC	X X X	746,520	750,000	
55818KAV3	MADISON PARK FUNDING LTD 13-11A AR2		03/04/2021	MORGAN STANLEY & CO. LLC	X X X	1,000,000	1,000,000	
55820TAJ7	MADISON PARK FUNDING LTD 17-23A AR		06/04/2021	MORGAN STANLEY & CO. LLC	X X X	1,250,000	1,250,000	
55821CAA2	ATRIUM CDO CORP -9A AR2		02/12/2021	CREDIT SUISSE SECURITIES (USA) LLC	X X X	500,000	500,000	
65473PAK1	NISOURCE INC		03/24/2021	DEUTSCHE BANK SECURITIES INC.	X X X	245,115	250,000	270
677415CT6	OHIO POWER COMPANY		08/31/2021	KEYBANC CAPITAL MARKETS INC.	X X X	488,710	500,000	1,061
85434VAC2	STANFORD HEALTH CARE		04/22/2021	GOLDMAN SACHS & CO. LLC	X X X	501,280	500,000	
899043AC7	TUFTS UNIVERSITY		04/22/2021	BARCLAYS CAPITAL INC.	X X X	500,000	500,000	
91324PED0	UNITEDHEALTH GROUP INC		05/17/2021	CITIGROUP GLOBAL MARKETS INC.	X X X	499,955	500,000	
95000U2J1	WELLS FARGO & COMPANY		07/28/2021	WELLS FARGO SECURITIES LLC	X X X	261,183	250,000	3,019
00774MAX3	AERCAP IRELAND CAP/GLOBA	D	10/21/2021	CITIGROUP GLOBAL MARKETS INC.	X X X	747,180	750,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,487,773	13,500,000	10,886
Bonds - Hybrid Securities								
064058AH3	BANK OF NY MELLON CORP		12/07/2021	J.P. MORGAN SECURITIES LLC	X X X	133,000	125,000	1,289
172967MU2	CITIGROUP INC		12/07/2021	MORGAN STANLEY & CO. LLC	X X X	50,181	50,000	494
38144GAE1	GOLDMAN SACHS GROUP INC		11/29/2021	VARIOUS	X X X	175,020	175,000	111
59156RCA4	METLIFE INC		06/14/2021	MORGAN STANLEY & CO. LLC	X X X	126,000	120,000	1,120
693475BC8	PNC FINANCIAL SERVICES		11/18/2021	VARIOUS	X X X	174,127	175,000	326
808513BD6	CHARLES SCHWAB CORP		11/18/2021	MARKETAXESS	X X X	191,210	175,000	2,116
89832QAF6	TRUIST FINANCIAL CORP		03/26/2021	VARIOUS	X X X	54,813	50,000	202
902973BC9	US BANCORP		11/17/2021	VARIOUS	X X X	174,584	175,000	118
290876AD3	EMERA INC	A	11/17/2021	MARKETAXESS	X X X	58,782	50,000	1,444
4899999 Subtotal - Bonds - Hybrid Securities						1,137,717	1,095,000	7,220
8399997 Subtotal - Bonds - Part 3						21,628,572	21,455,065	35,693
8399998 Summary item from Part 5 for Bonds						998,430	1,000,000	
8399999 Subtotal - Bonds						22,627,002	22,455,065	35,693

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
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
020002838	ALLSTATE CORP 5.10%		11/23/2021	WELLS FARGO SECURITIES LLC	2,744.000	72,990	25.00	
060505229	BANK OF AMERICA CORP 6.00%		11/17/2021	WELLS FARGO SECURITIES LLC	2,000.000	52,700	25.00	
14040H782	CAPITAL ONE FINANCIAL CO 4.800%		11/18/2021	WELLS FARGO SECURITIES LLC	1,267.000	32,499	25.00	
26441C501	DUKE ENERGY CORP 5.750%		11/18/2021	JANNEY MONTGOMERY SCOTT LLC	2,000.000	54,900	25.00	
48128B648	JPMORGAN CHASE & CO 6.00%		12/08/2021	VARIOUS	3,000.000	81,720	25.00	
89832Q695	TRUIST FINANCIAL CORP 4.75%		12/09/2021	WELLS FARGO SECURITIES LLC	2,000.000	52,100	25.00	
94988U128	WELLS FARGO & COMPANY 4.700%		12/13/2021	WELLS FARGO SECURITIES LLC	1,500.000	38,355	25.00	
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						385,264	X X X	
8999997 Subtotal - Preferred Stocks - Part 3						385,264	X X X	
8999998 Summary Item from Part 5 for Preferred Stocks							X X X	
8999999 Subtotal - Preferred Stocks						385,264	X X X	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00206R102	AT&T INC		09/09/2021	FIS US ALGO	412.000	11,322	X X X	
002824100	ABBOTT LABORATORIES		09/09/2021	FIS US ALGO	167.000	21,302	X X X	
00287Y109	ABBVIE INC		09/09/2021	FIS US ALGO	169.000	18,162	X X X	
008474108	AGNICO-EAGLE MINES LTD		04/28/2021	FIS US ALGO	112.000	6,983	X X X	
008492100	AGREE REALTY CORP		08/30/2021	FIS US ALGO	171.000	12,638	X X X	
02079K107	ALPHABET INC - CL C		09/09/2021	FIS US ALGO	7.000	20,289	X X X	
023135106	AMAZON.COM INC		01/19/2021	FIS US ALGO	5.000	15,703	X X X	
025537101	AMERICAN ELECTRIC POWER		09/09/2021	FIS US ALGO	1,053.000	92,652	X X X	
02553E106	AMERICAN EAGLE OUTFITTERS		08/30/2021	FIS US ALGO	756.000	24,156	X X X	
03076C106	AMERIPRISE FINANCIAL INC		09/09/2021	FIS US ALGO	61.000	16,465	X X X	
037833100	APPLE INC		09/09/2021	FIS US ALGO	127.000	19,607	X X X	
039483102	ARCHER-DANIELS-MIDLAND CO		09/09/2021	FIS US ALGO	235.000	14,055	X X X	
03990B101	ARES MANAGEMENT CORP		05/18/2021	FIS US ALGO	1,370.000	71,539	X X X	
053332102	AUTOZONE INC		06/24/2021	FIS US ALGO	46.000	66,971	X X X	
05875B106	BALLYS CORP		04/12/2021	FIS US ALGO	366.000	22,194	X X X	
060505104	BANK OF AMERICA CORP		09/09/2021	FIS US ALGO	917.000	37,576	X X X	
064149107	BANK OF NOVA SCOTIA		04/28/2021	FIS US ALGO	162.000	10,268	X X X	
075887109	BECTON DICKINSON & CO		09/09/2021	FIS US ALGO	541.000	139,007	X X X	
09247X101	BLACKROCK INC		09/09/2021	FIS US ALGO	51.000	44,713	X X X	
11135F101	BROADCOM INC		09/09/2021	FIS US ALGO	53.000	25,648	X X X	
112585104	BROOKFIELD ASSET MANAGE-CL A		04/28/2021	FIS US ALGO	194.000	8,664	X X X	
125523100	CIGNA CORP		09/09/2021	FIS US ALGO	509.000	117,223	X X X	
126650100	CVS HEALTH CORP		09/09/2021	FIS US ALGO	1,727.000	141,700	X X X	
136385101	CANADIAN NATURAL RESOURCES LTD		04/28/2021	FIS US ALGO	223.000	7,003	X X X	
13645T100	CANADIAN PACIFIC RAILWAY LTD		04/28/2021	FIS US ALGO	35.000	13,036	X X X	
14174T107	CARETRUST REIT INC		01/12/2021	FIS US ALGO	932.000	20,964	X X X	
15135U109	CENOVUS ENERGY INC		12/27/2021	FIS US ALGO	1,610.000	19,273	X X X	
166764100	CHEVRON CORP		09/09/2021	FIS US ALGO	356.000	32,701	X X X	
17275R102	CISCO SYSTEMS INC		09/09/2021	FIS US ALGO	930.000	49,183	X X X	
172967424	CITIGROUP INC		09/09/2021	FIS US ALGO	241.000	16,955	X X X	
191216100	COCA-COLA CO/THE		09/09/2021	FIS US ALGO	173.000	9,666	X X X	
20030N101	COMCAST CORP - CL A		09/09/2021	FIS US ALGO	1,083.000	60,804	X X X	
207410101	CONMED CORP		11/22/2021	FIS US ALGO	232.000	33,242	X X X	
224399105	CRANE CO		09/09/2021	FIS US ALGO	1,013.000	96,889	X X X	
229050307	CRYOPORT INC		08/30/2021	FIS US ALGO	96.000	6,064	X X X	
23204G100	CUSTOMERS BANCORP INC		02/01/2021	FIS US ALGO	1,205.000	26,886	X X X	
235851102	DANAHER CORP		09/09/2021	FIS US ALGO	153.000	45,916	X X X	
254687106	WALT DISNEY CO/THE		09/09/2021	FIS US ALGO	230.000	42,477	X X X	

