PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

* 1 9 0 3 8 2 0 2 0 2 0 1 0 0 1 0 0 *

ANNUAL STATEMENT

For the Year Ended December 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

NAIC Group Code 3548 (Current Period) 3548 (Prior Period) NAIC Company Code 19038 Employer's ID Number 06-6033504

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

INCORPORATED/ORGANIZED, MAY 1, 1883 COMMENCED BUSINESS, MAY 1, 1907

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

OFFICERS

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

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

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

Nicholas Seminara	Wendy C. Skjerven	Douglas K. Russell
President	Secretary	Controller

Subscribed and sworn to before me this
21st day of January, 2021

Notary Public

My Commission Expires September 30, 2022

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D)	10,212,276,072	0	10,212,276,072	9,839,717,155
2. Stocks (Schedule D):				
2.1 Preferred stocks	1,931,980	0	1,931,980	27,275,625
2.2 Common stocks	4,201,942,675	0	4,201,942,675	4,084,738,457
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $.....0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(815,628), Schedule E-Part 1), cash equivalents ($.....0, Schedule E-Part 2) and short-term investments ($.....774,608,828, Schedule DA)	773,793,200	0	773,793,200	758,729,907
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives (Schedule DB)	0	0	0	0
8. Other invested assets (Schedule BA)	1,505,653,930	5,261,533	1,500,392,397	1,327,484,125
9. Receivables for securities	246,307	0	246,307	0
10. Securities lending reinvested collateral assets (Schedule DL)	6,270,334	0	6,270,334	55,101,840
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	16,702,114,499	5,261,533	16,696,852,966	16,093,047,109
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	89,554,136	0	89,554,136	88,303,158
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	695,046,854	38,332,133	656,714,722	605,865,671
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....(4,463,281) earned but unbilled premiums)	1,036,690,815	4,578,068	1,032,112,747	1,069,962,704
15.3 Accrued retrospective premiums ($.....15,232,778) and contracts subject to redetermination ($.....0)	15,232,778	1,081,630	14,151,147	16,725,429
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	42,245,982	0	42,245,982	38,291,441
16.2 Funds held by or deposited with reinsured companies	851,020	0	851,020	995,271
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	145,096,064	8,595,999	136,500,065	132,418,508
19. Guaranty funds receivable or on deposit	461,290	0	461,290	731,351
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($.....0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	97,909,962	0	97,909,962	72,004,179
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other-than-invested assets	94,399,888	1,234,320	93,165,568	86,262,514
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	18,919,603,288	59,083,683	18,860,519,605	18,204,607,336
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. TOTAL (Lines 26 and 27)	18,919,603,288	59,083,683	18,860,519,605	18,204,607,336

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Suspense, undistributed payments	44,011,978	0	44,011,978	33,195,789
2502. Equities and deposits in pools and associations	28,127,189	0	28,127,189	29,702,193
2503. Amounts receivable under high deductible policies	12,279,677	1,234,320	11,045,356	13,151,977
2598. Summary of remaining write-ins for Line 25 from overflow page	9,981,044	0	9,981,044	10,212,555
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	94,399,888	1,234,320	93,165,568	86,262,514

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	6,977,015,050	6,584,022,434
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	300,734,687	293,618,910
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	1,516,535,064	1,498,792,977
4.	Commissions payable, contingent commissions and other similar charges	167,286,488	160,957,684
5.	Other expenses (excluding taxes, licenses and fees)	111,648,913	126,620,583
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	62,146,489	61,062,633
7.1	Current federal and foreign income taxes (including $.....(87,083,054) on realized capital gains (losses))	12,847,590	12,777,459
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	8,759
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $.....202,433,929 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)	2,476,159,440	2,378,477,435
10.	Advance premium	155	1,100
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	11,514,894	12,105,810
12.	Ceded reinsurance premiums payable (net of ceding commissions)	51,430,770	52,751,443
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	0	0
14.	Amounts withheld or retained by company for account of others	7,743,231	8,051,259
15.	Remittances and items not allocated	939,046	917,095
16.	Provision for reinsurance (including $.....0 certified) (Schedule F, Part 3, Column 78)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	0	0
21.	Payable for securities	7,845,897	77,552,500
22.	Payable for securities lending	6,270,334	55,101,840
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	(7,812,666)	(8,579,237)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	11,702,305,382	11,314,240,684
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	11,702,305,382	11,314,240,684
29.	Aggregate write-ins for special surplus funds	9,208,098	9,898,799
30.	Common capital stock	25,000,000	25,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other-than-special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	2,629,824,585	2,629,824,585
35.	Unassigned funds (surplus)	4,494,181,540	4,225,643,267
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	7,158,214,223	6,890,366,651
38.	TOTAL (Page 2, Line 28, Col. 3)	18,860,519,605	18,204,607,336

DETAILS OF WRITE-INS

2501.	Retroactive reinsurance reserve assumed	240,149	240,187
2502.	Escheat liability	151,033	75,124
2503.	Retroactive reinsurance reserve ceded	(8,203,847)	(8,894,548)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	(7,812,666)	(8,579,237)
2901.	Special surplus from retroactive reinsurance	9,208,098	9,898,799
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	9,208,098	9,898,799
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	5,146,359,927	5,015,284,938
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	2,946,544,182	2,918,012,129
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	494,339,615	525,229,151
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	1,501,855,554	1,462,144,398
5.	Aggregate write-ins for underwriting deductions	0	0
6.	Total underwriting deductions (Lines 2 through 5)	4,942,739,351	4,905,385,678
7.	Net income of protected cells	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	203,620,576	109,899,260
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	825,414,429	1,023,372,977
10.	Net realized capital gains (losses) less capital gains tax of $.....1,199,514 (Exhibit of Capital Gains (Losses))	(18,555,731)	(5,326,473)
11.	Net investment gain (loss) (Lines 9 + 10)	806,858,698	1,018,046,505
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $.....1,393,411 amount charged off $.....10,680,914)	(9,287,504)	(11,243,273)
13.	Finance and service charges not included in premiums	16,339,529	18,563,880
14.	Aggregate write-ins for miscellaneous income	1,127,186	1,355,014
15.	Total other income (Lines 12 through 14)	8,179,212	8,675,621
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,018,658,485	1,136,621,386
17.	Dividends to policyholders	7,042,914	8,432,657
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)	1,011,615,571	1,128,188,729
19.	Federal and foreign income taxes incurred	114,038,707	99,899,716
20.	Net income (Line 18 minus Line 19) (to Line 22)	897,576,864	1,028,289,013
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	6,890,366,651	6,647,847,066
22.	Net income (from Line 20)	897,576,864	1,028,289,013
23.	Net transfers (to) from Protected Cell accounts	0	0
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $.....7,755,063	146,972,327	130,403,102
25.	Change in net unrealized foreign exchange capital gain (loss)	3,709,332	504,219
26.	Change in net deferred income tax	10,796,683	(6,603,965)
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Column 3)	792,365	18,927,216
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	0	0
29.	Change in surplus notes	0	0
30.	Surplus (contributed to) withdrawn from Protected Cells	0	0
31.	Cumulative effect of changes in accounting principles	0	0
32.	Capital changes:		
	32.1 Paid in	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0
	32.3 Transferred to surplus	0	0
33.	Surplus adjustments:		
	33.1 Paid in	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0
	33.3. Transferred from capital	0	0
34.	Net remittances from or (to) Home Office	0	0
35.	Dividends to stockholders	(792,000,000)	(929,000,000)
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	267,847,571	242,519,586
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	7,158,214,223	6,890,366,651
	DETAILS OF WRITE-INS		
0501.		0	0
0502.		0	0
0503.		0	0
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0
1401.	Profit and loss, miscellaneous	1,744,458	2,575,492
1402.	Other assets tri-party/tax credit bond income	7,129	9,351
1403.	Fines and penalties of regulatory authorities	(72,968)	(121,804)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(551,433)	(1,108,026)
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	1,127,186	1,355,014
3701.		0	0
3702.		0	0
3703.		0	0
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)	0	0

CASH FLOW

		1 Current Year	2 Prior Year
	CASH FROM OPERATIONS		
1.	Premiums collected net of reinsurance	5,231,870,710	5,080,713,922
2.	Net investment income	859,144,493	1,066,580,302
3.	Miscellaneous income	8,179,212	8,675,621
4.	Total (Lines 1 through 3)	6,099,194,415	6,155,969,846
5.	Benefit and loss related payments	2,550,246,080	2,719,020,623
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,985,273,168	1,950,996,625
8.	Dividends paid to policyholders	7,633,829	8,822,732
9.	Federal and foreign income taxes paid (recovered) net of $.....1,049,200 tax on capital gains (losses)	115,168,091	80,842,816
10.	Total (Lines 5 through 9)	4,658,321,168	4,759,682,796
11.	Net cash from operations (Line 4 minus Line 10)	1,440,873,247	1,396,287,049
	CASH FROM INVESTMENTS		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	1,985,232,308	1,804,371,849
	12.2 Stocks	28,561,416	15,033,504
	12.3 Mortgage loans	0	0
	12.4 Real estate	0	0
	12.5 Other invested assets	69,885,668	171,296,106
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	41,843,615	77,955,551
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,125,523,008	2,068,657,010
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	2,389,841,514	1,967,057,841
	13.2 Stocks	0	0
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	218,579,072	297,742,023
	13.6 Miscellaneous applications	69,952,910	289,749
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,678,373,497	2,265,089,613
14.	Net increase (decrease) in contract loans and premium notes	0	0
15.	Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14)	(552,850,489)	(196,432,603)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
	16.5 Dividends to stockholders	792,000,000	929,000,000
	16.6 Other cash provided (applied)	(80,959,465)	(16,505,738)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(872,959,465)	(945,505,738)
	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)	15,063,293	254,348,708
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	758,729,907	504,381,198
	19.2 End of year (Line 18 plus Line 19.1)	773,793,200	758,729,907

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

20.0001	Exchange of bonds	29,534,755	60,577,744
20.0002	Stock distribution from limited partnership	3,726,582	1,487,985
20.0003	Income payment received in securities	336,525	392,303
20.0004	Other assets tri-party/tax credit bonds	32,708	30,474
20.0005	Exchange of stock	0	7,788,890

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums December 31 Prior Year- per Col. 3, Last Year's Part 1	3 Unearned Premiums December 31 Current Year- per Col. 5, Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire	124,501,032	56,524,186	60,780,162	120,245,056
2.	Allied lines	135,297,001	60,781,807	67,018,055	129,060,753
3.	Farmowners multiple peril	43,268,681	20,152,700	21,177,111	42,244,270
4.	Homeowners multiple peril	964,610,328	456,127,160	523,692,418	897,045,071
5.	Commercial multiple peril	704,259,247	317,284,774	327,481,114	694,062,907
6.	Mortgage guaranty	0	0	0	0
8.	Ocean marine	52,846,919	20,682,541	22,856,083	50,673,377
9.	Inland marine	139,458,068	67,119,212	66,465,754	140,111,526
10.	Financial guaranty	0	0	0	0
11.1	Medical professional liability - occurrence	(611)	(61)	(55)	(616)
11.2	Medical professional liability - claims-made	0	0	0	0
12.	Earthquake	23,072,166	12,370,190	13,400,430	22,041,926
13.	Group accident and health	0	0	0	0
14.	Credit accident and health (group and individual)	0	0	0	0
15.	Other accident and health	0	0	0	0
16.	Workers' compensation	690,783,832	281,600,608	275,661,027	696,723,413
17.1	Other liability - occurrence	480,421,403	197,397,116	208,048,557	469,769,962
17.2	Other liability - claims-made	142,952,068	72,581,964	82,342,395	133,191,637
17.3	Excess workers' compensation	2,965,011	986,649	986,170	2,965,491
18.1	Products liability - occurrence	26,210,490	11,430,175	10,737,719	26,902,947
18.2	Products liability - claims-made	5,908,020	2,330,743	2,759,344	5,479,418
19.1, 19.2	Private passenger auto liability	657,235,448	287,054,887	295,638,984	648,651,352
19.3, 19.4	Commercial auto liability	442,325,849	193,734,152	199,553,469	436,506,532
21.	Auto physical damage	559,624,010	241,418,422	251,215,741	549,826,690
22.	Aircraft (all perils)	648	0	0	648
23.	Fidelity	10,564,816	7,855,695	7,626,686	10,793,825
24.	Surety	438,251	258,192	209,523	486,920
26.	Burglary and theft	2,069,663	1,456,962	981,962	2,544,664
27.	Boiler and machinery	52,306,494	20,343,357	22,283,891	50,365,960
28.	Credit	104	904	705	303
29.	International	0	604	469	136
30.	Warranty	0	0	0	0
31.	Reinsurance - nonproportional assumed property	14,762,740	3,517,554	4,384,769	13,895,525
32.	Reinsurance - nonproportional assumed liability	2,491,484	1,601,318	1,621,079	2,471,723
33.	Reinsurance - nonproportional assumed financial lines	300,942	183,152	185,580	298,514
34.	Aggregate write-ins for other lines of business	0	0	0	0
35.	TOTALS	5,278,674,103	2,334,794,964	2,467,109,141	5,146,359,927

DETAILS OF WRITE-INS

3401.		0	0	0	0
3402.		0	0	0	0
3403.		0	0	0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0	0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire	60,224,898	555,468	(204)	0	60,780,162
2.	Allied lines	66,331,646	686,408	0	0	67,018,055
3.	Farmowners multiple peril	21,229,166	(52,055)	0	0	21,177,111
4.	Homeowners multiple peril	523,692,418	0	0	0	523,692,418
5.	Commercial multiple peril	328,047,666	(140,686)	(425,865)	0	327,481,114
6.	Mortgage guaranty	0	0	0	0	0
8.	Ocean marine	23,511,499	222,915	(878,330)	0	22,856,083
9.	Inland marine	58,608,278	8,073,183	(215,706)	0	66,465,754
10.	Financial guaranty	0	0	0	0	0
11.1	Medical professional liability - occurrence	(55)	0	0	0	(55)
11.2	Medical professional liability - claims-made	0	0	0	0	0
12.	Earthquake	13,196,337	204,093	0	0	13,400,430
13.	Group accident and health	0	0	0	0	0
14.	Credit accident and health (group and individual)	0	0	0	0	0
15.	Other accident and health	0	0	0	0	0
16.	Workers' compensation	280,732,981	104,010	8,015,003	(13,190,967)	275,661,027
17.1	Other liability - occurrence	218,232,306	(8,352,830)	(1,798,715)	(32,203)	208,048,557
17.2	Other liability - claims-made	56,041,904	26,303,121	(2,629)	0	82,342,395
17.3	Excess workers' compensation	986,577	0	(407)	0	986,170
18.1	Products liability - occurrence	10,891,078	103,417	(265,087)	8,311	10,737,719
18.2	Products liability - claims-made	2,626,361	97,761	35,223	0	2,759,344
19.1, 19.2	Private passenger auto liability	295,638,984	0	0	0	295,638,984
19.3, 19.4	Commercial auto liability	199,739,265	112,925	0	(298,721)	199,553,469
21.	Auto physical damage	251,192,692	23,049	0	0	251,215,741
22.	Aircraft (all perils)	0	0	0	0	0
23.	Fidelity	4,387,420	3,239,266	0	0	7,626,686
24.	Surety	43,633	165,890	0	0	209,523
26.	Burglary and theft	750,870	231,091	0	0	981,962
27.	Boiler and machinery	21,373,785	910,106	0	0	22,283,891
28.	Credit	705	0	0	0	705
29.	International	469	0	0	0	469
30.	Warranty	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	4,353,138	31,630	0	0	4,384,769
32.	Reinsurance - nonproportional assumed liability	1,466,873	154,206	0	0	1,621,079
33.	Reinsurance - nonproportional assumed financial lines	185,580	0	0	0	185,580
34.	Aggregate write-ins for other lines of business	0	0	0	0	0
35.	TOTALS	2,443,486,472	32,672,969	4,463,281	(13,513,581)	2,467,109,141
36.	Accrued retrospective premiums based on experience					13,513,581
37.	Earned but unbilled premiums					(4,463,281)
38.	Balance (sum of Lines 35 through 37)					2,476,159,440

DETAILS OF WRITE-INS

3401.		0	0	0	0	0
3402.		0	0	0	0	0
3403.		0	0	0	0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0	0	0

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

	Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	Reinsurance Assumed 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	Reinsurance Ceded 5 To Non-Affiliates	6 Net Premiums Written (Cols. 1 + 2 + 3 - 4 - 5)
1.	Fire	6,125,246	124,501,032	1,300,071	7,425,316	0	124,501,032
2.	Allied lines	1,353,225	135,297,001	5,718,440	7,071,665	0	135,297,001
3.	Farmowners multiple peril	0	43,268,681	0	0	0	43,268,681
4.	Homeowners multiple peril	18,374,729	964,610,328	866,262	19,240,991	0	964,610,328
5.	Commercial multiple peril	17,329	704,259,247	0	17,329	0	704,259,247
6.	Mortgage guaranty	0	0	0	0	0	0
8.	Ocean marine	716	52,846,919	0	716	0	52,846,919
9.	Inland marine	123,060	139,458,068	0	123,060	0	139,458,068
10.	Financial guaranty	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	(611)	0	0	0	(611)
11.2	Medical professional liability - claims-made	0	0	0	0	0	0
12.	Earthquake	27,598	23,072,166	0	27,598	0	23,072,166
13.	Group accident and health	0	0	0	0	0	0
14.	Credit accident and health (group and individual)	0	0	0	0	0	0
15.	Other accident and health	0	0	0	0	0	0
16.	Workers' compensation	252,420,273	690,783,832	1,823	252,422,096	0	690,783,832
17.1	Other liability - occurrence	662,715	480,421,403	11,316	674,031	0	480,421,403
17.2	Other liability - claims-made	27,150	142,952,068	0	27,150	0	142,952,068
17.3	Excess workers' compensation	0	2,965,011	0	0	0	2,965,011
18.1	Products liability - occurrence	(158,491)	26,210,490	0	(158,491)	0	26,210,490
18.2	Products liability - claims-made	0	5,908,020	0	0	0	5,908,020
19.1, 19.2	Private passenger auto liability	0	657,235,448	0	0	0	657,235,448
19.3, 19.4	Commercial auto liability	0	442,325,849	0	0	0	442,325,849
21.	Auto physical damage	0	559,624,010	0	0	0	559,624,010
22.	Aircraft (all perils)	0	648	0	0	0	648
23.	Fidelity	(21,978)	10,564,816	0	(21,978)	0	10,564,816
24.	Surety	70,843,832	438,251	176,564	71,020,396	0	438,251
26.	Burglary and theft	6,365	2,069,663	22,372	28,737	0	2,069,663
27.	Boiler and machinery	0	52,306,494	0	0	0	52,306,494
28.	Credit	0	104	0	0	0	104
29.	International	0	0	0	0	0	0
30.	Warranty	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	14,762,740	0	0	0	14,762,740
32.	Reinsurance - nonproportional assumed liability	XXX	2,491,484	0	0	0	2,491,484
33.	Reinsurance - nonproportional assumed financial lines	XXX	300,942	0	0	0	300,942
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0
35.	TOTALS	349,801,769	5,278,674,103	8,096,847	357,898,615	0	5,278,674,103

DETAILS OF WRITE-INS

3401.		0	0	0	0	0	0
3402.		0	0	0	0	0	0
3403.		0	0	0	0	0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0	0	0	0

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

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

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

	Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 - 3)	5 Net Losses Unpaid Current Year (Part 2A, Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	1,875,839	66,335,430	2,670,250	65,541,019	46,922,907	41,415,217	71,048,709	59.1
2.	Allied lines	351,121	83,959,845	9,417,078	74,893,888	32,768,945	54,416,208	53,246,626	41.3
3.	Farmowners multiple peril	0	21,045,550	0	21,045,550	18,930,107	15,385,187	24,590,470	58.2
4.	Homeowners multiple peril	8,034,980	484,531,529	8,635,032	483,931,477	260,829,382	216,393,891	528,366,968	58.9
5.	Commercial multiple peril	4,667,186	319,705,214	4,667,186	319,705,214	631,285,733	594,290,561	356,700,387	51.4
6.	Mortgage guaranty	0	0	0	0	0	0	0	0.0
8.	Ocean marine	0	19,717,347	0	19,717,347	38,702,749	33,093,343	25,326,754	50.0
9.	Inland marine	(17,208)	64,298,129	(17,208)	64,298,129	42,243,208	36,315,751	70,225,586	50.1
10.	Financial guaranty	0	0	0	0	0	0	0	0.0
11.1	Medical professional liability - occurrence	0	15,879	0	15,879	330,473	1,039,339	(692,987)	112,408.5
11.2	Medical professional liability - claims-made	0	332,982	0	332,982	5,672,025	6,452,629	(447,622)	0.0
12.	Earthquake	0	1,571	0	1,571	237,634	175,063	64,142	0.3
13.	Group accident and health	0	0	0	0	0	0	0	0.0
14.	Credit accident and health (group and individual)	0	0	0	0	0	0	0	0.0
15.	Other accident and health	0	0	0	0	0	0	0	0.0
16.	Workers' compensation	127,198,768	351,131,103	127,442,743	350,887,128	2,968,998,862	2,881,306,549	438,579,441	62.9
17.1	Other liability - occurrence	79,055,997	190,560,625	79,042,104	190,574,518	1,067,531,826	933,269,074	324,837,270	69.1
17.2	Other liability - claims-made	572,628	59,855,483	572,628	59,855,483	315,054,564	255,745,431	119,164,616	89.5
17.3	Excess workers' compensation	3,952,749	3,515,652	3,952,749	3,515,652	129,029,026	131,268,280	1,276,399	43.0
18.1	Products liability - occurrence	6,163,565	10,150,137	6,167,641	10,146,061	123,885,475	132,642,728	1,388,808	5.2
18.2	Products liability - claims-made	0	765,295	0	765,295	5,191,038	4,636,255	1,320,078	24.1
19.1, 19.2	Private passenger auto liability	9,150,351	346,715,961	9,150,351	346,715,961	485,655,693	505,765,481	326,606,173	50.4
19.3, 19.4	Commercial auto liability	500,592	233,486,062	500,592	233,486,062	658,207,579	559,232,171	332,461,470	76.2
21.	Auto physical damage	(2,820)	271,209,815	(2,820)	271,209,815	33,635,930	58,629,109	246,216,635	44.8
22.	Aircraft (all perils)	480,931	182,065	580,869	82,126	1,249,262	1,314,559	16,829	2,596.9
23.	Fidelity	(95,238)	5,214,510	(108,348)	5,227,620	11,295,117	11,813,654	4,709,083	43.6
24.	Surety	210,946	(526,590)	24,403	(340,047)	5,333,368	7,137,405	(2,144,084)	(440.3)
26.	Burglary and theft	670	1,203,208	2,456	1,201,422	1,779,163	1,628,981	1,351,603	53.1
27.	Boiler and machinery	0	14,767,496	0	14,767,496	14,037,586	12,761,700	16,043,382	31.9
28.	Credit	0	1,966	0	1,966	393,990	1,006,756	(610,800)	(201,830.6)
29.	International	0	2,698	0	2,698	144,305	1,492,604	(1,345,601)	(992,916.8)
30.	Warranty	0	0	0	0	0	0	0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	5,251,433	2,558	5,248,875	8,545,111	8,333,330	5,460,656	39.3
32.	Reinsurance - nonproportional assumed liability	XXX	13,908,838	3,350,574	10,558,264	66,830,430	74,360,424	3,028,270	122.5
33.	Reinsurance - nonproportional assumed financial lines	XXX	52,246	0	52,246	1,498,952	1,721,406	(170,207)	(57.0)
34.	Aggregate write-ins for other lines of business	0	109,872	0	109,872	794,607	979,350	(74,871)	0.0
35.	TOTALS	242,101,057	2,567,501,349	256,050,839	2,553,551,567	6,977,015,050	6,584,022,434	2,946,544,182	57.3
	DETAILS OF WRITE-INS								
3401.	Tribal workers' compensation	0	109,872	0	109,872	794,607	979,350	(74,871)	0.0
3402.		0	0	0	0	0	0	0	0.0
3403.		0	0	0	0	0	0	0	0.0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	XXX
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	109,872	0	109,872	794,607	979,350	(74,871)	0.0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	Line of Business	Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
		Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excluding Incurred but not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire	610,824	34,611,188	703,308	34,518,705	220,759	12,458,140	274,696	46,922,907	4,767,997
2.	Allied lines	266,513	28,989,263	1,496,982	27,758,794	174,711	6,462,576	1,627,136	32,768,945	8,762,254
3.	Farmowners multiple peril	0	13,170,226	0	13,170,226	0	5,759,881	0	18,930,107	3,802,615
4.	Homeowners multiple peril	3,474,173	100,874,728	3,571,331	100,777,570	3,938,772	160,093,368	3,980,327	260,829,382	50,838,829
5.	Commercial multiple peril	4,148,579	329,234,546	4,240,145	329,142,980	4,708,730	302,142,753	4,708,730	631,285,733	245,312,497
6.	Mortgage guaranty	0	0	0	0	0	0	0	0	0
8.	Ocean marine	63,699	21,874,781	63,699	21,874,781	124	16,827,968	124	38,702,749	9,055,821
9.	Inland marine	0	30,618,654	0	30,618,654	6,665	11,624,554	6,665	42,243,208	3,603,598
10.	Financial guaranty	0	0	0	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	92,943	0	92,943	896	237,530	896	330,473	410,971
11.2	Medical professional liability - claims-made	0	4,463,481	0	4,463,481	1,055	1,208,544	1,055	5,672,025	328,949
12.	Earthquake	0	110,208	0	110,208	36	127,426	36	237,634	78,972
13.	Group accident and health	0	0	0	0	0	0	0	(a) 0	0
14.	Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0
15.	Other accident and health	0	0	0	0	0	0	0	(a) 0	0
16.	Workers' compensation	632,380,147	1,392,500,744	636,105,066	1,388,775,825	455,788,512	1,580,223,038	455,788,512	2,968,998,862	446,600,885
17.1	Other liability - occurrence	88,106,101	288,366,042	88,664,240	287,807,902	302,768,368	779,736,453	302,780,897	1,067,531,826	322,254,251
17.2	Other liability - claims-made	12,541,706	128,375,028	12,541,706	128,375,028	12,153	186,679,536	12,153	315,054,564	51,515,385
17.3	Excess workers' compensation	52,325,771	42,901,715	52,325,771	42,901,715	37,752,957	86,127,311	37,752,957	129,029,026	11,738,391
18.1	Products liability - occurrence	24,100,252	25,711,426	24,813,479	24,998,198	69,827,963	98,887,277	69,827,963	123,885,475	143,817,012
18.2	Products liability - claims-made	0	437,467	0	437,467	98,235	4,753,571	98,235	5,191,038	5,226,402
19.1, 19.2	Private passenger auto liability	286,566,815	240,740,848	286,566,815	240,740,848	11,697,606	244,914,846	11,697,606	485,655,693	96,158,274
19.3, 19.4	Commercial auto liability	28,823,844	286,648,679	28,823,844	286,648,679	(530,918)	371,558,900	(530,918)	658,207,579	85,658,875
21.	Auto physical damage	11,535	12,740,360	11,535	12,740,360	0	20,895,569	0	33,635,930	17,304,878
22.	Aircraft (all perils)	505,679	1,459,047	1,200,934	763,792	6	485,471	6	1,249,262	955,800
23.	Fidelity	40,499	3,843,516	40,499	3,843,516	884	7,451,600	884	11,295,117	1,237,226
24.	Surety	4,044,401	4,537,879	4,543,959	4,038,322	12,235,188	1,295,046	12,235,188	5,333,368	751,957
26.	Burglary and theft	0	274,254	62	274,191	(1,835)	1,505,052	(1,754)	1,779,163	479,184
27.	Boiler and machinery	0	7,345,315	0	7,345,315	0	6,692,271	0	14,037,586	1,392,472
28.	Credit	0	215,586	0	215,586	0	178,404	0	393,990	36,512
29.	International	0	33,658	0	33,658	0	110,647	0	144,305	129,151
30.	Warranty	0	0	0	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	5,211,032	4,990	5,206,043	XXX	3,339,068	0	8,545,111	565,013
32.	Reinsurance - nonproportional assumed liability	XXX	68,192,312	27,459,338	40,732,974	XXX	26,097,456	0	66,830,430	3,381,985
33.	Reinsurance - nonproportional assumed financial lines	XXX	224,801	56	224,745	XXX	1,274,208	0	1,498,952	155,067
34.	Aggregate write-ins for other lines of business	0	5,479	0	5,479	0	789,128	0	794,607	213,844
35.	TOTALS	1,138,010,538	3,073,805,208	1,173,177,759	3,038,637,987	898,700,868	3,939,937,590	900,261,395	6,977,015,050	1,516,535,064
	DETAILS OF WRITE-INS									
3401.	Tribal workers' compensation	0	5,479	0	5,479	0	789,128	0	794,607	213,844
3402.		0	0	0	0	0	0	0	0	0
3403.		0	0	0	0	0	0	0	0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	5,479	0	5,479	0	789,128	0	794,607	213,844

(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	93,259,251	0	0	93,259,251
1.2 Reinsurance assumed	203,960,492	0	0	203,960,492
1.3 Reinsurance ceded	94,759,547	0	0	94,759,547
1.4 Net claim adjustment services (1.1 + 1.2 - 1.3)	202,460,196	0	0	202,460,196
2. Commission and brokerage:				
2.1 Direct, excluding contingent	0	40,946,538	0	40,946,538
2.2 Reinsurance assumed, excluding contingent	0	712,008,174	0	712,008,174
2.3 Reinsurance ceded, excluding contingent	0	42,784,807	0	42,784,807
2.4 Contingent - direct	0	1,894,651	0	1,894,651
2.5 Contingent - reinsurance assumed	0	49,030,464	0	49,030,464
2.6 Contingent - reinsurance ceded	0	1,894,651	0	1,894,651
2.7 Policy and membership fees	0	0	0	0
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)	0	759,200,369	0	759,200,369
3. Allowances to manager and agents	0	259,774	0	259,774
4. Advertising	206,415	19,886,245	0	20,092,660
5. Boards, bureaus and associations	1,329,746	16,322,291	3,575	17,655,612
6. Surveys and underwriting reports	295	17,047,379	0	17,047,674
7. Audit of assureds' records	0	0	0	0
8. Salary and related items:				
8.1 Salaries	192,390,372	313,412,436	6,049,543	511,852,351
8.2 Payroll taxes	13,622,014	20,292,583	245,127	34,159,724
9. Employee relations and welfare	33,573,398	43,003,048	529,923	77,106,369
10. Insurance	12,764,784	3,339,681	7,068	16,111,533
11. Directors' fees	0	0	0	0
12. Travel and travel items	4,234,210	3,724,018	21,184	7,979,412
13. Rent and rent items	8,915,548	17,668,304	222,574	26,806,426
14. Equipment	1,388,103	7,408,525	17,179	8,813,807
15. Cost or depreciation of EDP equipment and software	1,907,045	80,167,357	109,252	82,183,654
16. Printing and stationery	300,093	1,187,601	4,926	1,492,620
17. Postage, telephone and telegraph, exchange and express	1,213,501	22,365,501	47,929	23,626,931
18. Legal and auditing	7,480,458	3,921,371	238,692	11,640,521
19. Totals (Lines 3 to 18)	279,325,982	570,006,114	7,496,972	856,829,068
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of $.....744,082	0	126,609,029	0	126,609,029
20.2 Insurance department licenses and fees	0	10,702,862	0	10,702,862
20.3 Gross guaranty association assessments	0	(297,797)	0	(297,797)
20.4 All other (excluding federal and foreign income and real estate)	0	2,394,462	0	2,394,462
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	139,408,556	0	139,408,556
21. Real estate expenses	0	0	259	259
22. Real estate taxes	0	0	0	0
23. Reimbursements by uninsured plans	0	0	0	0
24. Aggregate write-ins for miscellaneous expenses	12,553,437	33,240,515	890,919	46,684,871
25. Total expenses incurred	494,339,615	1,501,855,554	8,388,150	(a) 2,004,583,319
26. Less unpaid expenses - current year	1,516,535,064	338,501,621	2,580,269	1,857,616,954
27. Add unpaid expenses - prior year	1,498,792,977	345,624,475	3,016,425	1,847,433,877
28. Amounts receivable relating to uninsured plans, prior year	0	0	0	0
29. Amounts receivable relating to uninsured plans, current year	0	0	0	0
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	476,597,528	1,508,978,408	8,824,305	1,994,400,242
DETAILS OF WRITE-INS				
2401. Miscellaneous expenses	15,612,459	76,083,475	890,919	92,586,852
2402. Service reimbursements	(1,837,822)	(14,513,895)	0	(16,351,717)
2403. Cost of computer software developed for internal use	(1,221,199)	(28,329,065)	0	(29,550,264)
2498. Summary of remaining write-ins for Line 24 from overflow page	0	0	0	0
2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above)	12,553,437	33,240,515	890,919	46,684,871

(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) 14,462,345	14,168,239
1.1	Bonds exempt from U.S. tax	(a) 126,156,131	128,448,793
1.2	Other bonds (unaffiliated)	(a) 181,218,316	180,295,219
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 972,861	972,861
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	407	407
2.21	Common stocks of affiliates	418,500,000	418,500,000
3.	Mortgage loans	(c) 0	0
4.	Real estate	(d) 0	0
5.	Contract loans	0	0
6.	Cash, cash equivalents and short-term investments	(e) 4,533,691	4,709,209
7.	Derivative instruments	(f) 0	0
8.	Other invested assets	85,366,422	85,366,422
9.	Aggregate write-ins for investment income	1,379,810	1,379,810
10.	Total gross investment income	832,589,983	833,840,961
11.	Investment expenses		(g) 8,388,150
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 47,396
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		(9,014)
16.	Total deductions (Lines 11 through 15)		8,426,532
17.	Net investment income (Line 10 minus Line 16)		825,414,429
	DETAILS OF WRITE-INS		
0901.	Property and wind plans	1,113,045	1,113,045
0902.	Miscellaneous income	140,329	140,329
0903.	Securities lending income	126,436	126,436
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	1,379,810	1,379,810
1501.	Management fees		(9,014)
1502.			0
1503.			0
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		(9,014)

(a) Includes $.....8,908,317 accrual of discount less $.....44,648,020 amortization of premium and less $.....2,685,778 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 $.....134,975 amortization of premium and less $.....0 paid for accrued interest on purchases.
(f) Includes $.....0 accrual of discount less $.....0 amortization of premium.
(g) Includes $.....0 investment expenses and $.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $.....0 interest on surplus notes and $.....0 interest on capital notes.
(i) Includes $.....0 depreciation on real estate and $.....0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	0	0	0	235,040	0
1.1	Bonds exempt from U.S. tax	190,427	0	190,427	0	0
1.2	Other bonds (unaffiliated)	5,720,018	(2,719,085)	3,000,933	(73,512)	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	4,626	0	4,626	(348,271)	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	162,513	(267,183)	(104,670)	506,729	0
2.21	Common stocks of affiliates	0	0	0	116,636,992	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	0	0	0	0	0
7.	Derivative instruments	(6,987,891)	0	(6,987,891)	0	0
8.	Other invested assets	(80,740)	(13,359,692)	(13,440,432)	37,770,412	3,668,483
9.	Aggregate write-ins for capital gains (losses)	0	(19,211)	(19,211)	0	41,989
10.	Total capital gains (losses)	(991,046)	(16,365,171)	(17,356,217)	154,727,390	3,710,472
	DETAILS OF WRITE-INS					
0901.	Foreign exchange	0	(19,211)	(19,211)	0	41,989
0902.		0	0	0	0	0
0903.		0	0	0	0	0
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	(19,211)	(19,211)	0	41,989

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks	0	0	0
2.2 Common stocks	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens	0	0	0
3.2 Other than first liens	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company	0	0	0
4.2 Properties held for the production of income	0	0	0
4.3 Properties held for sale	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)	0	0	0
6. Contract loans	0	0	0
7. Derivatives (Schedule DB)	0	0	0
8. Other invested assets (Schedule BA)	5,261,533	5,204,520	(57,012)
9. Receivables for securities	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	5,261,533	5,204,520	(57,012)
13. Title plants (for Title insurers only)	0	0	0
14. Investment income due and accrued	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	38,332,133	35,589,466	(2,742,667)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	4,578,068	6,252,190	1,674,122
15.3 Accrued retrospective premiums and contracts subject to redetermination	1,081,630	1,726,523	644,893
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2 Net deferred tax asset	8,595,999	9,635,936	1,039,937
19. Guaranty funds receivable or on deposit	0	0	0
20. Electronic data processing equipment and software	0	0	0
21. Furniture and equipment, including health care delivery assets	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0
24. Health care and other amounts receivable	0	0	0
25. Aggregate write-ins for other-than-invested assets	1,234,320	1,467,412	233,092
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	59,083,683	59,876,048	792,365
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28. TOTALS (Lines 26 and 27)	59,083,683	59,876,048	792,365

DETAILS OF WRITE-INS

1101.	0	0	0
1102.	0	0	0
1103.	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0
2501. Amounts receivable under high deductible policies	1,234,320	1,467,412	233,092
2502.	0	0	0
2503.	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,234,320	1,467,412	233,092

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	2020	2019
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 897,576,864	$ 1,028,289,013
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 897,576,864	$ 1,028,289,013
Surplus					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 7,158,214,223	$ 6,890,366,651
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 7,158,214,223	$ 6,890,366,651

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

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

C. Accounting Policy:

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

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

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

Short-term investments are stated at amortized cost and consist of investments with remaining maturities of one year or less at the time of acquisition.

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

Common stocks of non-affiliates are stated at fair value based on fair values received from the Securities Valuation Office (SVO) or by a third party organization.

NAIC designation 1 and 2 redeemable preferred stocks are generally stated at amortized cost, whereas NAIC designation 3-6 redeemable preferred stocks are stated at the lower of cost, amortized cost, or fair value. NAIC designation 1 and 2 perpetual preferred stocks are generally stated at fair value, while NAIC designation 3-6 perpetual preferred stocks are stated at the lower of cost or fair value.

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

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

The Company also exercises 100% control over Travelers Lloyds of Texas Insurance Company, an unincorporated association, reported on Schedule BA based on the underlying statutory equity of its financial statements.

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

For accounting policy in regards to derivative instruments, see Note 8.

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

NOTES TO FINANCIAL STATEMENTS

Property-casualty reserves are established for loss and LAE and represent management's estimate of the ultimate cost of all unpaid reported and unreported claims incurred and related expenses. In establishing loss and LAE reserves, the Company also takes into account estimated recoveries, reinsurance, salvage and subrogation. The loss and LAE reserves are reviewed regularly by qualified actuaries employed by the Company. The Company continually refines its loss and LAE reserve estimates in a regular ongoing process as historical loss experience develops and additional claims are reported and settled. Because establishment of loss and LAE reserves is an inherently uncertain process involving estimates, currently established reserves may change. The Company reflects adjustments to loss and LAE reserves in the period in which the estimates change. Such changes in estimates could occur in a future period and may be material to the Company's net income in such period. For a discussion of loss and LAE reserving methodology related to asbestos and environmental reserves, see Note 33.

D. Going Concern:

Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

The Company had no material changes in accounting principles or material corrections of errors during 2020.

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable.

4. DISCONTINUED OPERATIONS

Not applicable.

5. INVESTMENTS

A. Mortgage Loans, including Mezzanine Real Estate Loans:

Not applicable.

B. Debt Restructuring:

Not applicable.

C. Reverse Mortgages:

Not applicable.

D. Loan-Backed Securities:

1. The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using the constant effective yield method which includes an adjustment for estimated principal prepayments, if any. The effective yield used to determine amortization for these securities is recalculated and adjusted periodically based upon actual historical and/or projected future cash flows. The Company changes from the retrospective to prospective method for valuing the securities when an other-than-temporary impairment has been recorded.

   For collateralized mortgage obligations, asset-backed securities and pass-through certificates prepayment assumptions are adjusted periodically.

   Fair value amounts disclosed are generally provided by the SVO or, if not available from the SVO, by third party pricing services.

2. The Company had no loan-backed or structured securities with other-than-temporary-impairments recognized in 2020.

3. Not applicable.

4. The gross unrealized investment losses and related fair value for impaired securities for which an other-than-temporary impairment has not been recognized as a realized loss were as follows:

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	60,665
2. 12 Months or Longer	$	2,290

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

1. Less than 12 Months	$	9,996,374
2. 12 Months or Longer	$	275,620

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

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

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

2. Not applicable.

NOTES TO FINANCIAL STATEMENTS

3. Not applicable.

4. Not applicable.

5. Collateral Reinvestment

Aggregate Cash Collateral Reinvested

Securities Lending	Amortized Cost	Fair Value
30 Days or Less	$ 6,270,334	$ 6,270,334

6. Not applicable.

7. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

Not applicable.

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

Not applicable.

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	6,270,334	—	—	—	6,270,334	55,101,840	(48,831,506)
c. Subject to repurchase agreements	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	—	—	—	—	—	—	—
j. On deposit with states	681,109,282	—	—	—	681,109,282	684,256,079	(3,146,797)
k. On deposit with other regulatory bodies	35,539,244	—	—	—	35,539,244	36,142,324	(603,080)
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	22,802,052	—	—	—	22,802,052	23,052,889	(250,837)
n. Other restricted assets	—	—	—	—	—	—	—
o. Total Restricted Assets	$ 745,720,912	$ —	$ —	$ —	$ 745,720,912	$ 798,553,132	$ (52,832,220)

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %
b. Collateral held under security lending agreements	—	6,270,334	— %	— %
c. Subject to repurchase agreements	—	—	— %	— %
d. Subject to reverse repurchase agreements	—	—	— %	— %
e. Subject to dollar repurchase agreements	—	—	— %	— %
f. Subject to dollar reverse repurchase agreements	—	—	— %	— %
g. Placed under option contracts	—	—	— %	— %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	— %	— %
i. FHLB capital stock	—	—	— %	— %
j. On deposit with states	—	681,109,282	3.6 %	3.6 %
k. On deposit with other regulatory bodies	—	35,539,244	0.2 %	0.2 %
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	— %	— %
m. Pledged as collateral not captured in other categories	—	22,802,052	0.1 %	0.1 %
n. Other restricted assets	—	—	— %	— %
o. Total Restricted Assets	$ —	$ 745,720,912	3.9 %	4.0 %

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

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
Bonds - Reinsurance	$ 14,745,342	$ —	$ —	$ —	$ 14,745,342	$ 14,975,387	$ (230,045)
Bonds - Futures	8,056,710	—	—	—	8,056,710	8,077,502	(20,792)
Total (c)	$ 22,802,052	$ —	$ —	$ —	$ 22,802,052	$ 23,052,889	$ (250,837)

Description of Assets	8	Percentage	
		9	10
	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Bonds - Reinsurance	$ 14,745,342	0.1 %	0.1 %
Bonds - Futures	8,056,710	— %	— %
Total (c)	$ 22,802,052	0.1 %	0.1 %

(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

NOTES TO FINANCIAL STATEMENTS

3. Not applicable.

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

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
General Account:				
a. Cash, Cash Equivalents, and Short-Term Investments	$ —	$ —	— %	— %
b. Schedule D, Part 1	—	—	— %	— %
c. Schedule D, Part 2, Section 1	—	—	— %	— %
d. Schedule D, Part 2, Section 2	—	—	— %	— %
e. Schedule B	—	—	— %	— %
f. Schedule A	—	—	— %	— %
g. Schedule BA, Part 1	—	—	— %	— %
h. Schedule DL, Part 1	6,270,334	6,270,334	— %	— %
i. Other	—	—	— %	— %
j. Total Collateral Assets	$ 6,270,334	$ 6,270,334	— %	— %
Protected Cell:				
k. Cash, Cash Equivalents, and Short-Term Investments	$ —	$ —	— %	— %
l. Schedule D, Part 1	—	—	— %	— %
m. Schedule D, Part 2, Section 1	—	—	— %	— %
n. Schedule D, Part 2, Section 2	—	—	— %	— %
o. Schedule B	—	—	— %	— %
p. Schedule A	—	—	— %	— %
q. Schedule BA, Part 1	—	—	— %	— %
r. Schedule DL, Part 1	—	—	— %	— %
s. Other	—	—	— %	— %
t. Total Collateral Assets	$ —	$ —	— %	— %

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

	1 Amount	2 % of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 6,270,334	0.1 %
v. Recognized Obligation to Return Collateral Asset (Protected Cell)	$ —	— %

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

M. Working Capital Finance Investments:

Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	1	5	$ 62,126	$ 386,554	$ 63,323	$ 411,506
(2) Bonds - FV	—	—	—	—	—	—
(3) LB&SS - AC	—	—	—	—	—	—
(4) LB&SS - FV	—	—	—	—	—	—
(5) Preferred Stock - AC	—	—	—	—	—	—
(6) Preferred Stock - FV	—	—	—	—	—	—
(7) Total	1	5	$ 62,126	$ 386,554	$ 63,323	$ 411,506

AC - Amortized Cost FV - Fair Value

P. Short Sales:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Q. Prepayment Penalty and Acceleration Fees:

		General Account	Protected Cell
1.	Number of CUSIPs	109	—
2.	Aggregate Amount of Investment Income	$ 9,351,804	$ —

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

A. Not applicable.

B. Joint ventures, partnerships, and limited liability companies are recorded on a lag basis with changes in the Company's proportional share of equity recorded as an unrealized gain (loss), subject to testing for possible impairment. As part of the impairment testing process, the Company evaluates those assets for other-than-temporary impairments using financial information that is received from the respective joint venture, partnership, or limited liability company. The Company concluded that some of the aforementioned assets, as a result of deteriorating economic conditions, had other-than-temporary impairments and recorded a realized loss of $13,359,692 with an offsetting entry to change in net unrealized capital gains or (losses). There was no impact to policyholders' surplus as the change in net unrealized capital gains or (losses) was offset by the realized loss of the same amount.

7. INVESTMENT INCOME

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

B. At December 31, 2020, the Company had no accrued investment income over 90 days past due.

8. DERIVATIVE INSTRUMENTS

A. Derivatives under SSAP No. 86, *Derivatives*:

From time to time, the Company enters into U.S. Treasury note futures contracts to modify the effective duration of specific assets within the investment portfolio. U.S. Treasury futures contracts require a daily mark-to-market and settlement with the broker. The Company does not hold or issue derivative instruments for trading purposes.

The Company enters into short positions in financial futures contracts which offset asset price changes resulting from changes in market interest rates. These transactions are economic hedges of such exposure and, because these derivative instruments have not been designated as accounting hedges, the contracts are reported at fair value. For these instruments the fair value is zero as the contracts are settled daily. The open derivative contracts are settled daily at fair value with the changes in fair value reported as an unrealized capital gain or (loss). Upon closing the contracts, the unrealized capital gain or (loss) is reported as a realized capital gain (loss).