E13.1

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
25746U109	DOMINION ENERGY INC		09/09/2021	FIS US ALGO	1,414.000	106,412	X X X	
260003108	DOVER CORP		09/09/2021	FIS US ALGO	111.000	19,447	X X X	
26614N102	DUPONT DE NEMOURS INC		09/09/2021	FIS US ALGO	351.000	25,931	X X X	
26875P101	EOG RESOURCES INC		06/24/2021	FIS US ALGO	234.000	20,043	X X X	
277432100	EASTMAN CHEMICAL COMPANY		09/09/2021	FIS US ALGO	108.000	11,846	X X X	
291011104	EMERSON ELECTRIC CO		09/09/2021	FIS US ALGO	1,153.000	107,505	X X X	
29261A100	ENCOMPASS HEALTH CORP		09/09/2021	FIS US ALGO	259.000	21,634	X X X	
302520101	FNB CORP		09/09/2021	FIS US ALGO	1,315.000	14,745	X X X	
31620R303	FNF GROUP		09/09/2021	FIS US ALGO	324.000	15,240	X X X	
363576109	AJ GALLAGHER		06/24/2021	FIS US ALGO	543.000	76,394	X X X	
37045V100	GENERAL MOTORS CO		09/09/2021	FIS US ALGO	213.000	10,289	X X X	
410120109	HANCOCK HOLDING CO		04/12/2021	FIS US ALGO	506.000	21,598	X X X	
416515104	HARTFORD FINANCIAL SVCS GRP		09/09/2021	FIS US ALGO	238.000	16,391	X X X	
437076102	HOME DEPOT INC		09/09/2021	FIS US ALGO	136.000	43,627	X X X	
438516106	HONEYWELL INTERNATIONAL INC		09/09/2021	FIS US ALGO	152.000	33,832	X X X	
447011107	HUNTSMAN CORP		09/09/2021	FIS US ALGO	515.000	13,871	X X X	
45337C102	INCYTE PHARMACEUTICALS INC		06/24/2021	FIS US ALGO	748.000	64,238	X X X	
45384B106	INDEPENDENT BANK GROUP INC		11/22/2021	FIS US ALGO	362.000	26,782	X X X	
457730109	INSPIRE MEDICAL SYSTEMS INC		11/22/2021	FIS US ALGO	98.000	25,467	X X X	
45780R101	INSTALLED BUILDING PRODUCTS		04/12/2021	FIS US ALGO	204.000	24,983	X X X	
46187W107	INVITATION HOMES INC		09/09/2021	FIS US ALGO	322.000	13,332	X X X	
46284V101	IRON MOUNTAIN INC		09/09/2021	FIS US ALGO	435.000	20,902	X X X	
46625H100	JP MORGAN CHASE & COMPANY		09/09/2021	FIS US ALGO	157.000	25,005	X X X	
502431109	L3 HARRIS TECHNOLOGIES INC		09/09/2021	FIS US ALGO	104.000	23,021	X X X	
512807108	LAM RESEARCH CORP		09/09/2021	FIS US ALGO	21.000	12,437	X X X	
539830109	LOCKHEED MARTIN CORPORATION		09/09/2021	FIS US ALGO	64.000	23,161	X X X	
550021109	LULULEMON ATHLETICA INC		04/28/2021	FIS US ALGO	6.000	2,048	X X X	
56117J100	MALIBU BOATS INC - A		08/30/2021	FIS US ALGO	348.000	26,589	X X X	
56585A102	MARATHON PETROLEUM CORP		09/09/2021	FIS US ALGO	215.000	12,294	X X X	
57636Q104	MASTERCARD INC-CLASS A		06/24/2021	FIS US ALGO	24.000	8,961	X X X	
58933Y105	MERCK & CO INC		09/09/2021	FIS US ALGO	1,863.000	140,910	X X X	
589889104	MERIT MEDICAL SYSTEMS INC		01/12/2021	BARCLAYS CAPITAL INC.	471.000	25,981	X X X	
594918104	MICROSOFT CORP		09/09/2021	FIS US ALGO	80.000	23,815	X X X	
609027107	MONARCH CASINO & RESORT INC		11/22/2021	FIS US ALGO	314.000	22,590	X X X	
617446448	MORGAN STANLEY		09/09/2021	FIS US ALGO	240.000	25,009	X X X	
64110L106	NETFLIX INC		08/03/2021	FIS US ALGO	118.000	60,258	X X X	
65339F101	NEXTERA ENERGY INC		09/09/2021	FIS US ALGO	427.000	35,050	X X X	
683715106	OPEN TEXT CORP		04/28/2021	FIS US ALGO	350.000	16,651	X X X	
69007J106	OUTFRONT MEDIA INC		08/30/2021	FIS US ALGO	850.000	21,111	X X X	
69047Q102	OVINTIV INC		08/30/2021	FIS US ALGO	671.000	18,077	X X X	
69327R101	PDC ENERGY INC		04/12/2021	FIS US ALGO	677.000	23,754	X X X	
69753M105	PALOMAR HOLDINGS INC		06/04/2021	BOFA SECURITIES INC.	280.000	20,162	X X X	
718172109	PHILIP MORRIS INTERNATIONAL INC		09/09/2021	FIS US ALGO	198.000	20,313	X X X	
742718109	PROCTER & GAMBLE CO/THE		09/09/2021	FIS US ALGO	181.000	26,019	X X X	
743312100	PROGRESS SOFTWARE CORP		11/22/2021	FIS US ALGO	548.000	28,482	X X X	
74340W103	PROLOGIS INC		04/29/2021	FIS US ALGO	95.000	10,961	X X X	
75513E101	RAYTHEON TECHNOLOGIES CORP		09/09/2021	FIS US ALGO	412.000	34,202	X X X	
75972A301	RENEWABLE ENERGY GROUP INC		08/30/2021	FIS US ALGO	253.000	12,743	X X X	
76131D103	RESTAURANT BRANDS INTERN		04/28/2021	FIS US ALGO	114.000	7,436	X X X	
780087102	ROYAL BANK OF CANADA		04/28/2021	FIS US ALGO	114.000	10,760	X X X	
82509L107	SHOPIFY INC - A		04/28/2021	FIS US ALGO	4.000	4,818	X X X	
830879102	SKYWEST INC		01/12/2021	BARCLAYS CAPITAL INC.	235.000	9,874	X X X	
855244109	STARBUCKS CORP		09/09/2021	FIS US ALGO	1,714.000	194,597	X X X	
866796105	SUN LIFE FINANCIAL INC		12/22/2021	FIS US ALGO	319.000	17,225	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
87165B103	SYNCHRONY FINANCIAL		09/09/2021	FIS US ALGO	278.000	13,045	X X X	
87484T108	TALOS ENERGY INC		11/22/2021	FIS US ALGO	2,525.000	26,476	X X X	
87612E106	TARGET CORP		09/09/2021	FIS US ALGO	85.000	20,901	X X X	
87874R100	TECHTARGET		08/30/2021	FIS US ALGO	271.000	22,353	X X X	
88033G407	TENET HEALTHCARE CORP		08/30/2021	FIS US ALGO	414.000	31,402	X X X	
88160R101	TESLA MOTORS INC		01/19/2021	FIS US ALGO	86.000	72,386	X X X	
883556102	THERMO FISHER SCIENTIFIC INC		04/29/2021	FIS US ALGO	51.000	25,001	X X X	
887389104	TIMKEN CO		09/09/2021	FIS US ALGO	362.000	28,609	X X X	
891160509	TORONTO-DOMINION BANK		04/28/2021	FIS US ALGO	150.000	10,177	X X X	
91913Y100	VALERO ENERGY CORP		09/09/2021	FIS US ALGO	143.000	9,092	X X X	
919794107	VALLEY NATIONAL BANCORP		11/22/2021	FIS US ALGO	1,521.000	22,387	X X X	
92343V104	VERIZON COMMUNICATIONS		09/09/2021	FIS US ALGO	526.000	29,580	X X X	
925550105	VIAVI SOLUTIONS INC		01/12/2021	FIS US ALGO	1,799.000	28,379	X X X	
925815102	VICOR CORP		04/12/2021	BARCLAYS CAPITAL INC.	221.000	19,233	X X X	
92826C839	VISA INC-CLASS A SHARES		06/24/2021	FIS US ALGO	60.000	14,175	X X X	
94106B101	WASTE CONNECTIONS INC		04/28/2021	FIS US ALGO	84.000	9,296	X X X	
949746101	WELLS FARGO & CO		09/09/2021	FIS US ALGO	2,441.000	115,067	X X X	
95082P105	WESCO INTERNATIONAL INC		04/12/2021	BARCLAYS CAPITAL INC.	247.000	22,157	X X X	
969457100	WILLIAMS COMPANIES INC (THE)		09/09/2021	FIS US ALGO	3,198.000	77,974	X X X	
02364W105	AMERICA MOVIL-ADR SERIES L	C	04/28/2021	FIS US ALGO	1,225.000	16,789	X X X	
03524A108	ANHEUSER-BUSCH INBEV SPN ADR	C	04/28/2021	FIS US ALGO	122.000	8,225	X X X	
046353108	ASTRAZENECA PLC-SPONS ADR	C	04/28/2021	FIS US ALGO	277.000	13,907	X X X	
05545E209	BHP BILLITON PLC-ADR	C	12/22/2021	FIS US ALGO	544.000	32,727	X X X	
055622104	BP PLC-SPONS ADR	C	04/28/2021	FIS US ALGO	406.000	10,709	X X X	
05964H105	BANCO SANTANDER CEN-SPON ADR	C	12/22/2021	FIS US ALGO	10,001.000	35,873	X X X	
06738E204	BARCLAYS PLC-SPONS ADR	C	04/28/2021	FIS US ALGO	2,426.000	25,202	X X X	
110448107	BRITISH AMERICAN TOB-SP ADR	C	04/28/2021	FIS US ALGO	278.000	10,435	X X X	
12626K203	CRH PLC-SPONSORED ADR	C	04/28/2021	FIS US ALGO	83.000	3,991	X X X	
372303206	GENMAB A/S -SP ADR	C	04/28/2021	FIS US ALGO	246.000	8,516	X X X	
404280406	HSBC HOLDINGS PLC-SPONS ADR	C	04/28/2021	FIS US ALGO	689.000	20,561	X X X	
438128308	HONDA MOTOR CO LTD SPON ADR	C	12/22/2021	FIS US ALGO	952.000	26,182	X X X	
456837103	ING GROEP N.V.-SPONSORED ADR	C	04/28/2021	FIS US ALGO	383.000	4,931	X X X	
500472303	KONINKLIJKE PHILIPS NVR- NY	C	04/28/2021	FIS US ALGO	65.000	3,702	X X X	
606822104	MITSUBISHI UFJ FINL GRP-ADR	C	04/28/2021	FIS US ALGO	1,932.000	10,594	X X X	
636274409	NATIONAL GRID PLC - SPON ADR	C	04/28/2021	FIS US ALGO	111.000	6,765	X X X	
66987V109	NOVARTIS AG-ADR	C	12/22/2021	FIS US ALGO	206.000	17,645	X X X	
670100205	NOVO-NORDISK A/S-SPONS ADR	C	04/28/2021	FIS US ALGO	321.000	22,886	X X X	
767204100	RIO TINTO PLC-SPON ADR	C	04/28/2021	FIS US ALGO	101.000	8,485	X X X	
780259107	ROYAL DUTCH SHELL PLC - ADR B	C	04/28/2021	FIS US ALGO	117.000	4,647	X X X	
780259206	ROYAL DUTCH SHELL PLC - ADR A	C	04/28/2021	FIS US ALGO	285.000	11,973	X X X	
80105N105	SANOFI - ADR	C	12/22/2021	FIS US ALGO	402.000	20,152	X X X	
803054204	SAP AG-SPONSORED ADR	C	12/22/2021	FIS US ALGO	152.000	20,207	X X X	
81141R100	SEA LTD-ADR	C	04/28/2021	FIS US ALGO	15.000	3,989	X X X	
833635105	QUIMICA Y MINERA DE CHILE - SP ADR	C	04/28/2021	FIS US ALGO	244.000	13,774	X X X	
835699307	SONY CORP-SPONSORED ADR	C	04/28/2021	FIS US ALGO	94.000	9,870	X X X	
86562M209	SUMITOMO MITSUI-SPONS ADR	C	04/28/2021	FIS US ALGO	1,380.000	9,986	X X X	
874039100	TAIWAN SEMICONDUCTOR-SP ADR	C	04/28/2021	FIS US ALGO	441.000	52,369	X X X	
874060205	TAKEDA PHARMACEUTICAL CO-ADR	C	04/28/2021	FIS US ALGO	391.000	6,823	X X X	
89151E109	TOTAL FINA ELF SA - ADR	C	12/22/2021	FIS US ALGO	279.000	13,522	X X X	
892331307	TOYOTA MOTOR CORP -SPON ADR	C	12/22/2021	FIS US ALGO	120.000	19,434	X X X	
904767704	UNILEVER PLC-SPONSORED ADR	C	04/28/2021	FIS US ALGO	666.000	36,840	X X X	
92857W308	VODAFONE GROUP PLC - SP ADR	C	04/28/2021	FIS US ALGO	440.000	8,313	X X X	
92937A102	WPP PLC-SPONSORED ADR	C	12/22/2021	FIS US ALGO	258.000	19,092	X X X	
G3198U102	ESSENT GROUP LTD	C	02/01/2021	FIS US ALGO	147.000	6,263	X X X	