The contract amount of futures contracts represents the extent of the Company's involvement, but not future cash requirements, as open positions are typically closed out prior to the delivery date of the contract.

The Company does not enter into any derivative contracts with financing premiums.

B. Derivatives under SSAP No. 108, *Derivative Hedging Variable Annuity Guarantees*:

Not applicable.

9. INCOME TAXES

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

		December 31, 2020		
		Ordinary	Capital	Total
1. a.	Gross deferred tax assets	$ 240,302,856	$ 44,863,315	$ 285,166,171
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	240,302,856	44,863,315	285,166,171
d.	Deferred tax assets nonadmitted	—	8,595,999	8,595,999
e.	Subtotal net admitted deferred tax assets	240,302,856	36,267,316	276,570,172
f.	Deferred tax liabilities	108,855,578	31,214,529	140,070,107
g.	Net admitted deferred tax asset/(liability)	$ 131,447,278	$ 5,052,787	$ 136,500,065

		December 31, 2019		
		Ordinary	Capital	Total
a.	Gross deferred tax assets	$ 225,308,558	$ 41,577,541	$ 266,886,099
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	225,308,558	41,577,541	266,886,099
d.	Deferred tax assets nonadmitted	—	9,635,936	9,635,936
e.	Subtotal net admitted deferred tax assets	225,308,558	31,941,605	257,250,163
f.	Deferred tax liabilities	100,434,663	24,396,992	124,831,655
g.	Net admitted deferred tax asset/(liability)	$ 124,873,895	$ 7,544,613	$ 132,418,508

NOTES TO FINANCIAL STATEMENTS

	Change		
	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 14,994,298	$ 3,285,774	$ 18,280,072
b. Statutory valuation allowance adjustment	—	—	—
c. Adjusted gross deferred tax assets	14,994,298	3,285,774	18,280,072
d. Deferred tax assets nonadmitted	—	(1,039,937)	(1,039,937)
e. Subtotal net admitted deferred tax assets	14,994,298	4,325,711	19,320,009
f. Deferred tax liabilities	8,420,915	6,817,537	15,238,452
g. Net admitted deferred tax asset/(liability)	$ 6,573,383	$ (2,491,826)	$ 4,081,557

2. Admission Calculation Components SSAP No. 101:

	December 31, 2020		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 163,487,282	$ 3,432,082	$ 166,919,364
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)	15,328,418	1,620,705	16,949,123
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	15,328,418	1,620,705	16,949,123
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	1,053,257,124
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.	61,487,156	31,214,529	92,701,685
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	240,302,856	36,267,316	276,570,172
Deferred tax liabilities netted against deferred tax assets	108,855,578	31,214,529	140,070,107
Total	$ 131,447,278	$ 5,052,787	$ 136,500,065

	December 31, 2019		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 142,502,101	$ 7,544,613	$ 150,046,714
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)	28,294,983	—	28,294,983
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	28,294,983	—	28,294,983
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	1,013,692,221
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.	54,511,474	24,396,992	78,908,466
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	225,308,558	31,941,605	257,250,163
Deferred tax liabilities netted against deferred tax assets	100,434,663	24,396,992	124,831,655
Total	$ 124,873,895	$ 7,544,613	$ 132,418,508

NOTES TO FINANCIAL STATEMENTS

		Change		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 20,985,181	$ (4,112,531)	$ 16,872,650
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (the lesser of 2(b)1 and 2(b)2 below)	(12,966,565)	1,620,705	(11,345,860)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	(12,966,565)	1,620,705	(11,345,860)
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	39,564,903
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.	6,975,682	6,817,537	13,793,219
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	14,994,298	4,325,711	19,320,009
Deferred tax liabilities netted against deferred tax assets	8,420,915	6,817,537	15,238,452
Total	$ 6,573,383	$ (2,491,826)	$ 4,081,557

	2020	2019
3. a. Ratio percentage used to determine recovery period and threshold limitation amount.	480 %	499 %
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 7,021,714,158	$ 6,757,948,143

4. Impact of Tax-Planning Strategies:

	December 31, 2020	
	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage.		
1. Adjusted gross deferred tax assets amounts from Note 9A1(c).	$ 240,302,856	$ 44,863,315
2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	— %
3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 240,302,856	$ 36,267,316
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	— %

	December 31, 2019	
	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage.		
1. Adjusted gross deferred tax assets amounts from Note 9A1(c).	$ 225,308,558	$ 41,577,541
2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	— %
3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 225,308,558	$ 31,941,605
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	— %

NOTES TO FINANCIAL STATEMENTS

	Change	
	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage.		
1. Adjusted gross deferred tax assets amounts from Note 9A1(c).	$ 14,994,298	$ 3,285,774
2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	— %
3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 14,994,298	$ 4,325,711
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	— %

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

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

Not applicable.

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

	December 31, 2020	December 31, 2019	Change
1. Current Income Tax:			
Federal	$ 114,049,182	$ 99,872,792	$ 14,176,390
Foreign	(10,475)	26,924	(37,399)
Subtotal	114,038,707	99,899,716	14,138,991
Federal income taxes on net capital gains	1,199,514	2,055,411	(855,897)
Federal and foreign income taxes incurred	$ 115,238,221	$ 101,955,127	$ 13,283,094

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

	December 31, 2020	December 31, 2019	Change
Ordinary:			
Discounting of unpaid losses	$ 115,863,363	$ 108,971,445	$ 6,891,918
Unearned premium reserve	103,998,702	99,896,098	4,102,604
Other	20,440,791	16,441,015	3,999,776
Total ordinary deferred tax assets	$ 240,302,856	$ 225,308,558	$ 14,994,298
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	—	—	—
Admitted ordinary deferred tax assets	$ 240,302,856	$ 225,308,558	$ 14,994,298
Capital:			
Investments	$ 44,863,315	$ 41,577,541	$ 3,285,774
Total capital deferred tax assets	$ 44,863,315	$ 41,577,541	$ 3,285,774
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	8,595,999	9,635,936	(1,039,937)
Admitted capital deferred tax assets	$ 36,267,316	$ 31,941,605	$ 4,325,711
Total admitted deferred tax assets	$ 276,570,172	$ 257,250,163	$ 19,320,009

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

	December 31, 2020	December 31, 2019	Change
Ordinary:			
Investments	$ 90,077,366	$ 77,766,470	$ 12,310,896
Loss and LAE reserve discounting (transition rule)	18,653,596	22,384,315	(3,730,719)
Other	124,616	283,878	(159,262)
Total ordinary deferred tax liabilities	$ 108,855,578	$ 100,434,663	$ 8,420,915

NOTES TO FINANCIAL STATEMENTS

Capital:			
Investments	$ 31,214,529	$ 24,396,992	$ 6,817,537
Total capital deferred tax liabilities	$ 31,214,529	$ 24,396,992	$ 6,817,537
Total deferred tax liabilities	$ 140,070,107	$ 124,831,655	$ 15,238,452
4. Net admitted deferred tax asset/(liability)	$ 136,500,065	$ 132,418,508	$ 4,081,557

5. Deferred income taxes do not include any benefit from investment tax credits.

6. Deferred income taxes do not include a benefit from net operating losses.

7. There are no adjustments to a deferred tax asset or deferred tax liability for enacted changes in tax laws or rates or a change in the tax status of the Company.

8. There are no adjustments to gross deferred tax assets because of a change in circumstances that causes a change in judgment about the realizability of the related deferred tax asset.

9. The change in net deferred income taxes is comprised of the following:

	December 31, 2020	December 31, 2019	Change
Total deferred tax assets	$ 285,166,171	$ 266,886,099	$ 18,280,072
Total deferred tax liabilities	140,070,107	124,831,655	15,238,452
Net deferred tax asset/(liability)	$ 145,096,064	$ 142,054,444	3,041,620
Tax effect of unrealized gains (losses)			7,755,063
Change in net deferred income tax			$ 10,796,683

D. The provision for federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate before income tax. The significant items causing this difference are as follows:

Rate Reconciliation:

	December 31, 2020
Pretax net income (loss)	$ 1,012,815,085
Taxes at statutory rate	212,691,168
Increase (decrease) attributable to:	
Nontaxable investment income	(108,799,725)
Other	550,095
	$ 104,441,538
Federal and foreign taxes incurred	$ 115,238,221
Change in net deferred income tax	(10,796,683)
Total statutory income tax	$ 104,441,538
Effective tax rate	10.3 %

E. 1. The Company has no net operating loss carry-forward available for tax purposes.

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

2020 Total	$ 113,246,350
2019 Total	105,350,299
2018 Capital Gains	12,360,156

3. The Company has no protective tax deposits with the Internal Revenue Service (IRS) under Section 6603 of the IRS Code.

F. 1. The Company is included in a consolidated federal income tax return with its ultimate parent company, The Travelers Companies, Inc. (TRV). A list of the entities included with the Company in a consolidated federal income tax return filing is attached.

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

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

H. Repatriation Transition Tax (RTT):

Not applicable.

I. The Company does not have an AMT credit.

NOTES TO FINANCIAL STATEMENTS

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

A-B. In 2020 and 2019, the Company sold $552.8 million and $423.8 million of securities to the Travelers Money Market Liquidity Pool (TRVMMLP), respectively, as follows (in millions):

	Proceeds		Proceeds
January 27, 2020	$ 47.5	January 28, 2019	$ 29.0
February 21, 2020	53.2	February 19, 2019	33.8
May 21, 2020	17.0	April 26, 2019	88.1
July 27, 2020	158.5	June 24, 2019	18.9
August 24, 2020	42.7	July 26, 2019	25.3
October 23, 2020	210.4	September 26, 2019	70.0
December 22, 2020	23.5	October 28, 2019	35.5
		November 22, 2019	45.3
		December 23, 2019	77.9

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

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

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

2. TRV maintains a private short-term investment pool, known as the TRVMMLP, in which affiliated companies may participate. The TRVMMLP is managed by Indemnity. Each company may convert its position in the TRVMMLP into cash at any time and may also use its position in the TRVMMLP to settle transactions with other affiliated participants in the TRVMMLP. The position of each company in the TRVMMLP is calculated and adjusted daily. Each participating insurance company carries its share of the TRVMMLP as a short-term investment in Schedule DA. At December 31, 2020 and 2019, the TRVMMLP totaled $5.52 billion and $4.92 billion, respectively.

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

1. Detail of Material Related Party Transactions

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	Reporting Period Date Amount Due From (To)
A	1/27/2020	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	1/27/2020	$ —
B	2/21/2020	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	2/21/2020	—
C	5/21/2020	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	5/21/2020	—
D	7/27/2020	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	7/27/2020	—
E	8/24/2020	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	8/24/2020	—
F	10/23/2020	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	10/23/2020	—
G	12/22/2020	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	12/22/2020	—

2. Detail of Material Related Party Transactions Involving Services

Not applicable.

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

a. Description of Transaction

Ref #	Name of Related Party	Overview Description	Have Terms Changed From Preceding Period? (Yes/No)
A	Travelers Money Market Liquidity Pool	Sale of bonds	No
B	Travelers Money Market Liquidity Pool	Sale of bonds	No
C	Travelers Money Market Liquidity Pool	Sale of bonds	No
D	Travelers Money Market Liquidity Pool	Sale of bonds	No
E	Travelers Money Market Liquidity Pool	Sale of bonds	No
F	Travelers Money Market Liquidity Pool	Sale of bonds	No
G	Travelers Money Market Liquidity Pool	Sale of bonds	No

NOTES TO FINANCIAL STATEMENTS

b. Assets Received

Ref #	Name of Related Party	Description of Assets Received	Statement Value of Assets Received
A	Travelers Money Market Liquidity Pool	Short-term investments	$ 47,520,337
B	Travelers Money Market Liquidity Pool	Short-term investments	53,154,834
C	Travelers Money Market Liquidity Pool	Short-term investments	17,001,983
D	Travelers Money Market Liquidity Pool	Short-term investments	158,457,635
E	Travelers Money Market Liquidity Pool	Short-term investments	42,732,385
F	Travelers Money Market Liquidity Pool	Short-term investments	210,435,487
G	Travelers Money Market Liquidity Pool	Short-term investments	23,542,555

c. Assets Transferred

Ref #	Name of Related Party	Description of Assets Transferred	Statement Value of Assets Transferred
A	Travelers Money Market Liquidity Pool	Bonds and accrued interest	$ 47,517,178
B	Travelers Money Market Liquidity Pool	Bonds and accrued interest	53,154,832
C	Travelers Money Market Liquidity Pool	Bonds and accrued interest	17,000,287
D	Travelers Money Market Liquidity Pool	Bonds and accrued interest	158,454,380
E	Travelers Money Market Liquidity Pool	Bonds and accrued interest	42,731,583
F	Travelers Money Market Liquidity Pool	Bonds and accrued interest	210,435,932
G	Travelers Money Market Liquidity Pool	Bonds and accrued interest	23,545,616

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

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

D. 1. At December 31, 2020 and 2019, the Company had $97,909,962 and $72,004,179 receivable from affiliates, respectively. Substantially all of the accounts between and among the Company and its affiliates are settled at least monthly through the TRVMMLP or in cash.

2. The Company participates in an intercompany reinsurance pooling agreement as described in Note 26. The following represents the unsettled balances resulting from affiliated reinsurance that are reported in the respective balance sheet accounts:

	December 31, 2020	December 31, 2019
Uncollected premiums and agents' balances in course of collection	$ 321,744,823	$ 300,998,751
Amounts recoverable from reinsurers	42,245,982	38,291,441
Reinsurance payable on paid losses and LAE	300,506,815	292,577,595

These balances were settled net through the intercompany settlement process during January 2021 and January 2020, respectively.

E. Material management or service contracts and cost sharing arrangements, involving the Company or any affiliate, are as follows:

Type of Contract and Description	Servicing Company	Other Party
Amended and Restated Expense Allocation	The Travelers Indemnity Company	Travelers P&C[1]
Reinsurance Allocation	The Travelers Indemnity Company	Travelers P&C[1]

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

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

G. All of the issued and outstanding common stock of the Company is owned by Travelers Insurance Group Holdings Inc. (TIGHI), an indirect subsidiary of TRV, the organization of which is shown in Schedule Y - Part 1.

H. Not applicable.

I. The Company owns 100% of Travelers Casualty and Surety Company of America (TCSA), whose carrying value exceeds 10% of the admitted assets of the Company. The Company carries its investment in TCSA at TCSA's statutory equity. The statement value of TCSA's assets and liabilities as of December 31, 2020 was $4.6 billion and $2.5 billion, respectively. TCSA's net income was $412.5 million for the year ended December 31, 2020.

J. Not applicable.

K. Not applicable.

L. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

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

SCA Entity	Percentage of SCA Ownership	12/31/2020 Gross Amount	12/31/2020 Admitted Amount	12/31/2020 Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Total SSAP No. 97 8a Entities	XXX	$ —	$ —	$ —
b. SSAP No. 97 8b(ii) Entities				
Total SSAP No. 97 8b(ii) Entities	XXX	$ —	$ —	$ —
c. SSAP No. 97 8b(iii) Entities				
8527512 Canada Inc.	77.52%	$ 640,636,799	$ 640,636,799	$ —
Total SSAP No. 97 8b(iii) Entities	XXX	$ 640,636,799	$ 640,636,799	$ —
d. SSAP No. 97 8b(iv) Entities				
Travelers Insurance Company of Canada	100.00%	$ 363,885,622	$ 363,885,622	$ —
Total SSAP No. 97 8b(iv) Entities	XXX	$ 363,885,622	$ 363,885,622	$ —
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	$ 1,004,522,421	$ 1,004,522,421	$ —
f. Aggregate Total	XXX	$ 1,004,522,421	$ 1,004,522,421	$ —

2. NAIC filing response information:

SCA Entity	Type of NAIC Filing	Date of Filing to the NAIC	12/31/2019 NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code
a. SSAP No. 97 8a Entities						
Total SSAP No. 97 8a Entities	XXX	XXX	$ —	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ —	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
8527512 Canada Inc.	S2	6/25/2020	$ 559,866,629	Y	N	
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 559,866,629	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Travelers Insurance Company of Canada	S2	6/25/2020	$ 305,699,059	Y	N	
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ 305,699,059	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	XXX	$ 865,565,688	XXX	XXX	XXX
f. Aggregate Total	XXX	XXX	$ 865,565,688	XXX	XXX	XXX

N. Not applicable.

O. Not applicable.

11. DEBT

Not applicable.

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

A-D. Defined Benefit Plans:

Not applicable.

E. Defined Contribution Plans:

Not applicable.

F. Multiemployer Plans:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

G. Consolidated/Holding Company Plans:

1. Employee Retirement Plans:

The Company participates in a qualified noncontributory defined benefit pension plan sponsored by TRV that provides benefits, primarily under a cash balance formula, for substantially all employees of the Company and its property-casualty affiliates. In addition the Company participates in nonqualified defined benefit pension plans sponsored by TRV which cover certain highly-compensated employees of the Company and its property-casualty affiliates. The Company has no legal obligation for benefits under these plans. The Company is charged for its allocable share of pension expense for these plans based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated net share of the pension expense was $11,874,982 and $7,287,584 for 2020 and 2019, respectively.

2. Postretirement Benefit Plan:

The Company participates in a postretirement health and life insurance benefit plan sponsored by TRV for employees of the Company and its property-casualty affiliates that satisfy certain age and service requirements and for certain retirees. The Company has no legal obligation for benefits under this plan. The Company is charged for its allocable share of postretirement benefit expense for this plan based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated net share of the postretirement benefit expense (benefit) was $(462,773) and $569,987 for 2020 and 2019, respectively.

3. 401(k) Savings Plan:

The Company participates in a 401(k) savings plan sponsored by TRV for substantially all employees of the Company and its property-casualty affiliates. The Company has no legal obligation for benefits under this plan. The Company is charged for its allocable share of expense for this plan based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated net share of the 401(k) savings plan expense was $23,191,366 and $21,606,702 for 2020 and 2019, respectively.

H. Postemployment Benefits and Compensated Absences:

Not applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

Not applicable.

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

The Company has 1,000 shares of common capital stock authorized, issued and outstanding with a par value of $25,000 per share.

The Company paid the following dividends to its parent company, TIGHI, as follows:

For the year ended December 31, 2020 (in millions):

	Ordinary	Extraordinary	Total
March 20, 2020	$ 320.0	$ —	$ 320.0
June 24, 2020	100.0	—	100.0
September 21, 2020	155.0	—	155.0
December 28, 2020	217.0	—	217.0
Total	$ 792.0	$ —	$ 792.0

For the year ended December 31, 2019 (in millions):

	Ordinary	Extraordinary	Total
March 20, 2019	$ 221.0	$ —	$ 221.0
June 20, 2019	251.0	—	251.0
September 20, 2019	237.0	—	237.0
December 23, 2019	220.0	—	220.0
Total	$ 929.0	$ —	$ 929.0

Dividends to the shareholder and the proportion of the profits of the Company that may be paid to the shareholder is not limited by charter. The maximum amount of dividends which can be paid by the Company to the shareholder without prior approval of the Insurance Commissioner of the State of Connecticut is subject to restrictions relating to statutory surplus or net income. The maximum amount of dividends to the shareholder that can be made during 2021 without prior approval is $897,576,864.

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

The change in the balance of special surplus from retroactive reinsurance is a result of ongoing activity occurring in 2020. See Note 23F for additional detail.

Unassigned funds have been increased by cumulative net unrealized gains of $2,514,766,628.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments:

At December 31, 2020, the Company had unfunded commitments to certain investments of $605.3 million.

NOTES TO FINANCIAL STATEMENTS

B. Assessments:

1. The Company has accrued liabilities of $36.0 million for guaranty fund and other insurance-related assessments and related recoverables of $950 thousand at December 31, 2020. The assessments are expected to be paid over a period ranging from one year to the life expectancy of certain workers' compensation claimants and the recoverables are expected to occur over the same period of time.

2.

a. Assets recognized from paid and accrued premium tax offsets December 31, 2019	$	731,351
b. Decreases current year:		
Premium tax offset applied		340,420
c. Increases current year:		
Premium tax offset accrued		70,359
d. Assets recognized from paid and accrued premium tax offsets December 31, 2020	$	461,290

3. Not applicable.

C. Gain Contingencies:

Not applicable.

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

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

	Direct
Claims related ECO and bad faith losses paid during the reporting period	$ 14,931

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

[0-25 Claims]

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

E. Product Warranties:

Not applicable.

F. Joint and Several Liabilities:

Not applicable.

G. All Other Contingencies:

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

In the ordinary course of business, the Company is a defendant or codefendant in various litigation matters. Although there can be no assurances, as of December 31, 2020, the Company believes, based on information currently available, that the ultimate resolution of these legal proceedings would not be likely to have a material adverse effect on its net income, financial condition or liquidity.

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

15. LEASES

Not applicable.

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

The Company has unfunded commitments to certain investments. The off-balance-sheet risk of these financial instruments was $605.3 million at December 31, 2020.

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

A. Transfers of Receivables Reported as Sales:

Not applicable.

B. Transfer and Servicing of Financial Assets:

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

NOTES TO FINANCIAL STATEMENTS

C. Wash Sales:

Not applicable.

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

Not applicable.

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

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

20. FAIR VALUE MEASUREMENTS

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

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

A. Securities measured and reported at fair value as of December 31, 2020:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 15,195,409	$ —	$ —	$ 15,195,409
Preferred stock					
Perpetual	1,931,980	—	—	—	1,931,980
Common stock					
Industrial and miscellaneous	1,587,297	—	1,899,928	—	3,487,225
Total securities at fair value	$ 3,519,277	$ 15,195,409	$ 1,899,928	$ —	$ 20,614,614

Reconciliation of Level 3 securities during the year:

Description	Beginning Balance 1/1/2020	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus
Common stock	$ —	$ —	$ —	$ —	$ 1,899,928

(continued) Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2020
Common stock	$ —	$ —	$ —	$ —	$ 1,899,928

Level 2 and Level 3 valuation techniques:

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

The Company holds unaffiliated common stock where the fair value estimate is determined by an internal portfolio manager based on recent filings, operating results, balance sheet stability, growth and other business and market sector fundamentals. Due to the significant unobservable inputs in these valuations, the Company includes the total fair value estimate for all of these investments in Level 3.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

(At December 31, 2020)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 774,606,420	$ 774,608,828	$ 77,102,916	$ 697,503,504	$ —	$ —	$ —
Long-term bonds	11,062,851,345	10,212,276,072	294,933,377	10,755,418,942	12,499,026	—	—
Preferred stock	1,931,980	1,931,980	1,931,980	—	—	—	—
Common stock	3,487,225	3,487,225	1,587,297	—	1,899,928	—	—

(At December 31, 2019)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 759,048,172	$ 759,048,172	$ 84,422,968	$ 674,625,204	$ —	$ —	$ —
Long-term bonds	10,303,581,763	9,839,717,155	335,795,189	9,954,180,126	13,606,448	—	—
Preferred stock	27,275,625	27,275,625	1,760,000	25,515,625	—	—	—
Common stock	2,920,000	2,920,000	2,920,000	—	—	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

A. Unusual or Infrequent Items:

The Company has provided $45,744,138 of voluntary premium refunds to policyholders related to COVID-19 through December 31, 2020. The Company accounted for these premium refunds as a reduction of premium.

B. Troubled Debt Restructuring – Debtors:

Not applicable.

C. Other Disclosures:

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

2020 Schedule P:

For short-tailed lines, the 2018 and prior “Total Net Losses and Expenses Unpaid” (Schedule P - Part 1, Column 24, Line 1) is separately reported to accident year as follows (in thousands):

	Accident Years							
Schedule P	2018	2017	2016	2015	2014	2013	2012	2011
Part 1I	$ 14,227	$ 6,112	$ 5,001	$ 2,380	$ 2,238	$ 166	$ 267	$ 388
Part 1J	3,148	2,334	996	215	324	70	24	38
Part 1K	807	617	2,241	318	100	28	3	6
Part 1L	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)
Part 1S	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—

	Accident Years									
Schedule P	2010	2009	2008	2007	2006	2005	2004	2003	2002	2001 & Prior
Part 1I	$ 338	$ 89	$ 44	$ 897	$ (531)	$ 565	$ (249)	$ 32	$ 22	$ 2,406
Part 1J	6	1	12	22	28	2	5	7	17	250
Part 1K	(49)	37	981	4	57	59	408	852	136	5,702
Part 1L	—	—	—	—	—	—	—	—	15	411
Part 1S	—	—	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—	—	—

For long-tailed lines, the 2010 and prior “Total Net Losses and Expenses Unpaid” (Schedule P - Part 1, Column 24, Line 1) is separately reported to accident year as follows (in thousands):

	Accident Years									
Schedule P	2010	2009	2008	2007	2006	2005	2004	2003	2002	2001 & Prior
Part 1A	$ 173	$ 50	$ 58	$ 26	$ 4	$ 10	$ 12	$ 16	$ 87	$ 487
Part 1B	135	109	7	128	6	46	65	13	16	38,971
Part 1C	1,354	911	1,046	381	84	493	369	397	74	5,138
Part 1D	89,344	69,773	69,794	57,946	53,517	47,386	55,750	48,570	45,092	636,728
Part 1E	4,484	2,841	2,709	2,646	1,359	1,185	1,252	780	688	50,394
Part 1F - Section 1	(1)	—	18	—	1	—	22	2	162	548
Part 1F - Section 2	—	—	—	—	(5)	1	12	20	87	3,181
Part 1G	421	40	112	48	136	11	(19)	(8)	67	7,806
Part 1H - Section 1	11,517	10,005	13,627	6,445	9,380	4,199	5,325	7,832	6,878	378,791
Part 1H - Section 2	3,557	2,356	740	598	1,518	191	275	3,215	1,514	15,258

NOTES TO FINANCIAL STATEMENTS

	Accident Years									
Schedule P	2010	2009	2008	2007	2006	2005	2004	2003	2002	2001 & Prior
Part 1M	—	—	—	—	—	—	—	—	—	165
Part 1N	59	—	1	1	—	2	15	6	(11)	3,277
Part 1O	—	—	6	29	85	7	45	467	4,355	49,193
Part 1P	39	—	—	—	122	93	61	127	(5)	558
Part 1R - Section 1	2,811	1,516	1,739	935	2,479	2,126	1,260	3,245	2,065	151,830
Part 1R - Section 2	60	5	62	(2)	759	38	(2)	50	24	538

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

	2014	2003	2002	2001	2000	1999	1998	1997
Commercial auto	$ —	$ —	$ (3)	$ —	$ —	$ —	$ —	$ —
Workers' compensation	—	—	(501)	(1,311)	(950)	(2,882)	—	(182)
Commercial multiple peril	—	—	—	—	—	—	—	—
Medical professional liability - claims-made	—	—	—	—	—	—	—	—
Special liability	—	—	—	—	—	—	—	—
Other liability - occurrence	(183)	(13)	(112)	(436)	(626)	(41)	—	—
Other liability - claims-made	—	—	(7)	(842)	—	—	—	—
Special property	—	—	—	—	—	—	—	—
Other	—	—	—	—	—	—	—	—
Reinsurance A	(6)	—	—	—	—	—	—	—
Reinsurance B	—	—	—	—	—	—	—	—

D. Business Interruption Insurance Recoveries:

Not applicable.

E. State Transferable and Non-transferable Tax Credits:

1. Description of State Transferable and Non-transferable Tax Credits

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
Petros Pacesetter Oregon Fund I S2016-1	OR	$ 80,970	$ 80,677

2. These credits are utilized per a set schedule as outlined in the purchase agreement.

3. Not applicable.

4. State Tax Credits Admitted and Nonadmitted:

	Total Admitted	Total Nonadmitted
Transferable	$ 80,970	$ —
Non-transferable	—	—

F. Subprime-Mortgage-Related Risk Exposure:

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

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

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

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

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

Direct exposure through other investments:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
Residential mortgage-backed securities	$ 5,487,932	$ 4,710,760	$ 7,072,799	$ 1,290,137

NOTES TO FINANCIAL STATEMENTS

G. Insurance-Linked Securities (ILS) Contracts:

Not applicable.

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

Not applicable.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through February 22, 2021.

23. REINSURANCE

A. Unsecured Reinsurance Recoverables:

1. Affiliated Company Recoverables:

The unsecured aggregate recoverables for ceded losses, LAE and unearned premiums from any affiliated reinsurer at December 31, 2020, were as follows:

Group Code	F.E.I.N	Reinsurer Name	Unsecured Amount	
3548	06-0566050	The Travelers Indemnity Company	$ 2,875,505,905	*
3548	06-0907370	Travelers Casualty and Surety Company of America	95,190,779	
Total Recoverable from Group Code 3548			$ 2,970,696,684	

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

2. Unaffiliated Company Recoverables:

Not applicable.

B. Reinsurance Recoverable in Dispute:

Not applicable.

C. Reinsurance Assumed and Ceded:

1.

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
Affiliates	$ 2,476,159,440	$ 247,489,737	$ 202,433,929	$ 20,233,075	$ 2,273,725,511	$ 227,256,662
All Other	5,554,363	555,153	—	—	5,554,363	555,153
Total	$ 2,481,713,803	$ 248,044,890	$ 202,433,929	$ 20,233,075	$ 2,279,279,874	$ 227,811,815

Direct Unearned Premium Reserve $ 196,879,566

2. Accruals for contingent, sliding scale adjustment and other profit sharing commissions, net of reinsurance assumed and ceded, amounted to $49,354,933 at December 31, 2020. This balance represents the Company's 20.36% pro rata share of the net amount of the TRV Reinsurance Pool (see Note 26):

	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ 1,939,700	$ 49,354,933	$ 1,939,700	$ 49,354,933
b. Sliding Scale Adjustments	—	—	—	—
c. Other Profit Commission Arrangements	—	—	—	—
d. Total	$ 1,939,700	$ 49,354,933	$ 1,939,700	$ 49,354,933

D. Uncollectible Reinsurance:

Not applicable.

E. Commutation of Ceded Reinsurance:

Not applicable.

F. Retroactive Reinsurance:

	Assumed	Ceded
a. Reserves Transferred:		
(1) Initial Reserves	$ 1,913,840	$ 13,275,046
(2) Adjustments - Prior Year(s)	(814,400)	34,330,641
(3) Adjustments - Current Year	—	(247,758)
(4) Current Total	$ 1,099,440	$ 47,357,929

NOTES TO FINANCIAL STATEMENTS

	Assumed	Ceded
b. Consideration Paid or Received:		
(1) Initial Consideration	$ 2,128,656	$ 14,034,000
(2) Adjustments - Prior Year(s)	—	2,842,874
(3) Adjustments - Current Year	—	5,864
(4) Current Total	$ 2,128,656	$ 16,882,738
c. Paid Losses Reimbursed or Recovered:		
(1) Prior Year(s)	$ 859,252	$ 38,711,139
(2) Current Year	39	442,944
(3) Current Total	$ 859,291	$ 39,154,083
d. Special Surplus From Retroactive Reinsurance:		
(1) Initial Surplus Gain or Loss	$ 214,816	$ (758,954)
(2) Adjustments - Prior Year(s)	814,400	31,487,767
(3) Adjustments - Current Year	—	(253,622)
(4) Current Year Restricted Surplus	1,029,216	8,178,881
(5) Cumulative Total Transferred to Unassigned Funds	$ —	$ 22,296,310

e. Other insurers included in the above transactions:

Company	Assumed	Ceded
Munich Reinsurance America, Inc. (10227)	$ 1,099,440	$ —
TIG Insurance Company (25534)	—	14,552,581
XL Reinsurance America Inc. (20583)	—	14,410,268
Swiss Reinsurance America Corporation (25364)	—	3,640,882
Westport Insurance Corporation (39845)	—	3,153,454
Commercial Risk Reinsurance Co. Ltd. (AA-3190433)	—	2,728,240
Various	—	8,872,504
Total	$ 1,099,440	$ 47,357,929

f. Paid Loss/LAE Recoverable:

1. Authorized Reinsurers

Company	Total Paid Loss/LAE Recoverable	Amount Over 90 Days Past Due
XL Reinsurance America Inc. (20583)	$ 57,725	$ —
Swiss Reinsurance America Corporation (25364)	12,271	—
Westport Insurance Corporation (39845)	11,494	—
Various	26,336	—
Total	$ 107,826	$ —

2. Unauthorized Reinsurers

Not applicable.

3. Certified Reinsurers

Not applicable.

4. Reciprocal Jurisdiction Reinsurers

Not applicable.

G. Reinsurance Accounted for as a Deposit:

Not applicable.

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

Not applicable.

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

Not applicable.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation:

Not applicable.

K. Reinsurance Credit:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

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

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

C. See Schedule P - Part 7A.

D. Not applicable.

E. Calculation of nonadmitted retrospective premium:

1.	Total accrued retrospective premium	$ 15,232,778
2.	Unsecured amount	4,818,734
3.	Less: Nonadmitted amount (10%)	481,873
4.	Less: Nonadmitted for any person for whom agents' balances or uncollected premiums are nonadmitted	599,758
5.	Admitted amount (1) - (3) - (4)	$ 14,151,147

F. Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2020, the prior year-end total loss and LAE reserves developed favorably by $58,261,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, homeowners, auto physical damage and special property lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence, commercial auto liability, commercial multiple peril, and other liability – claims-made. This unfavorable development included funding of asbestos and environmental reserves in the other liability – occurrence, products liability – occurrence and commercial multiple peril lines.

The improvement in workers' compensation was driven primarily by better than expected loss experience across multiple accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in homeowners was driven primarily by PG&E subrogation recoveries as well as lower estimates for adjusting and other expenses. The improvement in auto physical damage was driven primarily by better than expected loss experience in recent accident years. The improvement in special property was driven primarily by better than expected loss experience in recent accident years, including PG&E subrogation recoveries.

Higher than expected loss experience in other liability – occurrence was across multiple accident years as well as higher than expected adjusting and other costs. Higher than expected loss experience in commercial auto liability was primarily for recent accident years. For commercial multiple peril higher than expected loss experience was across multiple accident years. The deterioration in other liability – claims-made was driven by higher than expected loss experience in recent accident years.

The remaining changes are generally the result of ongoing analyses of recent loss data and trends. A portion of the change from prior year effects relates to retrospectively rated policies which are subject to premium adjustments.

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company is a participant in the TRV Reinsurance Pool, an intercompany pooling arrangement. The lead company of the TRV Reinsurance Pool is Indemnity. Under the terms of the arrangement, the property-casualty underwriting risks for substantially all lines of business of the intercompany pool participants are reinsured with Indemnity. The pool of net underwriting risks remaining after reinsurance is transacted with third parties by Indemnity is then retroceded to the pool participants based on pool participation percentages. The provision for reinsurance and the write-off of uncollectible reinsurance are reported in the statutory financial statements of Indemnity and are not allocated to the other pool participants.

Effective January 1, 2020, after receiving all required regulatory approvals, the TRV Reinsurance Pool was amended whereby the percent of participation changed for the pool participants indicated below.

The names, NAIC company codes and intercompany pool percentages of the companies participating in the TRV Reinsurance Pool are as follows:

TRV Reinsurance Pool Participant	NAIC Company Code	Pool Participation %
The Travelers Indemnity Company	25658	25.20 *
St. Paul Fire and Marine Insurance Company	24767	24.79
Travelers Casualty and Surety Company	19038	20.36
The Phoenix Insurance Company	25623	5.00
The Standard Fire Insurance Company	19070	4.84
United States Fidelity and Guaranty Company	25887	4.41
Travelers Casualty Insurance Company of America	19046	2.73
Farmington Casualty Company	41483	1.48
The Automobile Insurance Company of Hartford, Connecticut	19062	1.37
The Travelers Indemnity Company of Connecticut	25682	1.37
The Charter Oak Fire Insurance Company	25615	1.27
Northland Insurance Company	24015	1.22
The Travelers Indemnity Company of America	25666	0.77
St. Paul Protective Insurance Company	19224	0.58

NOTES TO FINANCIAL STATEMENTS

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

* Pool participation percentage change effective January 1, 2020.

All of the above TRV Reinsurance Pool companies are party to reinsurance agreements with non-affiliated reinsurers covering business subject to the pooling agreement and have contractual rights of direct recovery from the non-affiliated reinsurers under the terms of such reinsurance agreements.

As of December 31, 2020, the Company had a net receivable of $63,483,991 from affiliates as a result of its intercompany reinsurance transactions which settled in January 2021.

27. STRUCTURED SETTLEMENTS

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

The following data represents the Company's proportionate share of structured settlement annuities purchased by members of the TRV Reinsurance Pool (see Note 26):

A.

Loss Reserves Eliminated by Annuities	Unrecorded Loss Contingencies
$521,968,373	$521,968,373

B.

Life Insurance Company and Location	Licensed in Company's State of Domicile	Statement Value of Annuities
Fidelity & Guaranty Life Insurance Company, Baltimore, MD	Yes	$ 146,548,121
Brighthouse Life Insurance Company, Charlotte, NC	Yes	47,582,321
All other companies		327,837,931

28. HEALTH CARE RECEIVABLES

Not applicable.

29. PARTICIPATING POLICIES

Not applicable.

30. PREMIUM DEFICIENCY RESERVES

1. Liability carried for premium deficiency reserves	$0
2. Date of the most recent evaluation of this liability	December 31, 2020
3. Was anticipated investment income utilized in the calculation?	Yes

NOTES TO FINANCIAL STATEMENTS

31. HIGH DEDUCTIBLES

A. Reserve Credit Recorded on Unpaid Claims and Amount Billed and Recoverable on Paid Claims for High Deductibles:

1. Counterparty exposure recorded on unpaid claims and billed recoverables on paid claims:

Annual Statement Line of Business		Gross (of High Deductible) Loss Reserves	Reserve Credit for High Deductibles	Billed Recoverables on Paid Claims	Total High Deductibles and Billed Recoverables
16	Workers' compensation	$ 1,900,515,684	$ 860,428,898	$ 8,016,679	$ 868,445,577
19.3, 19.4	Commercial auto liability	265,300,117	142,175,347	779,551	142,954,898
21	Auto physical damage	2,167,396	936,436	6,369	942,805
17.1, 17.2	Other liability	277,140,739	61,994,811	814,344	62,809,155
18.1, 18.2	Products liability	139,156,040	42,674,126	408,893	43,083,019
5	Commercial multiple peril	2,005,284	39,366	5,892	45,258
	Total	$ 2,586,285,260	$ 1,108,248,984	$ 10,031,728	$ 1,118,280,712

2. Unsecured amounts of high deductibles:

a.	Total high deductibles and billed recoverables on paid claims	$ 1,118,280,712
b.	Collateral on balance sheet *	$ 143,630,611
c.	Collateral off balance sheet	$ 919,349,148
d.	Total unsecured deductibles and billed recoverables on paid claims	$ 55,300,953
e.	Percentage unsecured	4.95%

* This collateral is held by the TRV Reinsurance Pool.

3. High deductible recoverable amounts on paid claims:

a.	Amount of overdue nonadmitted (either due to aging or collateral)	$ 1,234,321
b.	Amount over 90 days overdue admitted	$ 308,727
c.	Total overdue (a+b)	$ 1,543,048

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

Counterparty Ranking	Top Ten Unsecured High Deductibles Amounts
Counterparty 1	$ 11,360,966
Counterparty 2	9,014,171
Counterparty 3	8,768,629
Counterparty 4	8,420,214
Counterparty 5	6,972,762
Counterparty 6	5,862,994
Counterparty 7	4,031,267
Counterparty 8	3,663,059
Counterparty 9	3,633,504
Counterparty 10	3,196,142

B. Unsecured High Deductible Recoverables for Individual Obligors Part of a Group under the Same Management or Control which are Greater than 1% of Capital and Surplus:

Not applicable.

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

A. The Company establishes and reports tabular workers' compensation case reserves consistent with statistical reporting requirements, as described below. The total reserve (case plus IBNR/Bulk) for these claims is consistent with the Company's own evaluation of the ultimate payout and a 5% discount rate for accident years 2018 and prior and a 3.5% discount rate for 2019 and subsequent accident years.

Except for certain third party administered claims, tabular workers' compensation case reserves have been discounted in accordance with state approved workers' compensation statistical plans. The tabular case reserves, as included in Schedule P, reflect a discount rate of 3.5% or as specified by state requirements, generally using the following United States Life Tables:

Non-Fatal Cases:	United States Life Tables Total Population 2007 – FL United States Life Tables Total Male or Total Female 2014 – MN United States Life Tables Total Male or Total Female 2011 – MA United States Life Tables Total Male or Total Female Population 1999 – MA(USL) United States Life Tables Total Male or Total Female 2007 – all other states
Fatal Cases:	New York Mandated Mortality & Remarriage Table – NY United States Life Tables Total Female 2014 – MN ** United States Life Tables Total Female 2011 – MA ** United States Life Tables Total Female 1999 – MA(USL) * United States Life Tables Total Female 2007 – all other states **

* and the 1980 Railroad Retirement Board Remarriage Table
** and the 1997 Railroad Retirement Board Remarriage Table

NOTES TO FINANCIAL STATEMENTS

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

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

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

The December 31, 2020 liabilities of the Company included $486,657,169 and $28,684,962 of such discounted liabilities related to workers' compensation and other liability - occurrence reserves, respectively. The amount of discount for case and IBNR reserves at December 31, 2020 is as follows:

Tabular Discount

		Tabular Discount Included in Schedule P, Part 1 *	
	Schedule P Lines of Business	Case	IBNR
1.	Workers' compensation	$ 54,296,252	$ 135,780,364
2.	Other liability - occurrence	2,254,870	26,945,442
3.	Total	$ 56,551,122	$ 162,725,806

* Excludes medical loss reserves and all loss adjustment expense reserves

In 2020, the accretion of discount reported as part of losses incurred in the Statement of Income totaled $9,881,537.

B. Non-tabular reserves have not been discounted.

C. No changes in the rates or other key assumptions used to discount prior accident year reserves have been made.

33. ASBESTOS/ENVIRONMENTAL RESERVES

The following represents the Company's allocable share of the pooled property-casualty business of the TRV Reinsurance Pool, based on its pro rata participation percentage of 20.36%.

A. Does the Company have on the books or has it ever written an insured for which you have identified a potential for the existence of a liability due to asbestos losses? Yes (X) No ( )

Exposure for asbestos losses arises from liability coverage written many years ago.

Because each policyholder presents different liability and coverage issues, the Company generally reviews the exposure presented by each policyholder with open claims at least annually. Among the factors the Company may consider in the course of this review are: available insurance coverage, including the role of any umbrella or excess insurance the Company has issued to the policyholder; limits and deductibles; an analysis of the policyholder's potential liability; the jurisdictions involved; past and anticipated future claim activity and loss development on pending claims; past settlement values of similar claims; allocated claim adjustment expense; the potential role of other insurance; the role, if any, of non-asbestos claims or potential non-asbestos claims in any resolution process; and applicable coverage defenses or determinations, if any, including the determination as to whether or not an asbestos claim is a products/completed operation claim subject to an aggregate limit and the available coverage, if any, for that claim.

The Company continues to be involved in disputes, including litigation, with a number of policyholders, some of whom are in bankruptcy, over coverage for asbestos-related claims. Many coverage disputes with policyholders are only resolved through settlement agreements. Because many policyholders make exaggerated demands, it is difficult to predict the outcome of settlement negotiations. Settlements involving bankrupt policyholders may include extensive releases which are favorable to the Company, but which could result in settlements for larger amounts than originally anticipated. Although the Company has seen a reduction in the overall risk associated with these disputes, it remains difficult to predict the ultimate cost of these claims. As in the past, the Company will continue to pursue settlement opportunities.

The Company's quarterly asbestos reserve reviews include an analysis of exposure and claim payment patterns by policyholder, as well as recent settlements, policyholder bankruptcies, judicial rulings and legislative actions. The Company also analyzes developing payment patterns among policyholders and the assumed reinsurance component of reserves, as well as projected reinsurance billings and recoveries. In addition, the Company reviews its historical gross and net loss and expense paid experience, year-by-year, to assess any emerging trends, fluctuations, or characteristics suggested by the aggregate paid activity. Conventional actuarial methods are not utilized to establish asbestos reserves, and the Company's evaluations have not resulted in a reliable method to determine a meaningful average asbestos defense or indemnity payment.

On January 29, 2009, TPC and PPG Industries, Inc. (PPG), along with approximately 30 other insurers of PPG, agreed in principle to settle asbestos-related coverage litigation under insurance policies issued to PPG (the Agreement). The Agreement was incorporated into the Modified Third Amended Plan of Reorganization (Amended Plan) proposed as part of the Pittsburgh Corning Corp. (which is 50% owned by PPG) bankruptcy proceeding. On April 27, 2016, the Amended Plan became effective and all the remaining conditions of the Agreement were satisfied. TPC fully satisfied its obligation under the Agreement by making a discounted payment in the second quarter of 2016. The payment totaled $524 million, of which $518 million was related to asbestos reserves. The Company's allocable share of the 2016 payments resulted in a $105.5 million direct payment and a $93.2 million net payment for asbestos.

1. Direct - Asbestos	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 368,757,423	$ 265,710,706	$ 275,244,739	$ 289,383,711	$ 288,631,340
b. Incurred losses and LAE:	58,698,693	63,401,040	65,355,600	51,510,800	70,038,400
c. Cal. year payments for losses and LAE:	161,745,410	53,867,007	51,216,628	52,263,171	56,086,678
d. Ending reserves:	$ 265,710,706	$ 275,244,739	$ 289,383,711	$ 288,631,340	$ 302,583,062

NOTES TO FINANCIAL STATEMENTS

2. Assumed Reinsurance - Asbestos	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 33,711,182	$ 39,964,993	$ 35,605,913	$ 35,608,582	$ 31,494,227
b. Incurred losses and LAE:	13,498,680	5,700,800	4,153,440	—	3,664,800
c. Cal. year payments for losses and LAE:	7,244,869	10,059,880	4,150,771	4,114,355	3,937,581
d. Ending reserves:	$ 39,964,993	$ 35,605,913	$ 35,608,582	$ 31,494,227	$ 31,221,446

3. Net of Ceded Reinsurance - Asbestos	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 365,974,890	$ 267,757,462	$ 258,532,100	$ 258,475,260	$ 254,632,077
b. Incurred losses and LAE:	45,728,560	45,687,840	45,484,240	41,738,000	60,062,000
c. Cal. year payments for losses and LAE:	143,945,988	54,913,202	45,541,080	45,581,183	48,100,773
d. Ending reserves:	$ 267,757,462	$ 258,532,100	$ 258,475,260	$ 254,632,077	$ 266,593,304

B. Bulk and IBNR loss and LAE reserves at December 31, 2020 included in Part A above:

1. Direct Basis	$ 215,510,425
2. Assumed Reinsurance Basis	$ 10,246,282
3. Net of Ceded Reinsurance Basis:	$ 176,240,179

C. Case, bulk and IBNR LAE reserves at December 31, 2020 included in Part A above:

1. Direct Basis	$ 159,458,827
2. Assumed Reinsurance Basis	$ 1,801,364
3. Net of Ceded Reinsurance Basis:	$ 134,716,668

D. Does the Company have on the books or has it ever written an insured for which you have identified a potential for the existence of a liability due to environmental losses? Yes (X) No ( )

Exposure for environmental losses arises from liability coverage written many years ago. The exposures include bodily injury and property damage losses.

In establishing environmental reserves, the Company evaluates the exposure presented by each policyholder and the anticipated cost of resolution, if any. These claims are mainly brought pursuant to various state or federal statutes that require a liable party to undertake or pay for environmental remediation. Liability under these statutes may be joint and several with other responsible parties. In the course of its analysis, the Company generally considers the probable liability, available coverage and relevant judicial interpretations. In addition, the Company considers the many variables presented, such as: the nature of the alleged activities of the policyholder at each site; the number of sites; the total number of potentially responsible parties at each site; the nature of the alleged environmental harm and the corresponding remedy at each site; the nature of government enforcement activities at each site; the ownership and general use of each site; the overall nature of the insurance relationship between the Company and the policyholder, including the role of any umbrella or excess insurance the Company has issued to the policyholder; the involvement of other insurers; the potential for other available coverage, including the number of years of coverage; the role, if any, of non-environmental claims or potential non-environmental claims in any resolution process; and the applicable law in each jurisdiction. The evaluation of the exposure presented by a policyholder can change as information concerning that policyholder and the many variables presented is developed. Conventional actuarial methods are not used to estimate these reserves.

1. Direct - Environmental	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 62,077,561	$ 67,206,451	$ 65,705,499	$ 62,756,360	$ 61,926,979
b. Incurred losses and LAE:	17,672,481	14,251,074	13,528,586	16,808,835	12,739,086
c. Cal. year payments for losses and LAE:	12,543,591	15,752,026	16,477,725	17,638,216	14,550,354
d. Ending reserves:	$ 67,206,451	$ 65,705,499	$ 62,756,360	$ 61,926,979	$ 60,115,711

2. Assumed Reinsurance - Environmental	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 11,554,455	$ 10,717,979	$ 8,447,131	$ 8,382,078	$ 7,692,673
b. Incurred losses and LAE:	40,720	814,400	926,380	203,600	206,300
c. Cal. year payments for losses and LAE:	877,196	3,085,248	991,433	893,005	666,000
d. Ending reserves:	$ 10,717,979	$ 8,447,131	$ 8,382,078	$ 7,692,673	$ 7,232,973

3. Net of Ceded Reinsurance - Environmental	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 71,093,351	$ 75,581,608	$ 71,810,538	$ 66,720,578	$ 64,042,346
b. Incurred losses and LAE:	16,695,201	13,233,074	11,197,366	15,473,600	12,623,550
c. Cal. year payments for losses and LAE:	12,206,944	17,004,144	16,287,326	18,151,832	14,629,030
d. Ending reserves:	$ 75,581,608	$ 71,810,538	$ 66,720,578	$ 64,042,346	$ 62,036,866

E. Bulk and IBNR loss and LAE reserves at December 31, 2020 included in Part D above:

1. Direct Basis	$ 59,585,081
2. Assumed Reinsurance Basis	$ 3,488,261
3. Net of Ceded Reinsurance Basis:	$ 58,136,965

F. Case, bulk and IBNR LAE reserves at December 31, 2020 included in Part D above:

1. Direct Basis	$ 22,370,836
2. Assumed Reinsurance Basis	$ (2,283)
3. Net of Ceded Reinsurance Basis:	$ 21,094,900

G. As a result of the processes and procedures discussed above, management believes that the reserves carried for asbestos and environmental claims are appropriately established based upon known facts, current law and management's judgment. However, the uncertainties surrounding the final resolution of these claims continue, and it is difficult to determine the ultimate exposure for asbestos and environmental claims and related litigation. As a result, these reserves are subject to revision as new information becomes available and as claims develop. Changes in the legal, regulatory and legislative environment may impact the future resolution of asbestos and environmental claims and result in adverse loss reserve development. The emergence of a greater number of asbestos or environmental claims beyond that which is anticipated may result in adverse loss reserve development. Changes in applicable legislation and future court and regulatory decisions and interpretations, including the outcome of legal challenges to legislative and/or

NOTES TO FINANCIAL STATEMENTS

judicial reforms establishing medical criteria for the pursuit of asbestos claims, could affect the settlement of asbestos and environmental claims. It is also difficult to predict the ultimate outcome of complex coverage disputes until settlement negotiations near completion and significant legal questions are resolved or, failing settlement, until the dispute is adjudicated. This is particularly the case with policyholders in bankruptcy where negotiations often involve a large number of claimants and other parties and require court approval to be effective. As part of its continuing analysis of asbestos and environmental reserves, the Company continues to study the implications of these and other developments.

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

34. SUBSCRIBER SAVINGS ACCOUNTS

Not applicable.

35. MULTIPLE PERIL CROP INSURANCE

Not applicable.

36. FINANCIAL GUARANTY INSURANCE

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Attachment to the 2020 Annual Statement – Notes to Financial Statements, Note 9 – Part F:

Names of the companies included with TRV in the December 31, 2020, consolidated federal income tax return filing

The Travelers Companies, Inc. (TRV) & Subsidiaries

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

1.3 State regulating? Connecticut

1.4 Is the reporting entity publicly traded or a member of 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. 86312

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

2.2 If yes, date of change:

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

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014

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). 04/26/2016

3.4 By what department or departments?
Insurance Department of Connecticut

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11 sales of new business? Yes [X] No [ ]

4.12 renewals? Yes [X] No [ ]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21 sales of new business? Yes [ ] No [X]

4.22 renewals? Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

If the answer is YES, complete and file the merger history data file with the NAIC.

5.2 If yes, provide the name of 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
	0	

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

6.2 If yes, give full information:

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

7.2 If yes,

7.21 State the percentage of foreign control 0.0%

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

1 Nationality	2 Type of Entity

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

8.4 If the response to 8.3 is yes, please provide below 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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
KPMG LLP, 755 Main St., Hartford, CT 06103

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Julie M. Joyce, FCAS, MAAA (Vice President and Chief Corporate Actuary), 385 Washington Street, St. Paul, MN 55102

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

12.11 Name of real estate holding company IHP Capital Partners VIII

12.12 Number of parcels involved 4

12.13 Total book/adjusted carrying value $ 16,188,095

12.2 If yes, provide explanation
Holds 97% of IHP Capital Partners VIII which holds Investments in joint ventures which hold real estate

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

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

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

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

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

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

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

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

(c) Compliance with applicable governmental laws, rules and regulations;

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

(e) Accountability for adherence to the code.

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

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

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

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

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

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
0			$ 0

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 subordinator committee thereof? Yes [X] No [ ]

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

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

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers $ 0

20.12 To stockholders not officers $ 0

20.13 Trustees, supreme or grand (Fraternal only) $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers $ 0

20.22 To stockholders not officers 0

20.23 Trustees, supreme or grand (Fraternal only) 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting 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 [ ]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)? Yes [X] No [ ]

24.02 If no, give full and complete information, relating thereto:

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

24.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 6,270,334

24.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $ 0

24.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [X] No [ ] N/A [ ]

24.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [X] No [ ] N/A [ ]

24.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? Yes [X] No [ ] N/A [ ]

24.09 For the reporting entity's securities lending program, state the amount of the following as of December 31 of the current year:

24.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	$ 6,270,334
24.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	$ 6,270,334
24.093	Total payable for securities lending reported on the liability page:	$ 6,270,334

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.) Yes [X] No [ ]

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

25.21	Subject to repurchase agreements	$ 0
25.22	Subject to reverse repurchase agreements	$ 0
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Placed under option agreements	$ 0
25.26	Letter stock or securities restricted as sale – excluding FHLB Capital Stock	$ 0
25.27	FHLB Capital Stock	$ 0
25.28	On deposit with states	$ 681,109,282
25.29	On deposit with other regulatory bodies	$ 35,539,244
25.30	Pledged as collateral – excluding collateral pledged to an FHLB	$ 22,802,052
25.31	Pledged as collateral to FHLB – including assets backing funding agreements	$ 0
25.32	Other	$ 0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		$ 0

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

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

Lines 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

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

26.4 If the response to 26.3 is yes, does the reporting entity utilize:

26.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
26.42	Permitted accounting practice	Yes [ ] No [ ]
26.43	Other accounting guidance	Yes [ ] No [ ]

26.5 By responding yes to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

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

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

27.2 If yes, state the amount thereof at December 31 of the current year: $ 0

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citibank Futures	1 S Wacker Dr, 10th Fl, Chicago, IL 60606	Futures account

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

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

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

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

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

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [X]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

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

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

29.2 If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
		$ 0
29.2999 TOTAL		$ 0

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
		$ 0	

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

		1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	$ 10,986,884,900	$ 11,837,457,766	$ 850,572,866
30.2	Preferred Stocks	$ 1,931,980	$ 1,931,980	$ 0
30.3	Totals	$ 10,988,816,880	$ 11,839,389,746	$ 850,572,866

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

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

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

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [X] No [ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

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

32.2 If no, list exceptions:

33. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designation 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

34. 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.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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]

35. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d. The fund only or predominantly holds bonds in its portfolio.

e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E, Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.

b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.

c. If the investment is with a related party or affiliate then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.

d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a-36.c are reported as long-term investments.

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

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 10,103,962

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

1 Name	2 Amount Paid
INSURANCE SERVICES OFFICE INC	$ 5,164,832

38.1 Amount of payments for legal expenses, if any? $ 15,538,257

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

1 Name	2 Amount Paid
SIMPSON, THACHER & BARTLETT	$ 4,407,690

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 363,148

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

1 Name	2 Amount Paid
	$ 0

GENERAL INTERROGATORIES

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	$ 0	$ 0
2.2	Premium Denominator	$ 5,146,359,927	$ 5,015,284,938
2.3	Premium Ratio (2.1/2.2)	0.0%	0.0%
2.4	Reserve Numerator	$ 0	$ 0
2.5	Reserve Denominator	$ 11,270,444,241	$ 10,754,911,756
2.6	Reserve Ratio (2.4/2.5)	0.0%	0.0%

3.1	Did the reporting entity issue participating policies during the calendar year?		Yes [X] No [ ]
3.2	If yes, provide the amount of premium written for participating and/or non-participating policies during the calendar year:		
	3.21 Participating policies		$ 48,223,499
	3.22 Non-participating policies		$ 5,230,450,605
4.	FOR MUTUAL REPORTING ENTITIES AND RECIPROCAL EXCHANGES ONLY:		
	4.1 Does the reporting entity issue assessable policies?		Yes [ ] No [ ]
	4.2 Does the reporting entity issue non-assessable policies?		Yes [ ] No [ ]
	4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders?		0.0%
	4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums.		$ 0
5.	FOR RECIPROCAL EXCHANGES ONLY:		
	5.1 Does the exchange appoint local agents?		Yes [ ] No [ ]
	5.2 If yes, is the commission paid:		
	5.21 Out of Attorney's-in-fact compensation		Yes [ ] No [ ] N/A [ ]
	5.22 As a direct expense of the exchange		Yes [ ] No [ ] N/A [ ]
	5.3 What expenses of the exchange are not paid out of the compensation of the Attorney-in-fact?		
	5.4 Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred?		Yes [ ] No [ ]
	5.5 If yes, give full information:		

6.1 What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?

The Company's risk management practices include active monitoring of insured employee local-based concentrations. Although the Company currently has no significant workers' compensation treaty reinsurance, the Company reviews available treaty reinsurance coverages periodically and makes purchase decisions as it deems appropriate. Facultative reinsurance purchases are also made as deemed appropriate.

6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process:

The Company uses various analyses and methods, including proprietary and third-party computer modeling processes, to make underwriting and reinsurance decisions designed to manage its exposure to catastrophic events. The Company's hurricane loss estimates for U.S. and Canadian exposures include property exposures, property residual market exposures and an adjustment for certain non-property exposures. The Company's loss estimates are based on the Company's catastrophe risk model estimates and include losses from the hurricane hazards of wind and storm surge. The Company's loss estimates for earthquakes reflect U.S. and Canadian property and U.S. workers' compensation exposures. Property exposures are analyzed to determine locations of concentration. Spanning the U.S. and Canada, this includes California, Florida, New Madrid, the Northeast, the Gulf States, the Mid-Atlantic States, and Western Canada. Moreover, the Company is exposed to the risk of material losses from other than property and workers' compensation coverages arising out of hurricanes and earthquakes, and it is exposed to catastrophe losses from perils other than hurricanes and earthquakes, such as tornadoes and other windstorms, hail, wildfires, severe winter weather, floods, tsunamis, volcanic eruptions and other naturally-occurring events, such as solar flares, as well as acts of terrorism and cyber events. The Company's loss estimates for terrorism reflect U.S. property and workers' compensation exposures. The Company also develops conventional attack loss

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

estimates for combined property and workers' compensation exposures for comparison and adherence with aggregate enterprise guidelines. To best assess risk, the Company conducts site engineering analyses on buildings with large exposures.

6.3 What provision has this reporting entity made (such as catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
The Company purchases both excess of loss and proportional reinsurance to protect itself from an excessive catastrophe loss.

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

6.5 If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss:
The Company's all region aggregate catastrophe treaty does not contain a reinstatement provision but does allow for recoveries under multiple event loss scenarios. The Company's northeast region catastrophe treaty applies per occurrence and provides for one reinstatement. Additionally, the Company buys a property catastrophe cat bond for designated perils covering the northeast region. This bond applies per occurrence but does not have a reinstatement provision. The Company believes that its reinsurance programs along with the Company's surplus is adequate to cover its exposures in a catastrophic event.

7.1 Has 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 [X] No [ ]

7.2 If yes, indicate the number of reinsurance contracts containing such provisions. 5

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

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

8.2 If yes, give full information

9.1 Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:

(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;

(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;

(c) Aggregate stop loss reinsurance coverage;

(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;

(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or

(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity? Yes [ ] No [X]

9.2 Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:

(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or

(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract. Yes [ ] No [X]

9.3 If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:

(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;

(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and

(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.

9.4 Except for transactions meeting the requirements of paragraph 36 of *SSAP No. 62R, Property and Casualty Reinsurance*, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:

(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or

(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP? Yes [ ] No [X]

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

9.6 The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:

(a) The entity does not utilize reinsurance; or, Yes [ ] No [X]

(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or Yes [ ] No [X]

(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement. Yes [X] No [ ]

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

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 assets schedule, Page 2, state the amount of corresponding liabilities recorded for:

12.11	Unpaid losses	$ 12,947,861
12.12	Unpaid underwriting expenses (including loss adjustment expenses)	$ 2,284,917

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? $ 10,414,044

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 [ ]

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

12.41 From 0.0%

12.42 To 0.0%

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

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

12.61 Letters of Credit $ 1,068,221,815

12.62 Collateral and other funds $ 229,278,447

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): $ 7,329,600

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 reporting entity a cedant in a multiple cedant reinsurance contract? Yes [X] No [ ]

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

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

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

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

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

15.2 If yes, give full information

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

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

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

* Disclose type of coverage:

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

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

17.11 Gross amount of unauthorized reinsurance in Schedule F-Part 3 exempt from the statutory provision for unauthorized reinsurance $ 0

17.12 Unfunded portion of Interrogatory 17.11 $ 0

17.13 Paid losses and loss adjustment expenses portion of Interrogatory 17.11 $ 0

17.14 Case reserves portion of Interrogatory 17.11 $ 0

17.15 Incurred but not reported portion of Interrogatory 17.11 $ 0

17.16 Unearned premium portion of Interrogatory 17.11 $ 0

17.17 Contingent commission portion of Interrogatory 17.11 $ 0

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

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

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

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

19. Is the reporting entity licensed or charted, registered, qualified, eligible, or writing business in at least 2 states? Yes [X] No [ ]

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

FIVE-YEAR HISTORICAL DATA

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

		1 2020	2 2019	3 2018	4 2017	5 2016
	Gross Premiums Written (Page 8, Part 1B, Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	2,701,766,295	2,790,466,417	2,668,211,742	2,534,004,108	2,432,658,155
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	998,698,316	974,802,916	921,941,202	864,753,538	812,479,124
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,836,551,353	1,683,453,152	1,562,443,730	1,486,061,651	1,439,648,635
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	82,001,589	92,848,687	79,294,071	55,336,503	59,937,821
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	17,555,166	11,683,826	9,463,717	8,777,307	10,204,819
6.	Total (Line 35)	5,636,572,719	5,553,254,998	5,241,354,462	4,948,933,106	4,754,928,555
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	2,448,801,510	2,517,844,947	2,425,315,732	2,313,046,119	2,195,990,631
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	984,021,940	961,774,877	911,858,323	854,262,350	801,869,754
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,817,292,317	1,662,836,524	1,540,135,815	1,461,527,467	1,412,593,730
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	11,003,171	12,016,063	12,068,629	11,017,459	11,960,319
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	17,555,166	11,683,824	9,462,973	8,777,682	10,205,521
12.	Total (Line 35)	5,278,674,103	5,166,156,234	4,898,841,473	4,648,631,077	4,432,619,954
	Statement of Income (Page 4)					
13.	Net underwriting gain (loss) (Line 8)	203,620,576	109,899,260	61,659,800	28,111,498	257,298,415
14.	Net investment gain (loss) (Line 11)	806,858,698	1,018,046,505	940,659,356	941,592,521	1,101,857,761
15.	Total other income (Line 15)	8,179,212	8,675,621	5,646,484	6,148,455	6,411,078
16.	Dividends to policyholders (Line 17)	7,042,914	8,432,657	9,449,139	9,239,223	8,771,355
17.	Federal and foreign income taxes incurred (Line 19)	114,038,707	99,899,716	69,170,792	86,905,821	172,879,327
18.	Net income (Line 20)	897,576,864	1,028,289,013	929,345,709	879,707,430	1,183,916,572
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	18,860,519,605	18,204,607,336	17,473,912,387	16,983,797,048	16,564,340,144
20.	Premiums and considerations (Page 2, Col. 3):					
	20.1 In course of collection (Line 15.1)	656,714,722	605,865,671	551,862,234	533,945,439	523,166,370
	20.2 Deferred and not yet due (Line 15.2)	1,032,112,747	1,069,962,704	1,025,126,311	984,786,228	931,600,506
	20.3 Accrued retrospective premiums (Line 15.3)	14,151,147	16,725,429	16,967,906	17,564,894	13,015,128
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	11,702,305,382	11,314,240,684	10,826,065,321	10,457,712,431	10,078,496,703
22.	Losses (Page 3, Line 1)	6,977,015,050	6,584,022,434	6,389,581,643	6,181,132,309	5,954,948,262
23.	Loss adjustment expenses (Page 3, Line 3)	1,516,535,064	1,498,792,977	1,466,296,061	1,437,043,799	1,400,869,800
24.	Unearned premiums (Page 3, Line 9)	2,476,159,440	2,378,477,435	2,224,273,459	2,113,359,034	2,015,473,092
25.	Capital paid up (Page 3, Lines 30 & 31)	25,000,000	25,000,000	25,000,000	25,000,000	25,000,000
26.	Surplus as regards policyholders (Page 3, Line 37)	7,158,214,223	6,890,366,651	6,647,847,066	6,526,084,617	6,485,843,440
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	1,440,873,247	1,396,287,049	1,243,129,386	1,234,072,688	1,420,386,779
	Risk-Based Capital Analysis					
28.	Total adjusted capital	7,158,214,223	6,890,366,651	6,647,847,066	6,526,084,617	6,485,843,440
29.	Authorized control level risk-based capital	1,462,219,960	1,354,259,677	1,248,584,773	1,202,348,944	1,084,488,903
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Item divided by Page 2, Line 12, Col. 3) x 100.0					
30.	Bonds (Line 1)	61.2	61.1	62.8	64.1	62.5
31.	Stocks (Lines 2.1 & 2.2)	25.2	25.6	25.9	25.9	26.5
32.	Mortgage loans on real estate (Lines 3.1 & 3.2)	0.0	0.0	0.0	0.0	0.0
33.	Real estate (Lines 4.1, 4.2 & 4.3)	0.0	0.0	0.0	0.0	0.0
34.	Cash, cash equivalents and short-term investments (Line 5)	4.6	4.7	3.3	3.3	4.9
35.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
36.	Derivatives (Line 7)	0.0	0.0	0.0	0.0	0.0
37.	Other invested assets (Line 8)	9.0	8.2	7.7	6.5	5.8
38	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
39.	Securities lending reinvested collateral assets (Line 10)	0.0	0.3	0.4	0.2	0.2
40.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Sch. D, Summary, Line 12, Col. 1)	0	0	0	0	0
43.	Affiliated preferred stocks (Sch. D, Summary, Line 18, Col. 1)	0	0	0	0	0
44.	Affiliated common stocks (Sch. D, Summary, Line 24, Col. 1)	4,198,455,450	4,081,818,457	3,958,427,147	3,824,722,496	3,840,531,921
45.	Affiliated short-term investments					
	(subtotals included in Schedule DA, Verification, Column 5, Line 10)	0	0	0	0	0
46.	Affiliated mortgage loans on real estate	0	0	0	0	0
47.	All other affiliated	30,593,709	42,618,203	38,514,812	33,450,744	14,684,643
48.	Total of above lines 42 to 47	4,229,049,159	4,124,436,660	3,996,941,959	3,858,173,240	3,855,216,564
49.	Total investment in parent included in Lines 42 to 47 above	0	0	0	0	0
50.	Percentage of investments in parent, subsidiaries and affiliates to surplus					
	as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	59.1	59.9	60.1	59.1	59.4

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2020	2 2019	3 2018	4 2017	5 2016
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	146,972,327	130,403,102	125,296,812	12,451,369	(23,063,228)
52.	Dividends to stockholders (Line 35)	(792,000,000)	(929,000,000)	(940,000,000)	(755,000,000)	(1,075,000,000)
53.	Change in surplus as regards policyholders for the year (Line 38)	267,847,571	242,519,586	121,762,448	40,241,177	109,576,809
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	1,423,123,828	1,561,563,403	1,457,088,105	1,401,418,014	1,582,747,910
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	489,215,599	540,509,519	524,755,392	509,306,528	415,922,905
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	873,132,298	873,197,293	881,299,430	736,325,987	621,443,293
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	4,918,164	2,894,528	2,661,536	4,273,736	13,685,943
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	19,212,518	14,781,915	15,108,463	32,307,605	17,011,132
59.	Total (Line 35)	2,809,602,406	2,992,946,658	2,880,912,927	2,683,631,870	2,650,811,183
	Net Losses Paid (Page 9, Part 2, Col. 4)					
60.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	1,196,295,020	1,312,364,705	1,220,690,510	1,173,978,554	1,152,958,140
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	477,145,843	539,358,825	517,571,862	502,197,687	409,625,554
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	859,249,210	858,301,068	857,495,013	721,643,049	606,013,464
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	5,002,109	2,109,584	2,974,661	5,066,337	8,926,090
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	15,859,386	11,437,154	11,053,751	19,886,126	10,799,052
65.	Total (Line 35)	2,553,551,567	2,723,571,337	2,609,785,797	2,422,771,753	2,188,322,300
	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)	57.3	58.2	58.8	58.1	51.7
68.	Loss expenses incurred (Line 3)	9.6	10.5	10.6	11.4	11.7
69.	Other underwriting expenses incurred (Line 4)	29.2	29.2	29.4	29.9	30.7
70.	Net underwriting gain (loss) (Line 8)	4.0	2.2	1.3	0.6	5.9
	Other Percentages					
71.	Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	28.3	28.1	28.6	29.1	29.9
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	66.9	68.7	69.4	69.5	63.4
73.	Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35, divided by Page 3, Line 37, Col. 1 x 100.0)	73.7	75.0	73.7	71.2	68.3
	One Year Loss Development ($000 omitted)					
74.	Development in estimated losses and loss expenses incurred prior to current year (Schedule P, Part 2-Summary, Line 12, Col. 11)	(68,842)	15,495	(57,980)	(101,262)	(89,726)
75.	Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year-end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100)	(1.0)	0.2	(0.9)	(1.6)	(1.4)
	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, Col. 12)	(120,876)	(84,598)	(165,480)	(169,043)	(226,696)
77.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior-year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	(1.8)	(1.3)	(2.6)	(2.7)	(3.5)

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

If no, please explain:

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code.....3548 NAIC Company Code....19038 BUSINESS IN DURING THE YEAR

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	0	0	0	0	0	0	0	0	0	0	0	0
2.1 Allied lines	0	0	0	0	0	0	0	0	0	0	0	0
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4 Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	0	0	0	0	0	0	0	0	0	0	0	0
5.2 Commercial multiple peril (liability portion)	0	0	0	0	0	0	0	0	0	0	0	0
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	0	0	0	0	0	0	0	0	0	0	0	0
9. Inland marine	0	0	0	0	0	0	0	0	0	0	0	0
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	0	0	0	0	0	0	0	0	0	0	0	0
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit A&H (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable A&H (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable A&H (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable A&H (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other A&H (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
17.1 Other liability-occurrence	0	0	0	0	0	0	0	0	0	0	0	0
17.2 Other liability-claims-made	0	0	0	0	0	0	0	0	0	0	0	0
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	0	0	0	0	0	0	0	0	0	0	0	0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	0	0	0	0	0	0	0	0	0	0	0	0
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	0	0	0	0	0	0	0	0	0	0	0	0
24. Surety	0	0	0	0	0	0	0	0	0	0	0	0
26. Burglary and theft	0	0	0	0	0	0	0	0	0	0	0	0
27. Boiler and machinery	0	0	0	0	0	0	0	0	0	0	0	0
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	0	0	0	0	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS												
3401.	0	0	0	0	0	0	0	0	0	0	0	0
3402.	0	0	0	0	0	0	0	0	0	0	0	0
3403.	0	0	0	0	0	0	0	0	0	0	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

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

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

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held by or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
Affiliates - U. S. Intercompany Pooling														
06-0566050..	25658.....	TRAVELERS INDEMNITY COMPANY	CT	5,278,670	300,507	3,377,151	3,677,658	49,355	1,705,473	2,476,159	0	0	0	0
0199999.		Affiliates - U. S. Intercompany Pooling		5,278,670	300,507	3,377,151	3,677,658	49,355	1,705,473	2,476,159	0	0	0	0
Affiliates - U.S. Non-Pool - Other														
06-0907370..	31194.....	TRAVELERS CASUALTY AND SURETY OF AMERICA	CT	4	0	0	0	0	(2,494)	0	0	0	0	0
0399999.		Affiliates - U.S. Non-Pool - Other		4	0	0	0	0	(2,494)	0	0	0	0	0
0499999.		Affiliates - U.S. Non-Pool - Total		4	0	0	0	0	(2,494)	0	0	0	0	0
0899999.		Total Affiliates		5,278,674	300,507	3,377,151	3,677,658	49,355	1,702,979	2,476,159	0	0	0	0
Other U. S. Unaffiliated Insurers														
06-0237820..	20699.....	ACE PROPERTY & CASUALTY INSURANCE CO	PA	0	0	1,068	1,068	0	0	0	0	0	0	0
00-0000000..	00000.....	AEGEN INTERNATIONAL INCORPORATED	NY	0	0	30	30	0	0	0	0	0	0	0
13-5124990..	19380.....	AMERICAN HOME ASSURANCE COMPANY	NY	0	0	90	90	0	0	0	0	0	0	0
23-2088429..	90859.....	CIGNA WORLDWIDE INSURANCE COMPANY	DE	0	0	75	75	0	0	0	0	0	0	0
94-1610280..	21873.....	FIREMANS FUND INSURANCE COMPANY	CA	0	13	187	199	0	0	0	0	0	0	0
00-0000000..	00000.....	FULTON PROTECTION & INDEMNITY SYNDICATE	NY	0	0	1,057	1,057	0	0	0	0	0	0	0
13-2673100..	22039.....	GENERAL REINSURANCE CORPORATION	DE	0	0	1,318	1,318	0	0	0	0	0	0	0
74-1296673..	22489.....	HIGHLANDS INSURANCE COMPANY	TX	0	0	5	5	0	0	0	0	0	0	0
25-1149494..	19437.....	LEXINGTON INSURANCE COMPANY	DE	0	0	1	1	0	0	0	0	0	0	0
13-4924125..	10227.....	MUNICH REINSURANCE AMERICA INC	DE	0	0	725	725	0	0	0	0	0	0	0
23-0580680..	24457.....	RELIANCE INSURANCE COMPANY	PA	1	0	442	442	0	1	0	0	0	0	0
56-1285899..	39926.....	SELECTIVE INSURANCE CO OF THE SOUTHEAST	IN	0	0	0	0	0	0	0	0	0	0	0
39-0333950..	24988.....	SENTRY INSURANCE A MUTUAL COMPANY	WI	0	0	0	0	0	0	0	0	0	0	0
13-1675535..	25364.....	SWISS REINSURANCE AMERICA CORPORATION	NY	0	137	301	437	0	0	0	0	0	0	0
13-5616275..	19453.....	TRANSATLANTIC REINSURANCE COMPANY	NY	0	0	8	8	0	0	0	0	0	0	0
0999999.		Other U. S. Unaffiliated Insurers		1	149	5,306	5,455	0	1	0	0	0	0	0
Pools and Associations - Mandatory Pools, Associations or Other Similar Facilities														
AA-9991300.	00000.....	ALABAMA INS UNDERWRITING ASSOC (AIUA)	AL	395	0	19	19	0	0	393	0	0	0	0
AA-9991202.	00000.....	CONNECTICUT FAIR PLAN	CT	71	0	14	14	0	0	37	0	0	0	0
AA-9991203.	00000.....	DELAWARE FAIR PLAN	DE	12	0	4	4	0	0	6	0	0	0	0
AA-9991204.	00000.....	DISTRICT OF COLUMBIA FAIR PLAN	DC	15	0	5	5	0	0	8	0	0	0	0
42-0941910..	15775.....	IOWA FAIR PLAN	IA	8	0	1	1	0	0	4	0	0	0	0
AA-9991209.	00000.....	KANSAS FAIR PLAN	KS	226	0	20	20	0	0	117	0	0	0	0
AA-9991212.	00000.....	MARYLAND FAIR PLAN	MD	33	0	5	5	0	0	33	0	0	0	0
AA-9991217.	00000.....	MISSOURI FAIR PLAN	MO	29	0	3	3	0	0	13	0	0	0	0
AA-9992055.	00000.....	MS RESIDENTIAL PROPERTY INS UND ASSOC	MS	49	0	10	10	0	0	26	0	0	0	0
AA-9991218.	00000.....	NEW JERSEY FAIR PLAN	NJ	170	0	25	25	0	0	88	0	0	0	0
AA-9991304.	00000.....	NORTH CAROLINA BEACH PLAN	NC	1,423	0	318	318	0	0	1,063	0	0	0	0
AA-9991304.	00000.....	NORTH CAROLINA COASTAL PLAN	NC	2,760	0	1,192	1,192	0	0	1,819	0	0	0	0
AA-9991221.	00000.....	NORTH CAROLINA FAIR PLAN	NC	1,873	0	122	122	0	0	1,066	0	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held by or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
AA-9991222.	00000	OHIO FAIR PLAN	OH	181	0	31	31	0	0	91	0	0	0	0
AA-9991223.	00000	OREGON FAIR PLAN	OR	0	0	3	3	0	0	9	0	0	0	0
AA-9991224.	00000	PENNSYLVANIA FAIR PLAN	PA	153	0	25	25	0	0	76	0	0	0	0
AA-9991225.	00000	RHODE ISLAND FAIR PLAN	RI	261	0	90	90	0	0	159	0	0	0	0
57-0629683.	34134	SOUTH CAROLINA WIND & HAIL UNDERWR ASSOC	SC	252	0	20	20	0	0	441	0	0	0	0
AA-9991227.	00000	WASHINGTON FAIR PLAN	WA	5	0	0	0	0	0	1	0	0	0	0
AA-9991228.	00000	WEST VIRGINIA FAIR PLAN	WV	3	0	0	0	0	0	1	0	0	0	0
1099999.		Pools and Associations - Mandatory Pools, Associations or Other Similar Facilities		7,918	0	1,907	1,907	0	0	5,452	0	0	0	0
Pools and Associations - Voluntary Pools, Associations or Other Similar Facilities														
AA-9995048.	00000	AMERICAN OFFSHORE INSURANCE SYNDICATE	NY	0	0	0	0	0	0	0	110	0	0	0
AA-9995010.	00000	ANI-NUCLEAR ENERGY LIABILITY INS ASSOC	CT	0	0	0	0	0	0	0	0	0	0	0
AA-9995026.	00000	CARPENTER MGMT CORP (TREATY)	NY	0	0	2,231	2,231	0	0	0	0	0	0	0
AA-9995022.	00000	EXCESS & CASUALTY REINSURANCE ASSOC	NY	0	74	18,542	18,617	0	0	0	0	0	0	0
AA-9995087.	00000	RAILROAD INSURANCE UNDERWRITERS	NY	0	0	742	742	0	0	0	52	0	0	0
AA-9995043.	00000	UNITED STATES AIRCRAFT INSURANCE GROUP	NY	2	0	6,815	6,815	0	0	0	0	0	0	14,745
1199999.		Pools and Associations - Voluntary Pools, Associations or Other Similar Facilities		2	74	28,330	28,405	0	0	0	162	0	0	14,745
1299999.		Total Pools and Associations		7,920	74	30,237	30,311	0	0	5,452	162	0	0	14,745
Other Non-U. S. Insurers														
AA-3190234.	00000	AMERICAN INTL UNDERWRITERS OVERSEAS LTD	BMU	0	0	268	268	0	0	0	0	0	0	0
AA-2830001.	00000	ASSA COMPANIA DE SEGUROS SA	PAN	175	0	0	0	0	0	102	0	0	0	0
AA-1320029.	00000	ASSURANCES GENERALES DE FRANCE	FRA	0	0	7	7	0	0	0	7	0	0	0
AA-1340055.	00000	AXA VERSICHERUNG AG	DEU	0	0	742	742	0	0	0	680	0	0	0
AA-1361004.	00000	BAVARIA ASSICURAZIONI	ITA	0	0	87	87	0	0	0	0	0	0	0
AA-1360237.	00000	EURO-AMERICAN REINSURANCE MANAGEMENT	ITA	0	0	1	1	0	0	0	0	0	0	0
AA-1720115.	00000	KANSA GENERAL INTERNATIONAL INS CO LTD	FIN	0	8	0	8	0	0	0	0	0	0	0
AA-1360110.	00000	LEVANTE ASSICURAZIONI S.P.A.	ITA	0	0	0	0	0	0	0	0	0	0	0
AA-1840615.	00000	MAPFRE SA	ESP	0	0	0	0	0	(0)	0	0	0	0	0
AA-1780078.	00000	PARTNER REINSURANCE EUROPE SE	IRL	0	0	4	4	0	0	0	0	0	0	0
AA-1120145.	00000	QBE RE (EUROPE) LIMITED	GBR	0	(1)	0	(1)	0	(0)	0	0	0	0	0
AA-1320158.	00000	SCOR S.E.	FRA	0	0	2	2	0	0	0	2	0	0	0
AA-1360210.	00000	SOCIETA ITALO AMERICANA ASSIC E RIASS	ITA	0	0	0	0	0	(0)	0	0	0	0	0
AA-1360240.	00000	SWISS RE ITALIA SPA	ITA	0	0	0	0	0	0	0	0	0	0	0
AA-1930003.	00000	TERRITORY INSURANCE OFFICE	AUS	0	0	44	44	0	0	0	0	0	0	0
AA-1241002.	00000	UNION ATLANTIQUE DE REASSURANCE	BEL	0	0	0	0	0	0	0	0	0	0	0
AA-1360195.	00000	UNIPOLSAI ASSICURAZIONI SPA	ITA	0	(2)	109	107	0	25	0	0	0	0	0
1399999.		Other Non-U. S. Insurers		175	4	1,265	1,269	0	24	102	689	0	0	0
9999999.		Totals		5,286,771	300,735	3,413,959	3,714,693	49,355	1,703,003	2,481,714	851	0	0	14,745

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

NONE

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Col. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18])	Funds Held by Company Under Reinsurance Treaties
Authorized Affiliates-U.S. Intercompany Pooling																			
06-0566050.	25658...	TRAVELERS INDEMNITY COMPANY	CT		286,874	42,174	0	1,168,704	143,624	888,004	505,588	127,413	1,599	2,877,105	0	51,431	0	2,825,674	0
0199999.		Total Authorized Affiliates - U.S. Intercompany Pooling			286,874	42,174	0	1,168,704	143,624	888,004	505,588	127,413	1,599	2,877,105	0	51,431	0	2,825,674	0
Authorized Affiliates-U.S. Non-Pool - Other																			
06-0907370.	31194...	TRAVELERS CASUALTY AND SURETY OF AMERICA	CT		71,024	72	0	4,474	390	12,258	2,976	75,021	341	95,532	0	0	0	95,532	0
0399999.		Total Authorized Affiliates - U.S. Non-Pool - Other			71,024	72	0	4,474	390	12,258	2,976	75,021	341	95,532	0	0	0	95,532	0
0499999.		Total Authorized Affiliates - U.S. Non-Pool - Total			71,024	72	0	4,474	390	12,258	2,976	75,021	341	95,532	0	0	0	95,532	0
0899999.		Total Authorized Affiliates			357,899	42,246	0	1,173,178	144,014	900,261	508,564	202,434	1,940	2,972,636	0	51,431	0	2,921,206	0
1499999.		Total Authorized Excluding Protected Cells			357,899	42,246	0	1,173,178	144,014	900,261	508,564	202,434	1,940	2,972,636	0	51,431	0	2,921,206	0
5799999.		Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells			357,899	42,246	0	1,173,178	144,014	900,261	508,564	202,434	1,940	2,972,636	0	51,431	0	2,921,206	0
9999999.		Totals (Sum of 5799999 and 5899999)			357,899	42,246	0	1,173,178	144,014	900,261	508,564	202,434	1,940	2,972,636	0	51,431	0	2,921,206	0

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
ID Number from Col. 1	Name of Reinsurer from Col. 3	Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29)	Stressed Net Recoverable (Cols. 29 - 30)	Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
Authorized Affiliates-U.S. Intercompany Pooling																	
06-0566050.	TRAVELERS INDEMNITY COMPANY	0	0	0	0	51,431	2,825,674	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0199999.	Total Authorized Affiliates - U.S. Intercompany Pooling	0	0	XXX	0	51,431	2,825,674	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Affiliates-U.S. Non-Pool - Other																	
06-0907370.	TRAVELERS CASUALTY AND SURETY OF AMERICA	0	0	0	0	0	95,532	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999.	Total Authorized Affiliates - U.S. Non-Pool - Other	0	0	XXX	0	0	95,532	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999.	Total Authorized Affiliates - U.S. Non-Pool - Total	0	0	XXX	0	0	95,532	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0899999.	Total Authorized Affiliates	0	0	XXX	0	51,431	2,921,206	0	0	0	0	0	0	0	XXX	0	0
1499999.	Total Authorized Excluding Protected Cells	0	0	XXX	0	51,431	2,921,206	0	0	0	0	0	0	0	XXX	0	0
5799999.	Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells.	0	0	XXX	0	51,431	2,921,206	0	0	0	0	0	0	0	XXX	0	0
9999999.	Totals (Sum of 5799999 and 5899999)	0	0	XXX	0	51,431	2,921,206	0	0	0	0	0	0	0	XXX	0	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses															
		37	Overdue					43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42											
ID Number from Col. 1	Name of Reinsurer from Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue (Cols. 38 + 39 + 40 +41)	Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue (Col. 42 / Col. 43)	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / [Cols. 46 + 48])	Percentage More Than 120 Days Overdue (Col. 41 / Col. 43)	Is the Amount in Col. 50 Less than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
Authorized Affiliates-U.S. Intercompany Pooling																		
06-0566050.	TRAVELERS INDEMNITY COMPANY	42,174	0	0	0	0	0	42,174	0	0	42,174	0	0	0.0	0.0	0.0	YES	0
0199999.	Total Authorized Affiliates - U.S. Intercompany Pooling	42,174	0	0	0	0	0	42,174	0	0	42,174	0	0	0.0	0.0	0.0	XXX.	0
Authorized Affiliates-U.S. Non-Pool - Other																		
06-0907370.	TRAVELERS CASUALTY AND SURETY OF AMERICA	72	0	0	0	0	0	72	0	0	72	0	0	0.0	0.0	0.0	YES	0
0399999.	Total Authorized Affiliates - U.S. Non-Pool - Other	72	0	0	0	0	0	72	0	0	72	0	0	0.0	0.0	0.0	XXX.	0
0499999.	Total Authorized Affiliates - U.S. Non-Pool - Total	72	0	0	0	0	0	72	0	0	72	0	0	0.0	0.0	0.0	XXX.	0
0899999.	Total Authorized Affiliates	42,246	0	0	0	0	0	42,246	0	0	42,246	0	0	0.0	0.0	0.0	XXX.	0
1499999.	Total Authorized Excluding Protected Cells	42,246	0	0	0	0	0	42,246	0	0	42,246	0	0	0.0	0.0	0.0	XXX.	0
5799999.	Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells.	42,246	0	0	0	0	0	42,246	0	0	42,246	0	0	0.0	0.0	0.0	XXX.	0
9999999.	Totals (Sum of 5799999 and 5899999)	42,246	0	0	0	0	0	42,246	0	0	42,246	0	0	0.0	0.0	0.0	XXX.	0

Sch. F - Pt. 3
NONE

Sch. F - Pt. 3
NONE

Sch. F - Pt. 4 Issuing or Confirming Banks for Letters of Credit from Scfpt3
NONE

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

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

1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.	0.0	0
2.	0.0	0
3.	0.0	0
4.	0.0	0
5.	0.0	0

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

1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated YES or NO
6. TRAVELERS INDEMNITY COMPANY	2,877,105	286,874	YES
7. TRAVELERS CASUALTY AND SURETY OF AMERICA	95,532	71,024	YES
8.	0	0	
9.	0	0	
10	0	0	

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

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	16,696,852,966	0	16,696,852,966
2.	Premiums and considerations (Line 15)	1,702,978,616	0	1,702,978,616
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	42,245,982	(42,245,982)	0
4.	Funds held by or deposited with reinsured companies (Line 16.2)	851,020	0	851,020
5.	Other assets	417,591,021	0	417,591,021
6.	Net amount recoverable from reinsurers	0	2,921,205,613	2,921,205,613
7.	Protected cell assets (Line 27)	0	0	0
8.	Totals (Line 28)	18,860,519,605	2,878,959,631	21,739,479,236
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	8,794,284,801	2,726,016,773	11,520,301,574
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	353,929,480	1,939,700	355,869,179
11.	Unearned premiums (Line 9)	2,476,159,440	202,433,929	2,678,593,369
12.	Advance premiums (Line 10)	155	0	155
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	11,514,894	0	11,514,894
14.	Ceded reinsurance premiums payable (net of ceding commissions) (Line 12)	51,430,770	(51,430,770)	0
15.	Funds held by company under reinsurance treaties (Line 13)	0	0	0
16.	Amounts withheld or retained by company for account of others (Line 14)	7,743,231	0	7,743,231
17.	Provision for reinsurance (Line 16)	0	0	0
18.	Other liabilities	7,242,611	0	7,242,611
19.	Total liabilities excluding protected cell business (Line 26)	11,702,305,382	2,878,959,631	14,581,265,013
20.	Protected cell liabilities (Line 27)	0	0	0
21.	Surplus as regards policyholders (Line 37)	7,158,214,223	XXX	7,158,214,223
22.	Totals (Line 38)	18,860,519,605	2,878,959,631	21,739,479,236

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

If yes, give full explanation:

The Company participates in the Travelers Reinsurance Pool, an intercompany reinsurance pooling arrangement (see Note 26). Under the terms of the reinsurance agreement, the property-casualty underwriting risks of the participants are reinsured with The Travelers Indemnity Company. After the reinsurance from/to third parties and other affiliates, the business retained is reinsured from The Travelers Indemnity Company to the other participants on a pro rata basis. A significant portion of the reinsurance ceded balances of the Company are attributable to this pooling arrangement.