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
G5960L103	MEDTRONIC PLC	C	09/09/2021	FIS US ALGO	327.000	43,305	X X X	
H42097107	UBS GROUP AG	C	12/22/2021	FIS US ALGO	1,290.000	22,719	X X X	
N07059210	ASML HOLDING NV-NY REG SHS	C	04/28/2021	FIS US ALGO	32.000	20,036	X X X	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						4,347,848	X X X	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
31338*124	FEDERAL HOME LOAN BANK - CHICAGO CL B		05/28/2021	FEDERAL HOME LOAN BANK	1,000.000	100,000	X X X	
9199999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						100,000	X X X	
Common Stocks - Mutual Funds								
02110A696	DDJ OPPORTUNISTIC HIGH YIELD - INST		12/16/2021	VARIOUS	426,080.573	3,647,079	X X X	
78464A870	SPDR S&P BIOTECH ETF		08/30/2021	FIS US ALGO	214.000	28,420	X X X	
9499999 Subtotal - Common Stocks - Mutual Funds						3,675,499	X X X	
9799997 Subtotal - Common Stocks - Part 3						8,123,347	X X X	
9799998 Summary Item from Part 5 for Common Stocks						159,265	X X X	
9799999 Subtotal - Common Stocks						8,282,612	X X X	
9899999 Subtotal - Preferred and Common Stocks						8,667,876	X X X	
9999999 Totals						31,294,878	X X X	35,693