Sch. H - Pt. 1
NONE

Sch. H - Pt. 2
NONE

Sch. H - Pt. 3
NONE

Sch. H - Pt. 4
NONE

Sch. H - Pt. 5
NONE

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported-Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	132,381	39,575	47,759	6,129	20,914	862	378	154,490	XXX
2. 2011	4,331,026	355,087	3,975,939	2,682,989	174,026	210,135	11,292	224,979	2,419	125,658	2,930,365	XXX
3. 2012	4,434,631	377,188	4,057,443	2,612,448	401,079	210,460	20,592	232,001	4,224	119,939	2,629,015	XXX
4. 2013	4,477,040	398,721	4,078,319	2,004,730	130,191	189,455	8,026	216,773	5,968	104,947	2,266,773	XXX
5. 2014	4,474,371	381,181	4,093,189	1,990,213	133,992	194,524	11,396	209,332	6,885	104,013	2,241,796	XXX
6. 2015	4,534,338	349,256	4,185,082	1,980,018	117,847	170,182	7,855	211,600	4,751	101,932	2,231,347	XXX
7. 2016	4,685,709	335,112	4,350,597	2,068,688	114,198	147,689	6,516	227,294	2,128	116,440	2,320,828	XXX
8. 2017	4,857,299	301,256	4,556,043	2,326,521	139,080	131,281	5,009	234,459	668	197,208	2,547,505	XXX
9. 2018	5,105,472	312,158	4,793,314	2,210,137	96,695	104,021	3,468	236,054	803	183,325	2,449,245	XXX
10. 2019	5,383,199	367,914	5,015,285	1,934,246	66,489	68,799	2,353	237,352	393	122,083	2,171,162	XXX
11. 2020	5,549,191	402,832	5,146,360	1,234,484	31,527	26,430	906	177,539	532	58,866	1,405,488	XXX
12. Totals	XXX	XXX	XXX	21,176,855	1,444,697	1,500,734	83,542	2,228,297	29,632	1,234,791	23,348,015	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22		Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	1,164,665	339,861	913,731	147,511	120,214	13,127	247,440	30,523	117,130	561	3,239	2,031,596	XXX
2. 2011	60,481	4,788	65,359	3,818	5,677	(141)	9,644	217	3,561	(6)	1,090	136,046	XXX
3. 2012	93,583	10,012	82,361	4,333	6,955	214	12,856	306	3,866	(7)	1,323	184,762	XXX
4. 2013	100,514	13,571	93,166	7,662	7,464	249	14,492	304	5,464	(8)	1,554	199,323	XXX
5. 2014	98,395	16,933	112,863	5,692	10,911	1,065	19,200	124	7,106	75	2,461	224,585	XXX
6. 2015	127,488	18,282	147,461	13,633	12,556	474	21,662	640	10,222	(13)	3,657	286,372	XXX
7. 2016	208,558	23,083	198,658	11,011	21,228	806	28,437	286	15,654	(16)	6,728	437,365	XXX
8. 2017	301,142	39,922	289,555	21,854	32,399	1,123	43,019	1,263	30,241	0	16,763	632,193	XXX
9. 2018	406,412	37,453	407,220	24,595	46,977	1,276	94,820	1,682	45,833	(6)	27,770	936,260	XXX
10. 2019	528,567	44,917	657,735	46,249	52,587	1,612	138,455	1,776	48,594	(7)	35,853	1,331,392	XXX
11. 2020	579,806	82,147	1,374,091	117,465	42,870	1,520	186,695	4,887	117,769	1,555	85,075	2,093,656	XXX
12. Totals	3,669,608	630,970	4,342,201	403,823	359,838	21,325	816,718	42,007	405,440	2,129	185,514	8,493,550	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,591,024	440,573
2. 2011	3,262,824	196,413	3,066,412	75.3	55.3	77.1	0	0	20.36	117,234	18,812
3. 2012	3,254,530	440,752	2,813,777	73.4	116.9	69.3	0	0	20.36	161,599	23,163
4. 2013	2,632,058	165,962	2,466,096	58.8	41.6	60.5	0	0	20.36	172,447	26,875
5. 2014	2,642,543	176,162	2,466,381	59.1	46.2	60.3	0	0	20.36	188,632	35,953
6. 2015	2,681,188	163,469	2,517,718	59.1	46.8	60.2	0	0	20.36	243,033	43,339
7. 2016	2,916,205	158,012	2,758,194	62.2	47.2	63.4	0	0	20.36	373,122	64,244
8. 2017	3,388,617	208,920	3,179,697	69.8	69.3	69.8	0	0	20.36	528,920	103,272
9. 2018	3,551,472	165,967	3,385,505	69.6	53.2	70.6	0	0	20.36	751,583	184,677
10. 2019	3,666,336	163,781	3,502,555	68.1	44.5	69.8	0	0	20.36	1,095,136	236,256
11. 2020	3,739,683	240,539	3,499,144	67.4	59.7	68.0	0	0	20.36	1,754,285	339,372
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	6,977,015	1,516,535

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

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior	5,775,638	5,623,553	5,522,316	5,359,775	5,319,048	5,276,408	5,277,883	5,282,223	5,302,349	5,360,024	57,675	77,801
2. 2011	2,897,393	2,926,212	2,931,572	2,912,963	2,907,045	2,882,951	2,868,148	2,860,385	2,854,749	2,848,493	(6,256)	(11,892)
3. 2012	XXX	2,675,166	2,672,909	2,642,449	2,618,035	2,612,935	2,607,743	2,602,315	2,591,727	2,591,010	(717)	(11,305)
4. 2013	XXX	XXX	2,352,982	2,338,803	2,311,284	2,301,108	2,293,664	2,280,709	2,270,100	2,258,604	(11,496)	(22,106)
5. 2014	XXX	XXX	XXX	2,366,383	2,328,875	2,318,938	2,293,978	2,284,541	2,280,660	2,266,266	(14,394)	(18,275)
6. 2015	XXX	XXX	XXX	XXX	2,360,206	2,362,050	2,333,850	2,328,418	2,324,182	2,310,510	(13,672)	(17,908)
7. 2016	XXX	XXX	XXX	XXX	XXX	2,596,766	2,574,709	2,547,083	2,544,588	2,528,359	(16,229)	(18,724)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	3,003,109	3,009,428	3,000,132	2,926,990	(73,143)	(82,438)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,132,291	3,174,403	3,116,262	(58,141)	(16,028)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,159,196	3,226,726	67,530	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,215,539	XXX	XXX
12. Totals											(68,842)	(120,876)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020		
1. Prior	000	846,945	1,449,728	1,889,288	2,222,054	2,570,521	2,797,575	2,996,509	3,189,916	3,324,354	XXX	XXX
2. 2011	1,337,843	1,927,523	2,211,395	2,401,572	2,534,059	2,608,293	2,651,983	2,680,777	2,698,469	2,707,805	XXX	XXX
3. 2012	XXX	1,102,186	1,668,882	1,922,567	2,118,743	2,237,957	2,314,163	2,353,795	2,386,121	2,401,238	XXX	XXX
4. 2013	XXX	XXX	893,125	1,353,103	1,609,425	1,788,341	1,912,082	1,987,468	2,034,917	2,055,967	XXX	XXX
5. 2014	XXX	XXX	XXX	896,218	1,346,617	1,605,433	1,802,234	1,927,486	2,004,790	2,039,350	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	884,054	1,366,021	1,637,893	1,836,280	1,965,603	2,024,498	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	961,489	1,488,902	1,767,317	1,978,681	2,095,662	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	1,186,778	1,830,030	2,145,308	2,313,714	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,241,653	1,926,462	2,213,994	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,242,873	1,934,203	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,228,482	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	3,199,975	2,584,730	2,199,176	1,810,874	1,602,540	1,341,570	1,219,677	1,134,075	1,061,957	1,055,572
2. 2011	950,153	559,271	386,166	262,157	193,848	144,891	113,885	99,895	87,331	78,276
3. 2012	XXX	980,899	586,876	383,281	263,396	206,671	166,143	139,984	116,533	98,829
4. 2013	XXX	XXX	929,795	576,146	380,417	278,001	218,319	161,572	130,970	107,427
5. 2014	XXX	XXX	XXX	983,482	579,744	396,919	263,092	196,250	157,676	135,244
6. 2015	XXX	XXX	XXX	XXX	966,805	589,057	388,420	272,205	205,995	163,116
7. 2016	XXX	XXX	XXX	XXX	XXX	1,067,608	635,228	421,757	296,867	225,352
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	1,185,293	696,432	475,794	319,258
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,236,308	742,591	487,234
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,271,713	757,457
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,448,049

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	68	39	17	0	35	0	7	82	XXX
2. 2011	711,648	17,452	694,196	579,024	432	15,253	7	59,105	0	10,666	652,943	72,890
3. 2012	732,337	20,319	712,019	420,211	6,271	11,341	64	59,940	0	6,769	485,158	53,977
4. 2013	722,550	19,245	703,305	282,412	138	10,021	5	51,777	0	6,364	344,067	31,356
5. 2014	710,045	18,598	691,448	298,954	122	9,745	2	52,596	0	5,970	361,171	31,785
6. 2015	701,989	17,016	684,973	294,820	434	10,880	4	50,048	0	6,509	355,310	30,357
7. 2016	712,180	14,236	697,944	309,756	235	9,619	2	47,814	0	7,311	366,953	30,344
8. 2017	739,378	12,908	726,470	443,100	1,356	9,322	8	50,121	0	49,952	501,179	35,613
9. 2018	778,891	12,333	766,557	473,318	751	8,607	11	52,240	0	40,478	533,402	39,183
10. 2019	846,918	27,843	819,074	457,491	1,289	7,156	11	53,383	0	4,552	516,730	37,563
11. 2020	962,333	23,044	939,289	420,596	85	5,028	1	45,536	0	1,506	471,074	39,831
12. Totals	XXX	XXX	XXX	3,979,749	11,153	96,989	114	522,596	0	140,084	4,588,067	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	373	0	64	(2)	118	0	18	(0)	349	0	26	924	23
2. 2011	146	0	9	0	43	0	6	0	66	0	16	270	4
3. 2012	310	0	154	0	46	0	29	0	95	0	15	634	6
4. 2013	397	0	49	0	57	0	23	0	204	0	49	730	10
5. 2014	763	0	214	1	111	0	44	0	195	0	85	1,326	13
6. 2015	926	0	372	6	201	0	116	1	322	0	156	1,930	21
7. 2016	2,656	0	824	10	321	0	314	2	525	0	311	4,627	38
8. 2017	11,131	186	5,600	79	1,339	2	364	4	4,225	0	2,775	22,388	365
9. 2018	19,236	116	5,692	145	2,463	5	1,107	13	5,128	0	5,510	33,347	378
10. 2019	24,607	2,447	12,675	4,581	2,179	9	5,551	15	3,971	0	3,897	41,934	595
11. 2020	73,640	17,490	159,461	14,483	3,014	17	8,654	(13)	13,499	0	8,879	226,291	2,667
12. Totals	134,186	20,238	185,114	19,303	9,891	32	16,227	22	28,579	0	21,720	334,401	4,120

	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	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	439	485
2. 2011	653,652	439	653,213	91.9	2.5	94.1	0	0	20.36	155	115
3. 2012	492,126	6,335	485,791	67.2	31.2	68.2	0	0	20.36	464	169
4. 2013	344,940	143	344,797	47.7	0.7	49.0	0	0	20.36	447	284
5. 2014	362,622	125	362,497	51.1	0.7	52.4	0	0	20.36	977	350
6. 2015	357,685	445	357,240	51.0	2.6	52.2	0	0	20.36	1,293	638
7. 2016	371,829	249	371,580	52.2	1.8	53.2	0	0	20.36	3,469	1,157
8. 2017	525,202	1,635	523,567	71.0	12.7	72.1	0	0	20.36	16,466	5,922
9. 2018	567,791	1,042	566,749	72.9	8.4	73.9	0	0	20.36	24,666	8,680
10. 2019	567,015	8,351	558,664	67.0	30.0	68.2	0	0	20.36	30,255	11,679
11. 2020	729,427	32,062	697,365	75.8	139.1	74.2	0	0	20.36	201,128	25,163
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	279,759	54,641

SCHEDULE P - PART 1B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	3,821	2,013	59	0	92	0	21	1,959	XXX
2. 2011	476,538	3,906	472,632	301,962	1,680	18,164	33	45,906	105	7,787	364,213	57,041
3. 2012	470,433	3,395	467,038	292,721	1,801	17,463	20	45,720	106	7,498	353,976	51,152
4. 2013	435,736	3,686	432,050	250,894	1,793	16,449	22	42,589	119	6,088	307,997	43,710
5. 2014	415,609	3,731	411,878	235,740	1,725	15,156	26	37,845	103	5,138	286,887	39,307
6. 2015	437,048	3,423	433,625	268,282	1,771	16,258	54	39,187	110	5,145	321,791	41,139
7. 2016	497,723	3,829	493,894	323,076	1,935	18,114	13	44,981	171	6,188	384,051	48,701
8. 2017	576,501	4,641	571,861	353,719	2,686	17,739	24	49,301	244	7,174	417,806	54,090
9. 2018	635,865	5,464	630,401	332,329	2,513	13,027	5	51,340	267	7,782	393,911	52,462
10. 2019	661,886	4,572	657,315	280,371	1,733	7,174	16	53,843	148	6,820	339,492	50,425
11. 2020	652,858	4,207	648,651	113,594	681	1,962	1	33,679	104	3,256	148,449	31,580
12. Totals	XXX	XXX	XXX	2,756,510	20,332	141,565	215	444,482	1,477	62,899	3,320,532	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		Number of Claims Outstanding-Direct and Assumed
1. Prior	105,245	73,597	18,049	11,846	863	2	46	10	747	(1)	80	39,495	230
2. 2011	119	0	0	0	59	0	0	0	93	(0)	33	272	44
3. 2012	337	0	63	12	90	0	15	2	110	(0)	48	601	52
4. 2013	444	0	67	20	119	0	43	6	159	(0)	65	806	78
5. 2014	982	0	318	39	218	0	93	6	229	(1)	88	1,795	115
6. 2015	3,016	0	694	47	633	0	106	5	493	(1)	142	4,891	255
7. 2016	7,600	0	2,302	75	1,503	0	539	10	1,061	(3)	267	12,923	556
8. 2017	18,378	1,093	10,928	133	3,414	0	796	16	2,350	(7)	584	34,631	1,234
9. 2018	33,920	0	27,595	309	5,986	0	4,120	61	4,588	(14)	1,211	75,853	2,414
10. 2019	64,063	0	59,840	512	5,187	0	14,928	25	5,107	(19)	2,467	148,607	5,057
11. 2020	81,327	0	139,064	1,009	2,429	0	18,853	26	21,350	48	4,785	261,940	10,689
12. Totals	315,431	74,690	258,918	14,003	20,500	2	39,540	167	36,287	0	9,770	581,814	20,724

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	37,850	1,645
2. 2011	366,304	1,818	364,486	76.9	46.5	77.1	0	0	20.36	120	153
3. 2012	356,519	1,942	354,577	75.8	57.2	75.9	0	0	20.36	388	213
4. 2013	310,764	1,960	308,803	71.3	53.2	71.5	0	0	20.36	490	316
5. 2014	290,580	1,899	288,682	69.9	50.9	70.1	0	0	20.36	1,260	534
6. 2015	328,669	1,987	326,682	75.2	58.0	75.3	0	0	20.36	3,663	1,228
7. 2016	399,175	2,201	396,974	80.2	57.5	80.4	0	0	20.36	9,826	3,096
8. 2017	456,625	4,188	452,437	79.2	90.2	79.1	0	0	20.36	28,080	6,551
9. 2018	472,905	3,141	469,764	74.4	57.5	74.5	0	0	20.36	61,206	14,647
10. 2019	490,513	2,415	488,098	74.1	52.8	74.3	0	0	20.36	123,391	25,216
11. 2020	412,258	1,869	410,389	63.1	44.4	63.3	0	0	20.36	219,381	42,558
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	485,656	96,158

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

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	3,046	1,480	211	26	397	0	(54)	2,148	XXX
2. 2011	319,118	10,850	308,269	212,907	8,827	19,456	1,339	16,515	266	1,956	238,446	23,940
3. 2012	320,832	12,240	308,592	199,306	7,878	20,999	1,517	12,421	328	1,810	223,004	21,634
4. 2013	314,200	13,561	300,639	192,182	7,999	20,515	1,634	15,667	389	1,651	218,343	20,152
5. 2014	314,451	14,760	299,692	184,063	12,507	19,383	2,474	14,582	371	1,343	202,677	18,958
6. 2015	321,113	16,517	304,597	195,820	9,065	20,622	2,582	19,199	428	1,213	223,567	19,255
7. 2016	338,554	19,256	319,298	202,505	13,223	21,149	2,242	21,512	365	1,462	229,335	20,646
8. 2017	355,725	15,789	339,936	187,278	7,973	17,307	1,811	20,809	79	1,719	215,533	20,595
9. 2018	393,694	12,746	380,948	164,730	3,362	12,392	1,010	20,548	3	1,751	193,295	21,411
10. 2019	432,188	14,740	417,448	117,958	2,352	6,197	498	19,548	11	1,778	140,843	20,932
11. 2020	454,049	17,543	436,507	34,097	431	1,362	152	9,509	6	1,008	44,379	12,694
12. Totals	XXX	XXX	XXX	1,693,894	75,096	159,592	15,285	170,708	2,244	15,638	1,931,570	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	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	Salvage and Subrogation Anticipated		
1. Prior	25,477	19,722	3,325	(472)	245	5	388	173	244	4	9	10,248	99
2. 2011	477	0	1,900	413	55	(6)	201	25	51	0	6	2,252	5
3. 2012	1,568	102	2,088	104	298	(22)	200	29	12	(0)	7	3,953	8
4. 2013	1,816	79	2,704	155	209	39	329	81	(23)	0	9	4,681	16
5. 2014	9,618	5,275	3,355	388	446	54	318	67	73	0	11	8,026	44
6. 2015	6,933	501	5,169	285	921	127	503	51	18	(0)	22	12,581	95
7. 2016	19,810	1,104	10,201	551	2,512	342	538	16	124	(1)	42	31,173	265
8. 2017	39,760	4,873	22,297	1,036	4,194	327	1,099	219	487	(1)	74	61,383	583
9. 2018	66,297	2,233	46,745	1,683	6,724	588	5,685	308	1,531	4	176	122,167	1,386
10. 2019	95,193	3,737	100,998	3,511	7,440	329	14,008	660	2,578	5	387	211,976	1,941
11. 2020	58,664	1,339	190,163	9,731	4,034	148	18,280	1,431	16,946	9	1,127	275,428	3,488
12. Totals	325,614	38,965	388,945	17,386	27,078	1,931	41,549	3,060	22,042	19	1,872	743,866	7,930

	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	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	9,553	695
2. 2011	251,562	10,864	240,698	78.8	100.1	78.1	0	0	20.36	1,963	288
3. 2012	236,892	9,935	226,956	73.8	81.2	73.5	0	0	20.36	3,450	502
4. 2013	233,399	10,375	223,024	74.3	76.5	74.2	0	0	20.36	4,286	395
5. 2014	231,839	21,136	210,703	73.7	143.2	70.3	0	0	20.36	7,309	717
6. 2015	249,186	13,038	236,147	77.6	78.9	77.5	0	0	20.36	11,317	1,264
7. 2016	278,351	17,843	260,508	82.2	92.7	81.6	0	0	20.36	28,356	2,817
8. 2017	293,232	16,316	276,916	82.4	103.3	81.5	0	0	20.36	56,148	5,235
9. 2018	324,652	9,190	315,462	82.5	72.1	82.8	0	0	20.36	109,126	13,041
10. 2019	363,921	11,102	352,819	84.2	75.3	84.5	0	0	20.36	188,943	23,033
11. 2020	333,053	13,246	319,807	73.4	75.5	73.3	0	0	20.36	237,756	37,672
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	658,208	85,659

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

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported-Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	66,527	16,420	6,927	721	(1,071)	59	(56)	55,183	XXX
2. 2011	652,234	55,771	596,463	350,457	34,241	57,353	3,394	(11,133)	1,930	7,271	357,112	29,565
3. 2012	737,595	74,573	663,022	366,378	45,149	60,214	3,366	(12,064)	3,256	7,361	362,758	30,637
4. 2013	832,501	99,552	732,949	361,847	51,659	61,590	3,325	(14,716)	4,776	7,164	348,961	30,605
5. 2014	882,656	117,227	765,430	354,968	57,920	61,835	4,020	(11,550)	4,547	6,635	338,766	30,212
6. 2015	922,725	126,935	795,789	331,039	58,901	49,839	3,082	(6,189)	3,431	6,750	309,274	29,833
7. 2016	938,344	121,694	816,650	314,453	53,389	38,334	2,804	906	92	6,108	297,409	28,363
8. 2017	915,688	99,695	815,993	288,803	39,037	34,192	1,760	5,335	80	4,328	287,452	27,326
9. 2018	901,245	97,843	803,401	260,405	38,374	31,093	1,536	6,942	72	2,656	258,458	27,384
10. 2019	882,071	92,994	789,078	208,552	29,197	24,733	1,209	9,186	48	1,109	212,018	26,584
11. 2020	786,953	90,229	696,723	85,701	11,820	8,843	392	7,581	50	83	89,863	19,114
12. Totals	XXX	XXX	XXX	2,989,130	436,108	434,955	25,610	(26,773)	18,340	49,409	2,917,254	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22		Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	847,600	209,109	485,093	81,590	58,224	5,304	53,040	3,300	29,078	(168)	843	1,173,900	3,723
2. 2011	52,000	3,850	46,489	1,798	4,194	118	6,286	96	1,455	(6)	347	104,567	200
3. 2012	55,681	4,754	56,772	2,043	4,428	78	8,148	85	1,790	(7)	480	119,866	231
4. 2013	57,707	8,501	62,946	3,794	4,403	61	9,407	124	2,268	(8)	612	124,258	281
5. 2014	65,259	9,676	74,081	3,494	4,990	233	11,343	176	2,769	(10)	969	144,873	346
6. 2015	70,547	13,956	93,257	8,073	5,349	112	12,314	183	3,673	(12)	1,384	162,829	442
7. 2016	101,631	16,637	105,780	8,544	7,555	256	12,710	57	4,796	(13)	2,402	206,991	575
8. 2017	104,663	20,499	135,748	11,567	8,486	188	18,381	260	6,608	(14)	4,246	241,386	814
9. 2018	115,293	16,718	166,606	14,358	11,623	381	27,904	570	10,650	(20)	6,418	300,067	1,328
10. 2019	153,122	14,958	193,034	15,989	17,914	618	29,781	384	9,951	(17)	8,370	371,870	2,467
11. 2020	98,032	14,102	347,933	36,264	20,200	762	35,997	1,196	15,320	166	8,862	464,993	6,142
12. Totals	1,721,535	332,760	1,767,738	187,515	147,365	8,109	225,310	6,431	88,359	(108)	34,934	3,415,600	16,549

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,041,994	131,906
2. 2011	507,102	45,422	461,680	77.7	81.4	77.4	0	0	20.36	92,841	11,726
3. 2012	541,347	58,724	482,623	73.4	78.7	72.8	0	0	20.36	105,656	14,209
4. 2013	545,452	72,233	473,218	65.5	72.6	64.6	0	0	20.36	108,357	15,900
5. 2014	563,695	80,056	483,639	63.9	68.3	63.2	0	0	20.36	126,169	18,703
6. 2015	559,829	87,725	472,103	60.7	69.1	59.3	0	0	20.36	141,775	21,054
7. 2016	586,166	81,766	504,400	62.5	67.2	61.8	0	0	20.36	182,230	24,761
8. 2017	602,216	73,378	528,838	65.8	73.6	64.8	0	0	20.36	208,345	33,041
9. 2018	630,515	71,990	558,525	70.0	73.6	69.5	0	0	20.36	250,822	49,245
10. 2019	646,273	62,386	583,888	73.3	67.1	74.0	0	0	20.36	315,209	56,661
11. 2020	619,607	64,751	554,856	78.7	71.8	79.6	0	0	20.36	395,599	69,394
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	2,968,999	446,601

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported-Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	3,670	15	5,201	30	1,826	0	106	10,652	XXX
2. 2011	649,893	44,137	605,755	422,901	37,951	50,946	854	24,272	1	11,247	459,313	23,791
3. 2012	653,591	43,988	609,603	326,169	13,466	44,519	931	24,332	2	10,365	380,621	20,133
4. 2013	651,218	44,181	607,036	283,760	21,949	40,930	581	24,589	0	10,238	326,749	16,175
5. 2014	646,750	43,630	603,119	273,993	14,225	46,076	2,554	25,418	1	10,959	328,707	15,199
6. 2015	656,363	41,015	615,348	270,492	18,582	34,129	472	23,435	1	8,911	309,000	13,955
7. 2016	657,526	39,606	617,920	248,543	10,437	28,125	211	22,613	0	7,805	288,632	13,198
8. 2017	663,639	38,805	624,833	277,263	13,782	25,248	378	21,722	0	19,460	310,072	13,576
9. 2018	690,871	40,088	650,782	289,491	19,525	18,155	308	20,708	0	12,811	308,521	13,180
10. 2019	730,255	55,479	674,776	221,867	9,216	10,323	171	17,907	0	4,859	240,710	12,227
11. 2020	754,002	59,939	694,063	149,171	7,090	3,949	146	17,912	0	1,570	163,796	11,514
12. Totals	XXX	XXX	XXX	2,767,320	166,239	307,601	6,636	224,733	5	98,331	3,126,774	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	5,111	84	28,696	452	6,148	19	18,562	238	10,613	1	350	68,336	11,065
2. 2011	1,400	0	3,549	122	429	26	1,369	15	633	0	154	7,215	52
3. 2012	1,521	9	4,636	159	573	27	1,702	29	296	0	153	8,503	25
4. 2013	5,971	59	4,764	84	1,312	7	1,665	16	890	0	171	14,436	109
5. 2014	7,416	1	6,037	82	1,949	44	2,444	19	920	0	318	18,620	79
6. 2015	14,855	972	9,570	263	2,155	13	3,811	66	1,845	0	539	30,921	182
7. 2016	23,626	698	13,762	(586)	3,746	7	4,858	6	3,139	0	1,284	49,007	288
8. 2017	44,545	439	18,910	276	7,246	10	7,841	(32)	4,866	0	4,392	82,715	523
9. 2018	62,776	3,719	30,093	2,589	9,880	98	22,221	50	7,890	0	7,489	126,405	800
10. 2019	79,112	2,757	63,532	2,863	8,789	48	33,416	26	6,306	0	8,808	185,461	1,037
11. 2020	113,004	21,458	134,416	9,519	5,269	277	46,750	72	16,866	0	12,483	284,979	1,643
12. Totals	359,337	30,194	317,965	15,823	47,497	578	144,637	506	54,262	1	36,141	876,598	15,803

	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	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	33,271	35,066
2. 2011	505,498	38,970	466,528	77.8	88.3	77.0	0	0	20.36	4,827	2,388
3. 2012	403,747	14,624	389,123	61.8	33.2	63.8	0	0	20.36	5,989	2,514
4. 2013	363,881	22,696	341,185	55.9	51.4	56.2	0	0	20.36	10,592	3,844
5. 2014	364,253	16,925	347,328	56.3	38.8	57.6	0	0	20.36	13,371	5,250
6. 2015	360,292	20,371	339,921	54.9	49.7	55.2	0	0	20.36	23,190	7,731
7. 2016	348,411	10,772	337,639	53.0	27.2	54.6	0	0	20.36	37,277	11,730
8. 2017	407,641	14,853	392,788	61.4	38.3	62.9	0	0	20.36	62,741	19,974
9. 2018	461,215	26,289	434,926	66.8	65.6	66.8	0	0	20.36	86,562	39,843
10. 2019	441,252	15,081	426,171	60.4	27.2	63.2	0	0	20.36	137,024	48,437
11. 2020	487,337	38,562	448,775	64.6	64.3	64.7	0	0	20.36	216,443	68,536
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	631,286	245,312

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

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	13	0	67	0	1	0	0	81	XXX
2. 2011	(0)	3	(3)	0	0	0	0	(2)	0	0	(2)	0
3. 2012	0	0	(0)	0	0	0	0	13	0	0	13	0
4. 2013	0	0	(0)	0	0	0	0	5	0	0	5	0
5. 2014	0	0	(0)	0	0	0	0	4	0	0	4	0
6. 2015	0	0	(0)	0	0	0	0	3	0	0	3	0
7. 2016	0	0	(0)	0	0	0	0	4	0	0	4	0
8. 2017	0	0	(0)	0	0	0	0	(16)	0	0	(16)	0
9. 2018	0	(0)	0	3	0	0	0	1	0	0	4	0
10. 2019	5	0	5	0	0	0	0	1	0	0	1	0
11. 2020	0	1	(1)	0	0	0	0	1	0	0	1	0
12. Totals	XXX	XXX	XXX	16	0	67	0	14	0	0	97	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	93	0	223	(19)	40	0	69	0	308	0	0	752	113
2. 2011	0	0	0	1	0	0	0	0	(21)	0	0	(22)	0
3. 2012	0	0	0	0	0	0	0	0	(21)	0	0	(21)	0
4. 2013	0	0	0	0	0	0	0	0	(21)	0	0	(21)	0
5. 2014	0	0	0	0	0	0	0	0	(21)	0	0	(21)	0
6. 2015	0	0	0	(0)	0	0	0	(0)	(21)	0	0	(21)	0
7. 2016	0	0	0	0	0	0	0	0	(21)	0	0	(21)	0
8. 2017	0	0	0	0	0	0	0	0	(21)	0	0	(21)	0
9. 2018	0	0	(3)	(0)	0	0	(0)	(0)	(21)	0	0	(24)	0
10. 2019	0	0	0	0	0	0	0	0	(21)	0	0	(21)	0
11. 2020	0	0	0	1	0	0	0	0	184	0	0	183	0
12. Totals	93	0	220	(17)	40	0	69	0	302	0	0	741	113

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	336	416
2. 2011	(23)	1	(24)	110,382.0	56.1	921.0	0	0	20.36	(1)	(21)
3. 2012	(8)	0	(8)	(20,393.2)	30.8	2,069.5	0	0	20.36	(0)	(21)
4. 2013	(16)	0	(16)	0.0	13.0	5,743.4	0	0	20.36	(0)	(21)
5. 2014	(17)	0	(17)	0.0	30.5	20,896.1	0	0	20.36	(0)	(21)
6. 2015	(18)	(0)	(18)	0.0	(12.9)	7,366.1	0	0	20.36	0	(21)
7. 2016	(17)	0	(17)	0.0	0.0	264,520.0	0	0	20.36	0	(21)
8. 2017	(37)	0	(37)	0.0	69.6	802,569.6	0	0	20.36	(0)	(21)
9. 2018	(20)	(0)	(20)	0.0	56.5	(30,334.6)	0	0	20.36	(3)	(21)
10. 2019	(20)	0	(20)	(410.0)	80.7	(433.6)	0	0	20.36	(0)	(21)
11. 2020	184	1	184	0.0	85.9	(29,787.1)	0	0	20.36	(1)	184
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	330	411

SCHEDULE P - PART 1F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported-Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	333	0	1	0	1	0	0	335	XXX
2. 2011	1	1	(0)	112	0	0	0	(4)	0	0	108	0
3. 2012	0	2	(2)	51	0	0	0	7	0	0	59	0
4. 2013	(0)	2	(2)	0	0	0	0	5	0	0	5	0
5. 2014	0	2	(2)	0	0	0	0	11	0	0	11	0
6. 2015	(28)	2	(30)	0	0	0	0	9	0	0	9	0
7. 2016	0	2	(2)	0	0	0	0	1	0	0	1	0
8. 2017	203	1	202	0	0	0	0	20	0	0	20	0
9. 2018	(0)	1	(1)	0	0	0	0	0	0	0	0	0
10. 2019	0	0	(0)	0	0	0	0	0	0	0	0	0
11. 2020	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	496	0	1	0	52	0	0	549	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	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	Salvage and Subrogation Anticipated		
	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	1,878	6	970	(131)	40	2	172	(62)	51	0	0	3,296	0
2. 2011	0	0	0	0	0	0	0	0	1	0	0	1	0
3. 2012	2,591	0	111	1	0	0	10	0	1	0	0	2,712	0
4. 2013	0	0	0	1	0	0	0	0	1	0	0	(0)	0
5. 2014	0	0	0	0	0	0	0	0	1	0	0	0	0
6. 2015	0	0	0	1	0	0	0	0	1	0	0	(0)	0
7. 2016	0	0	0	0	0	0	0	0	1	0	0	1	0
8. 2017	0	0	0	1	0	0	0	0	1	0	0	(0)	0
9. 2018	0	0	0	0	0	0	0	0	1	0	0	0	0
10. 2019	0	0	0	0	0	0	0	0	1	0	0	0	0
11. 2020	0	0	0	0	0	0	0	0	(9)	0	0	(9)	0
12. Totals	4,469	6	1,081	(127)	40	2	182	(61)	48	0	0	6,001	0

	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	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	2,973	323
2. 2011	109	0	109	14,788.1	0.0	(22,329.0)	0	0	20.36	0	1
3. 2012	2,772	1	2,771	1,641,127.9	28.4	(138,944.7)	0	0	20.36	2,702	10
4. 2013	5	1	5	(49,218.0)	30.6	(210.1)	0	0	20.36	(1)	1
5. 2014	12	0	11	262,226.7	19.6	(697.9)	0	0	20.36	(0)	1
6. 2015	10	1	9	(34.2)	53.8	(29.1)	0	0	20.36	(1)	0
7. 2016	2	0	2	0.0	0.0	(111.6)	0	0	20.36	0	1
8. 2017	21	1	20	10.2	65.0	9.9	0	0	20.36	(1)	0
9. 2018	1	0	0	(5,112.3)	56.6	(55.2)	0	0	20.36	(0)	1
10. 2019	1	0	0	0.0	80.6	(397.0)	0	0	20.36	(0)	1
11. 2020	(9)	0	(9)	0.0	0.0	0.0	0	0	20.36	0	(9)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	5,672	329

SCHEDULE P - PART 1G - SPECIAL LIABILITY
(OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	376	192	74	28	9	0	1	240	XXX
2. 2011	94,521	4,630	89,891	43,657	1,461	3,242	21	2,823	0	3,495	48,240	XXX
3. 2012	95,109	5,892	89,217	60,436	10,612	3,594	328	3,629	0	3,003	56,719	XXX
4. 2013	94,982	4,927	90,055	29,826	383	2,907	3	2,811	0	1,253	35,158	XXX
5. 2014	92,772	3,649	89,123	38,021	3,353	3,112	28	2,947	0	1,284	40,698	XXX
6. 2015	88,424	3,330	85,094	31,568	858	2,702	19	2,742	0	1,449	36,135	XXX
7. 2016	87,159	2,905	84,255	26,930	236	2,570	1	2,599	0	1,127	31,862	XXX
8. 2017	90,808	4,955	85,853	39,302	3,057	2,060	97	2,498	0	2,201	40,706	XXX
9. 2018	92,267	5,736	86,531	33,857	2,586	2,200	16	2,392	0	1,212	35,847	XXX
10. 2019	99,153	5,721	93,432	31,188	3,249	1,370	16	2,514	0	965	31,807	XXX
11. 2020	107,385	6,345	101,040	20,531	2,043	588	4	2,133	0	268	21,204	XXX
12. Totals	XXX	XXX	XXX	355,691	28,029	24,418	561	27,097	0	16,257	378,616	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	2,325	499	11,952	7,087	341	122	3,510	2,036	232	0	17	8,616	27
2. 2011	42	5	(151)	280	11	(5)	(5)	3	14	0	25	(373)	2
3. 2012	402	261	45	18	60	15	3	6	27	0	32	238	4
4. 2013	102	0	94	0	41	0	14	0	19	0	23	271	3
5. 2014	372	0	852	1	54	0	135	0	66	0	37	1,478	2
6. 2015	991	0	605	0	170	0	89	0	47	0	66	1,901	8
7. 2016	1,198	0	779	(1)	332	0	97	(0)	72	0	152	2,480	10
8. 2017	2,246	(152)	370	(106)	355	(4)	146	0	157	0	328	3,534	20
9. 2018	4,422	2	1,363	40	807	0	716	1	418	0	476	7,683	39
10. 2019	6,289	380	4,222	323	787	8	673	22	990	0	928	12,228	95
11. 2020	12,774	184	12,515	997	666	1	1,767	26	824	0	1,894	27,337	373
12. Totals	31,163	1,179	32,646	8,640	3,622	137	7,145	2,093	2,866	0	3,978	65,394	583

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	6,690	1,926
2. 2011	49,632	1,765	47,867	52.5	38.1	53.3	0	0	20.36	(395)	22
3. 2012	68,195	11,239	56,957	71.7	190.7	63.8	0	0	20.36	168	70
4. 2013	35,815	386	35,428	37.7	7.8	39.3	0	0	20.36	196	74
5. 2014	45,558	3,382	42,176	49.1	92.7	47.3	0	0	20.36	1,223	255
6. 2015	38,912	876	38,036	44.0	26.3	44.7	0	0	20.36	1,595	305
7. 2016	34,578	237	34,341	39.7	8.1	40.8	0	0	20.36	1,978	502
8. 2017	47,133	2,892	44,241	51.9	58.4	51.5	0	0	20.36	2,874	661
9. 2018	46,175	2,645	43,530	50.0	46.1	50.3	0	0	20.36	5,743	1,940
10. 2019	48,033	3,998	44,035	48.4	69.9	47.1	0	0	20.36	9,808	2,420
11. 2020	51,797	3,256	48,542	48.2	51.3	48.0	0	0	20.36	24,107	3,230
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	53,990	11,404

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

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	36,435	12,100	22,188	4,327	14,672	0	(42)	56,869	XXX
2. 2011	365,935	29,108	336,827	138,063	10,850	22,425	1,674	19,608	(2)	337	167,575	5,103
3. 2012	369,084	31,946	337,138	151,846	16,084	19,931	605	18,926	1	372	174,013	4,439
4. 2013	375,072	31,658	343,414	150,537	12,689	21,212	811	20,466	3	284	178,711	4,342
5. 2014	379,717	28,667	351,049	145,447	10,901	21,390	426	18,627	0	806	174,138	4,320
6. 2015	388,850	25,905	362,945	159,851	12,262	21,317	876	19,759	0	63	187,788	4,188
7. 2016	398,000	17,028	380,972	151,836	12,805	16,814	197	20,931	1	349	176,578	3,948
8. 2017	410,265	15,944	394,321	103,764	3,443	13,226	49	18,128	0	205	131,626	3,698
9. 2018	435,637	14,681	420,956	84,578	1,430	8,447	18	16,298	0	64	107,874	3,610
10. 2019	476,728	21,346	455,382	45,419	793	3,584	17	15,952	0	71	64,144	3,200
11. 2020	503,042	30,307	472,735	10,173	36	718	1	8,277	0	31	19,131	1,670
12. Totals	XXX	XXX	XXX	1,177,949	93,393	171,252	9,001	191,642	3	2,541	1,438,447	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated		Number of Claims Outstanding-Direct and Assumed
1. Prior	92,215	18,359	264,196	28,241	31,030	5,246	95,269	20,016	43,177	26	42	453,999	125,155
2. 2011	5,211	346	10,774	754	627	(271)	1,064	59	611	0	16	17,399	42
3. 2012	3,269	300	12,676	897	890	66	1,466	39	769	0	18	17,769	54
4. 2013	9,130	907	15,290	1,551	821	28	1,844	117	1,224	0	38	25,708	77
5. 2014	10,113	1,009	19,366	1,069	2,558	623	3,466	(262)	1,581	0	62	34,645	91
6. 2015	21,991	2,105	25,616	4,219	2,391	96	2,547	192	2,527	1	114	48,460	128
7. 2016	32,198	4,078	42,474	1,890	3,750	121	4,995	153	4,249	1	176	81,423	216
8. 2017	51,944	3,598	69,786	8,831	5,173	268	7,672	777	6,574	1	234	127,675	343
9. 2018	57,801	3,259	95,799	7,919	6,567	35	21,931	403	8,658	2	351	179,139	448
10. 2019	58,263	2,373	166,214	13,032	6,642	3	26,887	586	9,838	2	526	251,848	549
11. 2020	25,102	190	234,769	21,916	3,382	6	35,685	964	17,636	0	585	293,497	533
12. Totals	367,238	36,523	956,960	90,319	63,831	6,221	202,827	23,042	96,846	34	2,162	1,531,562	127,636

	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	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	309,812	144,188
2. 2011	198,383	13,409	184,973	54.2	46.1	54.9	0	0	20.36	14,885	2,514
3. 2012	209,773	17,991	191,782	56.8	56.3	56.9	0	0	20.36	14,747	3,021
4. 2013	220,525	16,107	204,418	58.8	50.9	59.5	0	0	20.36	21,963	3,745
5. 2014	222,549	13,766	208,783	58.6	48.0	59.5	0	0	20.36	27,402	7,244
6. 2015	255,999	19,751	236,248	65.8	76.2	65.1	0	0	20.36	41,283	7,177
7. 2016	277,247	19,246	258,001	69.7	113.0	67.7	0	0	20.36	68,704	12,719
8. 2017	276,268	16,966	259,301	67.3	106.4	65.8	0	0	20.36	109,301	18,374
9. 2018	300,079	13,065	287,014	68.9	89.0	68.2	0	0	20.36	142,422	36,717
10. 2019	332,798	16,807	315,992	69.8	78.7	69.4	0	0	20.36	209,072	42,776
11. 2020	335,741	23,113	312,628	66.7	76.3	66.1	0	0	20.36	237,764	55,733
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,197,355	334,206

SCHEDULE P - PART 1H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported-Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	4,345	1,241	(124)	154	515	0	0	3,340	XXX
2. 2011	133,226	18,012	115,214	70,193	37	5,606	29	4,392	(251)	173	80,376	480
3. 2012	129,118	15,551	113,567	49,883	879	4,785	44	5,610	(234)	116	59,589	441
4. 2013	127,683	12,936	114,748	57,261	495	3,795	29	4,983	7	159	65,509	410
5. 2014	123,362	1,575	121,787	48,641	144	7,495	625	4,560	4	35	59,925	391
6. 2015	118,363	1,941	116,423	37,641	113	4,541	31	4,408	0	19	46,445	360
7. 2016	115,459	2,706	112,753	42,879	1,274	3,786	34	4,595	0	(75)	49,952	381
8. 2017	114,815	3,013	111,802	31,051	444	3,267	20	4,346	2	(40)	38,197	391
9. 2018	116,591	2,992	113,599	25,086	584	2,958	26	3,775	0	204	31,209	392
10. 2019	123,556	3,804	119,752	13,798	80	2,090	30	3,367	3	6	19,143	396
11. 2020	139,597	6,405	133,192	5,639	36	359	6	1,992	0	0	7,948	295
12. Totals	XXX	XXX	XXX	386,417	5,327	38,558	1,028	42,545	(468)	597	461,634	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	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	Salvage and Subrogation Anticipated		
1. Prior	10,720	3,205	18,581	3,631	675	79	4,578	1,234	2,821	0	9	29,223	53
2. 2011	240	347	692	187	28	2	129	4	168	0	4	717	2
3. 2012	25,958	2,880	1,913	847	275	32	326	56	301	0	5	24,959	8
4. 2013	24,407	3,605	2,505	1,668	220	24	410	61	242	0	9	22,427	8
5. 2014	1,771	30	3,345	14	212	0	475	82	417	0	9	6,094	11
6. 2015	5,164	0	6,278	6	274	0	399	3	482	0	12	12,588	15
7. 2016	13,742	(56)	10,115	66	627	(2)	1,081	3	669	0	21	26,223	28
8. 2017	13,109	8	11,600	34	960	2	2,098	1	1,346	0	43	29,068	43
9. 2018	26,025	2,423	21,097	200	1,382	6	5,797	79	2,392	0	84	53,986	78
10. 2019	12,275	10	45,859	697	1,561	18	6,868	18	4,991	0	121	70,812	148
11. 2020	7,488	74	75,535	3,488	1,307	6	6,424	120	3,410	3	171	90,473	204
12. Totals	140,900	12,525	197,519	10,839	7,521	168	28,586	1,661	17,241	3	490	366,570	598

	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	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	22,464	6,759
2. 2011	81,449	356	81,093	61.1	2.0	70.4	0	0	20.36	398	319
3. 2012	89,053	4,504	84,549	69.0	29.0	74.4	0	0	20.36	24,145	815
4. 2013	93,825	5,889	87,936	73.5	45.5	76.6	0	0	20.36	21,639	788
5. 2014	66,917	897	66,020	54.2	57.0	54.2	0	0	20.36	5,073	1,021
6. 2015	59,187	154	59,033	50.0	7.9	50.7	0	0	20.36	11,436	1,152
7. 2016	77,494	1,319	76,175	67.1	48.8	67.6	0	0	20.36	23,846	2,376
8. 2017	67,777	512	67,265	59.0	17.0	60.2	0	0	20.36	24,667	4,401
9. 2018	88,513	3,317	85,195	75.9	110.9	75.0	0	0	20.36	44,499	9,487
10. 2019	90,810	856	89,955	73.5	22.5	75.1	0	0	20.36	57,427	13,385
11. 2020	102,154	3,733	98,421	73.2	58.3	73.9	0	0	20.36	79,461	11,012
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	315,055	51,515

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

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	Number of Claims Reported-Direct and Assumed
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	8,703	(376)	1,015	343	386	0	25,237	10,137	XXX
2. 2019	466,303	74,195	392,108	216,341	15,733	4,756	314	13,387	0	5,169	218,437	XXX
3. 2020	502,726	88,722	414,004	133,155	8,189	2,775	176	12,248	0	1,672	139,813	XXX
4. Totals	XXX	XXX	XXX	358,199	23,546	8,546	834	26,021	0	32,078	368,386	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22		Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	37,842	21,194	8,939	(2,707)	1,011	521	758	190	5,038	0	13,812	34,391	141
2. 2019	28,471	16,511	(4,561)	350	1,025	545	21	(193)	2,510	0	6,787	10,252	157
3. 2020	89,593	24,920	32,715	8,779	2,091	285	1,183	178	5,582	0	10,605	97,001	786
4. Totals	155,906	62,625	37,093	6,421	4,126	1,351	1,963	176	13,130	1	31,204	141,644	1,084

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	28,295	6,096
2. 2019	261,949	33,261	228,688	56.2	44.8	58.3	0	0	20.36	7,048	3,204
3. 2020	279,341	42,527	236,814	55.6	47.9	57.2	0	0	20.36	88,609	8,392
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	123,952	17,692

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	(1,825)	77	118	42	824	0	3,075	(1,003)	XXX
2. 2019	544,415	5,082	539,333	324,482	1,771	840	55	46,657	0	96,703	370,154	179,641
3. 2020	554,986	5,159	549,827	259,377	1,083	725	25	37,448	0	49,471	296,443	132,955
4. Totals	XXX	XXX	XXX	582,034	2,931	1,683	122	84,930	0	149,249	665,594	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR					Total	
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	328	(34)	2,940	379	83	20	747	36	3,800	1	2,807	7,495	3,444
2. 2019	577	293	1,913	605	89	13	563	8	1,685	0	3,092	3,909	3,746
3. 2020	13,146	1,051	19,010	1,984	245	6	5,461	379	5,095	0	35,196	39,537	13,890
4. Totals	14,051	1,311	23,863	2,968	417	39	6,771	423	10,580	1	41,095	50,941	21,080

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	2,923	4,573
2. 2019	376,808	2,745	374,063	69.2	54.0	69.4	0	0	20.36	1,593	2,316
3. 2020	340,508	4,528	335,979	61.4	87.8	61.1	0	0	20.36	29,121	10,416
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	33,636	17,305

SCHEDULE P - PART 1K - FIDELITY/SURETY

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	Number of Claims Reported-Direct and Assumed
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	698	(97)	148	(35)	1,112	1,031	514	1,059	XXX
2. 2019	72,818	61,892	10,926	3,957	30	10	0	433	183	50	4,188	XXX
3. 2020	82,071	70,790	11,281	827	0	1	0	559	373	0	1,014	XXX
4. Totals	XXX	XXX	XXX	5,481	(66)	159	(35)	2,105	1,586	564	6,260	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13	14	15	16	17	18	19	20					
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	11,787	4,557	4,076	662	907	395	394	129	1,674	789	1,193	12,307	43
2. 2019	692	45	3,435	2,116	12	0	307	199	74	21	469	2,137	2
3. 2020	5	0	13,402	9,389	0	0	623	511	1,373	1,329	487	4,174	0
4. Totals	12,484	4,602	20,913	12,167	919	395	1,324	840	3,121	2,139	2,149	18,618	45

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	10,644	1,662
2. 2019	8,920	2,595	6,325	12.2	4.2	57.9	0	0	20.36	1,966	172
3. 2020	16,790	11,603	5,187	20.5	16.4	46.0	0	0	20.36	4,019	155
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	16,628	1,989

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

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	Number of Claims Reported-Direct and Assumed
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	2	0	0	0	10	0	0	12	XXX
2. 2019	0	0	0	0	0	0	0	3	0	0	3	XXX
3. 2020	0	0	0	0	0	0	0	1	0	0	1	XXX
4. Totals	XXX	XXX	XXX	2	0	0	0	15	0	0	17	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	216	0	178	0	0	0	33	0	(6)	0	0	421	0
2. 2019	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
3. 2020	0	0	0	0	0	0	0	0	10	0	0	10	0
4. Totals	216	0	178	0	0	0	33	0	4	0	0	431	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	394	27
2. 2019	2	0	2	919.8	0.0	919.8	0	0	20.36	0	(1)
3. 2020	12	0	12	3,894.1	0.0	3,894.1	0	0	20.36	0	10
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	394	37

SCHEDULE P - PART 1M - INTERNATIONAL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	3	0	2	0	8	0	0	12	XXX
2. 2011	929	0	929	1,906	0	0	0	218	0	0	2,124	XXX
3. 2012	767	0	767	358	0	0	0	432	0	0	790	XXX
4. 2013	841	0	841	270	0	0	0	224	0	0	494	XXX
5. 2014	401	0	401	0	0	0	0	197	0	0	197	XXX
6. 2015	465	0	465	101	0	0	0	189	0	0	290	XXX
7. 2016	505	0	505	162	0	0	0	132	0	0	295	XXX
8. 2017	691	0	691	0	0	0	0	68	0	0	68	XXX
9. 2018	1,143	0	1,143	564	0	0	0	49	0	0	613	XXX
10. 2019	543	0	543	122	0	0	0	21	0	0	144	XXX
11. 2020	0	0	0	0	0	0	0	9	0	0	9	XXX
12. Totals	XXX	XXX	XXX	3,487	0	2	0	1,547	0	0	5,036	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	34	0	127	16	0	0	18	1	4	0	0	165	0
2. 2011	0	0	0	0	0	0	0	0	4	0	0	4	0
3. 2012	0	0	0	0	0	0	0	0	4	0	0	4	0
4. 2013	0	0	0	0	0	0	0	0	4	0	0	4	0
5. 2014	0	0	0	0	0	0	0	0	4	0	0	4	0
6. 2015	0	0	0	0	0	0	0	0	4	0	0	4	0
7. 2016	0	0	0	0	0	0	0	0	4	0	0	4	0
8. 2017	0	0	0	0	0	0	0	0	4	0	0	4	0
9. 2018	0	0	0	0	0	0	0	0	4	0	0	4	0
10. 2019	0	0	0	0	0	0	0	0	4	0	0	4	0
11. 2020	0	0	0	0	0	0	0	0	74	0	0	74	0
12. Totals	34	0	127	16	0	0	18	1	112	0	0	273	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	144	21
2. 2011	2,128	0	2,128	229.1	0.0	229.1	0	0	20.36	0	4
3. 2012	794	0	794	103.4	0.0	103.4	0	0	20.36	0	4
4. 2013	498	0	498	59.2	0.0	59.2	0	0	20.36	0	4
5. 2014	201	0	201	50.1	0.0	50.1	0	0	20.36	0	4
6. 2015	294	0	294	63.1	0.0	63.1	0	0	20.36	0	4
7. 2016	298	0	298	59.1	0.0	59.1	0	0	20.36	0	4
8. 2017	71	0	71	10.3	0.0	10.3	0	0	20.36	0	4
9. 2018	617	0	617	54.0	0.0	54.0	0	0	20.36	0	4
10. 2019	147	0	147	27.1	0.0	27.1	0	0	20.36	0	4
11. 2020	83	0	83	61,427.8	0.0	61,427.8	0	0	20.36	0	74
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	144	129

SCHEDULE P - PART 1N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY ($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	396	0	24	0	8	0	0	427	XXX
2. 2011	3,582	301	3,281	2,457	440	48	20	44	0	0	2,089	XXX
3. 2012	5,953	331	5,622	4,618	2,133	54	29	44	0	0	2,553	XXX
4. 2013	8,286	252	8,034	5,597	3,035	68	46	44	0	126	2,628	XXX
5. 2014	8,668	105	8,563	3,225	897	53	41	43	1	0	2,381	XXX
6. 2015	7,842	(2)	7,843	2,104	4	28	0	44	0	6	2,172	XXX
7. 2016	7,254	0	7,254	3,158	561	52	16	44	0	62	2,677	XXX
8. 2017	5,745	7	5,738	3,041	793	13	3	36	0	0	2,293	XXX
9. 2018	5,952	0	5,951	730	118	5	2	26	0	0	642	XXX
10. 2019	8,234	0	8,233	5,593	1,015	51	9	17	0	0	4,636	XXX
11. 2020	13,896	0	13,896	1,397	33	0	0	9	0	0	1,374	XXX
12. Totals	XXX	XXX	XXX	32,316	9,030	395	165	358	2	195	23,873	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	714	11	2,668	269	0	0	238	14	21	0	0	3,348	XXX
2. 2011	275	0	185	8	0	0	(1)	0	21	0	0	471	XXX
3. 2012	0	0	38	25	0	0	13	9	21	0	0	37	XXX
4. 2013	58	58	19	18	22	22	0	0	21	0	0	22	XXX
5. 2014	0	18	110	22	0	1	7	2	21	0	0	94	XXX
6. 2015	0	0	5	0	0	0	0	0	21	0	0	26	XXX
7. 2016	214	0	(458)	22	6	0	(0)	0	21	0	0	(239)	XXX
8. 2017	64	7	14	(4)	1	0	1	(0)	21	0	0	97	XXX
9. 2018	0	0	372	(117)	0	0	0	(2)	21	0	0	512	XXX
10. 2019	3,714	1,386	240	1,549	89	20	1	21	21	0	0	1,090	XXX
11. 2020	2,770	1,123	1,999	61	35	8	41	(8)	(9)	0	0	3,652	XXX
12. Totals	7,809	2,603	5,192	1,853	153	50	301	38	198	0	0	9,110	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,103	246
2. 2011	3,029	468	2,561	84.5	155.6	78.0	0	0	20.36	451	20
3. 2012	4,786	2,196	2,590	80.4	663.1	46.1	0	0	20.36	13	25
4. 2013	5,828	3,179	2,650	70.3	1,261.9	33.0	0	0	20.36	1	21
5. 2014	3,458	983	2,475	39.9	934.5	28.9	0	0	20.36	69	24
6. 2015	2,202	4	2,197	28.1	(234.0)	28.0	0	0	20.36	5	21
7. 2016	3,037	599	2,438	41.9	516,492.2	33.6	0	0	20.36	(265)	26
8. 2017	3,190	800	2,390	55.5	10,979.9	41.7	0	0	20.36	75	22
9. 2018	1,154	1	1,153	19.4	181.2	19.4	0	0	20.36	489	23
10. 2019	9,726	4,000	5,726	118.1	1,692,206.6	69.5	0	0	20.36	1,020	70
11. 2020	6,243	1,217	5,026	44.9	0.0	36.2	0	0	20.36	3,585	67
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	8,545	565

SCHEDULE P - PART 1O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY ($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	5,091	420	626	19	14	0	0	5,291	XXX
2. 2011	4,444	555	3,889	3,179	125	14	14	146	0	0	3,200	XXX
3. 2012	5,550	809	4,740	639	639	297	297	133	0	0	133	XXX
4. 2013	3,978	614	3,364	60	60	8	7	169	0	0	170	XXX
5. 2014	4,029	471	3,558	2,189	172	20	23	123	0	0	2,137	XXX
6. 2015	3,471	23	3,449	7,283	0	4	0	143	0	0	7,430	XXX
7. 2016	2,581	34	2,546	751	0	1	0	112	0	0	864	XXX
8. 2017	3,370	43	3,327	0	0	0	0	82	0	0	82	XXX
9. 2018	2,930	37	2,893	0	0	0	0	59	0	0	59	XXX
10. 2019	2,758	41	2,717	5,090	0	0	0	57	0	0	5,148	XXX
11. 2020	2,500	28	2,472	0	0	0	0	56	0	0	56	XXX
12. Totals	XXX	XXX	XXX	24,281	1,416	970	359	1,093	0	0	24,569	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	43,948	7,502	22,967	5,693	183	178	501	321	284	0	0	54,187	XXX
2. 2011	177	208	166	139	6	6	6	2	204	0	0	204	XXX
3. 2012	224	323	2,358	107	8	18	175	36	204	0	0	2,485	XXX
4. 2013	18	145	2,143	74	78	25	237	(14)	190	0	0	2,436	XXX
5. 2014	522	522	141	105	23	23	14	7	204	0	0	246	XXX
6. 2015	0	0	264	0	0	0	8	0	204	0	0	476	XXX
7. 2016	1,488	0	53	0	0	0	0	0	194	0	0	1,735	XXX
8. 2017	0	0	1,665	0	0	0	123	0	204	0	0	1,993	XXX
9. 2018	0	0	1,767	0	0	0	233	0	204	0	0	2,204	XXX
10. 2019	0	0	96	0	16	0	146	0	194	0	0	452	XXX
11. 2020	3,054	0	599	3	10	0	117	0	18	0	0	3,795	XXX
12. Totals	49,432	8,699	32,219	6,121	323	250	1,558	353	2,103	0	0	70,212	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	53,719	468
2. 2011	3,897	492	3,404	87.7	88.7	87.5	0	0	20.36	(4)	208
3. 2012	4,037	1,420	2,618	72.8	175.5	55.2	0	0	20.36	2,153	332
4. 2013	2,903	297	2,606	73.0	48.3	77.5	0	0	20.36	1,943	493
5. 2014	3,235	852	2,383	80.3	180.8	67.0	0	0	20.36	36	210
6. 2015	7,906	0	7,906	227.7	0.0	229.2	0	0	20.36	264	212
7. 2016	2,599	0	2,599	100.7	0.0	102.1	0	0	20.36	1,541	194
8. 2017	2,074	0	2,074	61.5	0.0	62.4	0	0	20.36	1,665	327
9. 2018	2,263	0	2,263	77.2	0.0	78.2	0	0	20.36	1,767	437
10. 2019	5,600	0	5,600	203.1	0.0	206.1	0	0	20.36	96	356
11. 2020	3,854	3	3,851	154.2	10.8	155.8	0	0	20.36	3,650	145
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	66,830	3,382

SCHEDULE P - PART 1P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES ($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	56	4	1	0	0	0	0	54	XXX
2. 2011	299	0	299	0	0	0	0	1	0	0	1	XXX
3. 2012	464	0	464	0	0	0	0	2	0	0	2	XXX
4. 2013	371	0	371	0	0	0	0	1	0	0	1	XXX
5. 2014	329	0	329	0	0	0	0	1	0	0	1	XXX
6. 2015	358	0	358	0	0	0	0	1	0	0	1	XXX
7. 2016	346	0	346	0	0	0	0	1	0	0	1	XXX
8. 2017	330	0	330	0	0	0	0	1	0	0	1	XXX
9. 2018	325	0	325	0	0	0	0	1	0	0	1	XXX
10. 2019	312	0	312	0	0	0	0	1	0	0	1	XXX
11. 2020	299	0	299	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	56	4	1	0	12	0	0	65	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	225	0	820	82	0	0	23	0	10	0	0	995	XXX
2. 2011	0	0	0	0	0	0	0	0	10	0	0	10	XXX
3. 2012	0	0	0	0	0	0	0	0	10	0	0	10	XXX
4. 2013	0	0	0	0	0	0	0	0	10	0	0	10	XXX
5. 2014	0	0	88	0	0	0	8	0	10	0	0	106	XXX
6. 2015	0	0	0	0	0	0	0	0	10	0	0	10	XXX
7. 2016	0	0	34	0	0	0	8	0	10	0	0	52	XXX
8. 2017	0	0	36	0	0	0	5	0	10	0	0	50	XXX
9. 2018	0	0	128	0	0	0	6	0	10	0	0	144	XXX
10. 2019	0	0	129	0	0	0	3	0	10	0	0	142	XXX
11. 2020	0	0	122	0	0	0	3	0	(0)	0	0	125	XXX
12. Totals	225	0	1,357	82	0	0	56	0	99	0	0	1,654	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	962	33
2. 2011	11	0	11	3.7	0.0	3.7	0	0	20.36	0	10
3. 2012	12	0	12	2.5	0.0	2.5	0	0	20.36	0	10
4. 2013	11	0	11	3.1	0.0	3.1	0	0	20.36	0	10
5. 2014	107	0	107	32.6	0.0	32.6	0	0	20.36	88	18
6. 2015	11	0	11	3.2	0.0	3.2	0	0	20.36	0	10
7. 2016	54	0	54	15.5	0.0	15.5	0	0	20.36	34	18
8. 2017	52	0	52	15.6	0.0	15.6	0	0	20.36	36	15
9. 2018	145	0	145	44.4	0.0	44.4	0	0	20.36	128	16
10. 2019	143	0	143	45.9	0.0	45.9	0	0	20.36	129	13
11. 2020	125	0	125	41.9	0.0	41.9	0	0	20.36	122	3
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,499	155

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

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	8,734	5,715	12,344	837	3,473	3	0	17,997	XXX
2. 2011	23,980	15	23,965	21,061	3,093	6,266	200	3,226	1	1	27,260	649
3. 2012	27,084	195	26,889	16,213	1,749	7,654	171	3,326	1	1	25,272	697
4. 2013	25,704	247	25,457	16,913	2,606	4,620	258	3,332	2	59	21,998	305
5. 2014	29,288	208	29,080	11,669	1,461	3,162	174	3,213	4	0	16,404	294
6. 2015	28,945	195	28,750	5,401	330	3,298	199	2,891	4	2	11,057	241
7. 2016	26,484	227	26,257	4,137	135	2,245	124	1,491	1	(0)	7,613	215
8. 2017	27,333	64	27,269	3,901	100	1,685	14	1,354	1	10	6,825	211
9. 2018	28,676	58	28,618	2,024	5	1,138	2	1,076	2	0	4,228	184
10. 2019	29,903	91	29,812	1,757	31	406	6	1,028	1	0	3,152	158
11. 2020	26,976	73	26,903	211	0	117	2	568	0	0	894	95
12. Totals	XXX	XXX	XXX	92,020	15,225	42,933	1,986	24,978	19	73	142,701	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR					Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated		
1. Prior	16,467	3,389	52,978	9,697	21,635	1,941	70,191	3,149	26,948	38	0	170,005	80,430
2. 2011	367	6	1,226	40	226	3	570	7	162	0	0	2,494	23
3. 2012	334	3	1,269	74	281	0	613	9	168	0	0	2,576	13
4. 2013	437	86	2,197	164	144	28	592	10	127	0	0	3,208	8
5. 2014	669	29	3,066	406	241	1	789	20	130	0	0	4,439	11
6. 2015	1,227	258	3,776	38	332	48	1,536	3	180	0	0	6,704	7
7. 2016	1,389	24	7,177	7	491	20	2,759	2	234	0	0	11,996	19
8. 2017	1,997	5	10,166	5	824	8	3,455	(4)	709	0	0	17,136	41
9. 2018	2,830	14	7,060	(1)	956	2	3,603	1	576	0	0	15,008	29
10. 2019	2,179	20	9,210	37	749	2	4,287	5	402	0	0	16,763	23
11. 2020	1,153	216	11,038	(192)	177	5	5,489	5	(450)	(0)	0	17,372	27
12. Totals	29,048	4,050	109,163	10,276	26,056	2,060	93,883	3,209	29,186	39	0	267,702	80,631

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	56,359	113,646
2. 2011	33,103	3,349	29,754	138.0	22,108.2	124.2	0	0	20.36	1,546	948
3. 2012	29,856	2,008	27,848	110.2	1,027.5	103.6	0	0	20.36	1,525	1,051
4. 2013	28,361	3,155	25,207	110.3	1,279.4	99.0	0	0	20.36	2,384	824
5. 2014	22,938	2,095	20,843	78.3	1,008.9	71.7	0	0	20.36	3,300	1,139
6. 2015	18,641	880	17,761	64.4	450.6	61.8	0	0	20.36	4,707	1,997
7. 2016	19,922	313	19,609	75.2	137.9	74.7	0	0	20.36	8,534	3,462
8. 2017	24,091	130	23,962	88.1	204.1	87.9	0	0	20.36	12,153	4,983
9. 2018	19,263	26	19,237	67.2	44.9	67.2	0	0	20.36	9,877	5,131
10. 2019	20,017	103	19,915	66.9	112.3	66.8	0	0	20.36	11,332	5,431
11. 2020	18,303	36	18,267	67.8	49.6	67.9	0	0	20.36	12,167	5,205
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	123,885	143,817

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

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported-Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	0	0	0	0	4	0	0	4	XXX
2. 2011	4,608	476	4,132	3,381	820	808	96	74	2	0	3,346	5
3. 2012	4,993	826	4,168	240	0	260	0	84	0	0	584	5
4. 2013	5,342	524	4,818	757	0	550	2	91	0	0	1,396	6
5. 2014	5,319	278	5,041	1,232	259	401	80	87	0	0	1,381	3
6. 2015	5,482	327	5,155	1,377	0	513	0	68	0	0	1,958	2
7. 2016	5,560	280	5,279	405	0	266	0	78	0	0	749	1
8. 2017	5,458	189	5,269	129	0	298	0	48	0	0	476	1
9. 2018	5,216	159	5,057	278	0	223	0	29	0	0	530	1
10. 2019	5,152	114	5,039	260	0	108	0	46	0	0	414	3
11. 2020	5,520	40	5,479	16	0	4	0	20	0	0	40	1
12. Totals	XXX	XXX	XXX	8,075	1,079	3,431	177	630	2	0	10,877	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	0	0	970	98	0	0	614	31	77	0	0	1,532	2
2. 2011	0	0	149	19	0	0	5	2	1	0	0	134	0
3. 2012	0	0	1	0	0	0	143	0	(2)	0	0	142	0
4. 2013	5	0	27	0	27	0	32	0	(6)	0	0	86	1
5. 2014	174	0	3	1	24	0	8	9	(0)	0	0	199	0
6. 2015	20	0	68	0	34	0	50	0	(10)	0	0	162	1
7. 2016	92	0	309	4	105	0	266	4	(9)	0	0	754	1
8. 2017	41	0	457	0	59	0	537	0	(4)	0	0	1,090	1
9. 2018	44	0	757	0	89	0	701	0	(7)	0	0	1,584	1
10. 2019	7	0	899	81	107	0	1,013	0	(14)	0	0	1,930	2
11. 2020	55	0	1,350	32	12	0	1,369	0	50	0	0	2,805	1
12. Totals	437	0	4,990	236	458	0	4,738	46	76	0	0	10,417	10

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	872	660
2. 2011	4,419	939	3,480	95.9	197.1	84.2	0	0	20.36	130	4
3. 2012	727	0	727	14.6	0.0	17.4	0	0	20.36	1	142
4. 2013	1,483	2	1,481	27.8	0.3	30.7	0	0	20.36	32	54
5. 2014	1,929	349	1,580	36.3	125.8	31.3	0	0	20.36	176	23
6. 2015	2,120	0	2,120	38.7	0.0	41.1	0	0	20.36	88	74
7. 2016	1,511	8	1,503	27.2	2.8	28.5	0	0	20.36	397	358
8. 2017	1,566	0	1,566	28.7	0.0	29.7	0	0	20.36	498	592
9. 2018	2,114	0	2,114	40.5	0.0	41.8	0	0	20.36	801	783
10. 2019	2,425	81	2,344	47.1	71.7	46.5	0	0	20.36	824	1,106
11. 2020	2,877	32	2,844	52.1	80.0	51.9	0	0	20.36	1,373	1,432
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	5,191	5,226

SCHEDULE P - PART 1S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

($000 omitted)

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

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13	14	15	16	17	18	19	20					
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Totals	0	0	0	0	0	0	0	0	0	0	0	0	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2019	0	0	0	0.0	0.0	0.0	0	0	20.36	0	0
3. 2020	0	0	0	0.0	0.0	0.0	0	0	20.36	0	0
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1T - WARRANTY

($000 omitted)

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

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR					Total	
	13	14	15	16	17	18	19	20	21	22		Net	Number of
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Losses and Expenses Unpaid	Claims Outstanding-Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Totals	0	0	0	0	0	0	0	0	0	0	0	0	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2019	0	0	0	0.0	0.0	0.0	0	0	20.36	0	0
3. 2020	0	0	0	0.0	0.0	0.0	0	0	20.36	0	0
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior	71,499	58,440	52,488	52,205	52,307	51,670	51,797	50,308	50,094	49,928	(165)	(379)
2. 2011	622,686	611,127	598,154	595,585	592,758	592,527	592,721	592,840	593,933	594,042	110	1,202
3. 2012	XXX	451,422	434,605	428,970	426,596	426,816	427,146	425,888	425,587	425,756	170	(132)
4. 2013	XXX	XXX	318,802	299,159	291,732	293,643	293,608	293,405	292,923	292,816	(107)	(589)
5. 2014	XXX	XXX	XXX	325,349	310,812	311,561	312,314	311,054	309,328	309,706	378	(1,348)
6. 2015	XXX	XXX	XXX	XXX	306,668	308,783	310,079	308,640	306,862	306,871	9	(1,769)
7. 2016	XXX	XXX	XXX	XXX	XXX	332,642	331,665	327,343	324,208	323,241	(967)	(4,103)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	504,977	509,809	510,355	469,221	(41,135)	(40,588)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	554,014	549,452	509,380	(40,072)	(44,633)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	491,715	501,310	9,594	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	638,330	XXX	XXX
										12. Totals	(72,186)	(92,340)

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

1. Prior	237,235	233,953	227,337	231,544	232,914	232,585	233,346	236,729	237,220	237,300	80	572
2. 2011	304,390	316,404	320,878	320,608	319,339	318,961	318,618	318,599	318,550	318,592	42	(7)
3. 2012	XXX	308,099	314,175	313,412	309,759	308,908	309,353	309,464	308,984	308,853	(131)	(611)
4. 2013	XXX	XXX	278,025	279,268	269,905	268,661	267,468	266,753	266,060	266,174	115	(579)
5. 2014	XXX	XXX	XXX	257,226	253,846	252,432	252,860	251,704	250,992	250,711	(281)	(993)
6. 2015	XXX	XXX	XXX	XXX	277,796	291,820	290,240	287,430	287,059	287,110	51	(320)
7. 2016	XXX	XXX	XXX	XXX	XXX	356,714	359,562	356,387	352,625	351,100	(1,525)	(5,287)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	419,335	410,416	403,678	401,022	(2,655)	(9,394)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	420,755	419,681	414,089	(5,592)	(6,666)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	427,598	429,278	1,680	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	355,512	XXX	XXX
										12. Totals	(8,217)	(23,284)

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

1. Prior	268,448	275,384	273,883	270,639	267,711	253,700	252,828	252,306	248,602	246,808	(1,794)	(5,499)
2. 2011	201,318	225,054	224,236	222,479	223,715	222,852	224,236	224,073	224,217	224,398	181	325
3. 2012	XXX	199,871	211,426	207,975	209,664	213,393	212,892	214,361	214,428	214,850	423	490
4. 2013	XXX	XXX	196,086	195,401	196,754	198,674	203,107	205,550	207,606	207,769	162	2,219
5. 2014	XXX	XXX	XXX	184,321	183,778	185,392	188,155	193,192	195,166	196,418	1,252	3,226
6. 2015	XXX	XXX	XXX	XXX	186,773	189,298	194,077	204,828	215,853	217,358	1,504	12,529
7. 2016	XXX	XXX	XXX	XXX	XXX	200,633	206,063	217,510	235,103	239,236	4,133	21,726
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	221,292	243,003	248,101	255,698	7,597	12,695
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	266,149	272,339	293,389	21,050	27,240
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	294,405	330,709	36,303	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	293,367	XXX	XXX
										12. Totals	70,811	74,951

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

1. Prior	2,445,964	2,392,502	2,363,534	2,359,815	2,316,829	2,273,692	2,242,490	2,203,725	2,194,058	2,195,093	1,035	(8,632)
2. 2011	479,260	482,928	492,703	493,456	499,393	500,404	496,384	492,703	486,751	481,378	(5,373)	(11,326)
3. 2012	XXX	517,436	519,136	520,328	521,196	518,815	520,812	513,375	506,994	504,927	(2,067)	(8,448)
4. 2013	XXX	XXX	547,143	545,106	543,715	536,955	527,986	519,893	506,298	499,058	(7,240)	(20,835)
5. 2014	XXX	XXX	XXX	553,133	551,892	549,348	534,279	524,604	515,146	506,081	(9,065)	(18,523)
6. 2015	XXX	XXX	XXX	XXX	571,406	558,322	539,707	525,890	507,576	487,698	(19,877)	(38,192)
7. 2016	XXX	XXX	XXX	XXX	XXX	594,541	579,029	553,691	530,854	509,582	(21,272)	(44,109)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	591,039	570,714	549,229	528,137	(21,093)	(42,578)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	583,123	569,201	552,716	(16,484)	(30,407)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	567,874	574,446	6,572	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	541,727	XXX	XXX
										12. Totals	(94,866)	(223,049)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	445,604	434,599	441,559	444,012	445,001	441,282	445,393	438,929	432,260	437,499	5,239	(1,430)
2. 2011	434,270	436,330	441,281	445,372	447,182	445,307	444,384	443,408	441,576	441,624	48	(1,784)
3. 2012	XXX	370,346	370,557	375,022	371,848	371,739	367,523	365,959	364,900	364,498	(403)	(1,461)
4. 2013	XXX	XXX	317,186	319,981	319,899	317,936	314,207	315,937	315,838	315,706	(131)	(231)
5. 2014	XXX	XXX	XXX	325,419	319,289	318,901	317,427	319,853	320,889	320,990	101	1,138
6. 2015	XXX	XXX	XXX	XXX	308,478	321,475	315,095	315,348	317,202	314,643	(2,559)	(705)
7. 2016	XXX	XXX	XXX	XXX	XXX	324,932	316,663	311,359	309,729	311,888	2,159	529
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	348,892	361,928	367,876	366,200	(1,676)	4,272
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	383,804	410,107	406,329	(3,779)	22,525
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	388,764	401,958	13,194	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	413,997	XXX	XXX
										12. Totals	12,193	22,853

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	2	3	4	5	6	7	8	9	10	11	12
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior	7,647	7,529	6,897	8,132	7,748	7,748	6,015	6,840	6,781	5,846	(936)	(994)
2. 2011	(2)	(2)	(2)	(2)	(2)	(1)	(1)	(1)	(1)	(1)	0	0
3. 2012	XXX	(1)	(1)	(1)	(1)	(0)	(0)	(0)	(0)	(0)	0	0
4. 2013	XXX	XXX	(0)	(0)	(0)	(0)	(0)	(0)	(0)	(0)	0	0
5. 2014	XXX	XXX	XXX	(0)	(0)	(0)	(0)	(0)	(0)	(0)	0	0
6. 2015	XXX	XXX	XXX	XXX	(0)	0	0	0	0	0	(0)	(0)
7. 2016	XXX	XXX	XXX	XXX	XXX	(0)	(0)	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	(0)	(0)	(0)	(0)	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(0)	(0)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(0)	(0)	0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	XXX	XXX
12. Totals											(936)	(994)

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

1. Prior	20,405	17,645	18,032	16,396	15,586	14,629	12,554	13,437	12,948	9,401	(3,548)	(4,036)
2. 2011	0	46	46	46	46	(0)	(0)	112	112	112	0	0
3. 2012	XXX	14	14	14	14	65	65	61	61	2,763	2,703	2,703
4. 2013	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	0	0
5. 2014	XXX	XXX	XXX	(0)	(0)	(0)	(0)	(0)	(0)	(0)	0	0
6. 2015	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	(1)	(1)	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(0)	(0)	(0)	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(0)	(0)	0	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
12. Totals											(845)	(1,334)

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

1. Prior	30,183	30,326	33,367	32,215	31,294	32,273	32,989	30,541	29,984	27,595	(2,389)	(2,945)
2. 2011	42,522	44,381	44,048	43,698	44,562	44,773	45,739	46,248	45,654	45,030	(624)	(1,218)
3. 2012	XXX	60,694	58,109	56,886	56,104	56,516	55,053	53,542	53,320	53,301	(19)	(241)
4. 2013	XXX	XXX	37,295	33,653	33,083	33,347	33,190	33,141	32,709	32,598	(111)	(543)
5. 2014	XXX	XXX	XXX	35,608	36,307	36,833	37,761	38,985	38,396	39,163	767	178
6. 2015	XXX	XXX	XXX	XXX	34,747	32,411	34,060	33,521	34,947	35,248	301	1,727
7. 2016	XXX	XXX	XXX	XXX	XXX	34,543	31,414	31,192	31,021	31,670	649	478
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	41,242	40,954	41,203	41,586	383	632
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,971	41,567	40,720	(847)	749
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,418	40,531	1,113	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	45,585	XXX	XXX
12. Totals											(778)	(1,182)

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

1. Prior	1,119,914	1,085,633	1,044,245	1,020,778	1,053,895	1,076,851	1,087,601	1,133,482	1,181,346	1,237,085	55,738	103,603
2. 2011	198,959	204,288	198,785	184,840	172,399	164,466	160,996	161,927	165,603	164,864	(739)	2,937
3. 2012	XXX	192,828	189,879	177,526	163,187	160,550	164,109	168,396	170,028	172,190	2,162	3,794
4. 2013	XXX	XXX	188,031	189,939	178,773	176,179	174,175	174,245	182,796	182,894	99	8,649
5. 2014	XXX	XXX	XXX	189,510	186,419	183,187	176,689	179,142	192,633	188,814	(3,820)	9,671
6. 2015	XXX	XXX	XXX	XXX	191,965	177,797	175,152	185,627	205,569	214,179	8,610	28,553
7. 2016	XXX	XXX	XXX	XXX	XXX	208,140	202,464	208,848	228,151	233,018	4,867	24,170
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	216,609	218,018	227,785	234,749	6,965	16,732
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	244,721	254,891	262,175	7,284	17,454
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	284,628	290,272	5,644	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	286,774	XXX	XXX
12. Totals											86,810	215,563

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

1. Prior	351,020	352,450	335,338	320,219	307,445	296,043	294,155	287,267	262,932	264,608	1,676	(22,659)
2. 2011	82,750	88,653	100,832	101,714	96,944	86,081	80,165	77,663	76,608	76,282	(326)	(1,381)
3. 2012	XXX	74,492	83,157	85,580	84,780	84,089	82,655	82,998	80,866	78,403	(2,462)	(4,595)
4. 2013	XXX	XXX	67,364	76,606	85,395	89,248	98,685	89,627	85,666	82,717	(2,949)	(6,910)
5. 2014	XXX	XXX	XXX	71,039	74,274	75,734	71,999	64,450	61,341	61,046	(295)	(3,404)
6. 2015	XXX	XXX	XXX	XXX	66,182	67,999	64,563	59,751	50,288	54,143	3,855	(5,609)
7. 2016	XXX	XXX	XXX	XXX	XXX	62,976	67,312	68,949	71,314	70,910	(404)	1,962
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	65,000	65,604	68,025	61,575	(6,450)	(4,029)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67,690	71,135	79,028	7,894	11,338
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	70,728	81,599	10,871	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93,021	XXX	XXX
12. Totals											11,409	(35,286)

SCHEDULE P - PART 2I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	156,626	146,521	132,914	(13,607)	(23,713)
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	218,808	212,792	(6,016)	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	218,983	XXX	XXX
										4. Totals	(19,623)	(23,713)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60,127	51,365	13,219	(38,145)	(46,908)
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	338,726	325,721	(13,005)	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	293,436	XXX	XXX
										4. Totals	(51,150)	(46,908)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,960	18,366	13,065	(5,301)	(6,895)
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,699	6,022	1,323	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,957	XXX	XXX
										4. Totals	(3,978)	(6,895)

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,039	1,039	428	(611)	(611)
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										4. Totals	(611)	(611)

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior	1,792	2,117	1,401	1,425	1,748	1,748	1,743	1,746	1,705	1,354	(350)	(392)
2. 2011	1,990	2,289	1,876	1,815	1,924	1,924	1,892	1,892	1,888	1,906	18	14
3. 2012	XXX	683	228	443	443	443	312	312	372	358	(13)	47
4. 2013	XXX	XXX	1,182	460	452	439	337	336	271	270	(0)	(65)
5. 2014	XXX	XXX	XXX	135	135	135	11	11	2	0	(2)	(11)
6. 2015	XXX	XXX	XXX	XXX	326	326	184	184	108	101	(8)	(84)
7. 2016	XXX	XXX	XXX	XXX	XXX	570	496	496	400	162	(237)	(334)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	311	211	72	0	(72)	(211)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,041	978	564	(413)	(476)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	393	122	(271)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	(1,350)	(1,512)

SCHEDULE P - PART 2N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior	8,282	8,675	8,474	7,615	7,604	7,808	7,811	6,454	5,878	5,913	35	(540)
2. 2011	2,979	3,108	2,975	2,517	2,513	2,187	2,184	2,173	2,337	2,496	160	323
3. 2012	XXX	2,177	2,257	1,853	2,734	2,734	2,743	2,742	2,531	2,526	(5)	(216)
4. 2013	XXX	XXX	2,257	2,212	2,654	2,831	2,857	2,796	2,797	2,585	(211)	(211)
5. 2014	XXX	XXX	XXX	1,308	2,008	2,800	2,832	2,832	2,614	2,412	(202)	(420)
6. 2015	XXX	XXX	XXX	XXX	4,089	2,975	2,572	2,572	2,572	2,133	(439)	(438)
7. 2016	XXX	XXX	XXX	XXX	XXX	3,254	2,724	2,721	2,684	2,374	(310)	(347)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,178	2,227	2,228	2,334	106	107
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	942	688	1,107	418	164
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,949	5,688	739	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,026	XXX	XXX
12. Totals											291	(1,578)

SCHEDULE P - PART 2O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	195,975	173,315	177,481	143,694	145,643	149,028	157,260	150,987	151,850	151,231	(620)	244
2. 2011	2,991	(20)	21	6	3,121	3,121	3,083	3,063	3,059	3,054	(5)	(9)
3. 2012	XXX	2,102	2,063	2,147	2,157	2,361	2,092	2,075	2,289	2,281	(8)	206
4. 2013	XXX	XXX	5,452	5,350	2,273	2,263	2,291	2,265	2,265	2,247	(18)	(18)
5. 2014	XXX	XXX	XXX	2,563	2,604	1,535	1,473	2,110	2,090	2,056	(33)	(54)
6. 2015	XXX	XXX	XXX	XXX	2,228	5,893	6,707	7,521	7,559	7,559	(0)	38
7. 2016	XXX	XXX	XXX	XXX	XXX	2,101	2,101	868	2,294	2,294	(0)	1,425
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,190	1,789	1,789	1,789	(0)	(0)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,000	2,000	2,000	(0)	(0)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,348	5,348	(0)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,777	XXX	XXX
12. Totals											(684)	1,832

SCHEDULE P - PART 2P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	3,303	3,227	3,838	4,245	4,245	4,083	4,083	3,708	3,366	3,051	(315)	(657)
2. 2011	277	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	294	294	294	294	0	0	0	0	0	0	0
4. 2013	XXX	XXX	287	287	287	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	269	269	269	218	96	96	96	(0)	(0)
6. 2015	XXX	XXX	XXX	XXX	200	200	98	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	164	164	42	42	42	(0)	(0)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	142	40	40	40	(0)	(0)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	134	134	134	(0)	(0)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	132	132	(0)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	125	XXX	XXX
12. Totals											(315)	(657)

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

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	One Year	Two Year
1. Prior	402,740	418,746	426,753	361,627	350,638	355,032	371,292	391,452	412,331	423,307	10,976	31,856
2. 2011	14,964	20,278	23,558	22,108	29,710	30,039	28,667	27,719	26,901	26,367	(534)	(1,351)
3. 2012	XXX	15,908	17,893	18,616	27,027	26,246	25,047	25,216	25,045	24,356	(690)	(860)
4. 2013	XXX	XXX	16,610	17,540	20,492	20,893	19,377	21,216	21,738	21,750	12	535
5. 2014	XXX	XXX	XXX	16,421	18,269	20,032	19,160	20,771	18,963	17,505	(1,458)	(3,266)
6. 2015	XXX	XXX	XXX	XXX	18,874	17,722	17,268	17,234	16,773	14,693	(2,080)	(2,541)
7. 2016	XXX	XXX	XXX	XXX	XXX	15,300	18,376	16,753	19,031	17,885	(1,146)	1,132
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	19,195	19,306	21,782	21,900	118	2,594
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,379	17,276	17,587	310	208
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,623	18,487	(136)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,148	XXX	XXX
										12. Totals	5,373	28,305

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

1. Prior	7,024	6,247	5,515	6,226	6,389	8,691	9,379	9,327	6,988	6,348	(639)	(2,979)
2. 2011	1,567	1,433	1,617	2,925	2,408	2,539	2,655	2,656	2,511	3,407	896	750
3. 2012	XXX	1,768	1,954	1,869	1,767	1,618	1,485	1,496	637	644	7	(852)
4. 2013	XXX	XXX	1,875	2,103	2,052	1,953	1,867	1,909	1,427	1,396	(31)	(513)
5. 2014	XXX	XXX	XXX	1,973	1,961	2,518	1,979	1,351	1,429	1,492	63	141
6. 2015	XXX	XXX	XXX	XXX	2,156	2,314	2,297	1,000	1,805	2,062	257	1,062
7. 2016	XXX	XXX	XXX	XXX	XXX	2,283	2,443	2,593	1,544	1,434	(110)	(1,159)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,496	2,710	1,810	1,522	(288)	(1,188)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,390	2,362	2,092	(270)	(298)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,388	2,312	(75)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,774	XXX	XXX
										12. Totals	(191)	(5,036)

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

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										4. Totals	0	0

SCHEDULE P - PART 2T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										4. Totals	0	0

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020		
1. Prior	000	22,554	36,260	42,097	45,872	48,396	49,580	49,032	49,307	49,354	0	0
2. 2011	470,112	566,658	581,109	586,812	589,553	591,038	591,976	592,141	593,694	593,838	68,492	4,394
3. 2012	XXX	317,809	400,832	414,724	420,915	424,232	425,881	424,884	425,091	425,217	51,043	2,928
4. 2013	XXX	XXX	212,131	270,524	280,791	286,936	290,301	291,234	292,004	292,290	29,347	1,999
5. 2014	XXX	XXX	XXX	224,355	285,222	299,118	304,706	306,527	307,787	308,574	29,874	1,898
6. 2015	XXX	XXX	XXX	XXX	210,383	281,711	295,337	301,697	303,957	305,262	28,403	1,933
7. 2016	XXX	XXX	XXX	XXX	XXX	224,982	297,656	311,432	316,828	319,139	28,502	1,804
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	319,547	446,617	476,678	451,058	33,389	1,859
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	353,170	489,234	481,162	36,839	1,966
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	343,790	463,347	35,065	1,903
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	425,538	35,341	1,823

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

1. Prior	000	98,068	148,820	169,633	180,468	186,816	190,614	194,970	196,687	198,554	0	0
2. 2011	124,212	223,023	271,731	295,377	308,242	314,380	316,416	317,628	318,086	318,413	45,866	11,131
3. 2012	XXX	125,278	219,544	261,026	285,674	298,602	304,850	307,182	308,087	308,362	42,579	8,521
4. 2013	XXX	XXX	110,933	185,074	222,663	246,857	258,351	262,791	264,506	265,527	36,480	7,152
5. 2014	XXX	XXX	XXX	95,809	168,196	208,622	231,958	243,204	247,961	249,145	32,841	6,351
6. 2015	XXX	XXX	XXX	XXX	108,997	196,080	240,083	265,039	278,060	282,714	36,180	4,704
7. 2016	XXX	XXX	XXX	XXX	XXX	126,503	241,119	295,073	325,313	339,242	41,929	6,216
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	143,912	273,026	336,472	368,748	45,334	7,522
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	147,565	281,665	342,838	42,962	7,086
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	149,007	285,796	38,179	7,189
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	114,875	17,615	3,276

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

1. Prior	000	110,838	173,771	202,921	217,351	226,001	229,732	232,604	235,049	236,800	0	0
2. 2011	44,119	102,260	149,116	181,403	203,324	213,833	218,650	220,516	221,978	222,197	13,777	10,158
3. 2012	XXX	41,675	95,386	137,673	173,648	194,306	202,892	207,821	209,991	210,910	12,455	9,171
4. 2013	XXX	XXX	40,107	85,447	128,830	160,822	184,512	195,647	202,056	203,064	11,496	8,640
5. 2014	XXX	XXX	XXX	33,837	74,594	116,735	151,249	174,469	185,743	188,466	10,525	8,389
6. 2015	XXX	XXX	XXX	XXX	36,828	83,622	132,658	168,877	194,462	204,795	10,409	8,751
7. 2016	XXX	XXX	XXX	XXX	XXX	35,346	87,842	138,674	185,927	208,189	10,708	9,673
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	38,516	94,717	153,207	194,802	10,298	9,714
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,676	108,034	172,749	10,295	9,730
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	45,673	121,306	9,325	9,666
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,876	4,258	4,948

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

1. Prior	000	193,803	354,736	479,210	583,078	673,682	758,286	834,484	901,265	957,578	0	0
2. 2011	88,143	192,130	250,082	288,065	313,695	333,793	348,235	357,462	364,990	370,176	26,491	2,874
3. 2012	XXX	93,912	201,043	260,848	298,589	328,740	348,300	361,260	371,096	378,078	27,379	3,027
4. 2013	XXX	XXX	98,391	207,170	268,241	306,706	330,812	347,597	359,593	368,453	27,234	3,090
5. 2014	XXX	XXX	XXX	98,132	205,243	266,374	304,296	327,233	343,740	354,863	26,814	3,052
6. 2015	XXX	XXX	XXX	XXX	92,763	194,222	250,851	284,513	306,239	318,895	26,289	3,102
7. 2016	XXX	XXX	XXX	XXX	XXX	90,666	189,568	242,481	275,901	296,594	24,771	3,017
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	92,253	191,407	247,907	282,197	23,475	3,037
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93,953	197,626	251,588	22,943	3,113
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	99,259	202,879	21,121	2,996
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	82,331	9,545	3,427

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	121,347	211,102	268,000	303,624	322,703	337,722	351,684	370,949	379,775	0	0
2. 2011	200,520	301,597	348,111	383,076	404,658	418,488	426,027	432,043	434,027	435,042	13,724	10,015
3. 2012	XXX	151,787	242,128	277,724	311,336	333,429	344,300	349,925	354,872	356,291	11,587	8,521
4. 2013	XXX	XXX	123,003	191,689	228,350	255,981	277,461	290,418	298,923	302,160	8,845	7,221
5. 2014	XXX	XXX	XXX	119,475	184,458	224,414	259,203	283,601	296,787	303,290	8,247	6,873
6. 2015	XXX	XXX	XXX	XXX	114,497	189,530	224,126	256,993	276,634	285,567	7,347	6,426
7. 2016	XXX	XXX	XXX	XXX	XXX	108,950	181,174	217,795	246,899	266,020	6,738	6,172
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	127,105	218,497	255,466	288,350	6,648	6,405
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	147,977	247,475	287,813	6,404	5,976
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	129,293	222,803	5,606	5,584
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	145,884	3,813	6,058

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	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020		
1. Prior	000	1,702	3,152	3,366	4,270	4,321	4,555	4,776	5,321	5,401	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	3	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

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

1. Prior	000	2,178	3,810	4,436	4,415	4,663	5,303	5,403	5,822	6,156	0	0
2. 2011	0	0	0	0	0	0	112	112	112	112	0	0
3. 2012	XXX	0	0	0	0	51	51	52	52	52	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

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

1. Prior	000	6,982	11,782	14,694	16,011	16,528	18,248	18,578	18,980	19,211	XXX	XXX
2. 2011	21,348	36,829	40,031	41,641	43,127	44,337	45,068	45,436	45,493	45,417	XXX	XXX
3. 2012	XXX	19,299	46,323	49,472	51,818	52,715	52,976	53,094	53,050	53,090	XXX	XXX
4. 2013	XXX	XXX	16,132	24,929	27,904	30,452	31,887	32,153	32,275	32,347	XXX	XXX
5. 2014	XXX	XXX	XXX	15,389	26,065	31,990	35,114	37,352	37,784	37,751	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	15,833	24,832	29,025	30,432	33,091	33,394	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	14,938	23,897	26,770	28,793	29,263	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	19,988	31,660	35,886	38,208	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,615	29,841	33,455	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,027	29,293	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,071	XXX	XXX

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

1. Prior	000	145,528	256,108	342,796	419,034	575,480	637,885	703,867	756,258	798,454	0	0
2. 2011	9,799	38,301	70,270	103,817	119,577	130,979	137,947	144,445	146,769	147,964	1,854	3,207
3. 2012	XXX	6,326	30,285	58,509	92,659	110,314	130,969	141,980	151,769	155,088	1,673	2,712
4. 2013	XXX	XXX	7,858	34,660	72,244	96,885	122,152	140,516	154,715	158,248	1,644	2,621
5. 2014	XXX	XXX	XXX	7,756	30,840	61,766	98,918	122,813	145,605	155,511	1,443	2,786
6. 2015	XXX	XXX	XXX	XXX	8,277	28,401	69,087	114,061	150,387	168,030	1,408	2,652
7. 2016	XXX	XXX	XXX	XXX	XXX	7,595	41,159	87,954	132,742	155,648	1,266	2,466
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	8,614	38,432	79,834	113,499	1,142	2,213
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,223	41,124	91,577	1,019	2,143
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,834	48,192	887	1,764
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,854	406	731

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

1. Prior	000	56,175	105,093	143,747	183,321	205,936	216,731	225,361	235,379	238,205	0	0
2. 2011	3,620	15,581	32,355	45,249	61,968	67,245	72,414	74,541	75,066	75,733	404	74
3. 2012	XXX	3,678	13,107	22,630	35,506	41,983	47,667	49,318	52,522	53,745	360	73
4. 2013	XXX	XXX	2,652	15,042	24,329	40,590	49,483	55,362	58,441	60,533	342	60
5. 2014	XXX	XXX	XXX	2,731	12,831	23,417	36,022	45,846	53,323	55,368	325	55
6. 2015	XXX	XXX	XXX	XXX	3,697	12,811	24,552	36,422	40,215	42,037	285	60
7. 2016	XXX	XXX	XXX	XXX	XXX	1,872	12,542	21,694	34,228	45,357	288	65
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,398	10,605	21,628	33,854	269	79
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,337	14,463	27,435	238	76
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,275	15,778	183	65
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,956	60	31