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 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
Bonds - U.S. Governments																				
36179T4P7	GOVERNMENT NATL MTG ASSOC II #MA5330		12/01/2021	MBS PAYDOWN 100.0000	X X X	99,367	99,367	101,867	99,741		(374)		(374)		99,367				1,887	07/20/2048
36179T257	GOVERNMENT NATL MTG ASSOC II #MA5264		12/01/2021	MBS PAYDOWN 100.0000	X X X	254,565	254,565	260,372	255,403		(838)		(838)		254,565				4,741	06/20/2048
36180CY78	GOVERNMENT NATL MTG ASSOC #AD1634		12/01/2021	MBS PAYDOWN 100.0000	X X X	41,522	41,522	43,442	41,665		(143)		(143)		41,522				666	01/15/2043
36202DBJ9	GOVERNMENT NATL MTG ASSOC II #002741		12/01/2021	MBS PAYDOWN 100.0000	X X X	217	217	215	216						217				8	04/20/2029
36202DBD4	GOVERNMENT NATL MTG ASSOC II #002798		12/01/2021	MBS PAYDOWN 100.0000	X X X	129	129	129	129						129				4	08/20/2029
36202DFZ9	GOVERNMENT NATL MTG ASSOC II #002884		12/01/2021	MBS PAYDOWN 100.0000	X X X	96	96	96	96						96				4	02/20/2030
0599999 Subtotal - Bonds - U.S. Governments						395,896	395,896	406,121	397,250		(1,355)		(1,355)		395,896				7,310	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
3128M5U21	FEDERAL HOME LN MTG CORP #G03900		12/01/2021	MBS PAYDOWN 100.0000	X X X	4,703	4,703	4,673	4,700		3		3		4,703				149	02/01/2038
3128PRUA5	FEDERAL HOME LN MTG CORP #J12377		12/01/2021	MBS PAYDOWN 100.0000	X X X	22,353	22,353	23,263	22,499		(147)		(147)		22,353				425	06/01/2025
3128PRUR8	FEDERAL HOME LN MTG CORP #J12392		12/01/2021	MBS PAYDOWN 100.0000	X X X	9,353	9,353	9,709	9,417		(64)		(64)		9,353				261	06/01/2025
3128PRY29	FEDERAL HOME LN MTG CORP #J12529		12/01/2021	MBS PAYDOWN 100.0000	X X X	14,578	14,578	15,428	14,701		(123)		(123)		14,578				320	07/01/2025
3131XHH90	UMBS - POOL ZL2056		12/01/2021	MBS PAYDOWN 100.0000	X X X	16,849	16,849	17,512	16,886		(37)		(37)		16,849				334	10/01/2041
3131XPTY4	UMBS - POOL ZL7767		12/01/2021	MBS PAYDOWN 100.0000	X X X	58,610	58,610	61,311	58,930		(320)		(320)		58,610				1,189	02/01/2044
3131XQTK2	UMBS - POOL ZL8654		12/01/2021	MBS PAYDOWN 100.0000	X X X	5,270	5,270	5,604	5,276		(6)		(6)		5,270				74	11/01/2044
3131XRBB9	UMBS - POOL ZL9034		12/01/2021	MBS PAYDOWN 100.0000	X X X	31,410	31,410	32,971	31,523		(113)		(113)		31,410				530	02/01/2045
3131XTPV6	UMBS - POOL ZM0436		12/01/2021	MBS PAYDOWN 100.0000	X X X	105,309	105,309	108,858	105,593		(284)		(284)		105,309				1,953	11/01/2045
3131XULX3	UMBS - POOL ZM1242		12/01/2021	MBS PAYDOWN 100.0000	X X X	35,373	35,373	37,274	35,574		(201)		(201)		35,373				468	06/01/2046
31329JFN2	UMBS - POOL ZA1073		12/01/2021	MBS PAYDOWN 100.0000	X X X	28,553	28,553	30,043	28,707		(153)		(153)		28,553				706	08/01/2040
3132A4KK3	UMBS - POOL ZS3898		12/01/2021	MBS PAYDOWN 100.0000	X X X	42,185	42,185	43,695	42,296		(110)		(110)		42,185				776	01/01/2044
3132A5E84	UMBS - POOL ZS4659		12/01/2021	MBS PAYDOWN 100.0000	X X X	79,640	79,640	83,473	80,267		(626)		(626)		79,640				1,263	04/01/2046
3132A5FC4	UMBS - POOL ZS4663		12/01/2021	MBS PAYDOWN 100.0000	X X X	79,331	79,331	83,396	79,993		(663)		(663)		79,331				1,264	05/01/2046
3133A8BL0	UMBS - POOL QB1843		12/01/2021	MBS PAYDOWN 100.0000	X X X	42,703	42,703	44,251	42,850		(147)		(147)		42,703				582	07/01/2050
3136AELE5	FANNIE MAE 13 58 KJ		12/01/2021	MBS PAYDOWN 100.0000	X X X	22,670	22,670	23,152	22,716		(46)		(46)		22,670				369	02/25/2043
3137AU4Y2	FREDDIE MAC 4101 QN		12/01/2021	MBS PAYDOWN 100.0000	X X X	24,928	24,928	26,073	24,994		(66)		(66)		24,928				492	09/15/2042
3138A4S29	UMBS - POOL AH3235		12/01/2021	MBS PAYDOWN 100.0000	X X X	11,109	11,109	11,187	11,117		(8)		(8)		11,109				199	02/01/2026
3138A7QK7	UMBS - POOL AH5857		12/01/2021	MBS PAYDOWN 100.0000	X X X	26,425	26,425	26,908	26,472		(48)		(48)		26,425				401	02/01/2041
3138EGHR8	UMBS - POOL AL0239		12/01/2021	MBS PAYDOWN 100.0000	X X X	31,941	31,941	32,311	31,952		(11)		(11)		31,941				703	04/01/2041
3138MF2X4	UMBS - POOL AQ0789		12/01/2021	MBS PAYDOWN 100.0000	X X X	22,342	22,342	23,313	22,429		(87)		(87)		22,342				236	11/01/2027
3138YAM28	UMBS - POOL AX8476		12/01/2021	MBS PAYDOWN 100.0000	X X X	5,366	5,366	5,639	5,365						5,366				108	11/01/2044
31397QL22	FANNIE MAE 11 19 EN		12/01/2021	MBS PAYDOWN 100.0000	X X X	20,488	20,488	21,462	20,656		(168)		(168)		20,488				368	05/25/2040
3140GPZ99	UMBS - POOL BH1657		12/01/2021	MBS PAYDOWN 100.0000	X X X	251,945	251,945	259,779	253,363		(1,418)		(1,418)		251,945				3,901	04/01/2047
3140GYG26	UMBS - POOL BH9215		12/01/2021	MBS PAYDOWN 100.0000	X X X	117,695	117,695	120,803	118,526		(831)		(831)		117,695				1,787	01/01/2048
3140KARE8	UMBS - POOL BP3184		12/01/2021	MBS PAYDOWN 100.0000	X X X	825,956	825,956	875,513	834,404		(8,448)		(8,448)		825,956				12,294	03/01/2050
3140KFNL5	UMBS - POOL BP7594		12/01/2021	MBS PAYDOWN 100.0000	X X X	197,005	197,005	202,022	197,434		(430)		(430)		197,005				1,770	11/01/2035
3140KLJF0	UMBS - POOL BQ1161		12/01/2021	MBS PAYDOWN 100.0000	X X X	96,713	96,713	101,987	97,283		(570)		(570)		96,713				1,530	08/01/2050
3140KLJH6	UMBS - POOL BQ1163		12/01/2021	MBS PAYDOWN 100.0000	X X X	139,172	139,172	144,152	139,500		(327)		(327)		139,172				1,654	08/01/2050
3140KNKN7	UMBS - POOL BQ3000		12/01/2021	MBS PAYDOWN 100.0000	X X X	151,312	151,312	156,324	151,594		(283)		(283)		151,312				1,799	10/01/2050
3140QK2B3	UMBS - POOL CB0769		12/01/2021	MBS PAYDOWN 100.0000	X X X	20,055	20,055	20,656			(13)		(13)		20,055				122	06/01/2041
3140QKDG0	UMBS - POOL CB0102		12/01/2021	MBS PAYDOWN 100.0000	X X X	21,853	21,853	23,041			(34)		(34)		21,853				175	04/01/2041
3140QLT30	UMBS - POOL CB1469		12/01/2021	MBS PAYDOWN 100.0000	X X X	41,953	41,953	43,460			(476)		(476)		41,953				141	08/01/2036
3140X75L9	UMBS - POOL FM4450		12/01/2021	MBS PAYDOWN 100.0000	X X X	90,740	90,740	94,019	90,908		(168)		(168)		90,740				1,165	09/01/2050
31412N6D3	UMBS - POOL 930668		12/01/2021	MBS PAYDOWN 100.0000	X X X	5,134	5,134	5,473	5,186		(52)		(52)		5,134				157	03/01/2024
31412PRQ6	UMBS - POOL 931195		12/01/2021	MBS PAYDOWN 100.0000	X X X	6,632	6,632	7,007	6,713		(81)		(81)		6,632				140	05/01/2024
31417DSZ7	UMBS - POOL AB6835		12/01/2021	MBS PAYDOWN 100.0000	X X X	49,191	49,191	52,058	49,434		(242)		(242)		49,191				743	11/01/2042
31418B5C6	UMBS - POOL MA2642		12/01/2021	MBS PAYDOWN 100.0000	X X X	42,510	42,510	44,549	42,770		(260)		(260)		42,510				680	06/01/2046
31418CXM1	UMBS - POOL MA3383		12/01/2021	MBS PAYDOWN 100.0000	X X X	190,046	190,046	194,412	191,294		(1,248)		(1,248)		190,046				2,815	06/01/2048
31418QNT6	UMBS - POOL AD3101		12/01/2021	MBS PAYDOWN 100.0000	X X X	29,952	29,952	31,913	30,120		(168)		(168)		29,952				643	04/01/2040
31418TC47	UMBS - POOL AD5490		12/01/2021	MBS PAYDOWN 100.0000	X X X	61,943	61,943	65,820	62,329		(385)		(385)		61,943				1,136	05/01/2040
31418VS78	UMBS - POOL AD7741		12/01/2021	MBS PAYDOWN 100.0000	X X X	23,459	23,459	24,277	23,571		(112)		(112)		23,459				565	07/01/2040
59334DEP5	MIAMI-DADE CNTY FL WTR & SWR R		09/29/2021	MESIROW FINANCIAL INC.	X X X	524,785	500,000	536,840	505,892		(2,457)		(2,457)		503,435		21,350	21,350	26,177	10/01/2022
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						3,629,540	3,604,755	3,775,611	3,545,234		(21,428)		(21,428)		3,608,190		21,350	21,350	72,564	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 e i g n	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
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
0258M0EL9	AMERICAN EXPRESS CREDIT		11/08/2021	CITIGROUP GLOBAL MARKETS INC.	X X X	1,086,340	1,000,000	954,140	964,520		4,303		4,303		968,823		117,517	117,517	33,642	05/03/2027
02665WDL2	AMERICAN HONDA FINANCE		07/06/2021	GOLDMAN SACHS & CO. LLC	X X X	1,261,750	1,250,000	1,249,700	1,249,728		31		31		1,249,759		11,991	11,991	15,000	07/08/2025
04964KAL5	ATRIUM CDO CORP -9A AR		02/22/2021	SECURITY CALLED AT 100.0000	X X X	625,000	625,000	627,056	625,535						625,535		(535)	(535)	2,136	05/28/2030
05565QCB2	BP CAPITAL MARKETS PLC	D	10/22/2021	MARKETAXESS	X X X	255,303	250,000	248,270	249,646		153		153		249,799		5,504	5,504	6,007	11/06/2022
073730AE3	BEAM SUNTORY INC		10/22/2021	MARKETAXESS	X X X	252,210	250,000	260,513	251,488		(1,068)		(1,068)		250,420		1,790	1,790	7,606	05/15/2022
12510HAD2	CAPITAL AUTOMOTIVE REIT 20-1A A4		12/15/2021	MBS PAYDOWN 100.0000	X X X	625	625	625	624		1		1		625				11	02/15/2050
12530MAA3	CF HIPPOLYTA ISSUER LLC 20-1 A1		12/15/2021	MBS PAYDOWN 100.0000	X X X	33,875	33,875	33,871	33,853		22		22		33,875				490	07/15/2060
126650BZ2	CVS HEALTH CORP		10/22/2021	BARCLAYS CAPITAL INC.	X X X	254,723	250,000	251,565	250,313		(148)		(148)		250,166		4,557	4,557	6,130	12/01/2022
14310BAL5	CARLYLE GLOBAL MARKET STRATEGI 13-1A A1R		07/01/2021	SECURITY CALLED AT 100.0000	X X X	991,139	991,139	991,136	991,136						991,136		3	3	8,852	08/14/2030
210717AB0	CONSUMERS SECURITIZATION FUND 14 A A2		11/01/2021	MBS PAYDOWN 100.0000	X X X	98,015	98,015	98,013	98,015						98,015				2,189	11/01/2025
21872GAA3	COLONY AMERICAN FINANCE LTD 19-2 A		12/01/2021	MBS PAYDOWN 100.0000	X X X	230,267	230,267	230,266	230,267						230,267				5,144	06/15/2052
21873AAA5	COLONY AMERICAN FINANCE LTD 20-4 A		12/01/2021	MBS PAYDOWN 100.0000	X X X	18,968	18,968	18,967	18,968						18,968				146	12/15/2052
31428XAS5	FEDEX CORP		05/20/2021	SECURITY CALLED AT 102.7917	X X X	256,979	250,000	229,863	245,822		998		998		246,820		3,180	3,180	12,248	08/01/2022
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F 18-1 A		10/01/2021	BNP PARIBAS SECURITIES CORP.	X X X	535,313	500,000	499,824	499,893		19		19		499,912		35,400	35,400	12,804	07/15/2031
35177PAW7	ORANGE SA	D	04/01/2021	SECURITY CALLED AT 101.6910	X X X	508,455	500,000	508,605	500,737		(259)		(259)		500,477		(477)	(477)	19,741	09/14/2021
36167CAA4	GCAT 19-RPL1 A1		12/01/2021	MBS PAYDOWN 100.0000	X X X	108,873	108,873	109,180	108,907		(34)		(34)		108,873				1,602	10/25/2068
38136MAC2	GOLDENTREE LOAN MANAGEMENT US 17-2A A		10/20/2021	SECURITY CALLED AT 100.0000	X X X	750,000	750,000	750,000	750,000						750,000				10,198	11/28/2030
42824CBF5	HP ENTERPRISE CO		10/29/2021	VARIOUS	X X X	547,426	500,000	499,085	499,217		161		161		499,378		622	622	72,485	10/01/2024
46185JAA6	INVITATION HOMES TRUST 18-SFR1 A		12/17/2021	MBS PAYDOWN 100.0000	X X X	16,632	16,632	16,632	16,632						16,632				67	03/17/2037
46185JAC2	INVITATION HOMES TRUST 18-SFR1 B		08/17/2021	MBS PAYDOWN 100.0000	X X X	36	36	36	36						36					03/17/2037
46639YAQ0	JP MORGAN CHASE COMMERCIAL 13 LC11 A5		07/07/2021	WELLS FARGO SECURITIES LLC	X X X	516,953	500,000	514,996	503,312		(888)		(888)		502,424		14,529	14,529	8,962	04/15/2046
55818KAR2	MADISON PARK FUNDING LTD 13-11A AR		03/25/2021	SECURITY CALLED AT 100.0000	X X X	1,000,000	1,000,000	1,001,345	1,000,000						1,000,000				5,833	07/23/2029
55818KAV3	MADISON PARK FUNDING LTD 13-11A AR2		10/23/2021	MBS PAYDOWN 100.0000	X X X	3,546	3,546	3,546							3,546				12	07/23/2029
565849AL0	MARATHON OIL CORP		09/03/2021	SECURITY CALLED AT 110.9211	X X X	554,606	500,000	476,115	487,586		1,719		1,719		489,305		10,695	10,695	69,150	06/01/2025
61771QAJO	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A		12/01/2021	MBS PAYDOWN 100.0000	X X X	96,623	96,623	100,247	96,963		(340)		(340)		96,623				1,460	12/25/2050
61771QAU5	MORGAN STANLEY RESIDENTIAL MOR 20-1 A3A		12/01/2021	MBS PAYDOWN 100.0000	X X X	48,312	48,312	49,852	48,456		(145)		(145)		48,312				730	12/25/2050
637432MQ5	NATIONAL RURAL UTIL COOP		03/05/2021	GOLDMAN SACHS & CO. LLC	X X X	76,292	75,000	74,742	74,967		5		5		74,972		1,319	1,319	1,296	02/15/2022
665859AM6	NORTHERN TRUST CORP		08/23/2021	VARIOUS	X X X	500,000	500,000	499,495	499,962		38		38		500,000				16,875	08/23/2021
674599CS2	OCCIDENTAL PETROLEUM COR		05/07/2021	BOFA SECURITIES INC.	X X X	239,400	250,000	248,765	228,125	20,789	39		20,828		248,953		(9,553)	(9,553)	6,465	08/15/2029
82653EAB3	SIERRA RECEIVABLES FUNDING CO 19-1A B		12/20/2021	MBS PAYDOWN 100.0000	X X X	76,615	76,615	76,599	76,506		109		109		76,615				1,344	01/20/2036
883556BR2	THERMO FISHER SCIENTIFIC		12/30/2021	SECURITY CALLED AT 106.6330	X X X	799,748	750,000	730,590	736,957		2,104		2,104		739,061		10,939	10,939	78,080	09/19/2026
88433RAC6	WIND RIVER CLO LTD 17-2A A		02/10/2021	SECURITY CALLED AT 100.0000	X X X	700,000	700,000	700,816	700,000						700,000				3,185	07/20/2030
89175MAA1	TOWD POINT MORTGAGE TRUST 18-3 A1		12/01/2021	MBS PAYDOWN 100.0000	X X X	90,122	90,122	90,155	90,122						90,122				1,754	05/25/2058
89176EAA8	TOWD POINT MORTGAGE TRUST 18-1 A1		12/01/2021	MBS PAYDOWN 100.0000	X X X	52,536	52,536	52,502	52,529		7		7		52,536				872	01/25/2058
89177BAA3	TOWD POINT MORTGAGE TRUST 19-1 A1		12/01/2021	MBS PAYDOWN 100.0000	X X X	98,364	98,364	97,765	98,278		86		86		98,364				2,004	03/25/2058
92349FAC7	VERIZON OWNER TRUST 18-1A B		07/20/2021	MBS PAYDOWN 100.0000	X X X	250,000	250,000	249,979	249,997		3		3		250,000				3,882	09/20/2022
92349FAD5	VERIZON OWNER TRUST 18-1A C		07/08/2021	WELLS FARGO SECURITIES LLC	X X X	250,225	250,000	249,963	249,993		5		5		249,998		227	227	4,422	09/20/2022
92939FAT6	WF-RBS COMMERCIAL MORTGAGE TR 14 C21 A4		12/01/2021	MBS PAYDOWN 100.0000	X X X	156,243	156,243	157,801	156,324		(81)		(81)		156,243				3,769	08/15/2047