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

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and 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		
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	93,810	103,560	XXX	XXX
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	131,473	205,050	XXX	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	127,565	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	11,350	9,523	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	308,457	323,497	156,862	19,033
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	258,995	110,256	8,809

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	666	1,644	XXX	XXX
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	664	3,937	XXX	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	827	XXX	XXX

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	(1)	2	XXX	XXX
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000	206	224	448	1,110	1,156	1,173	1,181	1,189	1,193	XXX	XXX
2. 2011	189	1,112	1,506	1,738	1,864	1,879	1,911	1,854	1,906	1,906	XXX	XXX
3. 2012	XXX	153	153	211	267	288	329	339	358	358	XXX	XXX
4. 2013	XXX	XXX	0	57	71	269	269	269	270	270	XXX	XXX
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	0	0	81	101	101	101	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	38	57	101	162	162	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	564	564	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	122	122	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020		
1. Prior	000	936	1,440	1,650	2,012	2,016	2,038	2,088	2,167	2,586	XXX	XXX
2. 2011	372	902	921	1,698	1,716	1,717	1,717	1,717	1,717	2,046	XXX	XXX
3. 2012	XXX	675	1,564	2,345	2,505	2,505	2,505	2,508	2,508	2,509	XXX	XXX
4. 2013	XXX	XXX	493	1,474	2,079	2,182	2,376	2,583	2,584	2,584	XXX	XXX
5. 2014	XXX	XXX	XXX	633	1,364	2,121	2,266	2,247	2,372	2,339	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	1,029	1,688	2,070	2,080	2,129	2,129	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	678	1,340	1,710	2,119	2,633	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	636	1,198	1,950	2,257	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	88	463	615	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,382	4,619	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,365	XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	7,020	22,566	44,030	54,760	63,517	77,429	85,039	92,051	97,328	XXX	XXX
2. 2011	0	0	0	0	2,141	3,054	3,054	3,054	3,054	3,054	XXX	XXX
3. 2012	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
4. 2013	XXX	XXX	0	0	0	0	0	1	1	1	XXX	XXX
5. 2014	XXX	XXX	XXX	0	0	(10)	(21)	2,014	2,014	2,014	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	0	10	5,111	5,882	7,240	7,287	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	1	1	752	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	5,090	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	000	64	639	1,974	2,169	2,189	2,009	2,012	2,012	2,065	XXX	XXX
2. 2011	0	0	0	0	0	0	0	0	0	0	XXX	XXX
3. 2012	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	XXX	XXX
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3R-SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020		
1. Prior	000	55,022	95,418	130,757	161,349	187,813	213,830	232,358	265,687	280,213	0	0
2. 2011	527	2,948	6,620	9,765	18,583	20,977	21,665	22,934	23,715	24,035	261	365
3. 2012	XXX	612	2,577	6,518	12,257	15,971	18,069	19,730	21,109	21,947	256	428
4. 2013	XXX	XXX	288	2,456	5,498	10,513	13,506	16,930	17,779	18,669	106	191
5. 2014	XXX	XXX	XXX	217	3,038	6,178	10,317	12,868	12,179	13,195	87	196
6. 2015	XXX	XXX	XXX	XXX	348	1,672	3,629	6,417	7,455	8,170	70	164
7. 2016	XXX	XXX	XXX	XXX	XXX	458	1,543	2,851	5,455	6,123	67	129
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	217	1,296	2,450	5,472	52	118
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	293	1,564	3,154	55	100
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	390	2,126	47	88
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	326	27	41

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

1. Prior	000	671	1,163	2,307	2,396	5,621	5,599	5,677	4,893	4,893	0	0
2. 2011	50	273	980	1,694	2,345	2,436	2,474	2,485	3,274	3,274	5	0
3. 2012	XXX	22	160	280	456	500	500	500	500	500	4	1
4. 2013	XXX	XXX	12	481	855	1,088	1,128	1,169	1,280	1,305	5	0
5. 2014	XXX	XXX	XXX	1	140	279	376	555	1,274	1,294	2	1
6. 2015	XXX	XXX	XXX	XXX	22	355	583	710	1,317	1,890	1	0
7. 2016	XXX	XXX	XXX	XXX	XXX	35	287	482	609	671	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	11	150	373	428	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	294	501	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	227	368	1	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19	0	0

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

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	0	0	XXX	XXX
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3T - WARRANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	0	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	27,024	12,229	3,044	1,734	1,291	365	338	354	126	84
2. 2011	94,548	22,698	5,925	2,732	677	128	70	218	81	15
3. 2012	XXX	84,293	13,175	4,958	870	268	319	568	244	183
4. 2013	XXX	XXX	64,151	11,035	1,687	1,001	689	576	237	72
5. 2014	XXX	XXX	XXX	60,780	7,301	2,217	1,517	1,609	319	257
6. 2015	XXX	XXX	XXX	XXX	52,005	6,532	3,941	2,041	300	482
7. 2016	XXX	XXX	XXX	XXX	XXX	64,846	14,926	5,979	1,764	1,125
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	98,838	21,986	10,750	5,880
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	118,145	23,720	6,642
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	94,292	13,631
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	153,645

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

1. Prior	54,748	24,211	12,407	4,399	4,226	4,503	5,191	5,308	6,037	6,239
2. 2011	89,642	34,724	15,396	7,258	3,211	1,106	483	146	94	0
3. 2012	XXX	93,984	38,299	19,573	7,846	2,888	1,268	787	131	64
4. 2013	XXX	XXX	90,532	46,059	17,568	7,189	3,190	1,521	376	85
5. 2014	XXX	XXX	XXX	93,489	39,413	15,232	6,444	2,603	941	365
6. 2015	XXX	XXX	XXX	XXX	94,799	45,307	20,063	6,690	2,246	747
7. 2016	XXX	XXX	XXX	XXX	XXX	133,160	56,331	25,136	8,833	2,756
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	169,951	69,129	27,934	11,575
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	166,471	69,623	31,345
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	172,292	74,231
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	156,882

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

1. Prior	109,206	69,355	50,599	40,929	36,929	15,764	13,803	12,333	6,966	4,013
2. 2011	84,004	55,736	25,295	12,874	6,491	2,884	2,966	2,128	1,605	1,663
3. 2012	XXX	90,033	50,492	22,784	10,130	5,359	2,673	2,469	2,090	2,154
4. 2013	XXX	XXX	92,679	49,595	23,081	9,134	3,585	3,125	2,918	2,797
5. 2014	XXX	XXX	XXX	93,099	50,394	23,831	9,195	4,484	3,165	3,218
6. 2015	XXX	XXX	XXX	XXX	89,974	41,594	14,630	6,305	7,029	5,336
7. 2016	XXX	XXX	XXX	XXX	XXX	97,383	50,394	26,545	16,295	10,171
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	115,773	74,108	36,442	22,141
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	145,008	75,514	50,439
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	159,542	110,835
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	197,280

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

1. Prior	1,138,679	953,827	833,138	747,605	678,846	617,078	559,654	510,223	502,240	500,035
2. 2011	273,228	181,488	145,753	115,216	99,916	89,131	78,849	73,200	65,403	58,075
3. 2012	XXX	309,037	202,540	155,934	128,663	107,900	98,216	84,454	76,271	70,940
4. 2013	XXX	XXX	317,620	213,850	166,730	136,034	115,867	98,378	85,258	76,079
5. 2014	XXX	XXX	XXX	329,727	216,094	179,252	144,888	120,348	102,037	90,515
6. 2015	XXX	XXX	XXX	XXX	351,927	245,452	192,834	160,028	131,935	105,366
7. 2016	XXX	XXX	XXX	XXX	XXX	352,919	238,174	182,285	147,368	119,247
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	370,112	247,561	191,636	151,997
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	366,667	243,886	190,938
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	340,809	215,665
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	356,028

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	232,980	164,737	131,053	108,558	96,283	87,038	87,483	72,241	48,449	46,568
2. 2011	107,893	58,260	33,022	22,039	17,455	13,402	10,840	7,784	5,044	4,781
3. 2012	XXX	109,222	63,083	42,665	25,271	17,596	11,633	8,457	6,792	6,149
4. 2013	XXX	XXX	107,087	65,845	39,616	24,711	13,843	10,285	7,752	6,329
5. 2014	XXX	XXX	XXX	120,456	66,859	39,077	19,999	14,520	10,105	8,380
6. 2015	XXX	XXX	XXX	XXX	103,348	71,314	38,651	22,258	18,450	13,052
7. 2016	XXX	XXX	XXX	XXX	XXX	132,071	72,517	41,348	24,933	19,200
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	119,573	71,447	53,174	26,508
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	120,063	83,816	49,676
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	142,711	94,059
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	171,575

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

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	1,776	2,909	1,561	1,516	1,515	1,746	1,086	1,471	1,237	311
2. 2011	(2)	(2)	(2)	(2)	(2)	(1)	(1)	(1)	(1)	(1)
3. 2012	XXX	(1)	(1)	(1)	(1)	(0)	(0)	(0)	(0)	(0)
4. 2013	XXX	XXX	(0)	(0)	(0)	(0)	(0)	(0)	(0)	(0)
5. 2014	XXX	XXX	XXX	(0)	(0)	(0)	(0)	(0)	(0)	(0)
6. 2015	XXX	XXX	XXX	XXX	(0)	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	(0)	(0)	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	(0)	(0)	(0)	(0)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(3)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(0)	(0)
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)

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

1. Prior	8,898	6,595	6,098	5,705	6,087	4,604	2,911	3,287	2,723	1,335
2. 2011	0	0	46	46	46	0	(112)	0	0	0
3. 2012	XXX	(1)	3	3	13	13	13	9	9	120
4. 2013	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)
5. 2014	XXX	XXX	XXX	(0)	(0)	(0)	(0)	(0)	(0)	(0)
6. 2015	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)
7. 2016	XXX	XXX	XXX	XXX	XXX	(1)	(1)	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(0)	(0)	(0)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(0)	(0)
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

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

1. Prior	12,838	10,142	13,527	11,467	10,884	10,809	11,677	9,215	8,793	6,340
2. 2011	8,602	3,062	1,446	(79)	51	(452)	127	554	88	(439)
3. 2012	XXX	12,299	6,124	3,863	2,092	2,866	1,577	116	45	25
4. 2013	XXX	XXX	11,282	3,218	1,412	839	658	522	222	108
5. 2014	XXX	XXX	XXX	11,368	2,585	1,325	770	538	126	986
6. 2015	XXX	XXX	XXX	XXX	9,532	1,852	1,737	273	723	694
7. 2016	XXX	XXX	XXX	XXX	XXX	11,177	3,464	1,387	255	877
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	9,723	3,204	1,741	621
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,317	4,778	2,038
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,456	4,551
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,258

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

1. Prior	860,928	710,688	610,808	522,806	489,418	368,250	326,863	319,414	321,394	336,852
2. 2011	162,718	124,244	85,691	53,547	31,565	22,599	13,248	12,374	12,439	11,138
3. 2012	XXX	157,728	118,065	70,787	36,176	29,187	16,192	14,713	12,713	13,309
4. 2013	XXX	XXX	144,131	108,251	64,974	44,507	28,684	16,997	17,505	15,557
5. 2014	XXX	XXX	XXX	154,284	112,913	77,225	44,972	30,146	27,864	22,263
6. 2015	XXX	XXX	XXX	XXX	156,632	103,899	61,664	35,344	25,551	23,969
7. 2016	XXX	XXX	XXX	XXX	XXX	172,966	118,419	76,813	59,591	45,621
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	182,066	130,992	91,504	67,956
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	209,071	159,287	109,523
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	240,552	179,551
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	247,632

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

1. Prior	239,368	203,875	155,915	122,536	79,649	55,847	48,961	41,228	19,210	18,292
2. 2011	69,349	54,086	53,538	35,430	20,079	6,981	573	(1,466)	293	629
3. 2012	XXX	62,680	55,726	41,020	34,118	26,890	25,107	20,137	12,367	1,336
4. 2013	XXX	XXX	55,274	46,018	39,582	37,540	41,491	22,389	10,076	1,186
5. 2014	XXX	XXX	XXX	59,806	51,237	37,053	20,270	11,460	5,622	3,724
6. 2015	XXX	XXX	XXX	XXX	54,125	40,927	27,746	17,434	7,115	6,668
7. 2016	XXX	XXX	XXX	XXX	XXX	52,539	41,054	28,831	17,696	11,127
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	55,957	44,385	32,651	13,663
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	57,451	39,497	26,615
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59,397	52,012
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	78,351

SCHEDULE P - PART 4I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,031	11,462	12,215
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,856	(4,697)
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,940

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	45,728	38,971	3,271
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,464	1,864
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,108

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,731	9,198	3,679
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,229	1,426
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,125

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	789	822	211
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior	1,162	1,090	415	299	485	486	465	477	435	128
2. 2011	591	685	4	12	(14)	(16)	(65)	(8)	(26)	0
3. 2012	XXX	529	22	136	136	136	(17)	(28)	4	0
4. 2013	XXX	XXX	663	112	112	112	6	6	0	0
5. 2014	XXX	XXX	XXX	135	135	135	11	11	2	0
6. 2015	XXX	XXX	XXX	XXX	173	173	32	32	8	0
7. 2016	XXX	XXX	XXX	XXX	XXX	176	102	102	217	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	311	211	72	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	799	353	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	230	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	2,264	2,764	2,700	1,798	1,966	2,252	2,347	2,033	1,648	2,624
2. 2011	(100)	212	357	48	356	51	22	24	338	176
3. 2012	XXX	(17)	35	(624)	229	229	238	234	23	17
4. 2013	XXX	XXX	341	(469)	19	196	242	213	212	1
5. 2014	XXX	XXX	XXX	(471)	(199)	181	285	306	112	92
6. 2015	XXX	XXX	XXX	XXX	1,291	604	274	274	443	5
7. 2016	XXX	XXX	XXX	XXX	XXX	603	274	144	268	(480)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	522	24	93	19
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	395	250	491
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1,039)	(1,329)
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,987

SCHEDULE P - PART 4O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	89,641	70,855	64,043	38,925	32,310	31,379	26,853	22,771	21,281	17,452
2. 2011	2,991	(20)	21	6	42	62	24	4	5	31
3. 2012	XXX	2,407	2,063	2,147	2,157	2,361	2,092	2,075	2,289	2,390
4. 2013	XXX	XXX	2,397	2,295	2,273	2,263	2,271	2,245	2,258	2,320
5. 2014	XXX	XXX	XXX	2,563	2,604	1,627	1,565	96	76	42
6. 2015	XXX	XXX	XXX	XXX	2,228	711	303	352	165	272
7. 2016	XXX	XXX	XXX	XXX	XXX	2,100	2,100	868	53	53
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,190	1,789	1,789	1,789
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,000	2,000	2,000
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	233	242
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	712

SCHEDULE P - PART 4P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	2,669	1,044	922	787	1,232	1,175	1,661	1,207	848	761
2. 2011	277	0	0	0	0	0	0	0	0	0
3. 2012	XXX	294	294	294	294	0	0	0	0	0
4. 2013	XXX	XXX	287	287	287	0	0	0	0	0
5. 2014	XXX	XXX	XXX	269	269	269	218	96	96	96
6. 2015	XXX	XXX	XXX	XXX	200	200	98	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	164	164	42	42	42
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	142	40	40	40
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	134	134	134
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	132	132
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	125

SCHEDULE P - PART 4R-SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)

Years in Which Losses Were Incurred	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	324,572	293,246	268,728	175,610	139,952	123,041	114,454	118,060	110,415	110,322
2. 2011	11,438	8,084	8,655	4,493	8,464	6,746	5,459	3,888	2,373	1,749
3. 2012	XXX	11,772	9,360	4,868	9,487	6,900	4,738	3,892	2,873	1,798
4. 2013	XXX	XXX	13,653	11,363	10,618	6,611	3,882	2,527	3,030	2,616
5. 2014	XXX	XXX	XXX	13,975	11,200	10,516	5,768	5,414	4,524	3,428
6. 2015	XXX	XXX	XXX	XXX	17,367	13,740	11,271	8,829	7,937	5,270
7. 2016	XXX	XXX	XXX	XXX	XXX	13,709	14,899	11,118	11,554	9,927
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	17,417	14,560	15,364	13,619
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,584	12,761	10,663
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,601	13,455
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,713

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

1. Prior	5,818	4,194	3,414	2,859	2,928	3,099	3,781	3,647	2,094	1,455
2. 2011	1,068	327	168	565	40	69	174	171	(763)	133
3. 2012	XXX	1,467	1,387	1,429	1,283	1,118	985	996	137	144
4. 2013	XXX	XXX	1,473	1,312	803	686	620	616	67	59
5. 2014	XXX	XXX	XXX	1,625	1,430	1,847	1,203	225	34	1
6. 2015	XXX	XXX	XXX	XXX	2,064	876	851	(428)	1	118
7. 2016	XXX	XXX	XXX	XXX	XXX	1,488	1,684	1,775	704	567
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,361	2,221	1,335	994
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,218	1,852	1,458
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,957	1,830
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,688

SCHEDULE P - PART 4S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4T - WARRANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	7,393	857	300	144	78	54	28	11	16	11
2. 2011	60,454	67,608	68,137	68,309	68,420	68,455	68,474	68,482	68,487	68,492
3. 2012	XXX	43,752	50,181	50,714	50,913	50,978	51,010	51,021	51,030	51,043
4. 2013	XXX	XXX	25,166	28,741	29,093	29,210	29,264	29,286	29,301	29,347
5. 2014	XXX	XXX	XXX	25,617	29,288	29,625	29,744	29,799	29,827	29,874
6. 2015	XXX	XXX	XXX	XXX	23,765	27,808	28,126	28,255	28,311	28,403
7. 2016	XXX	XXX	XXX	XXX	XXX	23,843	27,877	28,224	28,339	28,502
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	28,356	32,767	33,102	33,389
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,000	36,244	36,839
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,377	35,065
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,341

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	1,104	509	306	199	143	80	58	43	29	23
2. 2011	3,293	539	269	168	73	35	18	13	7	4
3. 2012	XXX	2,697	522	257	134	54	27	18	8	6
4. 2013	XXX	XXX	1,795	414	197	106	55	36	20	10
5. 2014	XXX	XXX	XXX	1,886	432	202	97	48	19	13
6. 2015	XXX	XXX	XXX	XXX	1,849	425	203	100	47	21
7. 2016	XXX	XXX	XXX	XXX	XXX	1,948	404	176	79	38
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,055	653	441	365
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,205	637	378
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,242	595
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,667

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	4,939	295	120	54	30	14	11	0	4	9
2. 2011	67,535	72,488	72,770	72,851	72,874	72,881	72,884	72,888	72,888	72,890
3. 2012	XXX	48,821	53,548	53,854	53,940	53,955	53,963	53,966	53,966	53,977
4. 2013	XXX	XXX	28,562	31,106	31,273	31,309	31,316	31,321	31,322	31,356
5. 2014	XXX	XXX	XXX	28,996	31,589	31,714	31,737	31,745	31,747	31,785
6. 2015	XXX	XXX	XXX	XXX	27,160	30,136	30,252	30,286	30,293	30,357
7. 2016	XXX	XXX	XXX	XXX	XXX	27,212	30,061	30,197	30,225	30,344
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	31,914	35,262	35,405	35,613
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,763	38,828	39,183
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,119	37,563
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,831

SCHEDULE P - PART 5B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	18,846	5,439	2,423	985	471	264	163	142	98	46
2. 2011	28,344	41,347	43,944	44,884	45,365	45,591	45,699	45,803	45,845	45,866
3. 2012	XXX	26,996	38,617	40,732	41,700	42,177	42,360	42,492	42,555	42,579
4. 2013	XXX	XXX	23,475	32,873	34,775	35,730	36,156	36,331	36,435	36,480
5. 2014	XXX	XXX	XXX	20,216	29,458	31,337	32,204	32,616	32,767	32,841
6. 2015	XXX	XXX	XXX	XXX	21,986	32,442	34,649	35,588	36,043	36,180
7. 2016	XXX	XXX	XXX	XXX	XXX	24,160	37,632	40,333	41,441	41,929
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	26,886	41,222	44,135	45,334
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,593	40,101	42,962
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,890	38,179
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,615

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	10,620	5,030	2,561	1,507	1,045	736	541	393	278	230
2. 2011	15,951	4,550	2,008	1,085	605	362	236	116	68	44
3. 2012	XXX	13,578	3,941	1,936	1,001	494	298	154	81	52
4. 2013	XXX	XXX	11,280	3,634	1,836	873	429	244	130	78
5. 2014	XXX	XXX	XXX	10,606	3,481	1,643	776	349	192	115
6. 2015	XXX	XXX	XXX	XXX	11,635	3,945	1,791	869	389	255
7. 2016	XXX	XXX	XXX	XXX	XXX	15,199	4,751	2,141	1,047	556
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	16,263	5,165	2,411	1,234
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,231	5,157	2,414
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,230	5,057
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,689

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	5,088	545	282	88	101	0	4	13	12	8
2. 2011	52,297	56,620	56,892	56,991	57,038	57,046	57,044	57,041	57,041	57,041
3. 2012	XXX	46,749	50,771	51,031	51,136	51,149	51,153	51,154	51,153	51,152
4. 2013	XXX	XXX	39,925	43,378	43,639	43,697	43,711	43,713	43,714	43,710
5. 2014	XXX	XXX	XXX	35,289	39,052	39,238	39,286	39,300	39,305	39,307
6. 2015	XXX	XXX	XXX	XXX	36,390	40,823	41,044	41,111	41,127	41,139
7. 2016	XXX	XXX	XXX	XXX	XXX	42,784	48,314	48,586	48,667	48,701
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	47,690	53,664	53,988	54,090
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,267	52,126	52,462
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,651	50,425
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,580

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	5,132	1,904	748	409	383	55	31	155	63	35
2. 2011	8,611	12,131	13,006	13,420	13,633	13,731	13,758	13,766	13,771	13,777
3. 2012	XXX	7,848	11,007	11,740	12,111	12,299	12,401	12,438	12,448	12,455
4. 2013	XXX	XXX	7,257	10,085	10,783	11,146	11,338	11,436	11,486	11,496
5. 2014	XXX	XXX	XXX	6,466	9,170	9,852	10,201	10,410	10,498	10,525
6. 2015	XXX	XXX	XXX	XXX	6,309	9,016	9,757	10,103	10,304	10,409
7. 2016	XXX	XXX	XXX	XXX	XXX	6,098	9,325	10,092	10,502	10,708
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	6,142	9,154	9,897	10,298
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,478	9,502	10,295
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,232	9,325
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,258

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	3,676	1,778	873	468	266	176	130	107	100	99
2. 2011	5,799	1,850	936	464	207	94	40	20	12	5
3. 2012	XXX	5,052	1,645	877	466	227	98	47	21	8
4. 2013	XXX	XXX	4,805	1,619	871	443	197	92	34	16
5. 2014	XXX	XXX	XXX	4,576	1,600	859	435	179	84	44
6. 2015	XXX	XXX	XXX	XXX	4,764	1,643	848	448	199	95
7. 2016	XXX	XXX	XXX	XXX	XXX	5,762	2,091	1,156	502	265
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	5,441	2,103	1,031	583
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,560	2,207	1,386
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,834	1,941
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,488

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	2,385	2,833	524	457	303	5	(4)	221	89	38
2. 2011	21,823	23,596	23,797	23,921	23,937	23,957	23,947	23,942	23,940	23,940
3. 2012	XXX	19,636	21,374	21,583	21,639	21,650	21,652	21,649	21,638	21,634
4. 2013	XXX	XXX	18,331	19,915	20,110	20,142	20,136	20,155	20,156	20,152
5. 2014	XXX	XXX	XXX	17,209	18,768	18,907	18,938	18,947	18,964	18,958
6. 2015	XXX	XXX	XXX	XXX	17,383	18,966	19,153	19,229	19,236	19,255
7. 2016	XXX	XXX	XXX	XXX	XXX	18,406	20,393	20,564	20,621	20,646
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	18,511	20,315	20,470	20,595
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,254	21,084	21,411
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,009	20,932
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,694

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	12,391	5,108	2,758	2,359	1,774	1,244	926	1,170	7,584	1,196
2. 2011	14,136	22,680	24,020	24,720	25,122	25,848	26,213	26,342	26,400	26,491
3. 2012	XXX	14,406	23,445	24,862	25,531	26,022	26,797	27,179	27,276	27,379
4. 2013	XXX	XXX	14,000	23,186	24,643	25,357	25,820	26,657	27,092	27,234
5. 2014	XXX	XXX	XXX	14,354	22,703	24,146	24,770	25,212	26,316	26,814
6. 2015	XXX	XXX	XXX	XXX	14,290	22,597	23,961	24,601	25,019	26,289
7. 2016	XXX	XXX	XXX	XXX	XXX	14,451	22,548	23,833	24,420	24,771
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	13,779	21,634	22,933	23,475
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,483	21,721	22,943
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,562	21,121
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,545

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	12,051	9,573	8,161	7,050	6,112	5,440	4,977	4,448	4,095	3,723
2. 2011	8,348	2,787	1,636	1,027	698	529	388	301	241	200
3. 2012	XXX	9,047	2,860	1,619	1,026	684	504	375	283	231
4. 2013	XXX	XXX	9,298	2,877	1,611	985	655	468	356	281
5. 2014	XXX	XXX	XXX	8,479	2,749	1,478	932	595	434	346
6. 2015	XXX	XXX	XXX	XXX	8,357	2,627	1,428	854	568	442
7. 2016	XXX	XXX	XXX	XXX	XXX	8,093	2,483	1,340	819	575
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	7,884	2,430	1,297	814
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,396	2,417	1,328
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,943	2,467
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,142

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	6,307	2,967	3,083	2,269	979	1,111	146	1,011	7,249	852
2. 2011	24,601	28,068	28,322	28,563	28,656	29,224	29,456	29,514	29,514	29,565
3. 2012	XXX	25,658	29,082	29,426	29,530	29,691	30,299	30,581	30,586	30,637
4. 2013	XXX	XXX	25,543	28,990	29,246	29,376	29,534	30,209	30,537	30,605
5. 2014	XXX	XXX	XXX	25,208	28,354	28,595	28,709	28,839	29,798	30,212
6. 2015	XXX	XXX	XXX	XXX	25,124	28,187	28,431	28,526	28,672	29,833
7. 2016	XXX	XXX	XXX	XXX	XXX	24,967	27,957	28,165	28,248	28,363
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	24,169	27,040	27,252	27,326
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,454	27,203	27,384
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,027	26,584
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,114

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	4,976	1,911	1,247	821	716	932	530	570	394	206
2. 2011	9,078	11,993	12,714	13,131	13,411	13,540	13,621	13,677	13,706	13,724
3. 2012	XXX	7,542	10,205	10,755	11,135	11,370	11,480	11,545	11,571	11,587
4. 2013	XXX	XXX	5,539	7,517	8,056	8,414	8,640	8,758	8,814	8,845
5. 2014	XXX	XXX	XXX	5,115	6,975	7,488	7,850	8,086	8,191	8,247
6. 2015	XXX	XXX	XXX	XXX	4,404	6,208	6,699	7,034	7,242	7,347
7. 2016	XXX	XXX	XXX	XXX	XXX	4,047	5,799	6,255	6,549	6,738
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	4,184	5,922	6,362	6,648
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,208	5,941	6,404
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,037	5,606
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,813

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	32,887	32,057	29,411	27,625	25,917	22,978	19,577	18,523	13,546	11,065
2. 2011	3,175	1,308	875	582	345	213	121	88	67	52
3. 2012	XXX	2,730	1,104	769	475	267	141	69	50	25
4. 2013	XXX	XXX	2,167	1,080	752	499	305	194	137	109
5. 2014	XXX	XXX	XXX	2,197	1,032	744	452	243	137	79
6. 2015	XXX	XXX	XXX	XXX	2,025	999	715	470	290	182
7. 2016	XXX	XXX	XXX	XXX	XXX	1,903	901	662	444	288
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	1,965	962	737	523
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,014	1,045	800
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,616	1,037
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,643

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	6,329	4,823	2,677	2,128	2,088	1,827	945	807	685	589
2. 2011	20,312	22,833	23,348	23,572	23,666	23,702	23,716	23,760	23,777	23,791
3. 2012	XXX	17,018	19,433	19,844	20,013	20,088	20,109	20,125	20,137	20,133
4. 2013	XXX	XXX	13,470	15,458	15,875	16,049	16,118	16,152	16,166	16,175
5. 2014	XXX	XXX	XXX	12,770	14,547	14,945	15,105	15,168	15,187	15,199
6. 2015	XXX	XXX	XXX	XXX	11,508	13,312	13,696	13,872	13,939	13,955
7. 2016	XXX	XXX	XXX	XXX	XXX	10,776	12,603	12,994	13,137	13,198
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	11,257	13,069	13,443	13,576
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,128	12,983	13,180
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,648	12,227
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,514

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	14	2	2	1	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	13	6	5	0	0	0	0	0	0	113
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	(5)	(4)	1	(4)	0	0	0	0	0	113
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	11	7	2	2	1	1	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	24	14	7	3	1	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	(2)	(2)	(5)	(2)	(1)	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	2,911	3,132	2,263	1,716	1,480	1,072	1,320	2,747	1,335	846
2. 2011	766	1,276	1,487	1,647	1,757	1,809	1,835	1,846	1,853	1,854
3. 2012	XXX	695	1,141	1,307	1,468	1,552	1,598	1,651	1,668	1,673
4. 2013	XXX	XXX	657	1,071	1,263	1,400	1,500	1,593	1,628	1,644
5. 2014	XXX	XXX	XXX	582	943	1,096	1,252	1,352	1,412	1,443
6. 2015	XXX	XXX	XXX	XXX	571	941	1,114	1,254	1,355	1,408
7. 2016	XXX	XXX	XXX	XXX	XXX	528	880	1,040	1,181	1,266
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	510	836	1,011	1,142
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	501	849	1,019
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	517	887
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	406

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	159,619	157,569	151,913	144,410	140,821	133,295	122,079	128,650	126,096	125,155
2. 2011	821	553	429	290	176	113	73	59	46	42
3. 2012	XXX	677	462	401	318	215	155	82	59	54
4. 2013	XXX	XXX	690	506	457	357	256	138	99	77
5. 2014	XXX	XXX	XXX	643	490	416	294	188	127	91
6. 2015	XXX	XXX	XXX	XXX	661	501	418	306	203	128
7. 2016	XXX	XXX	XXX	XXX	XXX	660	485	413	312	216
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	600	510	448	343
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	639	515	448
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	648	549
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	533

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	21,825	11,459	9,251	7,813	11,725	11,097	12,031	23,730	6,710	4,097
2. 2011	3,765	4,650	4,911	5,029	5,086	5,098	5,096	5,104	5,105	5,103
3. 2012	XXX	3,166	3,907	4,167	4,368	4,409	4,424	4,430	4,435	4,439
4. 2013	XXX	XXX	3,030	3,798	4,126	4,258	4,304	4,327	4,343	4,342
5. 2014	XXX	XXX	XXX	3,189	3,872	4,108	4,235	4,284	4,309	4,320
6. 2015	XXX	XXX	XXX	XXX	3,040	3,749	4,006	4,135	4,182	4,188
7. 2016	XXX	XXX	XXX	XXX	XXX	2,813	3,526	3,783	3,911	3,948
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,568	3,321	3,580	3,698
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,651	3,350	3,610
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,449	3,200
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,670

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

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	462	263	142	78	74	32	15	12	6	3
2. 2011	66	204	287	337	365	381	396	400	403	404
3. 2012	XXX	60	184	262	309	333	348	355	359	360
4. 2013	XXX	XXX	59	189	261	298	322	333	339	342
5. 2014	XXX	XXX	XXX	50	179	245	283	304	321	325
6. 2015	XXX	XXX	XXX	XXX	50	166	226	261	277	285
7. 2016	XXX	XXX	XXX	XXX	XXX	56	172	233	268	288
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	60	174	237	269
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	61	176	238
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60	183
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	716	445	306	220	128	90	67	43	34	53
2. 2011	224	172	109	69	44	28	13	7	4	2
3. 2012	XXX	187	155	99	60	37	21	13	12	8
4. 2013	XXX	XXX	181	136	82	51	29	18	11	8
5. 2014	XXX	XXX	XXX	186	132	81	50	30	15	11
6. 2015	XXX	XXX	XXX	XXX	182	121	68	36	22	15
7. 2016	XXX	XXX	XXX	XXX	XXX	176	125	78	44	28
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	175	125	72	43
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	194	133	78
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	212	148
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	204

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	244	67	21	5	2	(2)	(4)	(11)	(3)	23
2. 2011	311	434	464	479	483	483	483	481	481	480
3. 2012	XXX	269	391	425	438	442	442	441	444	441
4. 2013	XXX	XXX	262	367	396	406	410	411	410	410
5. 2014	XXX	XXX	XXX	251	350	373	384	388	391	391
6. 2015	XXX	XXX	XXX	XXX	246	332	349	356	358	360
7. 2016	XXX	XXX	XXX	XXX	XXX	250	347	369	375	381
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	255	358	381	391
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	277	370	392
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	297	396
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	295

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	1,742	2,104	1,116	1,018	1,029	1,590	659	2,066	1,494	631
2. 2011	68	126	158	184	204	220	234	246	255	261
3. 2012	XXX	74	124	152	179	200	216	234	251	256
4. 2013	XXX	XXX	35	65	75	83	93	96	102	106
5. 2014	XXX	XXX	XXX	30	60	69	76	82	85	87
6. 2015	XXX	XXX	XXX	XXX	16	37	48	61	68	70
7. 2016	XXX	XXX	XXX	XXX	XXX	24	43	53	62	67
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	24	41	46	52
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27	49	55
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26	47
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	169,321	160,763	162,674	156,351	144,031	126,672	118,344	94,502	84,533	80,430
2. 2011	101	101	85	74	58	41	30	24	21	23
3. 2012	XXX	84	180	164	111	64	45	33	15	13
4. 2013	XXX	XXX	52	47	42	33	21	16	10	8
5. 2014	XXX	XXX	XXX	62	38	38	33	19	13	11
6. 2015	XXX	XXX	XXX	XXX	34	34	32	21	10	7
7. 2016	XXX	XXX	XXX	XXX	XXX	30	32	32	21	19
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	31	27	48	41
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34	27	29
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26	23
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	183	10,118	8,343	6,795	1,734	8,565	4,489	6,248	2,021	3,342
2. 2011	359	501	552	586	604	615	622	633	640	649
3. 2012	XXX	343	564	610	657	675	682	694	694	697
4. 2013	XXX	XXX	176	246	275	288	297	299	302	305
5. 2014	XXX	XXX	XXX	187	246	271	286	286	289	294
6. 2015	XXX	XXX	XXX	XXX	157	217	235	242	240	241
7. 2016	XXX	XXX	XXX	XXX	XXX	130	183	202	209	215
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	132	174	209	211
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	130	170	184
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116	158
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	95

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	3	1	7	1	1	0	0	0	0
2. 2011	0	1	2	3	4	5	5	5	5	5
3. 2012	XXX	0	0	2	3	4	4	4	4	4
4. 2013	XXX	XXX	0	1	2	4	4	4	5	5
5. 2014	XXX	XXX	XXX	0	0	0	0	1	1	2
6. 2015	XXX	XXX	XXX	XXX	0	0	1	1	1	1
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	1,445	8	9	3	4	3	2	2	2	2
2. 2011	1	1	2	2	0	0	0	0	0	0
3. 2012	XXX	2	3	2	2	1	1	1	1	0
4. 2013	XXX	XXX	4	5	5	2	2	2	1	1
5. 2014	XXX	XXX	XXX	1	1	2	2	1	1	0
6. 2015	XXX	XXX	XXX	XXX	1	2	1	1	1	1
7. 2016	XXX	XXX	XXX	XXX	XXX	1	1	1	1	1
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	1	1	1
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1	1
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	2
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	1,436	8	2	2	2	0	4	0	1	0
2. 2011	1	2	4	5	4	5	5	5	5	5
3. 2012	XXX	2	4	5	6	6	6	6	6	5
4. 2013	XXX	XXX	4	6	7	6	6	6	6	6
5. 2014	XXX	XXX	XXX	1	1	3	3	3	3	3
6. 2015	XXX	XXX	XXX	XXX	1	2	2	2	2	2
7. 2016	XXX	XXX	XXX	XXX	XXX	1	1	1	1	1
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	1	1	1
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1	1
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	3
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1

SCHEDULE P - PART 5T - WARRANTY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

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
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	2,474	2,629	(3)	(231)	(36)	94	28,484	247	281	106	106
2. 2011	316,644	333,492	334,844	335,096	335,044	334,971	334,920	334,908	334,919	334,919	(0)
3. 2012	XXX	301,355	305,759	306,760	306,754	306,971	306,970	306,842	306,869	306,886	17
4. 2013	XXX	XXX	308,447	315,285	316,888	315,900	316,354	316,251	316,314	316,375	62
5. 2014	XXX	XXX	XXX	306,592	311,378	312,981	312,527	312,409	312,489	312,564	75
6. 2015	XXX	XXX	XXX	XXX	314,818	319,780	320,504	320,318	320,061	320,136	75
7. 2016	XXX	XXX	XXX	XXX	XXX	332,739	336,534	337,837	337,478	337,581	104
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	322,774	330,105	332,990	333,041	50
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	385,361	392,599	394,712	2,114
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	422,219	429,959	7,740
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	443,706	443,706
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	454,049
13. Earned Prems.(P-Pt 1)	319,118	320,832	314,200	314,451	321,113	338,554	355,725	393,694	432,188	454,049	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	1,042	(267)	(14)	(347)	2	(3)	0	(0)	(0)	0	0
2. 2011	9,808	9,802	9,811	9,478	9,439	9,468	9,467	9,442	9,480	9,483	3
3. 2012	XXX	12,512	12,560	12,421	12,422	12,416	12,416	12,417	12,417	12,418	0
4. 2013	XXX	XXX	13,517	11,787	11,757	11,720	11,715	11,713	11,717	11,716	(0)
5. 2014	XXX	XXX	XXX	17,309	17,570	17,569	17,557	17,552	17,535	17,529	(6)
6. 2015	XXX	XXX	XXX	XXX	16,322	17,013	17,058	17,066	17,041	17,005	(36)
7. 2016	XXX	XXX	XXX	XXX	XXX	18,582	18,981	19,028	19,028	18,929	(99)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	15,363	15,846	15,845	15,850	5
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,240	13,018	12,655	(363)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,964	14,473	509
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,530	17,530
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,543
13. Earned Prems.(P-Pt 1)	10,850	12,240	13,561	14,760	16,517	19,256	15,789	12,746	14,740	17,543	XXX

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	14,944	(7,891)	3,269	3,441	2,359	53	1,432	1,206	4,954	925	925
2. 2011	637,289	668,641	671,667	672,896	673,748	674,190	673,691	674,139	673,827	673,788	(40)
3. 2012	XXX	714,133	746,127	749,169	750,077	750,817	751,245	751,193	751,755	751,689	(66)
4. 2013	XXX	XXX	794,211	839,731	837,702	837,251	838,206	837,923	837,220	837,135	(85)
5. 2014	XXX	XXX	XXX	829,425	861,643	865,112	866,454	865,590	866,017	865,698	(319)
6. 2015	XXX	XXX	XXX	XXX	888,418	915,400	916,033	914,436	912,251	913,071	820
7. 2016	XXX	XXX	XXX	XXX	XXX	907,107	923,165	927,113	925,735	923,666	(2,069)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	895,339	908,666	914,496	911,704	(2,792)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	885,113	904,475	910,769	6,294
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	855,513	867,135	11,622
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	772,663	772,663
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	786,953
13. Earned Prems.(P-Pt 1)	652,234	737,595	832,501	882,656	922,725	938,344	915,688	901,245	882,071	786,953	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	737	381	251	(470)	(207)	31	590	96	260	(489)	(489)
2. 2011	55,034	59,971	60,181	60,178	60,209	60,166	60,161	60,186	60,152	60,146	(6)
3. 2012	XXX	69,254	78,270	78,863	78,988	78,961	78,944	78,943	78,944	78,942	(2)
4. 2013	XXX	XXX	90,075	99,590	100,359	100,276	100,254	100,208	100,204	100,187	(17)
5. 2014	XXX	XXX	XXX	107,592	114,327	115,150	115,256	115,151	115,068	115,035	(34)
6. 2015	XXX	XXX	XXX	XXX	119,482	126,844	127,408	127,187	127,143	127,069	(74)
7. 2016	XXX	XXX	XXX	XXX	XXX	113,632	118,272	118,803	118,819	118,831	12
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	93,840	98,482	99,471	99,813	342
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	92,921	98,249	101,104	2,855
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	86,566	95,700	9,134
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	78,508	78,508
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	90,229
13. Earned Prems.(P-Pt 1)	55,771	74,573	99,552	117,227	126,935	121,694	99,695	97,843	92,994	90,229	XXX

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	8,522	1,571	9	14	1	9	12	(10)	25	2	2
2. 2011	641,371	650,198	651,758	651,862	651,855	651,891	651,910	651,906	651,915	651,915	0
3. 2012	XXX	643,193	650,114	652,012	651,977	651,024	651,037	651,049	651,051	651,051	0
4. 2013	XXX	XXX	642,728	648,933	651,039	651,135	651,153	651,134	651,131	651,131	0
5. 2014	XXX	XXX	XXX	638,528	645,268	647,195	647,234	647,229	647,228	647,228	(0)
6. 2015	XXX	XXX	XXX	XXX	647,558	651,647	653,008	653,088	653,069	653,066	(3)
7. 2016	XXX	XXX	XXX	XXX	XXX	652,322	655,052	656,746	656,723	656,803	80
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	659,446	666,449	668,310	668,272	(38)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	682,119	691,264	693,956	2,692
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	719,260	719,791	530
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	750,738	750,738
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	754,002
13. Earned Prems.(P-Pt 1)	649,893	653,591	651,218	646,750	656,363	657,526	663,639	690,871	730,255	754,002	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	310	(197)	(155)	19	(4)	(6)	(2)	0	0	0	0
2. 2011	43,827	43,523	43,476	43,475	43,475	43,480	43,480	43,480	43,480	43,480	0
3. 2012	XXX	44,488	44,786	44,835	44,837	44,837	44,837	44,837	44,837	44,837	0
4. 2013	XXX	XXX	44,087	44,795	44,800	44,798	44,730	44,730	44,730	44,730	0
5. 2014	XXX	XXX	XXX	42,855	43,026	43,045	43,043	43,043	43,043	43,043	0
6. 2015	XXX	XXX	XXX	XXX	40,840	40,890	40,888	40,864	40,864	40,857	(7)
7. 2016	XXX	XXX	XXX	XXX	XXX	39,540	39,697	39,701	39,701	39,701	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	38,721	38,919	38,921	38,901	(20)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,910	40,415	40,411	(3)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	54,973	55,798	825
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59,144	59,144
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59,939
13. Earned Prems.(P-Pt 1)	44,137	43,988	44,181	43,630	41,015	39,606	38,805	40,088	55,479	59,939	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	(8,030)	1,434	684	(433)	375	(102)	14,389	(964)	(324)	(646)	(646)
2. 2011	373,965	378,605	379,835	379,964	379,943	379,896	379,849	379,837	379,896	379,898	2
3. 2012	XXX	363,010	367,360	368,743	368,637	368,622	368,545	368,509	368,641	368,635	(7)
4. 2013	XXX	XXX	368,807	373,357	374,995	375,311	375,138	375,190	375,161	375,150	(10)
5. 2014	XXX	XXX	XXX	374,088	377,419	379,723	379,908	379,854	379,858	379,884	26
6. 2015	XXX	XXX	XXX	XXX	383,633	387,736	390,012	390,002	390,080	390,182	102
7. 2016	XXX	XXX	XXX	XXX	XXX	391,442	394,538	396,635	396,630	396,669	39
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	390,618	394,035	396,101	395,942	(159)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	431,146	436,208	438,470	2,262
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	469,687	470,549	862
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	500,572	500,572
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	503,042
13. Earned Prems.(P-Pt 1)	365,935	369,084	375,072	379,717	388,850	398,000	410,265	435,637	476,728	503,042	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	(181)	832	512	(57)	174	(256)	(169)	(1,965)	(688)	(975)	(975)
2. 2011	29,289	30,600	30,620	30,621	30,625	30,758	30,758	30,771	30,781	30,841	60
3. 2012	XXX	29,803	31,090	31,111	31,111	30,930	30,963	30,964	30,964	30,964	0
4. 2013	XXX	XXX	29,839	31,227	31,256	31,224	31,000	31,000	31,000	31,000	0
5. 2014	XXX	XXX	XXX	27,314	27,735	27,662	27,433	27,409	27,352	27,395	43
6. 2015	XXX	XXX	XXX	XXX	25,278	25,402	25,408	25,504	25,219	25,219	0
7. 2016	XXX	XXX	XXX	XXX	XXX	17,312	17,507	17,621	17,816	17,871	55
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	16,331	16,817	16,955	17,403	448
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,961	16,426	16,156	(270)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,568	22,840	1,272
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,674	29,674
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,307
13. Earned Prems.(P-Pt 1)	29,108	31,946	31,658	28,667	25,905	17,028	15,944	14,681	21,346	30,307	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	19	(133)	(18)	12	46	5	91	1	(7)	11	11
2. 2011	133,208	133,309	133,283	133,238	133,225	133,225	133,225	133,225	133,225	133,225	0
3. 2012	XXX	129,150	129,178	129,178	129,166	129,206	129,207	129,207	129,207	129,207	0
4. 2013	XXX	XXX	127,698	127,738	127,724	127,760	127,848	127,848	127,848	127,848	0
5. 2014	XXX	XXX	XXX	123,355	123,217	123,147	123,149	123,148	123,148	123,148	0
6. 2015	XXX	XXX	XXX	XXX	118,494	118,342	118,357	118,372	118,372	118,372	0
7. 2016	XXX	XXX	XXX	XXX	XXX	115,602	115,571	115,570	115,570	115,570	(0)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	114,648	114,659	114,647	114,647	(0)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116,564	116,564	116,574	10
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	123,576	123,629	53
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	139,523	139,523
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	139,597
13. Earned Prems.(P-Pt 1)	133,226	129,118	127,683	123,362	118,363	115,459	114,815	116,591	123,556	139,597	XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	7,262	125	77	(0)	0	(6)	62	36	(0)	(1)	(1)
2. 2011	10,751	17,737	17,857	17,867	17,864	17,864	17,864	17,864	17,864	17,864	0
3. 2012	XXX	8,440	15,287	15,403	15,452	15,464	15,464	15,464	15,464	15,464	0
4. 2013	XXX	XXX	5,892	5,913	5,912	5,912	5,912	5,912	5,912	5,912	0
5. 2014	XXX	XXX	XXX	1,429	1,426	1,428	1,428	1,428	1,428	1,428	0
6. 2015	XXX	XXX	XXX	XXX	1,899	1,972	1,971	1,972	1,973	1,974	1
7. 2016	XXX	XXX	XXX	XXX	XXX	2,624	2,643	2,643	2,643	2,643	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,934	2,936	2,936	2,936	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,954	2,954	2,963	10
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,804	3,822	19
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,378	6,378
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,405
13. Earned Prems.(P-Pt 1)	18,012	15,551	12,936	1,575	1,941	2,706	3,013	2,992	3,804	6,405	XXX