E14.1

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 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/Adjusted Carrying Value	10 Change in Book/Adjusted Carrying Value					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.	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	12	13	14	15											
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				13,341,514	13,020,791	12,952,620	12,935,414	20,789	6,840		27,629	12,966,590	207,708	207,708	426,593	X X X							
Bonds - Hybrid Securities																								
38144GAB7	GOLDMAN SACHS GROUP INC	04/22/2021	CREDIT SUISSE SECURITIES (USA) LLC	X X X	134,125	125,000	127,213	126,908	(136)		(136)	126,772	7,353	7,353	4,400	02/10/2049								
48128BAF8	JPMORGAN CHASE & CO	02/18/2021	UBS SECURITIES LLC	X X X	26,281	25,000	25,733	25,608	(22)		(22)	25,586	695	695	1,390	07/31/2049								
89832QAD1	TRUIST FINANCIAL CORP	03/26/2021	VARIOUS	X X X	52,188	50,000	46,750	47,264	164		164	47,428	4,760	4,760		06/15/2049								
4899999	Subtotal - Bonds - Hybrid Securities				212,594	200,000	199,696	199,780	6		6	199,786	12,808	12,808	6,488	X X X								
8399997	Subtotal - Bonds - Part 4				17,579,544	17,221,442	17,334,048	17,077,678	20,789	(15,937)		4,852	17,170,462	241,866	241,866	512,955	X X X							
8399998	Summary Item from Part 5 for Bonds				1,002,520	1,000,000	998,430	998,430	130		130	998,560	3,960	3,960	4,888	X X X								
8399999	Subtotal - Bonds				18,582,064	18,221,442	18,332,478	17,077,678	20,789	(15,807)		4,982	18,169,022	245,826	245,826	517,843	X X X							
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																								
59156R850	METLIFE INC 4.750%	06/14/2021	JANNEY MONTGOMERY SCOTT LLC	4,800.000	127,929	25	103,026	130,560	(27,534)		(27,534)	103,026	24,903	24,903	2,850	X X X								
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred				127,929	X X X	103,026	130,560	(27,534)		(27,534)	103,026	24,903	24,903	2,850	X X X								
8999997	Subtotal - Preferred Stocks - Part 4				127,929	X X X	103,026	130,560	(27,534)		(27,534)	103,026	24,903	24,903	2,850	X X X								
8999998	Summary Item from Part 5 for Preferred Stocks					X X X										X X X								
8999999	Subtotal - Preferred Stocks				127,929	X X X	103,026	130,560	(27,534)		(27,534)	103,026	24,903	24,903	2,850	X X X								
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																								
00191U102	ASGN INC	03/12/2021	FIS US ALGO	34.000	3,347	X X X	2,532	2,840	(308)		(308)	2,532	815	815		X X X								
00507V109	ACTIVISION BLIZZARD INC	08/03/2021	FIS US ALGO	723.000	57,469	X X X	54,966	67,131	(12,164)		(12,164)	54,966	2,502	2,502	340	X X X								
006739106	ADDUS HOMECARE CORP	03/12/2021	FIS US ALGO	9.000	925	X X X	603	1,054	(451)		(451)	603	322	322		X X X								
008492100	AGREE REALTY CORP	03/12/2021	FIS US ALGO	33.000	2,191	X X X	1,745	2,197	(452)		(452)	1,745	446	446	34	X X X								
015351109	ALEXION PHARMACEUTICALS INC	01/19/2021	FIS US ALGO	481.000	76,203	X X X	59,557	75,151	(15,595)		(15,595)	59,557	16,647	16,647		X X X								
02361E108	AMERESCO INC-CL A	11/22/2021	FIS US ALGO	168.000	11,922	X X X	3,544	8,776	(5,232)		(5,232)	3,544	8,378	8,378		X X X								
03027X100	AMERICAN TOWER CORP	05/18/2021	FIS US ALGO	231.000	56,896	X X X	58,226	51,850	6,376		6,376	58,226	(1,330)	(1,330)	566	X X X								
03076K108	AMERIS BANCORP	11/22/2021	FIS US ALGO	263.000	14,261	X X X	9,944	10,012	(68)		(68)	9,944	4,316	4,316	105	X X X								
037833100	APPLE INC	04/29/2021	FIS US ALGO	95.000	12,609	X X X	6,310	12,606	(6,296)		(6,296)	6,310	6,299	6,299	19	X X X								
038222105	APPLIED MATERIALS INC	06/24/2021	FIS US ALGO	321.000	41,260	X X X	12,868	27,702	(14,834)		(14,834)	12,868	28,392	28,392	101	X X X								
039483102	ARCHER-DANIELS-MIDLAND CO	04/29/2021	FIS US ALGO	322.000	20,455	X X X	13,166	16,232	(3,066)		(3,066)	13,166	7,289	7,289	119	X X X								
039653100	ARCOSA INC	03/12/2021	FIS US ALGO	81.000	5,339	X X X	2,999	4,449	(1,451)		(1,451)	2,999	2,341	2,341	4	X X X								
05368V106	AVIENT CORP	03/12/2021	FIS US ALGO	68.000	3,390	X X X	1,749	2,739	(990)		(990)	1,749	1,641	1,641	14	X X X								
05465C100	AXOS FINANCIAL INC	04/12/2021	FIS US ALGO	377.000	18,759	X X X	13,397	14,149	(752)		(752)	13,397	5,363	5,363		X X X								
05550J101	BJS WHOLESALE CLUB HOLDINGS	03/12/2021	FIS US ALGO	54.000	2,247	X X X	1,469	2,013	(544)		(544)	1,469	778	778		X X X								
079823100	BELLRING BRANDS INC-CLASS A	11/22/2021	FIS US ALGO	672.000	16,611	X X X	13,645	16,336	(2,691)		(2,691)	13,645	2,966	2,966		X X X								
090672106	BIOTELEMETRY INC	01/12/2021	BARCLAYS CAPITAL INC	367.000	26,399	X X X	18,550	26,453	(7,903)		(7,903)	18,550	7,849	7,849		X X X								
09247X101	BLACKROCK INC	06/24/2021	FIS US ALGO	23.000	19,935	X X X	12,968	16,595	(3,628)		(3,628)	12,968	6,968	6,968	190	X X X								
112585104	BROOKFIELD ASSET MANAGE-CL A	06/28/2021	RETURN OF CAPITAL		194	X X X	194	133				194				X X X								
12626K203	CRH PLC-SPONSORED ADR	03/12/2021	FIS US ALGO	26.000	1,257	X X X	685	1,107	(422)		(422)	685	572	572		X X X								
131193104	CALLAWAY GOLF COMPANY	03/12/2021	FIS US ALGO	102.000	3,142	X X X	2,439	2,449	(10)		(10)	2,439	702	702		X X X								
14174T107	CARETRUST REIT INC	03/12/2021	FIS US ALGO	135.000	3,197	X X X	3,037					3,037	160	160		X X X								
165303108	CHESAPEAKE UTILITIES CORP	03/12/2021	VARIOUS	27.000	3,213	X X X	2,331	2,922	(591)		(591)	2,331	882	882	24	X X X								
225401108	CREDIT SUISSE GROUP-SPON ADR	03/30/2021	FIS US ALGO	1,428.000	15,717	X X X	24,414	18,278	6,136		6,136	24,414	(8,697)	(8,697)	111	X X X								
229669106	CUBIC CORP	05/25/2021	VARIOUS	372.000	27,745	X X X	21,532	23,079	(1,547)		(1,547)	21,532	6,213	6,213	50	X X X								
23204G100	CUSTOMERS BANCORP INC	11/22/2021	FIS US ALGO	737.000	33,013	X X X	16,420					16,420	16,593	16,593		X X X								
23291C103	DMC GLOBAL INC	08/30/2021	FIS US ALGO	387.000	15,481	X X X	18,195	16,738	1,457		1,457	18,195	(2,713)	(2,713)		X X X								
235825205	DANA HOLDING CORP	03/12/2021	FIS US ALGO	196.000	5,304	X X X	3,154	3,826	(672)		(672)	3,154	2,150	2,150	20	X X X								
237266101	DARLING INTERNATIONAL INC	08/30/2021	FIS US ALGO	452.000	34,404	X X X	9,503	26,071	(16,568)		(16,568)	9,503	24,901	24,901		X X X								
243537107	DECKERS OUTDOOR CORP	08/30/2021	FIS US ALGO	77.000	31,624	X X X	19,410	22,082	(2,672)		(2,672)	19,410	12,214	12,214		X X X								
256677105	DOLLAR GENERAL CORP	06/24/2021	FIS US ALGO	247.000	52,777	X X X	46,571	51,944	(5,373)		(5,373)	46,571	6,206	6,206	193	X X X								
281020107	EDISON INTERNATIONAL	08/04/2021	FIS US ALGO	1,339.000	72,919	X X X	84,821	84,116	705		705	84,821	(11,902)	(11,902)	2,661	X X X								
28238P109	EHEALTH INC	02/01/2021	FIS US ALGO	227.000	11,402	X X X	19,610	16,028	3,582		3,582	19,610	(8,208)	(8,208)		X X X								
29274F104	ENEL AMERICAS SA - SPONS ADR	01/01/2021	PRIOR PERIOD INCOME			X X X										8	X X X							
29355X107	ENPRO INDUSTRIES INC	03/12/2021	FIS US ALGO	61.000	5,718	X X X	4,744	4,607	137		137	4,744	974	974	16	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	Fore ign n	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
29358P101	ENSIGN GROUP INC/THE		03/12/2021	FIS US ALGO	78.000	7,000	X X X	1,879	5,688	(3,808)			(3,808)		1,879		5,121	5,121	4	X X X
29444U700	EQUINIX INC		06/24/2021	FIS US ALGO	10.000	7,745	X X X	4,853	7,142	(2,289)			(2,289)		4,853		2,892	2,892	57	X X X
30214U102	EXPONENT INC		03/12/2021	FIS US ALGO	35.000	3,479	X X X	2,862	3,151	(289)			(289)		2,862		617	617	7	X X X
30303M102	FACEBOOK INC-A		06/24/2021	FIS US ALGO	75.000	25,751	X X X	14,086	20,487	(6,401)			(6,401)		14,086		11,665	11,665		X X X
31847R102	FIRST AMERICAN FINANCIAL		05/18/2021	FISERV SECURITIES INC.	878.000	57,965	X X X	44,211	45,331	(1,120)			(1,120)		44,211		13,754	13,754	404	X X X
32026V104	FIRST FOUNDATION INC		03/12/2021	FIS US ALGO	143.000	3,556	X X X	2,238	2,860	(622)			(622)		2,238		1,318	1,318	13	X X X
337930705	FLAGSTAR BANCORP INC		11/22/2021	FIS US ALGO	671.000	32,792	X X X	22,031	27,350	(5,319)			(5,319)		22,031		10,762	10,762	139	X X X
344419106	FOMENTO ECONOMICO MEXICANO SAB	C	03/12/2021	FIS US ALGO	200.000	14,743	X X X	18,356	15,154	3,202			3,202		18,356		(3,613)	(3,613)		X X X
358029106	FRESENIUS MEDICAL CARE AG-ADR	C	03/12/2021	FIS US ALGO	275.000	9,991	X X X	14,144	11,429	2,715			2,715		14,144		(4,153)	(4,153)		X X X
359694106	HB FULLER CO		03/12/2021	FIS US ALGO	59.000	3,605	X X X	2,676	3,061	(385)			(385)		2,676		929	929	10	X X X
36251C103	GMS INC		01/12/2021	FIS US ALGO	689.000	23,126	X X X	20,335	21,001	(666)			(666)		20,335		2,791	2,791		X X X
369550108	GENERAL DYNAMICS CORP		04/29/2021	VARIOUS	531.000	100,745	X X X	73,821	79,023	(5,202)			(5,202)		73,821		26,924	26,924	1,216	X X X
374689107	GIBRALTAR INDUSTRIES INC		03/12/2021	FIS US ALGO	57.000	5,526	X X X	2,292	4,101	(1,809)			(1,809)		2,292		3,234	3,234		X X X
379890106	GLU MOBILE INC		04/12/2021	FIS US ALGO	1,928.000	24,007	X X X	15,425	17,371	(1,947)			(1,947)		15,425		8,582	8,582		X X X
40425J101	HMS HOLDINGS CORP		01/12/2021	FIS US ALGO	545.000	19,902	X X X	18,764	20,029	(1,265)			(1,265)		18,764		1,138	1,138		X X X
41068X100	HANNON ARMSTRONG SUSTAINABLE		03/12/2021	VARIOUS	149.000	10,122	X X X	5,136	9,451	(4,315)			(4,315)		5,136		4,987	4,987	51	X X X
437076102	HOME DEPOT INC		08/04/2021	FIS US ALGO	132.000	43,694	X X X	35,220	35,062	158			158		35,220		8,474	8,474	436	X X X
438516106	HONEYWELL INTERNATIONAL INC		06/24/2021	FIS US ALGO	50.000	10,877	X X X	7,619	10,635	(3,016)			(3,016)		7,619		3,259	3,259	93	X X X
443510607	HUBBELL INC		08/04/2021	FIS US ALGO	435.000	86,592	X X X	54,191	68,204	(14,013)			(14,013)		54,191		32,402	32,402	853	X X X
45688C107	INGEVITY CORP		04/12/2021	FIS US ALGO	257.000	18,525	X X X	20,853	19,463	1,390			1,390		20,853		(2,328)	(2,328)		X X X
46269C102	IRIDIUM COMMUNICATIONS INC		03/12/2021	FIS US ALGO	137.000	5,632	X X X	3,198	5,388	(2,190)			(2,190)		3,198		2,434	2,434		X X X
465741106	ITRON INC		08/30/2021	FIS US ALGO	315.000	27,457	X X X	17,272	30,209	(12,937)			(12,937)		17,272		10,185	10,185		X X X
48241A105	KB FINANCIAL GROUP INC	C	03/12/2021	VARIOUS	289.000	12,868	X X X	16,104	11,444	4,659			4,659		16,104		(3,235)	(3,235)	454	X X X
500472303	KONINKLIJKE PHILIPS NV- NY	C	03/12/2021	FIS US ALGO	28.000	1,577	X X X	1,053	1,517	(464)			(464)		1,053		524	524		X X X
50077B207	KRATOS DEFENSE & SECURITY		04/12/2021	FIS US ALGO	887.000	24,555	X X X	16,408	24,330	(7,923)			(7,923)		16,408		8,147	8,147		X X X
50187A107	LHC GROUP INC		11/22/2021	FIS US ALGO	129.000	18,075	X X X	13,930	27,518	(13,588)			(13,588)		13,930		4,145	4,145		X X X
50189K103	LCI INDUSTRIES		03/12/2021	FIS US ALGO	23.000	3,328	X X X	1,695	2,983	(1,288)			(1,288)		1,695		1,633	1,633	17	X X X
512807108	LAM RESEARCH CORP		06/24/2021	VARIOUS	123.000	75,087	X X X	32,564	58,089	(25,526)			(25,526)		32,564		42,523	42,523	324	X X X
536797103	LITHIA MOTORS INC-CL A		08/30/2021	FIS US ALGO	89.000	31,132	X X X	8,347	26,048	(17,700)			(17,700)		8,347		22,785	22,785	73	X X X
538146101	LIVEPERSON INC		03/12/2021	FIS US ALGO	35.000	1,921	X X X	761	2,178	(1,417)			(1,417)		761		1,160	1,160		X X X
580135101	MCDONALDS CORP		08/04/2021	FIS US ALGO	450.000	105,452	X X X	75,245	96,561	(21,316)			(21,316)		75,245		30,206	30,206	1,161	X X X
58933Y105	MERCK & CO INC		06/02/2021	RETURN OF CAPITAL		6,462	X X X	6,462	6,462						6,462					X X X
589889104	MERIT MEDICAL SYSTEMS INC		03/12/2021	FIS US ALGO	36.000	2,144	X X X	1,986	1,986						1,986		158	158		X X X
594918104	MICROSOFT CORP		04/29/2021	FIS US ALGO	35.000	8,734	X X X	4,385	7,785	(3,400)			(3,400)		4,385		4,349	4,349	20	X X X
609207105	MONDELEZ INTERNATIONAL INC		08/04/2021	FIS US ALGO	2,671.000	166,206	X X X	127,594	156,173	(28,579)			(28,579)		127,594		38,612	38,612	2,182	X X X
617446448	MORGAN STANLEY		06/24/2021	FIS US ALGO	396.000	34,515	X X X	22,047	27,138	(5,091)			(5,091)		22,047		12,468	12,468	277	X X X
629377508	NRG ENERGY INC		06/24/2021	VARIOUS	3,723.000	136,599	X X X	123,048	139,799	(16,751)			(16,751)		123,048		13,551	13,551	1,742	X X X
63845R107	NATIONAL VISION HOLDINGS INC		03/12/2021	FIS US ALGO	61.000	2,877	X X X	1,240	2,763	(1,523)			(1,523)		1,240		1,638	1,638		X X X
64049M209	NEOGENOMICS INC		03/12/2021	FIS US ALGO	75.000	3,631	X X X	1,483	4,038	(2,555)			(2,555)		1,483		2,148	2,148		X X X
65341D102	NEXPOINT RESIDENTIAL		03/12/2021	FIS US ALGO	129.000	5,820	X X X	4,227	5,458	(1,231)			(1,231)		4,227		1,594	1,594	44	X X X
67103X102	OFG BANCORP	C	03/12/2021	FIS US ALGO	152.000	3,424	X X X	2,304	2,818	(514)			(514)		2,304		1,120	1,120	11	X X X
683344105	ONTO INNOVATION INC		03/12/2021	FIS US ALGO	44.000	2,819	X X X	1,745	2,092	(348)			(348)		1,745		1,075	1,075		X X X
684060106	ORANGE SA - SPONS ADR	C	12/22/2021	FIS US ALGO	997.000	10,548	X X X	16,786	11,824	4,961			4,961		16,786		(6,238)	(6,238)	1,025	X X X
686330101	ORIX - SPONSORED ADR	C	03/12/2021	FIS US ALGO	216.000	18,500	X X X	18,779	16,703	2,076			2,076		18,779		(279)	(279)		X X X
69327R101	PDC ENERGY INC		11/22/2021	FIS US ALGO	153.000	8,133	X X X	5,368							5,368		2,765	2,765	37	X X X
693483109	POSCO-ADR	C	03/12/2021	VARIOUS	207.000	13,838	X X X	7,667	12,898	(5,231)			(5,231)		7,667		6,170	6,170	208	X X X
706327103	PEMBINA PIPELINE CORP		12/22/2021	FIS US ALGO	371.000	11,095	X X X	12,110	8,778	3,332			3,332		12,110		(1,014)	(1,014)	737	X X X
71375U101	PERFICIENT INC		11/22/2021	FIS US ALGO	287.000	31,512	X X X	10,197	13,676	(3,478)			(3,478)		10,197		21,315	21,315		X X X
718172109	PHILIP MORRIS INTERNATIONAL INC		04/29/2021	FIS US ALGO	272.000	25,702	X X X	23,060	22,519	541			541		23,060		2,642	2,642	653	X X X
74340W103	PROLOGIS INC		06/24/2021	FIS US ALGO	79.000	9,558	X X X	7,204	7,873	(669)			(669)		7,204		2,354	2,354	100	X X X
74435K204	PRUDENTIAL PLC-ADR	C	12/22/2021	VARIOUS	565.000	19,800	X X X	27,607	20,865	6,741			6,741		27,607		(7,807)	(7,807)	215	X X X
74736A103	QTS REALTY TRUST INC-CL A		08/30/2021	CASH MERGER	281.000	21,918	X X X	14,960	17,388	(2,428)			(2,428)		14,960		6,958	6,958	413	X X X
74762E102	QUANTA SERVICES INC		06/24/2021	FIS US ALGO	311.000	28,669	X X X	11,064	22,398	(11,335)			(11,335)		11,064		17,605	17,605	37	X X X
749397105	R1 RCM INC		03/12/2021	FIS US ALGO	142.000	3,912	X X X	2,762	3,411	(649)			(649)		2,762		1,150	1,150		X X X
750236101	RADIAN GROUP INC		03/12/2021	FIS US ALGO	111.000	2,582	X X X	2,095	2,248	(152)			(152)		2,095		486	486	14	X X X
75972A301	RENEWABLE ENERGY GROUP INC		03/12/2021	FIS US ALGO	30.000	2,386	X X X	834	2,125	(1,290)			(1,290)		834		1,551	1,551		X X X
76680R206	RINGCENTRAL INC - CLASS A		01/19/2021	FIS US ALGO	53.000	19,906	X X X	15,087	20,085	(4,998)			(4,998)		15,087		4,819	4,819		X X X
78463M107	SPS COMMERCE INC		11/22/2021	FIS US ALGO	109.000	14,680	X X X	6,105	11,836	(5,732)			(5,732)		6,105		8,575	8,575		X X X