SCHEDULE P - PART 6M - INTERNATIONAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	35	0	0	0	0	(0)	0	0	0	0	0
2. 2011	894	912	912	912	912	912	912	912	912	912	0
3. 2012	XXX	749	977	977	977	977	977	977	977	977	0
4. 2013	XXX	XXX	613	629	629	629	629	629	629	629	0
5. 2014	XXX	XXX	XXX	385	388	388	388	388	388	388	0
6. 2015	XXX	XXX	XXX	XXX	463	464	464	464	464	464	0
7. 2016	XXX	XXX	XXX	XXX	XXX	504	505	505	505	505	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	690	691	691	691	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,142	1,142	1,142	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	543	543	1
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(0)	(0)
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)	929	767	841	401	465	505	691	1,143	543	0	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)	0	0	0	0	0	0	0	0	0	0	XXX

NONE

SCHEDULE P - PART 6N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	155	6	(3)	16	(49)	(27)	2	0	(0)	0	0
2. 2011	3,428	3,503	3,503	3,499	3,499	3,499	3,499	3,499	3,499	3,499	0
3. 2012	XXX	5,873	5,921	5,923	5,923	5,923	5,923	5,923	5,923	5,923	0
4. 2013	XXX	XXX	8,241	8,297	8,293	8,293	8,293	8,293	8,293	8,293	0
5. 2014	XXX	XXX	XXX	8,599	8,639	8,639	8,639	8,638	8,638	8,638	0
6. 2015	XXX	XXX	XXX	XXX	7,855	7,879	7,895	7,895	7,895	7,895	0
7. 2016	XXX	XXX	XXX	XXX	XXX	7,257	7,126	7,124	7,124	7,124	(0)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	5,859	5,885	5,885	5,885	(0)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,928	5,935	5,936	1
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,226	8,515	289
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,606	13,606
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,896
13. Earned Prems.(P-Pt.1)	3,582	5,953	8,286	8,668	7,842	7,254	5,745	5,952	8,234	13,896	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	0	(4)	0	(60)	(2)	0	7	0	0	0	0
2. 2011	301	353	353	353	353	353	353	353	353	353	0
3. 2012	XXX	284	284	284	284	284	284	284	284	284	0
4. 2013	XXX	XXX	252	252	252	252	252	252	252	252	0
5. 2014	XXX	XXX	XXX	165	165	165	165	165	165	165	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt.1)	301	331	252	105	(2)	0	7	0	0	0	XXX

SCHEDULE P - PART 6O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	51	1,915	(146)	(112)	(36)	(783)	1	(162)	(2)	(429)	(429)
2. 2011	4,393	4,574	4,574	4,574	4,574	4,574	4,574	4,574	4,574	4,574	0
3. 2012	XXX	3,454	3,490	3,490	3,490	3,490	3,490	3,490	3,490	3,490	0
4. 2013	XXX	XXX	4,088	4,117	4,117	4,117	4,117	4,117	4,117	4,117	0
5. 2014	XXX	XXX	XXX	4,112	4,135	4,135	4,135	4,135	4,135	4,135	0
6. 2015	XXX	XXX	XXX	XXX	3,485	3,503	3,503	3,503	3,503	3,503	0
7. 2016	XXX	XXX	XXX	XXX	XXX	3,345	3,361	3,361	3,361	3,361	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	3,353	3,357	3,357	3,357	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,088	3,085	3,085	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,762	2,760	(3)
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,931	2,931
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,500
13. Earned Prems.(P-Pt.1)	4,444	5,550	3,978	4,029	3,471	2,581	3,370	2,930	2,758	2,500	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	(2)	7	5	34	23	34	49	37	41	23	23
2. 2011	558	738	738	738	738	738	738	738	738	738	0
3. 2012	XXX	621	621	621	621	621	621	621	621	621	0
4. 2013	XXX	XXX	609	609	609	609	609	609	609	609	0
5. 2014	XXX	XXX	XXX	437	437	437	437	437	437	437	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	(5)	(5)	(5)	(5)	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	5
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28
13. Earned Prems.(P-Pt.1)	555	809	614	471	23	34	43	37	41	28	XXX

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	851	347	(2,368)	188	198	207	3,131	291	311	1	1
2. 2011	23,129	23,944	24,145	24,107	24,105	24,103	24,112	24,111	24,122	24,123	1
3. 2012	XXX	25,922	26,202	26,437	26,475	26,508	26,503	26,486	26,489	26,489	(1)
4. 2013	XXX	XXX	27,592	28,271	28,537	28,577	28,557	28,552	28,558	28,564	6
5. 2014	XXX	XXX	XXX	28,222	28,844	29,067	29,104	29,064	29,089	29,100	11
6. 2015	XXX	XXX	XXX	XXX	27,825	28,395	28,681	28,683	28,685	28,716	31
7. 2016	XXX	XXX	XXX	XXX	XXX	25,414	25,912	26,130	26,151	26,091	(60)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	23,395	23,939	24,200	24,187	(13)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,684	28,591	28,983	392
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,354	28,481	127
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,483	26,483
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,976
13. Earned Prems.(P-Pt 1)	23,980	27,084	25,704	29,288	28,945	26,484	27,333	28,676	29,903	26,976	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	(264)	(93)	3	(37)	(51)	(77)	(10)	(0)	(0)	0	0
2. 2011	280	214	210	210	214	214	214	214	214	214	0
3. 2012	XXX	354	337	333	333	333	333	333	333	333	0
4. 2013	XXX	XXX	264	259	258	258	258	258	258	258	0
5. 2014	XXX	XXX	XXX	254	261	256	257	257	257	257	0
6. 2015	XXX	XXX	XXX	XXX	235	234	236	236	236	236	0
7. 2016	XXX	XXX	XXX	XXX	XXX	311	293	293	293	293	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	89	60	60	60	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	87	39	38	(1)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	140	46	(93)
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	167	167
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	73
13. Earned Prems.(P-Pt 1)	15	195	247	208	195	227	64	58	91	73	XXX

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

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	(39)	(18)	1	0	0	2	(15)	(4)	2	(5)	(5)
2. 2011	4,647	4,546	4,530	4,530	4,530	4,530	4,530	4,530	4,530	4,530	0
3. 2012	XXX	5,113	5,051	5,022	5,022	5,070	5,070	5,070	5,070	5,070	0
4. 2013	XXX	XXX	5,419	5,291	5,304	5,342	5,342	5,342	5,342	5,342	0
5. 2014	XXX	XXX	XXX	5,476	5,411	5,402	5,396	5,396	5,396	5,396	0
6. 2015	XXX	XXX	XXX	XXX	5,534	5,565	5,550	5,547	5,547	5,547	0
7. 2016	XXX	XXX	XXX	XXX	XXX	5,451	5,514	5,503	5,502	5,502	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	5,430	5,450	5,457	5,457	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,214	5,239	5,239	(0)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,118	5,125	7
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,518	5,518
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,520
13. Earned Prems.(P-Pt 1)	4,608	4,993	5,342	5,319	5,482	5,560	5,458	5,216	5,152	5,520	XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	
1. Prior	312	3	0	0	0	0	0	0	0	0	0
2. 2011	164	419	420	420	420	420	420	420	420	420	0
3. 2012	XXX	567	577	567	567	567	567	567	567	567	0
4. 2013	XXX	XXX	513	503	503	503	503	503	503	503	0
5. 2014	XXX	XXX	XXX	299	299	299	299	299	299	299	0
6. 2015	XXX	XXX	XXX	XXX	327	327	327	327	327	327	0
7. 2016	XXX	XXX	XXX	XXX	XXX	280	280	280	280	280	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	189	189	189	189	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	159	159	159	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	114	114	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40	40
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40
13. Earned Prems.(P-Pt 1)	476	826	524	278	327	280	189	159	114	40	XXX

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS

($000 Omitted)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/farmowners	334,401	0	0.0	1,007,879	0	0.0
2. Private passenger auto liability/medical	581,814	0	0.0	657,235	0	0.0
3. Commercial auto/truck liability/medical	743,866	6,453	0.9	442,326	3,540	0.8
4. Workers' compensation	3,415,600	264,384	7.7	690,784	34,023	4.9
5. Commercial multiple peril	876,598	0	0.0	704,259	0	0.0
6. Medical professional liability - occurrence	741	0	0.0	(1)	0	0.0
7. Medical professional liability - claims-made	6,001	0	0.0	0	0	0.0
8. Special liability	65,394	0	0.0	105,154	0	0.0
9. Other liability - occurrence	1,531,562	8,905	0.6	483,386	1,186	0.2
10. Other liability - claims-made	366,570	0	0.0	142,952	0	0.0
11. Special property	141,644	0	0.0	424,398	0	0.0
12. Auto physical damage	50,941	375	0.7	559,624	262	0.0
13. Fidelity/surety	18,618	0	0.0	11,003	0	0.0
14. Other	431	0	0.0	0	0	0.0
15. International	273	0	0.0	0	0	0.0
16. Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX
19. Products liability - occurrence	267,702	1,299	0.5	26,210	394	1.5
20. Products liability - claims-made	10,417	0	0.0	5,908	0	0.0
21. Financial guaranty/mortgage guaranty	0	0	0.0	0	0	0.0
22. Warranty	0	0	0.0	0	0	0.0
23. Totals	8,412,574	281,416	3.3	5,261,119	39,406	0.7

SECTION 2

Years in Which Policies Were Issued	Incurred Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	3,776,665	3,762,024	3,760,236	3,760,078	3,759,067	3,761,631	3,741,226	3,746,560	3,753,060	3,760,707
2. 2011	17,079	38,019	37,398	36,797	36,368	36,963	36,592	35,851	35,390	35,317
3. 2012	XXX	16,511	42,206	42,234	41,736	41,246	40,679	39,075	39,110	38,694
4. 2013	XXX	XXX	21,313	48,464	45,536	45,840	44,982	42,222	41,181	39,717
5. 2014	XXX	XXX	XXX	17,853	44,523	44,193	44,743	44,407	43,155	39,133
6. 2015	XXX	XXX	XXX	XXX	25,171	57,214	52,819	50,752	49,806	44,696
7. 2016	XXX	XXX	XXX	XXX	XXX	20,785	50,443	48,337	44,631	39,973
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	22,051	48,475	47,556	42,959
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,227	51,820	47,738
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,199	51,761
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,946

SECTION 3

Years in Which Policies Were Issued	Bulk and Incurred But Not Reported Reserves for Losses and Defense and Cost Containment Expenses at Year End ($000 omitted)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	204,033	175,119	137,774	126,158	120,592	109,158	85,355	80,002	74,238	70,622
2. 2011	10,207	18,293	12,414	9,069	7,207	7,109	6,350	5,253	4,706	4,408
3. 2012	XXX	9,468	21,209	15,028	11,914	10,327	9,167	7,073	6,304	5,617
4. 2013	XXX	XXX	12,940	24,948	17,509	15,203	13,169	9,691	8,629	6,926
5. 2014	XXX	XXX	XXX	10,881	23,861	18,613	16,681	14,683	12,893	8,295
6. 2015	XXX	XXX	XXX	XXX	16,594	29,968	21,508	18,170	15,210	9,546
7. 2016	XXX	XXX	XXX	XXX	XXX	11,592	27,503	21,499	17,107	11,641
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	15,181	29,020	23,892	17,527
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,562	30,604	22,342
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,549	31,027
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,141

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

SECTION 4

Years in Which Policies Were Issued	Net Earned Premiums Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	4,959,598	4,948,199	4,946,844	4,949,467	4,952,087	4,952,752	4,954,619	4,955,984	4,957,346	4,958,395
2. 2011	21,516	39,885	41,935	40,899	40,345	40,451	40,567	40,403	40,890	40,826
3. 2012	XXX	21,499	43,849	43,431	42,943	42,797	42,206	42,457	42,415	42,462
4. 2013	XXX	XXX	24,706	47,962	47,723	46,458	46,895	46,656	46,391	46,173
5. 2014	XXX	XXX	XXX	26,090	49,598	47,880	46,203	46,272	46,004	46,029
6. 2015	XXX	XXX	XXX	XXX	25,244	48,469	48,281	46,899	44,037	44,322
7. 2016	XXX	XXX	XXX	XXX	XXX	26,114	50,446	49,598	47,962	45,529
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	23,866	45,658	46,247	43,407
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,876	45,643	46,234
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,528	44,011
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,366

SECTION 5

Years in Which Policies Were Issued	Net Reserve for Premium Adjustments and Accrued Retrospective Premiums at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	26,283	12,807	7,943	7,114	4,844	3,272	3,041	2,800	2,558	2,124
2. 2011	0	410	4,750	1,991	1,197	903	852	210	578	454
3. 2012	XXX	0	(97)	3,893	2,107	1,430	515	624	508	426
4. 2013	XXX	XXX	0	(338)	3,884	1,808	947	1,054	628	558
5. 2014	XXX	XXX	XXX	0	(519)	1,869	1,862	1,229	540	505
6. 2015	XXX	XXX	XXX	XXX	0	(422)	6,561	3,997	824	509
7. 2016	XXX	XXX	XXX	XXX	XXX	0	154	6,258	3,887	666
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	(714)	6,011	3,339
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	4,080
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS

($000 Omitted)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/farmowners	334,401	0	0.0	1,007,879	0	0.0
2. Private passenger auto liability/medical	581,814	0	0.0	657,235	0	0.0
3. Commercial auto/truck liability/medical	743,866	0	0.0	442,326	0	0.0
4. Workers' compensation	3,415,600	0	0.0	690,784	0	0.0
5. Commercial multiple peril	876,598	0	0.0	704,259	0	0.0
6. Medical professional liability - occurrence	741	0	0.0	(1)	0	0.0
7. Medical professional liability - claims-made	6,001	0	0.0	0	0	0.0
8. Special liability	65,394	0	0.0	105,154	0	0.0
9. Other liability - occurrence	1,531,562	0	0.0	483,386	0	0.0
10. Other liability - claims-made	366,570	0	0.0	142,952	0	0.0
11. Special property	141,644	0	0.0	424,398	0	0.0
12. Auto physical damage	50,941	0	0.0	559,624	0	0.0
13. Fidelity/surety	18,618	0	0.0	11,003	0	0.0
14. Other	431	0	0.0	0	0	0.0
15. International	273	0	0.0	0	0	0.0
16. Reinsurance - nonproportional assumed property	9,110	0	0.0	14,763	0	0.0
17. Reinsurance - nonproportional assumed liability	70,212	0	0.0	2,491	0	0.0
18. Reinsurance - nonproportional assumed financial lines	1,654	0	0.0	301	0	0.0
19. Products liability - occurrence	267,702	0	0.0	26,210	0	0.0
20. Products liability - claims-made	10,417	0	0.0	5,908	0	0.0
21. Financial guaranty/mortgage guaranty	0	0	0.0	0	0	0.0
22. Warranty	0	0	0.0	0	0	0.0
23. Totals	8,493,550	0	0.0	5,278,674	0	0.0

SECTION 2

Years in Which Policies Were Issued	Incurred Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SECTION 3

Years in Which Policies Were Issued	Bulk and Incurred But Not Reported Reserves for Losses and Defense and Cost Containment Expenses at Year End ($000 omitted)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

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

SECTION 4

Years in Which Policies Were Issued	Net Earned Premiums Reported At Year End ($000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SECTION 5

Years in Which Policies Were Issued	Net Reserve For Premium Adjustments And Accrued Retrospective Premiums At Year End ($000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SECTION 6

Years in Which Policies Were Issued	Incurred Adjustable Commissions Reported At Year End ($000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SECTION 7

Years in Which Policies Were Issued	Reserves For Commission Adjustments At Year End ($000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	0	0	0	0	0	0	0	0	0	0
2. 2011	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	0	0	0	0	0	0	0	0	0
4. 2013	XXX	XXX	0	0	0	0	0	0	0	0
5. 2014	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

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 be included.

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

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

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

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

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

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

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

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior	0	0
1.602	2011	0	0
1.603	2012	0	0
1.604	2013	0	0
1.605	2014	0	0
1.606	2015	0	0
1.607	2016	0	0
1.608	2017	0	0
1.609	2018	0	0
1.610	2019	0	0
1.611	2020	0	0
1.612	Totals	0	0

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as "Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement? Yes [X] No [ ]

3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this statement? Yes [X] No [ ]

4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10? Yes [ ] No [X]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33.

Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5. What were the net premiums in force at the end of the year for: (in thousands of dollars)

5.1 Fidelity $.....644

5.2 Surety $.....29,290

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

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

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

7.2 An extended statement may be attached.

The Schedule P for each member of the TRV Reinsurance Pool is recalculated whenever the pool changes such that Schedule P reflects each company's quota share percentage of the current combined pool's premiums, losses, and loss adjustment expenses, including historical amounts. This may distort analyses comparing the current Schedule P to previously filed Schedule Ps.

On January 1, 2018, The Premier Insurance Company of Massachusetts (Premier) was merged with and into The Travelers Indemnity Company and as a result, all of Premier's business is now included in the TRV Reinsurance Pool. This caused a restatement of the Schedule P history for all pool members, as mentioned above. Since Premier wrote only Private Passenger Auto, only Schedule P Parts B and J are affected. Additionally, Premier went into runoff in 2017 and reported $10M of Total Net Losses and Expenses Unpaid and $0 of Unearned Premiums as of 12/31/2017.

In the fourth quarter of 2015 the allocation of reserves between the Other Liability-Occurrence and Products Liability-Occurrence was reviewed with regard to Asbestos and Construction Defect. As a result of that review a shift of reserves from Products Liability to Other Liability occurred for the "all prior" line, and from the Other Liability to Products Liability for more recent accident years. These shifts may distort analyses that focus on solely the Products Liability line or the Other Liability line, but will have no impact on analyses for these lines on a combined basis.

In the third quarter of 2014, the TRV Reinsurance Pool reclassified its $502 million reserve for the asbestos-related Direct Action Settlement litigation from Loss to Adjusting & Other LAE as these settlement costs were associated with an extra contractual obligation. This change impacts the apparent development for the "Prior" accident year in Schedule P, Part 2R - Section 1, even though there was no impact on total Loss & LAE reserve development. As a result, reserves for Loss & total LAE did not change however, the reserves for Loss & DCC LAE did change by the amount of the reclass. (Note that $502 million is the total for the pool, not this company's share of the $502 million.)

On October 1, 2013, First Trenton Indemnity Company (First Trenton) was merged with and into The Travelers Indemnity Company and as a result, all of First Trenton's business is now included in the TRV Reinsurance Pool. This caused a restatement of the Schedule P history for all pool members, as mentioned above.

Significant catastrophe losses may distort analyses for certain lines of business.

SCHEDULE P INTERROGATORIES

For year end 2019, there was a reallocation of IBNR reserves from Products Liability-Claims Made to Products Liability-Occurrence totaling $17.9 million for the TRV Reinsurance Pool. This change caused a distortion in the Products Liability-Claims Made calendar year loss ratio due to small premium volume in that line.

In the fourth quarter of 2020, the allocation of reserves between Commercial Auto/Truck Liability/Medical and the commercial portion of Auto Physical Damage was reviewed. As a result of that review, a shift of reserves from Auto Physical Damage to Commercial Auto/Truck Liability/Medical occurred in several recent accident years.

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies Not Taken 2 Direct Premiums Written	3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Incl. in Col. 2)
1. Alabama AL	L	8,051,297	8,521,896	8,627	8,172,576	6,565,554	48,394,635	5,794	0
2. Alaska AK	L	368,996	316,442	0	23,830	(1,313,911)	(834,510)	48	0
3. Arizona AZ	L	7,817,780	7,827,826	(37)	2,845,982	4,067,314	13,184,305	6,145	0
4. Arkansas AR	L	2,856,463	2,491,559	13,365	767,861	687,072	6,896,213	2,206	0
5. California CA	L	24,240,556	14,899,292	0	6,917,583	3,768,894	67,878,490	20,527	0
6. Colorado CO	L	8,120,904	3,459,440	12	417,113	353,215	7,828,976	7,673	0
7. Connecticut CT	L	13,111,525	14,263,179	30,255	9,781,845	15,880,330	131,816,276	12,790	0
8. Delaware DE	L	1,074,478	740,347	0	334,401	2,403,398	13,268,253	708	0
9. District of Columbia DC	L	3,630,077	4,528,888	0	976,443	1,274,754	20,120,484	2,556	0
10. Florida FL	L	21,446,587	21,466,198	436,453	17,363,201	22,763,798	115,575,726	8,368	0
11. Georgia GA	L	14,486,294	13,035,859	49,654	4,047,314	5,249,918	31,756,306	12,892	0
12. Hawaii HI	L	975,285	1,798,392	0	42,087	(96,197)	7,543,918	129	0
13. Idaho ID	L	946,836	989,799	15,070	503,827	571,917	4,350,673	1,074	0
14. Illinois IL	L	13,525,347	14,234,767	81,219	8,132,634	5,685,986	46,442,028	11,440	0
15. Indiana IN	L	2,431,886	2,359,260	15,666	2,449,190	2,596,993	10,051,184	818	0
16. Iowa IA	L	2,366,617	2,241,140	78,882	1,689,538	967,535	12,763,567	843	0
17. Kansas KS	L	2,652,699	2,829,179	1,968	3,300,148	2,639,964	20,299,465	1,414	0
18. Kentucky KY	L	2,276,076	2,054,315	834	944,411	3,005,712	20,074,993	1,272	0
19. Louisiana LA	L	10,313,340	9,723,811	11,175	4,912,688	8,374,038	41,662,397	5,133	0
20. Maine ME	L	900,235	914,805	25,680	636,031	824,741	11,671,926	556	0
21. Maryland MD	L	6,923,548	6,599,729	(75)	3,913,038	4,452,099	53,761,372	4,474	0
22. Massachusetts MA	L	5,701,392	5,754,453	200,284	9,725,555	16,580,899	82,203,930	4,157	0
23. Michigan MI	L	4,604,760	4,589,749	10,050	7,750,947	(1,354,938)	211,757,539	2,852	0
24. Minnesota MN	L	7,399,602	7,149,208	15,158	4,325,591	5,458,428	31,797,074	3,904	0
25. Mississippi MS	L	4,564,196	4,682,693	1,387	2,032,158	3,663,978	16,877,792	3,460	0
26. Missouri MO	L	4,917,869	5,202,548	320	4,018,683	4,851,468	26,894,774	3,755	0
27. Montana MT	L	1,100,071	1,002,425	19,912	106,006	206,516	1,456,051	1,333	0
28. Nebraska NE	L	2,062,707	1,775,443	66,634	1,784,968	1,925,487	9,865,757	989	0
29. Nevada NV	L	1,686,880	2,676,420	727	804,037	2,575,507	4,847,985	1,270	0
30. New Hampshire NH	L	522,889	532,099	0	1,922,561	1,864,622	14,453,906	455	0
31. New Jersey NJ	L	10,445,076	9,574,646	14,129	33,503,416	13,958,129	160,191,124	10,376	0
32. New Mexico NM	L	2,154,148	2,394,488	1,615	270,741	549,441	4,152,022	1,911	0
33. New York NY	L	29,297,750	31,145,187	74,265	38,294,728	51,299,358	226,239,866	49,322	0
34. North Carolina NC	L	7,915,377	7,375,569	999	4,208,923	5,178,439	28,171,279	10,189	0
35. North Dakota ND	L	57,862	62,409	1,394	0	(13,753)	129,082	15	0
36. Ohio OH	L	433,948	492,469	25,715	2,271,200	6,371,031	54,662,411	173	0
37. Oklahoma OK	L	2,193,301	2,211,643	0	700,179	1,468,424	7,831,826	74	0
38. Oregon OR	L	4,884,779	5,368,954	1,113	2,340,413	2,743,317	10,593,628	4,679	0
39. Pennsylvania PA	L	9,603,158	9,747,834	346	14,149,169	13,385,641	158,614,331	5,524	0
40. Rhode Island RI	L	2,428,301	2,330,888	3,942	976,175	204,996	18,222,391	2,006	0
41. South Carolina SC	L	3,997,368	4,339,705	37,226	2,701,147	3,754,454	19,387,332	3,600	0
42. South Dakota SD	L	597,392	596,726	12,615	744,280	485,773	2,143,945	339	0
43. Tennessee TN	L	11,406,999	11,471,571	2,980	4,409,217	924,531	46,943,962	7,418	0
44. Texas TX	L	51,559,209	54,961,506	34,880	8,583,017	20,226,732	123,678,421	42,017	0
45. Utah UT	L	1,967,366	1,816,676	3,313	379,142	2,979,840	6,911,501	3,010	0
46. Vermont VT	L	980,726	1,086,942	26	1,236,762	1,763,915	4,098,060	944	0
47. Virginia VA	L	21,402,987	19,687,632	(2,204)	7,755,761	8,264,283	36,968,559	90,337	0
48. Washington WA	L	3,578,143	2,466,878	196	3,332,570	2,408,076	9,471,211	3,935	0
49. West Virginia WV	L	2,408,405	2,429,593	188	2,430,426	2,308,583	7,586,682	1,042	0
50. Wisconsin WI	L	517,620	1,624,257	25,530	2,565,026	2,494,535	25,606,023	146	0
51. Wyoming WY	L	20,399	19,229	895	6,916	(4,802)	125,952	15	0
52. American Samoa AS	N	0	0	0	0	0	0	0	0
53. Guam GU	L	46,839	166,518	0	0	9,169	32,106	0	0
54. Puerto Rico PR	L	137,926	139,384	0	27,627	25,153	9,930	1	0
55. US Virgin Islands VI	L	688,013	684,440	0	0	95,972	253,276	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	1,485	120,624	0	571,977	596,977	25,000	0	0
59. Totals	XXX	349,801,769	340,976,927	1,322,381	242,101,057	267,973,300	2,036,711,405	366,106	0
DETAILS OF WRITE-INS									
58001. BEL Belgium	XXX	1,340	726	0	0	0	0	0	0
58002. BMU Bermuda	XXX	145	119,899	0	571,977	596,977	25,000	0	0
58003.	XXX	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	1,485	120,624	0	571,977	596,977	25,000	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 54

R - Registered - Non-domiciled RRGs..... 0

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)..... 0

Q - Qualified - Qualified or accredited reinsurer..... 0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 0

N - None of the above - Not allowed to write business in the state..... 3

(b) Explanation of Basis of Allocation of Premiums by States, etc.

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	Direct Business Only					
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama AL	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0
59. Totals	0	0	0	0	0	0

NONE

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… Aprilgrange Limited	United Kingdom	
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… F&G UK Underwriters Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… Travelers Underwriting Agency Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Syndicate Management Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Corporate Trustee Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers London Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… TCI Global Services, Inc.	Delaware	52-1965525
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	… Travelers Management Limited	United Kingdom	
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… Simply Business Holdings, Inc.	Delaware	37-1839380
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… … Simply Business, Inc.	Massachusetts	30-0956205
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … Zensurance Inc. (89.36%)	Canada	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … USF&G Capital I	Delaware	52-1953822	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … USF&G Capital III	Delaware	52-2044075	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … 350 Market Street, LLC	Delaware	38-4046010	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … Travelers Special Services Limited	United Kingdom		… … … TPC Investments Inc.	Connecticut	06-1534005
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … Vesbridge Partners, LP (85%)	Minnesota	20-1222630	… … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … Windamere II, LLC (99%)	Minnesota	41-1963936	… … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002

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

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

… … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil	
… … … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil	
… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
… … … … The Family Business Institute LLC	Delaware	06-6033504
… … … … IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474
… … … The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
… … … … Arch Street North LLC	Delaware	06-0566050
… … … … The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
… … … … Travelers Real Estate, LLC	Delaware	06-0566050
… … … … First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
… … … … Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
… … … … Select Insurance Company (22233) *	Texas	75-6013697
… … … … Crystal Brook, LLC	Delaware	06-0566050
… … … … … Durham Holding, LLC	Delaware	06-0566050
… … … … Sutton Holdco, LLC	Delaware	06-0566050
… … … … … Cadet Limited, LLC	Delaware	06-0566050
… … … … Arrowhead Company, LLC	Delaware	06-0566050
… … … … … Eastern Asset, LLC	Delaware	06-0566050
… … … … American Equity Insurance Company (43117) *	Arizona	86-0703220
… … … … … American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106
… … … … Northland Insurance Company (24015) *	Connecticut	41-6009967
… … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992
… … … … … Northland Casualty Company (24031) *	Connecticut	94-6051964
… … … … Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050
… … … … TPC U.K. Investments LLC	Delaware	06-0566050
… … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
… … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
… … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
… … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
… … … … … Constitution State Services LLC	Delaware	06-1501229
… … … … … Phoenix UK Investments LLC	Delaware	06-0303275
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077
… … … … TINDY Foreign, Inc	Delaware	20-4403403
… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
… … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094
… … … … Travelers TLD, LLC	Delaware	06-0566050
… … … … Towers Foundry, LLC	Delaware	06-0566050
… … … … Travelers Marketplace Holdings, LLC	Delaware	06-0566050
… … … … Tiercel, LLC	Delaware	06-0566050
… … … … … Redstart, LLC	Delaware	06-0566050
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Marine, LLC	Delaware	06-0566050

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
3548	The Travelers Companies, Inc...	00000.....	41-0518860..	.....	86312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UIP.....	.....	.....	.....0.000	.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24767.....	41-0406690..	.....	.....	.....	St. Paul Fire and Marine Insurance Company.....	CT.....	IA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24791.....	41-0881659..	.....	.....	.....	St. Paul Mercury Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24775.....	41-0963301..	.....	.....	.....	St. Paul Guardian Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	30481.....	41-1230819..	.....	.....	.....	St. Paul Surplus Lines Insurance Company.....	DE.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41769.....	41-1435765..	.....	.....	.....	The Travelers Casualty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41750.....	41-1435766..	.....	.....	.....	Travelers Constitution State Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	51-0375653..	.....	.....	.....	Northbrook Holdings, Inc.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	36463.....	36-2999370..	.....	.....	.....	Discover Property & Casualty Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19224.....	36-2542404..	.....	.....	.....	St. Paul Protective Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10213.....	52-1925132..	.....	.....	.....	Discover Specialty Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25887.....	52-0515280..	.....	.....	.....	United States Fidelity and Guaranty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1551225..	.....	.....	.....	Laurel Village Fidelity Realty, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1616702..	.....	.....	.....	Laurel Village Joint Venture Partnership.....	MN.....	NIA.....	Laurel Village Fidelity Realty, Inc.....	O/M.....	.....50.000	The Travelers Companies, Inc.....	.....N.....	0100.
3548	The Travelers Companies, Inc...	00000.....	41-1542260..	.....	.....	.....	Laurel Village I Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542261..	.....	.....	.....	Laurel Village II Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542263..	.....	.....	.....	Laurel Village III Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542264..	.....	.....	.....	Laurel Village IV Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542266..	.....	.....	.....	Laurel Village Tower A Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1593312..	.....	.....	.....	Laurel Village Tower B Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542267..	.....	.....	.....	Laurel Village Tower C Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542255..	.....	.....	.....	Laurel Village Swinford Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1704255..	.....	.....	.....	USF&G Retail Associates GP, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1704256..	.....	.....	.....	USF&G/Fidelity Retail Associates Limited Partnership.....	MD.....	NIA.....	USF&G Retail Associates GP, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	.....N.....	0101.
3548	The Travelers Companies, Inc...	00000.....	52-1704256..	.....	.....	.....	USF&G/Fidelity Retail Associates Limited Partnership.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O.....	.....83.950	The Travelers Companies, Inc.....	.....N.....	0101.
3548	The Travelers Companies, Inc...	00000.....	52-1852190..	.....	.....	.....	BMR Sports Properties, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1573778..	.....	.....	.....	Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	BMR Sports Properties, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	.....N.....	0102.
3548	The Travelers Companies, Inc...	25879.....	52-0616768..	.....	.....	.....	Fidelity and Guaranty Insurance Underwriters, Inc.....	WI.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	35386.....	42-1091525..	.....	.....	.....	Fidelity and Guaranty Insurance Company.....	IA.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1573778..	.....	.....	.....	Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....85.000	The Travelers Companies, Inc.....	.....N.....	0102.
3548	The Travelers Companies, Inc...	00000.....	52-2073764..	.....	.....	.....	MMI Capital Trust I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-0406690..	.....	.....	.....	Promenade Partners, L.L.C.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1953822..	.....	.....	.....	USF&G Capital I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-2044075..	.....	.....	.....	USF&G Capital III.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	38-4046010..	.....	.....	.....	350 Market Street, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Special Services Limited.....	GBR.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	20-3033027..	.....	.....	.....	Yonkers Financing Corp.	DE	NIA	St. Paul Fire and Marine Insurance Company.	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company.	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	.....99.000	The Travelers Companies, Inc.	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	.....99.000	The Travelers Companies, Inc.	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.	MN	NIA	St. Paul Fire and Marine Insurance Company.	O	.....1.000	The Travelers Companies, Inc.	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company.	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.	MN	NIA	English Turn Realty Management, Inc.	O/B/M	.....1.000	The Travelers Companies, Inc.	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company.	O/B/M	.....22.480	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company.	CAN	IA	8527512 Canada Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.	MN	NIA	St. Paul Fire and Marine Insurance Company.	O	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.	MN	NIA	St. Paul Fire and Marine Insurance Company.	O	....100.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.	MN	NIA	St. Paul Fire and Marine Insurance Company.	O	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.	MN	NIA	St. Paul Fire and Marine Insurance Company.	O	.....85.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1963936..	.....	.....	.....	Windamere II, LLC.	MN	NIA	St. Paul Fire and Marine Insurance Company.	O	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-2007089..	.....	.....	.....	Windamere III, LLC.	MN	NIA	St. Paul Fire and Marine Insurance Company.	O	.....99.000	The Travelers Companies, Inc.	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1762781..	.....	.....	.....	Camperdown Corporation.	DE	NIA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1888760..	.....	.....	.....	SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Aprilgrange Limited.	GBR	NIA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	F&G UK Underwriters Limited.	GBR	NIA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Underwriting Agency Limited.	GBR	NIA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Syndicate Management Limited.	GBR	NIA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Corporate Trustee Limited.	GBR	NIA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers London Limited.	GBR	NIA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1965525..	.....	.....	.....	TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Management Limited.	GBR	NIA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1121375.	.....	.....	.....	Travelers Insurance Company Limited.	GBR	IA	The Travelers Companies, Inc.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Insurance Designated Activity Company.	IRL	IA	Travelers Insurance Company Limited.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	37-1839380..	.....	.....	.....	Simply Business Holdings, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	30-0956205..	.....	.....	.....	Simply Business, Inc.	MA	NIA	Simply Business Holdings, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	85-4220959..	.....	.....	.....	Harborway Insurance Agency, LLC.	MA	NIA	Simply Business, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Limited.	GBR	NIA	The Travelers Companies, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B	.....89.360	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.	CT	UIP	The Travelers Companies, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.	DE	UDP	Travelers Property Casualty Corp.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company	CT.....	IA.....	Travelers Insurance Group Holdings Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire Properties, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	94-3097171..	.....	.....	.....	Bayhill Restaurant II Associates	CA.....	NIA.....	Standard Fire Properties, LLC	O.....	.....50.000	The Travelers Companies, Inc.....	.....N.....	0105.
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire UK Investments, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19062.....	06-0848755..	.....	.....	.....	The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0848755..	.....	.....	.....	Auto Hartford Investments, LLC	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36145.....	06-1286264..	.....	.....	.....	Travelers Personal Security Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36161.....	06-1286274..	.....	.....	.....	Travelers Property Casualty Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	38130.....	36-3703200..	.....	.....	.....	Travelers Personal Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	27-4469564..	.....	.....	.....	Travelers Texas MGA, Inc	TX.....	NIA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Oregon Evergreen Investor I, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-3194119.	.....	.....	.....	Travelers (Bermuda) Limited	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4312440..	.....	.....	.....	Travelers Lloyds Management Company	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1534005..	.....	.....	.....	TPC Investments Inc	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19038.....	06-6033504..	.....	.....	.....	Travelers Casualty and Surety Company	CT.....	RE.....	Travelers Insurance Group Holdings, Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41483.....	06-1067463..	.....	.....	.....	Farmington Casualty Company	CT.....	DS.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	75-2676034..	.....	.....	.....	Travelers MGA, Inc	TX.....	DS.....	Farmington Casualty Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc	CAN.....	DS.....	Travelers Casualty and Surety Company	O/B/M.....	.....77.520	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company	CAN.....	DS.....	8527512 Canada Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560039.	.....	.....	.....	Travelers Insurance Company of Canada	CAN.....	DS.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	31194.....	06-0907370..	.....	.....	.....	Travelers Casualty and Surety Company of America	CT.....	DS.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Global, Inc	DE.....	DS.....	Travelers Casualty and Surety Company of America	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Holding LLC	DE.....	DS.....	Travelers Global, Inc	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Acquisition LLC	DE.....	DS.....	Travelers Brazil Holding LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Brasil S.A	BRA.....	DS.....	Travelers Brazil Acquisition LLC	O/B.....	.....49.500	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021.	.....	.....	.....	Junto Resseguros S.A	BRA.....	DS.....	Junto Holding Brasil S.A	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda	BRA.....	DS.....	Junto Resseguros S.A	O/B.....	.....0.010	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230002.	.....	.....	.....	Junto Seguros S.A	BRA.....	DS.....	Junto Holding Brasil S.A	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda	BRA.....	DS.....	Junto Seguros S.A	O/B.....	.....99.990	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Latam S.A	BRA.....	DS.....	Travelers Brazil Acquisition LLC	O/B.....	.....49.500	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036.	.....	.....	.....	JMalucelli Travelers Seguros S.A	COL.....	DS.....	Junto Holding Latam S.A	O/B/M.....	.....51.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	19046.....	06-0876835..	.....	.....	.....	Travelers Casualty Insurance Company of America	CT.....	DS.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36170.....	06-1286266..	.....	.....	.....	Travelers Casualty Company of Connecticut	CT.....	DS.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	Travelers Casualty UK Investments LLC	DE.....	DS.....	Travelers Casualty and Surety Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	36137.....	06-1286268..	.....	.....	.....	Travelers Commercial Insurance Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	29696.....	06-1203698..	.....	.....	.....	Travelers Excess and Surplus Lines Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41564.....	75-1732040..	.....	.....	.....	Travelers Lloyds of Texas Insurance Company.....	TX.....	DS.....	Travelers Casualty and Surety Company.....	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	The Family Business Institute LLC.....	DE.....	DS.....	Travelers Casualty and Surety Company.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	82-0925474..	.....	.....	.....	IHP Capital Partners Fund VIII, L.P.....	DE.....	DS.....	Travelers Casualty and Surety Company.....	O.....	.....97.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25658.....	06-0566050..	.....	.....	.....	The Travelers Indemnity Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company.....	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	43117.....	86-0703220..	.....	.....	.....	American Equity Insurance Company.....	AZ.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10819.....	86-0868106..	.....	.....	.....	American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24015.....	41-6009967..	.....	.....	.....	Northland Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27987.....	41-0983992..	.....	.....	.....	Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24031.....	94-6051964..	.....	.....	.....	Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25623.....	06-0303275..	.....	.....	.....	The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25666.....	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1501229..	.....	.....	.....	Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	28188.....	35-1838077..	.....	.....	.....	TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	40282.....	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Towers Foundry, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marketplace Holdings, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27998.....	35-1838079..	.....	.....	.....	The Travelers Home and Marine Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41262.....	76-0002592..	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

Asterisk	Explanation
0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0104.	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0105.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0106.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
0107.	St. Paul Fire and Marine owns a significant portion of the investment entity. Although it is managed by an unaffiliated partner, St. Paul Fire and Marine still has control of the entity

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
Affiliated Transactions												
00000	38-4046010	350 Market Street	0	6,000,000	0	0	0	0		0	6,000,000	0
43117	86-0703220	American Equity Insurance Company	(1,700,000)	0	0	0	0	0		0	(1,700,000)	(76,780)
10819	86-0868106	American Equity Specialty Insurance Company	(2,400,000)	0	0	0	0	0	*	0	(2,400,000)	0
00000	06-0566050	Arrowhead Company, LLC	(1,000,000)	0	0	0	0	0		0	(1,000,000)	0
00000	06-0848755	Auto Hartford Investments LLC	(400,000)	0	0	0	0	0		0	(400,000)	0
19062	06-0848755	Automobile Insurance Company of Hartford, Connecticut (The)	(31,900,000)	0	0	0	0	0	*	0	(31,900,000)	119,216,948
25615	06-0291290	Charter Oak Fire Insurance Company (The)	(21,200,000)	0	0	0	0	0	*	0	(21,200,000)	(3,051,722,204)
00000	06-0566050	Crystal Brook, LLC	0	(2,900,000)	0	0	0	0		0	(2,900,000)	0
36463	36-2999370	Discover Property & Casualty Insurance Company	(4,200,000)	0	0	0	0	0	*	0	(4,200,000)	(52,519,817)
10213	52-1925132	Discover Specialty Insurance Company	(3,600,000)	0	0	0	0	0	*	0	(3,600,000)	(1,199,408)
00000	06-6033504	Family Business Institute LLC (The)	0	1,400,000	0	0	0	0		0	1,400,000	0
41483	06-1067463	Farmington Casualty Company	(29,900,000)	0	0	0	0	0	*	0	(29,900,000)	125,820,004
35386	42-1091525	Fidelity and Guaranty Insurance Company	0	0	0	0	0	0		0	0	(373,096,903)
25879	52-0616768	Fidelity and Guaranty Insurance Underwriters, Inc	(3,400,000)	0	0	0	0	0	*	0	(3,400,000)	(252,195,300)
00000	41-1985480	Fog City Fund, LLC	0	(943,426)	0	0	0	0		0	(943,426)	0
42811	56-1371361	Gulf Underwriters Insurance Company	0	0	0	0	0	0		0	0	(28,079,884)
00000	82-0925474	IHP Capital Partners Fund VIII, L.P.	0	(17,896,500)	0	0	0	0		0	(17,896,500)	0
00000	AA-2330036	JMalucelli Travelers Seguros S.A.	0	0	0	0	0	0		0	0	(1,104,018)
00000	AA-2230002	Junto Seguros S.A.	0	0	0	0	0	0		0	0	(3,617,917)
00000	52-2073764	MMI Capital Trust I	(293,724)	0	0	0	0	0		0	(293,724)	0
27987	41-0983992	Northfield Insurance Company	(11,500,000)	0	237,796,095	0	0	0	*	0	226,296,095	(375,293,394)
24031	94-6051964	Northland Casualty Company	(2,800,000)	0	0	0	0	0	*	0	(2,800,000)	64,876,711
24015	41-6009967	Northland Insurance Company	(33,300,000)	0	0	0	0	0	*	0	(33,300,000)	(73,273,376)
25623	06-0303275	Phoenix Insurance Company (The)	(104,600,000)	0	0	0	0	0	*	0	(104,600,000)	(399,229,160)
22233	75-6013697	Select Insurance Company	(2,600,000)	0	0	0	0	0		0	(2,600,000)	(6,195,826)
24767	41-0406690	St. Paul Fire and Marine Insurance Company	(352,986,280)	(4,525,566)	0	0	(144,086,650)	0	*	0	(501,598,496)	11,021,652,286
24775	41-0963301	St. Paul Guardian Insurance Company	(2,200,000)	0	0	0	0	0	*	0	(2,200,000)	(44,793,943)
24791	41-0881659	St. Paul Mercury Insurance Company	(11,200,000)	0	0	0	0	0	*	0	(11,200,000)	(87,975,492)
19224	36-2542404	St. Paul Protective Insurance Company	(15,300,000)	0	0	0	0	0	*	0	(15,300,000)	(131,613,637)
30481	41-1230819	St. Paul Surplus Lines Insurance Company	(18,800,000)	0	403,616,238	0	0	0	*	0	384,816,238	(127,850,540)
19070	06-6033509	Standard Fire Insurance Company (The)	(47,700,000)	300,000	0	0	0	0	*	0	(47,400,000)	(838,283,095)
00000	06-6033509	Standard Fire Properties, LLC	(1,000,000)	0	0	0	0	0		0	(1,000,000)	0
00000	06-6033509	Standard Fire UK Investments, LLC	(100,000)	(300,000)	0	0	0	0		0	(400,000)	0
00000	06-0566050	Sutton Holdco, LLC	0	(2,300,000)	0	0	0	0		0	(2,300,000)	0
00000	06-0566050	Tiercel, LLC	(3,700,000)	0	0	0	0	0		0	(3,700,000)	0
00000	06-0566050	TPC U.K. Investments LLC	0	(2,500,000)	0	0	0	0		0	(2,500,000)	0
28188	35-1838077	TravCo Insurance Company	(6,400,000)	0	0	0	0	0	*	0	(6,400,000)	(207,280,460)
00000	AA-3194119	Travelers (Bermuda) Limited	0	0	0	0	0	0		0	0	(1,060,579)
19038	06-6033504	Travelers Casualty and Surety Company	(372,200,000)	16,896,500	0	0	0	0	*	0	(355,303,500)	8,041,258,802
31194	06-0907370	Travelers Casualty and Surety Company of America	(252,000,000)	37,000,000	0	0	0	0		0	(215,000,000)	(1,762,781,739)
41769	41-1435765	Travelers Casualty Company (The)	(6,100,000)	0	0	0	0	0	*	0	(6,100,000)	150,524,027

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
36170	06-1286266	Travelers Casualty Company of Connecticut	(8,500,000)	0	0	0	0	0	*...	0	(8,500,000)	188,263,247
19046	06-0876835	Travelers Casualty Insurance Company of America	(73,900,000)	0	0	0	0	0	*...	0	(73,900,000)	(645,750,118)
00000	06-6033504	Travelers Casualty UK Investments, LLC	0	(400,000)	0	0	0	0	.....	0	(400,000)	0
40282	95-3634110	Travelers Commercial Casualty Company	(9,900,000)	0	0	0	0	0	*...	0	(9,900,000)	157,833,118
36137	06-1286268	Travelers Commercial Insurance Company	0	0	0	0	0	0	*...	0	0	(651,873,931)
00000	41-0518860	Travelers Companies, Inc. (The)	530,000,000	0	0	0	0	0	.....	0	530,000,000	0
41750	41-1435766	Travelers Constitution State Insurance Company	(6,100,000)	0	0	0	0	0	*...	0	(6,100,000)	154,176,177
00000	62-1657094	Travelers Distribution Alliance, Inc	0	1,000,000	0	0	0	0	.....	0	1,000,000	0
29696	06-1203698	Travelers Excess and Surplus Lines Company	(6,200,000)	0	124,137,907	0	0	0	*...	0	117,937,907	(487,549,072)
00000	47-2215437	Travelers Global,Inc	(48,000,000)	(37,000,000)	0	0	0	0	.....	0	(85,000,000)	0
27998	35-1838079	Travelers Home and Marine Insurance Company (The)	0	0	0	0	0	0	*...	0	0	(1,738,906,014)
25658	06-0566050	Travelers Indemnity Company (The)	(306,600,000)	7,100,000	(765,550,240)	0	144,086,650	0	*...	0	(920,963,590)	11,475,815,424
25666	58-6020487	Travelers Indemnity Company of America (The)	(24,600,000)	0	0	0	0	0	*...	0	(24,600,000)	(2,924,406,693)
25682	06-0336212	Travelers Indemnity Company of Connecticut (The)	(31,700,000)	0	0	0	0	0	*...	0	(31,700,000)	(2,683,072,611)
00000	06-0566050	Travelers Indemnity U.K. Investments LLC	(25,000,000)	0	0	0	0	0	.....	0	(25,000,000)	0
00000	AA-1121375	Travelers Insurance Company Limited	0	0	0	0	0	0	.....	0	0	(60,109,412)
00000	AA-1560039	Travelers Insurance Company of Canada	0	0	0	0	0	0	.....	0	0	6,838,833
00000	06-1445591	Travelers Insurance Group Holdings Inc	1,470,000,000	0	0	0	0	0	.....	0	1,470,000,000	0
41262	76-0002592	Travelers Lloyds Insurance Company (The)	(1,500,000)	0	0	0	0	0	.....	0	(1,500,000)	(177,218,427)
41564	75-1732040	Travelers Lloyds of Texas Insurance Company	(1,300,000)	0	0	0	0	0	.....	0	(1,300,000)	(89,419,167)
38130	36-3703200	Travelers Personal Insurance Company	0	0	0	0	0	0	*...	0	0	(1,247,996,980)
36145	06-1286264	Travelers Personal Security Insurance Company	(5,900,000)	0	0	0	0	0	*...	0	(5,900,000)	(86,035,182)
25674	36-2719165	Travelers Property Casualty Company of America	0	0	0	0	0	0	*...	0	0	(13,650,025,976)
36161	06-1286274	Travelers Property Casualty Insurance Company	0	0	0	0	0	0	*...	0	0	(716,499,135)
00000	06-0566050	Travelers Real Estate, LLC	(500,000)	0	0	0	0	0	.....	0	(500,000)	0
00000	06-0566050	Travelers TLD, LLC	0	(400,000)	0	0	0	0	.....	0	(400,000)	0
25887	52-0515280	United States Fidelity and Guaranty Company	(105,300,000)	0	0	0	0	0	*...	0	(105,300,000)	1,471,830,611
00000	52-1953822	USF&G Capital I	(262,906)	0	0	0	0	0	.....	0	(262,906)	0
00000	52-2044075	USF&G Capital III	(257,090)	0	0	0	0	0	.....	0	(257,090)	0
00000	20-1222630	Vesbridge Partners, LP	0	(459,733)	0	0	0	0	.....	0	(459,733)	0
00000	41-2007089	Windamere III	0	(71,275)	0	0	0	0	.....	0	(71,275)	0
9999999.	Control Totals		0	0	0	0	0	0	XXX	0	0	0

SCHEDULE Y

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

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

Pooling Information

NAIC Code	Name of Insurer	Pooling %	NAIC Code	Name of Insurer	Pooling %
	*Travelers Reinsurance Pool:				
25658	The Travelers Indemnity Company	25.20%	25674	Travelers Property Casualty Company of America	0.36%
24767	St. Paul Fire and Marine Insurance Company	24.79%	36161	Travelers Property Casualty Insurance Company	0.30%
19038	Travelers Casualty and Surety Company	20.36%	41769	The Travelers Casualty Company	0.29%
25623	The Phoenix Insurance Company	5.00%	41750	Travelers Constitution State Insurance Company	0.29%
19070	The Standard Fire Insurance Company	4.84%	28188	TravCo Insurance Company	0.27%
25887	United States Fidelity and Guaranty Company	4.41%	27998	The Travelers Home and Marine Insurance Company	0.27%
19046	Travelers Casualty Insurance Company of America	2.73%	36145	Travelers Personal Security Insurance Company	0.27%
41483	Farmington Casualty Company	1.48%	38130	Travelers Personal Insurance Company	0.27%
25682	The Travelers Indemnity Company of Connecticut	1.37%	36463	Discover Property & Casualty Insurance Company	0.14%
19062	The Automobile Insurance Company of Hartford, Connecticut	1.37%	24031	Northland Casualty Company	0.14%
25615	The Charter Oak Fire Insurance Company	1.27%	25879	Fidelity and Guaranty Insurance Underwriters, Inc.	0.10%
24015	Northland Insurance Company	1.22%	24775	St. Paul Guardian Insurance Company	0.10%
25666	The Travelers Indemnity Company of America	0.77%	10819	American Equity Specialty Insurance Company	0.00%
19224	St. Paul Protective Insurance Company	0.58%	10213	Discover Specialty Insurance Company	0.00%
40282	Travelers Commercial Casualty Company	0.47%	27987	Northfield Insurance Company	0.00%
36137	Travelers Commercial Insurance Company	0.47%	30481	St. Paul Surplus Lines Insurance Company	0.00%
36170	Travelers Casualty Company of Connecticut	0.47%	29696	Travelers Excess and Surplus Lines Company	0.00%
24791	St. Paul Mercury Insurance Company	0.40%			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	YES
	APRIL FILING	
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will the Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risks 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?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

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

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	YES
14.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	YES
16.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
17.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
18.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	NO
19.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
20.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
21.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	NO
22.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
23.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	YES
25.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
27.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
28.	Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
29.	Will the Credit Insurance Experience Exhibit be filed with state of domicile and the NAIC by April 1?	NO
30.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
31.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
32.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
33.	Will the regulator-only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
34.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	YES
35.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
36.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with state of domicile and the NAIC by April 1?	SEE EXPLANATION
37.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
38.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

EXPLANATION: **BAR CODE:**

1.