E14.3

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
78486Q101	SVB FINANCIAL GROUP		01/19/2021	FIS US ALGO	24.000	11,283	X X X	5,120	9,308	(4,188)			(4,188)		5,120		6,163	6,163		X X X
81141R100	SEA LTD-ADR	C	03/12/2021	FIS US ALGO	42.000	9,705	X X X	3,833	8,360	(4,527)			(4,527)		3,833		5,872	5,872		X X X
816850101	SEMTECH CORP		03/12/2021	FIS US ALGO	89.000	6,110	X X X	2,912	6,416	(3,504)			(3,504)		2,912		3,198	3,198		X X X
82509L107	SHOPIFY INC - A		12/22/2021	FIS US ALGO	2.000	2,768	X X X	2,185	2,264	(79)			(79)		2,185		584	584		X X X
82900L102	SIMPLY GOOD FOODS CO/THE		03/12/2021	FIS US ALGO	69.000	2,240	X X X	1,516	2,164	(648)			(648)		1,516		724	724		X X X
830879102	SKYWEST INC		03/12/2021	FIS US ALGO	72.000	4,296	X X X	3,786	2,902	884			884		3,786		510	510		X X X
835699307	SONY CORP-SPONSORED ADR	C	03/12/2021	FIS US ALGO	48.000	4,991	X X X	2,439	4,853	(2,414)			(2,414)		2,439		2,552	2,552		X X X
85254J102	STAG INDUSTRIAL INC		03/12/2021	FIS US ALGO	64.000	2,105	X X X	1,577	2,004	(428)			(428)		1,577		528	528	23	X X X
860897107	STITCH FIX INC-CLASS A		11/22/2021	VARIOUS	753.000	33,774	X X X	17,604	44,216	(26,612)			(26,612)		17,604		16,170	16,170		X X X
86745K104	SUNNOVA ENERGY INTERNATIONAL		03/12/2021	VARIOUS	383.000	18,161	X X X	3,883	17,285	(13,402)			(13,402)		3,883		14,278	14,278		X X X
87266J104	TPI COMPOSITES INC		11/22/2021	FIS US ALGO	608.000	18,203	X X X	10,622	32,090	(21,469)			(21,469)		10,622		7,581	7,581		X X X
873379101	TABULA RASA HEALTHCARE INC		04/12/2021	FIS US ALGO	357.000	15,490	X X X	15,112	15,294	(182)			(182)		15,112		379	379		X X X
874054109	TAKE-TWO INTERACTIVE SOFTWARE		04/29/2021	FIS US ALGO	452.000	78,887	X X X	58,269	93,921	(35,652)			(35,652)		58,269		20,618	20,618		X X X
87612E106	TARGET CORP		05/18/2021	VARIOUS	175.000	36,333	X X X	20,136	30,893	(10,756)			(10,756)		20,136		16,197	16,197	238	X X X
88160R101	TESLA MOTORS INC		06/24/2021	FIS US ALGO	34.000	23,322	X X X	28,618							28,618		(5,296)	(5,296)		X X X
90385V107	ULTRA CLEAN HOLDINGS INC		04/12/2021	FIS US ALGO	187.000	9,896	X X X	2,874	5,825	(2,951)			(2,951)		2,874		7,022	7,022		X X X
923451108	VERITEX HOLDINGS INC		11/22/2021	FIS US ALGO	432.000	16,578	X X X	9,843	11,085	(1,242)			(1,242)		9,843		6,735	6,735	222	X X X
92826C839	VISA INC-CLASS A SHARES		01/19/2021	FIS US ALGO	52.000	10,516	X X X	8,473	11,374	(2,901)			(2,901)		8,473		2,043	2,043		X X X
92827P102	VIRTUSA CORP		01/12/2021	BARCLAYS CAPITAL INC.	401.000	20,517	X X X	20,856	20,503	353			353		20,856		(339)	(339)		X X X
92840M102	VISTRA ENERGY CORP		04/29/2021	FIS US ALGO	3,206.000	55,261	X X X	74,590	63,030	11,560			11,560		74,590		(19,329)	(19,329)	481	X X X
94106B101	WASTE CONNECTIONS INC		12/22/2021	FIS US ALGO	47.000	6,086	X X X	3,373	4,821	(1,448)			(1,448)		3,373		2,713	2,713	40	X X X
9711378104	WILLSCOT MOBILE MINI HOLDINGS CORP		03/12/2021	FIS US ALGO	126.000	3,495	X X X	1,878	2,919	(1,041)			(1,041)		1,878		1,617	1,617		X X X
974155103	WINGSTOP INC		08/30/2021	VARIOUS	68.000	10,755	X X X	9,039	9,013	25			25		9,039		1,717	1,717	24	X X X
98585X104	YETI HOLDINGS INC		08/30/2021	VARIOUS	606.000	57,115	X X X	20,860	41,493	(20,633)			(20,633)		20,860		36,255	36,255		X X X
G16252101	BROOKFIELD INFRASTRUCTURE PARTNERS	C	03/12/2021	VARIOUS	258.000	13,687	X X X	8,561	12,745	(4,184)			(4,184)		8,561		5,126	5,126	257	X X X
G3198U102	ESSENT GROUP LTD	C	03/12/2021	FIS US ALGO	63.000	2,907	X X X	2,533	2,722	(188)			(188)		2,533		374	374	10	X X X
G3323L100	FABRINET	C	03/12/2021	FIS US ALGO	39.000	3,607	X X X	1,622	3,026	(1,404)			(1,404)		1,622		1,985	1,985		X X X
G8232Y101	SMART GLOBAL HOLDINGS INC	C	04/12/2021	FIS US ALGO	430.000	23,792	X X X	13,926	16,181	(2,254)			(2,254)		13,926		9,866	9,866		X X X
H50430232	LOGITECH INTERNATIONAL-REG	C	03/12/2021	FIS US ALGO	275.000	27,214	X X X	12,254	26,727	(14,474)			(14,474)		12,254		14,961	14,961		X X X
N07059210	ASML HOLDING NV-NY REG SHS	C	12/22/2021	FIS US ALGO	13.000	10,273	X X X	2,575	6,340	(3,766)			(3,766)		2,575		7,698	7,698	51	X X X
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					2,679,489	X X X	1,981,942	2,402,850	(476,406)			(476,406)		1,981,942		697,558	697,558	18,948	X X X
Common Stocks - Mutual Funds																				
78464A870	SPDR S&P BIOTECH ETF		03/12/2021	FIS US ALGO	137.000	19,880	X X X	12,457	19,287	(6,830)			(6,830)		12,457		7,423	7,423	5	X X X
9499999	Subtotal - Common Stocks - Mutual Funds					19,880	X X X	12,457	19,287	(6,830)			(6,830)		12,457		7,423	7,423	5	X X X
9799997	Subtotal - Common Stocks - Part 4					2,699,369	X X X	1,994,399	2,422,137	(483,236)			(483,236)		1,994,399		704,981	704,981	18,953	X X X
9799998	Summary Item from Part 5 for Common Stocks					128,779	X X X	159,265							159,265		(30,485)	(30,485)	2,965	X X X
9799999	Subtotal - Common Stocks					2,828,148	X X X	2,153,664	2,422,137	(483,236)			(483,236)		2,153,664		674,496	674,496	21,918	X X X
9899999	Subtotal - Preferred and Common Stocks					2,956,077	X X X	2,256,690	2,552,697	(510,770)			(510,770)		2,256,690		699,399	699,399	24,768	X X X
9999999	Totals					21,538,141	X X X	20,589,168	19,630,375	(489,981)			(505,788)		20,425,712		945,225	945,225	542,611	X X X

E14.4

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.							
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
369550BN7	GENERAL DYNAMICS CORP		05/03/2021	UNKNOWN	10/08/2021	J.P. MORGAN SECURITIES LLC	1,000,000	998,430	1,002,520	998,560												
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,000,000	998,430	1,002,520	998,560								3,960	3,960	4,888		
8399998 Subtotal - Bonds							1,000,000	998,430	1,002,520	998,560									3,960	3,960	4,888	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																						
G16169107	BROOKFIELD ASSET MANAGEMENT-A	C	06/28/2021	SPINOFF	07/15/2021	VARIOUS	5.090	194	260	194												
91912E105	CIA VALE DO RIO DOCE - ADR	C	04/28/2021	FIS US ALGO	12/22/2021	FIS US ALGO	922.000	16,520	12,866	16,520												
225401108	CREDIT SUISSE GROUP-SPON ADR	C	03/12/2021	FIS US ALGO	03/30/2021	FIS US ALGO	527.000	6,766	5,800	6,766												
31847R102	FIRST AMERICAN FINANCIAL		04/29/2021	FIS US ALGO	05/18/2021	FISERV SECURITIES INC.	189.000	12,277	12,478	12,277												
443510607	HUBBELL INC		04/29/2021	FIS US ALGO	08/04/2021	FIS US ALGO	52.000	10,041	10,351	10,041												
46817M107	JACKSON FINANCIAL INC - A		09/20/2021	SPINOFF	10/12/2021	VARIOUS	42.200	1,222	1,185	1,222												
609207105	MONDELEZ INTERNATIONAL INC		04/29/2021	FIS US ALGO	08/04/2021	FIS US ALGO	199.000	12,135	12,299	12,135												
64157F103	NEVRO CORP		04/12/2021	FIS US ALGO	08/30/2021	FIS US ALGO	160.000	23,338	19,001	23,338												
684060106	ORANGE SA - SPONS ADR	C	04/30/2021	FIS US ALGO	12/22/2021	FIS US ALGO	427.000	5,340	4,518	5,340												
68622V106	ORGANON & COMPANY		06/02/2021	SPINOFF	07/12/2021	VARIOUS	178.800	6,462	5,309	6,462												
706327103	PEMBINA PIPELINE CORP		04/28/2021	FIS US ALGO	12/22/2021	FIS US ALGO	136.000	4,166	4,067	4,166												
74435K204	PRUDENTIAL PLC-ADR	C	04/28/2021	FIS US ALGO	12/22/2021	VARIOUS	279.000	12,005	9,727	12,005												
833636111	QUIMICA Y MINERA DE CHILE - RIGHTS	C	04/09/2021	DIRECT	05/04/2021	VARIOUS	39.337		52													
87357P100	TACTILE SYSTEMS			BARCLAYS CAPITAL INC.	11/22/2021	FIS US ALGO	484.000	25,282	12,374	25,282												
961214301	WESTPAC BANKING CORP-SP ADR	C	04/28/2021	FIS US ALGO	12/22/2021	FIS US ALGO	1,226.000	23,517	18,492	23,517												
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								159,265	128,779	159,265								(30,485)	(30,485)	2,965		
9799998 Subtotal - Common Stocks								159,265	128,779	159,265									(30,485)	(30,485)	2,965	
9899999 Subtotal - Preferred and Common Stocks								159,265	128,779	159,265									(30,485)	(30,485)	2,965	
9999999 Totals								1,157,695	1,131,299	1,157,825									(26,525)	(26,525)	7,853	

E15

E16	Schedule D - Part 6 Sn 1	NONE
E16	Schedule D - Part 6 Sn 2	NONE
E17	Schedule DA - Part 1 Short-Term Investments Owned	NONE
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 *
open depositories						
Federal Home Loan Bank	Chicago, IL				48,731	X X X
Quad City Bank & Trust	Bettendorf, IA		2,126		2,314,040	X X X
US Bank	Saint Paul, MN				12,860	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	2,126		2,375,631	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	2,126		2,375,631	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X	779	X X X
0599999 Total Cash		X X X	2,126		2,376,411	X X X

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

1. January	3,897,433	4. April	933,457	7. July	2,824,873	10. October	1,914,782
2. February	3,716,640	5. May	1,386,485	8. August	3,062,552	11. November	1,089,673
3. March	4,244,168	6. June	1,991,618	9. September	705,961	12. December	2,376,411

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
All Other Money Market Mutual Funds								
608919718	FEDERATED GOVT OBLIGATIONS FUND		12/15/2021	0.000	X X X	1,528,127		
8699999	Subtotal - All Other Money Market Mutual Funds					1,528,127		
9999999	Total Cash Equivalents					1,528,127		

1. Line

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

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
			1. Alabama (AL)			
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)						
5. California (CA)						
6. Colorado (CO)	B	COLLATERAL SECURITIES FOR THE CO DOI	400,408	391,250		
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	1,628,851	1,709,351		
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	400,069	392,109		
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)	B	COLLATERAL SECURITIES FOR THE MO DOI	1,117,896	1,176,458		
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	142,141	154,584		
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	3,689,365	3,823,752		
DETAILS OF WRITE-INS						
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				