2.

3.

4.

5.

6.

7.

8.

9.

10.

11.

12. The data for this supplement is not required to be filed.



13.

14. The data for this supplement is not required to be filed.



15.

16. The data for this supplement is not required to be filed.



17. The data for this supplement is not required to be filed.



18. The data for this supplement is not required to be filed.



19. The data for this supplement is not required to be filed.



20.

21. The data for this supplement is not required to be filed.



22. The data for this supplement is not required to be filed.



23. The data for this supplement is not required to be filed.



24.

25. The data for this supplement is not required to be filed.



26. The data for this supplement is not required to be filed.



27. The data for this supplement is not required to be filed.



28. The data for this supplement is not required to be filed.



29. The data for this supplement is not required to be filed.



30 The data for this supplement is not required to be filed.



31. The data for this supplement is not required to be filed.



32. The data for this supplement is not required to be filed.



33. The data for this supplement is not required to be filed.



34.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

35. The Company had no Accident & Health insurance premiums in 2020.



36. The Company had no Accident & Health insurance premiums in 2020.



37. The data for this supplement is not required to be filed.



38.

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. State surcharges receivable	8,670,555	0	8,670,555	8,922,287
2505. Other assets	1,437,267	0	1,437,267	1,211,414
2506. Other assets tri-party/tax credit bonds	80,970	0	80,970	113,841
2507. Assumed reinsurance receivable and payable	(207,748)	0	(207,748)	(34,987)
2597. Summary of remaining write-ins for Line 25	9,981,044	0	9,981,044	10,212,555

Additional Write-ins for Statement of Income:

	1 Current Year	2 Prior Year
1404. Retroactive reinsurance gain/loss	(551,433)	(1,108,026)
1497. Summary of remaining write-ins for Line 14	(551,433)	(1,108,026)

Additional Write-Ins for Schedule E-Part 3:

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
5804. OTHER	....B.....	USAIG-AVIATION	0	0	14,227,885	14,780,842
5897. Summary of remaining write-ins for line 58	XXX	XXX	0	0	14,227,885	14,780,842

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	512,482,417	3.1	512,482,417	6,270,334	518,752,751	3.1
1.02 All Other Governments	20,986,674	0.1	20,986,674	0	20,986,674	0.1
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	143,753,126	0.9	143,753,126	0	143,753,126	0.9
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	2,551,100,896	15.3	2,551,100,896	0	2,551,100,896	15.3
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	2,351,646,657	14.1	2,351,646,657	0	2,351,646,657	14.1
1.06 Industrial and Miscellaneous	4,632,306,301	27.7	4,632,306,301	0	4,632,306,301	27.7
1.07 Hybrid Securities	0	0.0	0	0	0	0.0
1.08 Parent, Subsidiaries and Affiliates	0	0.0	0	0	0	0.0
1.09 SVO Identified Funds	0	0.0	0	0	0	0.0
1.10 Unaffiliated Bank Loans	0	0.0	0	0	0	0.0
1.11 Total Long-Term Bonds	10,212,276,071	61.1	10,212,276,071	6,270,334	10,218,546,405	61.2
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	1,931,980	0.0	1,931,980	0	1,931,980	0.0
2.02 Parent, Subsidiaries and Affiliates	0	0.0	0	0	0	0.0
2.03 Total Preferred Stock	1,931,980	0.0	1,931,980	0	1,931,980	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	1,587,297	0.0	1,587,297	0	1,587,297	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)	1,899,928	0.0	1,899,928	0	1,899,928	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded	0	0.0	0	0	0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	4,198,455,450	25.1	4,198,455,450	0	4,198,455,450	25.1
3.05 Mutual Funds	0	0.0	0	0	0	0.0
3.06 Unit Investment Trusts	0	0.0	0	0	0	0.0
3.07 Closed-End Funds	0	0.0	0	0	0	0.0
3.08 Total Common Stocks	4,201,942,675	25.2	4,201,942,675	0	4,201,942,675	25.2
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages	0	0.0	0	0	0	0.0
4.02 Residential Mortgages	0	0.0	0	0	0	0.0
4.03 Commercial Mortgages	0	0.0	0	0	0	0.0
4.04 Mezzanine Real Estate Loans	0	0.0	0	0	0	0.0
4.05 Total Valuation Allowance	0	0.0	0	0	0	0.0
4.06 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company	0	0.0	0	0	0	0.0
5.02 Properties Held for Production of Income	0	0.0	0	0	0	0.0
5.03 Properties Held for Sale	0	0.0	0	0	0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	(815,628)	(0.0)	(815,628)	0	(815,628)	(0.0)
6.02 Cash Equivalents (Schedule E, Part 2)	0	0.0	0	0	0	0.0
6.03 Short-Term Investments (Schedule DA)	774,608,828	4.6	774,608,828	0	774,608,828	4.6
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	773,793,200	4.6	773,793,200	0	773,793,200	4.6
7. Contract Loans	0	0.0	0	0	0	0.0
8. Derivatives (Schedule DB)	0	0.0	0	0	0	0.0
9. Other Invested Assets (Schedule BA)	1,505,653,930	9.0	1,500,392,397	0	1,500,392,397	9.0
10. Receivables for Securities	246,307	0.0	246,307	0	246,307	0.0
11. Securities Lending (Schedule DL, Part 1)	6,270,334	0.0	6,270,334	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)	0	0.0	0	0	0	0.0
13. Total Invested Assets	16,702,114,497	100.0	16,696,852,965	6,270,334	16,696,852,965	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year			0
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0	
3.	Current year change in encumbrances:			
	3.1 Totals, Part 1, Column 13	0		
	3.2 Totals, Part 3, Column 11	0	0	
4.	Total gain (loss) on disposals, Part 3, Column 18			0
5.	Deduct amounts received on disposals, Part 3, Column 15			0
6.	Total foreign exchange change in book/adjusted carrying value:			
	6.1 Totals, Part 1, Column 15	0		
	6.2 Totals, Part 3, Column 13	0	0	
7.	Deduct current year's other-than-temporary impairment recognized:			
	7.1 Totals, Part 1, Column 12	0		
	7.2 Totals, Part 3, Column 10	0	0	
8.	Deduct current year's depreciation:			
	8.1 Totals, Part 1, Column 11	0		
	8.2 Totals, Part 3, Column 9	0	0	
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)			0
10.	Deduct total nonadmitted amounts			0
11.	Statement value at end of current period (Line 9 minus Line 10)			0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year			0
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0		
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0	
3.	Capitalized deferred interest and other:			
	3.1 Totals, Part 1, Column 12	0		
	3.2 Totals, Part 3, Column 11	0	0	
4.	Accrual of discount			0
5.	Unrealized valuation increase (decrease):			
	5.1 Totals, Part 1, Column 9	0		
	5.2 Totals, Part 3, Column 8	0	0	
6.	Total gain (loss) on disposals, Part 3, Column 18			0
7.	Deduct amounts received on disposals, Part 3, Column 15			0
8.	Deduct amortization of premium and mortgage interest points and commitment fees			0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:			
	9.1 Totals, Part 1, Column 13	0		
	9.2 Totals, Part 3, Column 13	0	0	
10.	Deduct current year's other-than-temporary impairment recognized:			
	10.1 Totals, Part 1, Column 11	0		
	10.2 Totals, Part 3, Column 10	0	0	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)			0
12.	Total valuation allowance			0
13.	Subtotal (Line 11 plus Line 12)			0
14.	Deduct total nonadmitted amounts			0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)			0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,332,688,645
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,721,303	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	216,857,769	218,579,072
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	37,953,652	
	5.2 Totals, Part 3, Column 9	(183,240)	37,770,412
6.	Total gain (loss) on disposals, Part 3, Column 19		(80,740)
7.	Deduct amounts received on disposals, Part 3, Column 16		73,612,250
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	3,668,483	
	9.2 Totals, Part 3, Column 14	0	3,668,483
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	13,359,692	
	10.2 Totals, Part 3, Column 11	0	13,359,692
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,505,653,930
12.	Deduct total nonadmitted amounts		5,261,533
13.	Statement value at end of current period (Line 11 minus Line 12)		1,500,392,397

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		13,951,731,237
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,423,439,376
3.	Accrual of discount		8,908,317
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(35,720)	
	4.2 Part 2, Section 1, Column 15	171,980	
	4.3 Part 2, Section 2, Column 13	117,143,721	
	4.4 Part 4, Column 11	(323,001)	116,956,979
5.	Total gain (loss) on disposals, Part 4, Column 19		6,077,585
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,052,680,284
7.	Deduct amortization of premium		44,648,020
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	105,302	
	9.4 Part 4, Column 13	2,880,966	2,986,268
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		9,351,804
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		14,416,150,726
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		14,416,150,726

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	512,482,417	539,389,448	514,440,226	510,546,845
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	20,986,674	23,670,350	20,968,460	21,000,000
	4. Totals	533,469,090	563,059,798	535,408,686	531,546,845
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	143,753,126	153,055,483	149,324,944	140,750,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	2,551,100,896	2,752,847,993	2,614,868,303	2,469,847,000
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	2,351,646,657	2,535,816,461	2,418,804,854	2,195,633,550
Industrial and Miscellaneous,	8. United States	4,052,705,696	4,425,339,762	4,068,876,024	4,031,797,937
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	111,445,645	122,822,671	112,579,246	111,598,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	468,154,960	509,909,176	468,510,909	469,124,027
	11. Totals	4,632,306,301	5,058,071,608	4,649,966,179	4,612,519,965
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	10,212,276,071	11,062,851,344	10,368,372,967	9,950,297,360
PREFERRED STOCKS	14. United States	1,931,980	1,931,980	1,550,000	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	1,931,980	1,931,980	1,550,000	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	1,931,980	1,931,980	1,550,000	
COMMON STOCKS	20. United States	72,297	72,297	60,496	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	1,899,928	1,899,928	1,662,437	
	22. Other Countries	1,515,000	1,515,000	0	
	23. Totals	3,487,225	3,487,225	1,722,933	
Parent, Subsidiaries and Affiliates	24. Totals	4,198,455,450	4,198,455,450	1,795,910,881	
	25. Total Common Stocks	4,201,942,675	4,201,942,675	1,797,633,814	
	26. Total Stocks	4,203,874,655	4,203,874,655	1,799,183,814	
	27. Total Bonds and Stocks	14,416,150,726	15,266,725,999	12,167,556,781	

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 Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	101,518,075	338,690,140	53,396,557	18,572,129	305,516	XXX	512,482,417	4.7	621,671,253	5.9	512,482,417	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	101,518,075	338,690,140	53,396,557	18,572,129	305,516	XXX	512,482,417	4.7	621,671,253	5.9	512,482,417	0
2. **All Other Governments**												
2.1 NAIC 1	999,255	4,987,419	15,000,000	0	0	XXX	20,986,674	0.2	20,981,378	0.2	15,999,255	4,987,419
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	1,996,561	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	999,255	4,987,419	15,000,000	0	0	XXX	20,986,674	0.2	22,977,938	0.2	15,999,255	4,987,419
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	7,176,421	10,700,259	7,925,000	117,951,446	0	XXX	143,753,126	1.3	114,844,090	1.1	143,753,126	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	116,424	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	7,176,421	10,700,259	7,925,000	117,951,446	0	XXX	143,753,126	1.3	114,960,514	1.1	143,753,126	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	86,983,415	276,355,108	557,146,416	1,589,059,255	52,956,358	XXX	2,562,500,552	23.3	2,252,870,609	21.3	2,562,500,552	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	86,983,415	276,355,108	557,146,416	1,589,059,255	52,956,358	XXX	2,562,500,552	23.3	2,252,870,609	21.3	2,562,500,552	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	187,294,703	385,285,174	371,877,918	1,073,734,525	333,392,210	XXX	2,351,584,531	21.4	2,114,798,027	20.0	2,351,584,531	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	5,013,732	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	62,126	0	0	0	0	XXX	62,126	0.0	270,130	0.0	0	62,126
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	187,356,830	385,285,174	371,877,918	1,073,734,525	333,392,210	XXX	2,351,646,657	21.4	2,120,081,889	20.0	2,351,584,531	62,126

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 Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	976,142,387	1,081,066,657	1,165,487,433	26,347,866	10,223,080	XXX	3,259,267,423	29.7	3,469,850,877	32.7	2,804,347,502	454,919,921
6.2 NAIC 2	109,552,664	841,847,281	986,007,790	74,791,170	0	XXX	2,012,198,904	18.3	1,906,744,468	18.0	1,779,201,141	232,997,763
6.3 NAIC 3	7,595,640	60,124,495	31,992,685	424,814	0	XXX	100,137,634	0.9	51,632,198	0.5	64,059,187	36,078,447
6.4 NAIC 4	999,710	10,965,554	9,577,616	0	0	XXX	21,542,879	0.2	26,380,541	0.2	14,236,980	7,305,900
6.5 NAIC 5	0	2,366,066	0	0	0	XXX	2,366,066	0.0	2,607,080	0.0	0	2,366,066
6.6 NAIC 6	0	2,015	0	0	553	XXX	2,568	0.0	8,987,959	0.1	0	2,568
6.7 Totals	1,094,290,400	1,996,372,067	2,193,065,524	101,563,850	10,223,633	XXX	5,395,515,474	49.1	5,466,203,123	51.6	4,661,844,809	733,670,664
7. **Hybrid Securities**												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 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 Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 1,360,114,256	2,097,084,757	2,170,833,324	2,825,665,221	396,877,164	0	8,850,574,723	80.6	XXX	XXX	8,390,667,384	459,907,339
11.2 NAIC 2	(d) 109,552,664	841,847,281	986,007,790	74,791,170	0	0	2,012,198,904	18.3	XXX	XXX	1,779,201,141	232,997,763
11.3 NAIC 3	(d) 7,595,640	60,124,495	31,992,685	424,814	0	0	100,137,634	0.9	XXX	XXX	64,059,187	36,078,447
11.4 NAIC 4	(d) 999,710	10,965,554	9,577,616	0	0	0	21,542,879	0.2	XXX	XXX	14,236,980	7,305,900
11.5 NAIC 5	(d) 62,126	2,366,066	0	0	0	0	(c) 2,428,192	0.0	XXX	XXX	0	2,428,192
11.6 NAIC 6	(d) 0	2,015	0	0	553	0	(c) 2,568	0.0	XXX	XXX	0	2,568
11.7 Totals	1,478,324,396	3,012,390,166	3,198,411,416	2,900,881,205	396,877,717	0	(b) 10,986,884,900	100.0	XXX	XXX	10,248,164,691	738,720,209
11.8 Line 11.7 as a % of Col. 7	13.5	27.4	29.1	26.4	3.6	0.0	100.0	XXX	XXX	XXX	93.3	6.7
12. **Total Bonds Prior Year**												
12.1 NAIC 1	1,176,300,814	2,188,040,620	2,057,061,788	2,855,351,512	318,261,499	0	XXX	XXX	8,595,016,234	81.1	8,079,763,664	515,252,570
12.2 NAIC 2	80,428,963	761,855,021	1,063,164,881	8,305,895	0	0	XXX	XXX	1,913,754,760	18.1	1,621,599,337	292,155,424
12.3 NAIC 3	1,086,240	32,294,716	17,653,098	598,143	0	0	XXX	XXX	51,632,198	0.5	39,479,182	12,153,016
12.4 NAIC 4	1,003,425	17,321,311	7,055,805	1,000,000	0	0	XXX	XXX	26,380,541	0.2	17,322,498	9,058,043
12.5 NAIC 5	186,205	1,762,127	1,045,302	0	0	0	XXX	XXX	(c) 2,993,634	0.0	1,954,646	1,038,988
12.6 NAIC 6	0	0	0	0	8,987,959	0	XXX	XXX	(c) 8,987,959	0.1	8,987,959	0
12.7 Totals	1,259,005,648	3,001,273,796	3,145,980,874	2,865,255,550	327,249,458	0	XXX	XXX	(b) 10,598,765,327	100.0	9,769,107,286	829,658,041
12.8 Line 12.7 as a % of Col. 9	11.9	28.3	29.7	27.0	3.1	0.0	XXX	XXX	100.0	XXX	92.2	7.8
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	1,306,210,792	1,933,833,094	1,931,237,458	2,822,508,876	396,877,164	0	8,390,667,384	76.4	8,079,763,664	76.2	8,390,667,384	XXX
13.2 NAIC 2	89,896,838	726,388,254	899,031,403	63,884,645	0	0	1,779,201,141	16.2	1,621,599,337	15.3	1,779,201,141	XXX
13.3 NAIC 3	7,510,808	43,090,619	13,457,760	0	0	0	64,059,187	0.6	39,479,182	0.4	64,059,187	XXX
13.4 NAIC 4	999,710	10,463,239	2,774,032	0	0	0	14,236,980	0.1	17,322,498	0.2	14,236,980	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	1,954,646	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	8,987,959	0.1	0	XXX
13.7 Totals	1,404,618,147	2,713,775,206	2,846,500,652	2,886,393,521	396,877,164	0	10,248,164,691	93.3	9,769,107,286	92.2	10,248,164,691	XXX
13.8 Line 13.7 as a % of Col. 7	13.7	26.5	27.8	28.2	3.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	12.8	24.7	25.9	26.3	3.6	0.0	93.3	XXX	XXX	XXX	93.3	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	53,903,465	163,251,663	239,595,867	3,156,345	0	0	459,907,339	4.2	515,252,570	4.9	XXX	459,907,339
14.2 NAIC 2	19,655,825	115,459,026	86,976,387	10,906,525	0	0	232,997,763	2.1	292,155,424	2.8	XXX	232,997,763
14.3 NAIC 3	84,832	17,033,876	18,534,926	424,814	0	0	36,078,447	0.3	12,153,016	0.1	XXX	36,078,447
14.4 NAIC 4	0	502,315	6,803,584	0	0	0	7,305,900	0.1	9,058,043	0.1	XXX	7,305,900
14.5 NAIC 5	62,126	2,366,066	0	0	0	0	2,428,192	0.0	1,038,988	0.0	XXX	2,428,192
14.6 NAIC 6	0	2,015	0	0	553	0	2,568	0.0	0	0.0	XXX	2,568
14.7 Totals	73,706,248	298,614,960	351,910,763	14,487,684	553	0	738,720,209	6.7	829,658,041	7.8	XXX	738,720,209
14.8 Line 14.7 as a % of Col. 7	10.0	40.4	47.6	2.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.7	2.7	3.2	0.1	0.0	0.0	6.7	XXX	XXX	XXX	XXX	6.7

(a) Includes $.....667,090,174 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....6,000,000 current year of bonds with Z designations and $.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $.....62,126 current year of bonds with 5GI designations, $.....386,554 prior year of bonds with 5GI designations and $.....2,568 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 $.....774,608,828; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations	55,012,188	223,054,740	5,583,815	0	0	XXX	283,650,743	2.6	331,954,101	3.1	283,650,743	0
1.02 Residential Mortgage-Backed Securities	24,072,231	58,119,255	18,967,033	5,120,094	149,824	XXX	106,428,436	1.0	147,773,441	1.4	106,428,436	0
1.03 Commercial Mortgage-Backed Securities	14,850,000	32,504,312	9,529,632	51,401	0	XXX	56,935,345	0.5	68,058,416	0.6	56,935,345	0
1.04 Other Loan-Backed and Structured Securities	7,583,656	25,011,833	19,316,078	13,400,634	155,693	XXX	65,467,893	0.6	73,885,295	0.7	65,467,893	0
1.05 Totals	101,518,075	338,690,140	53,396,557	18,572,129	305,516	XXX	512,482,417	4.7	621,671,253	5.9	512,482,417	0
2. **All Other Governments**												
2.01 Issuer Obligations	999,255	4,987,419	15,000,000	0	0	XXX	20,986,674	0.2	22,977,938	0.2	15,999,255	4,987,419
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	999,255	4,987,419	15,000,000	0	0	XXX	20,986,674	0.2	22,977,938	0.2	15,999,255	4,987,419
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	7,176,421	10,700,259	7,925,000	117,951,446	0	XXX	143,753,126	1.3	114,960,514	1.1	143,753,126	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	7,176,421	10,700,259	7,925,000	117,951,446	0	XXX	143,753,126	1.3	114,960,514	1.1	143,753,126	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	86,983,415	276,355,108	557,146,416	1,589,059,255	52,956,358	XXX	2,562,500,552	23.3	2,252,870,609	21.3	2,562,500,552	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	86,983,415	276,355,108	557,146,416	1,589,059,255	52,956,358	XXX	2,562,500,552	23.3	2,252,870,609	21.3	2,562,500,552	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	135,875,965	264,459,283	326,147,831	1,059,039,570	332,906,540	XXX	2,118,429,189	19.3	1,791,103,189	16.9	2,118,367,063	62,126
5.02 Residential Mortgage-Backed Securities	51,480,864	120,825,891	45,730,088	14,694,955	485,670	XXX	233,217,468	2.1	328,978,700	3.1	233,217,468	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	187,356,830	385,285,174	371,877,918	1,073,734,525	333,392,210	XXX	2,351,646,657	21.4	2,120,081,889	20.0	2,351,584,531	62,126
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	1,062,445,277	1,871,111,858	2,143,547,957	101,389,894	9,889,977	XXX	5,188,384,963	47.2	5,186,633,569	48.9	4,508,653,251	679,731,712
6.02 Residential Mortgage-Backed Securities	28,007,568	19,758,206	1,241,172	173,956	333,656	XXX	49,514,559	0.5	110,256,845	1.0	17,737,246	31,777,313
6.03 Commercial Mortgage-Backed Securities	3,650,571	95,584,426	46,268,516	0	0	XXX	145,503,513	1.3	154,016,115	1.5	135,454,312	10,049,201
6.04 Other Loan-Backed and Structured Securities	186,983	9,917,577	2,007,878	0	0	XXX	12,112,439	0.1	15,296,594	0.1	0	12,112,439
6.05 Totals	1,094,290,400	1,996,372,067	2,193,065,524	101,563,850	10,223,633	XXX	5,395,515,474	49.1	5,466,203,123	51.6	4,661,844,809	733,670,664
7. **Hybrid Securities**												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	1,348,492,522	2,650,668,667	3,055,351,019	2,867,440,165	395,752,874	XXX	10,317,705,247	93.9	XXX	XXX	9,632,923,991	684,781,257
11.02 Residential Mortgage-Backed Securities	103,560,663	198,703,352	65,938,293	19,989,005	969,150	XXX	389,160,463	3.5	XXX	XXX	357,383,150	31,777,313
11.03 Commercial Mortgage-Backed Securities	18,500,571	128,088,738	55,798,148	51,401	0	XXX	202,438,858	1.8	XXX	XXX	192,389,657	10,049,201
11.04 Other Loan-Backed and Structured Securities	7,770,639	34,929,410	21,323,956	13,400,634	155,693	XXX	77,580,331	0.7	XXX	XXX	65,467,893	12,112,439
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	1,478,324,396	3,012,390,166	3,198,411,416	2,900,881,205	396,877,717	0	10,986,884,900	100.0	XXX	XXX	10,248,164,691	738,720,209
11.09 Line 11.08 as a % of Col. 7	13.5	27.4	29.1	26.4	3.6	0.0	100.0	XXX	XXX	XXX	93.3	6.7
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	1,132,223,671	2,596,308,742	2,908,222,497	2,746,343,269	317,401,741	XXX	XXX	XXX	9,700,499,921	91.5	8,966,544,935	733,954,985
12.02 Residential Mortgage-Backed Securities	99,490,852	253,783,191	130,838,438	93,311,519	9,584,986	XXX	XXX	XXX	587,008,987	5.5	519,906,493	67,102,493
12.03 Commercial Mortgage-Backed Securities	18,485,029	120,270,287	77,839,719	5,479,495	0	XXX	XXX	XXX	222,074,530	2.1	207,002,680	15,071,851
12.04 Other Loan-Backed and Structured Securities	8,806,096	30,911,575	29,080,220	20,121,268	262,731	XXX	XXX	XXX	89,181,889	0.8	75,653,178	13,528,712
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	1,259,005,648	3,001,273,796	3,145,980,874	2,865,255,550	327,249,458	0	XXX	XXX	10,598,765,327	100.0	9,769,107,286	829,658,041
12.09 Line 12.08 as a % of Col. 9	11.9	28.3	29.7	27.0	3.1	0.0	XXX	XXX	100.0	XXX	92.2	7.8
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	1,294,698,685	2,383,790,672	2,705,729,831	2,852,952,481	395,752,321	XXX	9,632,923,991	87.7	8,966,544,935	84.6	9,632,923,991	XXX
13.02 Residential Mortgage-Backed Securities	83,835,235	186,933,164	65,656,596	19,989,005	969,150	XXX	357,383,150	3.3	519,906,493	4.9	357,383,150	XXX
13.03 Commercial Mortgage-Backed Securities	18,500,571	118,039,537	55,798,148	51,401	0	XXX	192,389,657	1.8	207,002,680	2.0	192,389,657	XXX
13.04 Other Loan-Backed and Structured Securities	7,583,656	25,011,833	19,316,078	13,400,634	155,693	XXX	65,467,893	0.6	75,653,178	0.7	65,467,893	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	1,404,618,147	2,713,775,206	2,846,500,652	2,886,393,521	396,877,164	0	10,248,164,691	93.3	9,769,107,286	92.2	10,248,164,691	XXX
13.09 Line 13.08 as a % of Col. 7	13.7	26.5	27.8	28.2	3.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	12.8	24.7	25.9	26.3	3.6	0.0	93.3	XXX	XXX	XXX	93.3	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	53,793,837	266,877,995	349,621,189	14,487,684	553	XXX	684,781,257	6.2	733,954,985	6.9	XXX	684,781,257
14.02 Residential Mortgage-Backed Securities	19,725,429	11,770,188	281,697	0	0	XXX	31,777,313	0.3	67,102,493	0.6	XXX	31,777,313
14.03 Commercial Mortgage-Backed Securities	0	10,049,201	0	0	0	XXX	10,049,201	0.1	15,071,851	0.1	XXX	10,049,201
14.04 Other Loan-Backed and Structured Securities	186,983	9,917,577	2,007,878	0	0	XXX	12,112,439	0.1	13,528,712	0.1	XXX	12,112,439
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	73,706,248	298,614,960	351,910,763	14,487,684	553	0	738,720,209	6.7	829,658,041	7.8	XXX	738,720,209
14.09 Line 14.08 as a % of Col. 7	10.0	40.4	47.6	2.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.7	2.7	3.2	0.1	0.0	0.0	6.7	XXX	XXX	XXX	XXX	6.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	759,048,172	759,048,172	0	0	0
2. Cost of short-term investments acquired	4,507,646,338	4,507,646,338	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	4,491,950,707	4,491,950,707	0	0	0
7. Deduct amortization of premium	134,975	134,975	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	774,608,828	774,608,828	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	774,608,828	774,608,828	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)		0
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	0	
3.2	Section 2, Column 19	0	0
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		0
6.	Considerations received/(paid) on terminations, Section 2, Column 15		0
7.	Amortization:		
7.1	Section 1, Column 19	0	
7.2	Section 2, Column 21	0	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20	0	
8.2	Section 2, Column 23	0	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18	0	
9.2	Section 2, Column 20	0	0
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)		0
11.	Deduct nonadmitted assets		0
12	Statement value at end of current period (Line 10 minus Line 11)		0

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				0
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus	0			
3.14	Section 1, Column 18, prior year	0	0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	0			
3.24	Section 1, Column 19, prior year plus	0			
3.25	SSAP No. 108 Adjustments	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(6,987,891)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
4.22	Amount recognized (Section 2, Column 16)	(6,987,891)			
4.23	SSAP No. 108 Adjustments	0	(6,987,891)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

Sch. E - Pt. 2 Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	GoldenTree High Yield Partners, L.P.		New York	NY	Goldentree Asset Management	0.	07/01/2006	11	39,200,343	81,130,287	81,130,287	4,793,442	0	0	0	0	0	0	6.290
	Golub Capital Partners 11 Rollover Fund, L.P.		New York	NY	Golub Capital	0.	01/01/2017	2	13,657,818	13,454,001	13,454,001	(203,817)	0	0	0	0	413,164	1,536,745	3.550
	Ironwood Mezzanine Fund IV LP		Avon	CT	Ironwood Capital Advisors	0.	04/11/2017	2	3,760,106	3,620,806	3,620,806	(573,048)	0	0	0	0	414,344	5,512,824	5.910
1799999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Desig Not Assigned - Unaffiliated									56,618,267	98,205,094	98,205,094	4,016,578	0	0	0	0	827,508	7,049,569	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	American Securities Partners V, L.P.		New York	NY	American Securities Partners	0.	01/01/2010	3	67,207	38,821	38,821	6,577	0	0	0	0	0	3,776,110	0.710
	Aquiline Financial Services Fund III L.P.		New York	NY	Aquiline Capital Partners	0.	12/22/2014	3	9,482,300	10,424,948	10,424,948	693,810	0	0	0	0	13,831	274,483	0.830
	Atlas Merchant Capital Fund LP		New York	NY	Atlas Merchant Capital	0.	03/10/2016	3	23,560,687	22,909,783	22,909,783	(105,977)	0	0	0	0	0	1,669,369	3.580
	BBH Capital Partners V, L.P.		New York	NY	BBH Capital Partners	0.	09/01/2015	3	11,172,312	11,985,361	11,985,361	813,050	0	0	0	0	165,083	3,800,123	1.760
	BCM Fund I, LP		Miami	FL	Boyne Capital Management, LLC	0.	05/06/2017	3	6,821,253	7,141,102	7,141,102	(471,272)	0	0	0	0	136,641	3,178,747	7.460
	Black Enterprise/Greenwich Street Corporate Growth Partners, L.P.		New York	NY	Black Enterprise/Greenwich Street Corporate Growth	0.	12/09/1998	3	12,595	12,595	12,595	48,620	0	96,290	0	0	0	0	39.690
	Blackstone Capital Partners VII L.P.		New York	NY	Blackstone Group	0.	05/13/2015	3	18,396,040	20,058,532	20,058,532	(31,482)	0	0	0	0	481,626	1,482,057	0.100
	Brencourt Multi-Strategy, L.P.		New York	NY	Brencourt Multi-Strategy	0.	04/03/2006	13	2,868	0	0	(3,113)	0	0	0	0	27,459	0	1.970
	Brevan Howard, L.P.		New York	NY	Brevan Howard General Partner Limited	0.	06/01/2006	13	494,973	0	0	0	0	0	0	0	0	0	1.430
	Bridgepoint Europe IV 'B' L.P.		London	GBR	Bridgepoint Capital	0.	01/01/2010	3	9,332,873	3,473,102	3,473,102	(556,726)	0	0	0	269,993	0	1,515,625	1.850
	Brockway Moran & Partners Fund III, L.P.		Boca Raton	FL	Brockway Moran & Partners, Inc.	0.	03/31/2006	3	16,161	12,450	12,450	(1,840)	0	0	0	0	0	25,000	1.790
	Bruckmann, Rosser, Sherrill & Co. II, L.P.		New York	NY	Bruckman, Rosser, Sherrill & Co.	0.	10/18/1999	3	669,453	1,716,959	1,716,959	394,922	0	0	0	0	0	74,922	1.040
	CapitalWorks Fund IV, L.P.		Cleveland	OH	CapitalWorks	0.	11/15/2017	3	5,832,771	5,148,192	5,148,192	(246,109)	0	0	0	0	0	4,166,898	7.960
	Carlyle Partners VII, L.P.		Washington	DC	The Carlyle Group	0.	01/11/2018	3	4,718,959	4,406,510	4,406,510	54,923	0	0	0	0	0	5,281,041	0.050
	Carlyle U.S. Equity Opportunity Fund II, L.P.		Washington	DC	The Carlyle Group	0.	03/06/2015	3	16,532,448	15,628,481	15,628,481	(708,807)	0	0	0	0	0	3,859,491	0.820
	Catterton Partners VI, L.P.		Greenwich	CT	Catterton Partners	0.	06/21/2006	3	4,554,319	4,330,960	4,330,960	(223,359)	0	0	0	0	0	668,366	1.170
	Century Focused Fund IV, L.P.		Boston	MA	Century Capital Partners	0.	10/02/2015	3	6,888,362	6,626,877	6,626,877	(1,034,928)	0	0	0	0	1,027,040	2,091,255	3.080
	Chartwell Investors II, L.P.		New York	NY	Chartwell Managers	0.	02/03/1999	3	384,216	384,096	384,096	516,826	0	517,012	0	0	0	0	1.270
	CIP Capital Fund II, L.P.		New York	NY	CIP Capital	0.	02/02/2017	3	14,574,352	16,445,123	16,445,123	103,270	0	0	0	0	321,075	488,624	3.560
	CIP Capital Fund, L.P.		New York	NY	CIP Capital	0.	04/30/2014	3	11,404,489	14,447,429	14,447,429	1,978,493	0	0	0	0	0	301,620	8.420
	Clayton, Dubilier & Rice Fund VI		New York	NY	Clayton, Dubilier & Rice, Inc.	0.	12/08/1998	3	1,738	1,675	1,675	1,761	0	2,111	0	0	0	632,811	0.130
	Crestview Partners II, L.P.		New York	NY	Crestview Partners	0.	08/29/2008	3	12,332,627	11,850,023	11,850,023	3,316,451	0	0	0	0	0	3,306,118	0.870
	Crestview Partners III, L.P.		New York	NY	Crestview Partners	0.	11/08/2013	3	14,428,582	14,711,703	14,711,703	283,121	0	0	0	0	362,514	8,922,196	0.710
	DFW Capital Partners V, L.P.		Teaneck	NJ	DFW Capital partners	0.	04/02/2016	3	8,961,289	10,082,040	10,082,040	1,048,520	0	0	0	0	0	1,038,711	2.780
	EQT V (No. 2) Limited Partnership		Stockholm	SWE	EQT Partners	0.	01/01/2010	3	1,829,893	414,316	414,316	18,618	0	0	0	33,308	0	384,809	0.260
	Excellere Capital Fund III, L.P.		Denver	CO	Excellere Partners	0.	07/31/2015	3	11,519,073	13,643,765	13,643,765	1,329,105	0	0	0	0	192,000	8,634,027	2.960
	Fourth Cinven Fund (No. 1) Limited Partnership		London	GBR	Cinven	0.	01/01/2010	3	2,122,369	1	1	0	0	0	0	0	0	282,023	0.180
	FPE Fund II LP		London	GBR	FPE Capital LLP	0.	10/20/2017	3	5,079,697	6,217,457	6,217,457	764,598	0	0	0	230,180	0	1,550,174	4.770
	Friedman Fleischer & Lowe Capital Partners, L.P.		San Francisco	CA	Friedman Fleischer & Lowe	0.	01/25/1999	3	24,982	11,737	11,737	(7,019)	0	0	0	0	0	191,295	1.090
	Further Global Capital Partners, L.P.		New York	NY	Further Global Capital Management	0.	01/31/2018	3	15,566,075	16,044,256	16,044,256	696,979	0	0	0	0	330,930	5,150,142	4.900
	GGV Capital VII L.P.		Menlo Park	CA	Granite Global Ventures	0.	08/15/2018	1	5,600,000	5,768,584	5,768,584	303,179	0	0	0	0	0	2,400,000	0.770
	GGV Capital VII Plus L.P.		Menlo Park	CA	Granite Global Ventures	0.	08/15/2018	1	1,260,000	1,439,333	1,439,333	178,214	0	0	0	0	0	740,000	0.760
	Granite Global Ventures III L.P.		Menlo Park	CA	Granite Global Ventures	0.	10/05/2006	1	223,305	221,623	221,623	482,148	0	483,366	0	0	0	187,500	1.270

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Green Equity Investors VII, L.P.		Los Angeles	CA	Leonard Green & Partners	0.	02/29/2016	3	17,762,549	22,330,146	22,330,146	2,666,241	0	0	0	0	1,741,118	4,237,951	0.420
	Greenhill Capital Partners II, L.P.		New York	NY	Greenhill Capital Partners	0.	03/31/2014	3	58,809	195,689	195,689	(42,105)	0	0	0	0	0	637,143	1.130
	Gryphon Partners II, L.P.		San Francisco	CA	Gryphon Investors	0.	11/03/1999	3	3,364	6,011	6,011	(1,332)	0	0	0	0	0	0	1.050
	HCI Equity Partners V, L.P.		Washington	DC	HCI Equity Partners	0.	04/14/2017	3	4,339,680	5,516,692	5,516,692	1,075,195	0	0	0	0	64,404	5,639,004	2.340
	HealthEdge Investment Fund III (Parallel Fund), L.P.		Tampa	FL	HealthEdge Investment Partners	0.	12/21/2016	3	6,300,000	6,344,441	6,344,441	401,751	0	0	0	0	0	3,700,000	6.550
	Heartwood Partners III, LP		Norwalk	CT	Capital Partners	0.	11/09/2017	3	5,408,307	5,510,537	5,510,537	253,560	0	0	0	0	211,408	4,180,734	1.667
	Herkules Private Equity IV (Jersey-II) L.P.		Oslo	NOR	Herkules Capital	0.	09/30/2014	3	4,367,749	3,819,524	3,819,524	(178,608)	0	0	0	106,160	662,444	1,544,609	3.040
	Inverness Graham Investments III, L.P.		Newtown Square	PA	Inverness Graham	0.	05/19/2015	3	11,195,606	11,041,687	11,041,687	(994,288)	0	0	0	0	2,002,378	2,963,308	6.950
	JFL Equity Investors IV, L.P.		New York	NY	J.F. Lehman & Company	0.	10/23/2015	3	17,391,100	19,423,369	19,423,369	(2,189,331)	0	0	0	0	7,109,212	2,168,664	2.110
	JLL Partners Fund V, L.P.		New York	NY	JLL Partners Inc.	0.	05/04/2005	3	3,077,741	2,506,693	2,506,693	(658,263)	0	0	0	0	0	512,251	1.650
	JLL Partners Fund VII, L.P.		New York	NY	JLL Partners Inc.	0.	08/20/2014	3	19,607,653	23,604,531	23,604,531	(798,609)	0	0	0	0	1,427,643	3,058,952	1.850
	Liberty Hall Capital Partners Fund I, L.P.		New York	NY	Liberty Hall Capital Partners	0.	12/21/2017	3	15,731,122	14,843,127	14,843,127	(887,995)	0	0	0	0	2,039,175	968,020	6.350
	Mason Wells Buyout Fund IV, LP		Milwaukee	WI	Mason Wells, Inc.	0.	11/24/2015	3	13,335,681	17,150,751	17,150,751	4,654,204	0	0	0	0	0	1,664,319	2.420
	Mesirow Financial Capital Partners IX, L.P.		St. Louis	MO	Mesirow Financial	0.	06/13/2006	3	124,325	99,216	99,216	(25,759)	0	0	0	0	0	225,000	2.970
	NexPhase Capital Fund III, LP		New York	NY	NexPhase Capital	0.	03/11/2016	3	17,944,595	22,779,633	22,779,633	2,990,958	0	0	0	0	0	2,954,047	9.050
	NorthEdge Capital Fund II, L.P.		Manchester	GBR	NorthEdge Capital LLP	0.	12/18/2015	3	10,640,449	11,982,190	11,982,190	571,416	0	0	0	318,193	675,955	2,549,692	3.000
	NorthEdge Capital SME Fund I, LP		Manchester	GBR	NorthEdge Capital LLP	0.	04/24/2018	3	1,093,450	955,043	955,043	(52,628)	0	0	0	27,598	0	4,303,267	3.250
	OCM/GFI Power Opportunities Fund II, L.P.		Los Angeles	CA	Oaktree Capital Management	0.	02/16/2005	0	38,582	(29,838)	(29,838)	7,047	0	0	0	0	0	500,000	1.080
	One Rock Capital Partners II, LP		New York	NY	One Rock Capital Partners	0.	03/31/2017	3	13,162,907	16,078,663	16,078,663	1,731,703	0	0	0	0	0	1,837,093	1.490
	Onex Partners II L.P.		Toronto	CAN	Onex Partners	0.	06/29/2006	3	747,458	667,799	667,799	2,905,220	0	3,495,366	0	0	0	2,241,352	0.820
	Pitango Venture Capital Fund V, L.P.		Herzliya	ISR	Pitango Venture Capital	0.	01/01/2010	1	7,630,398	4,837,759	4,837,759	(755,165)	0	0	0	0	0	318,352	4.460
	Pitango Venture Capital Fund VII, L.P.		Herzliya	ISR	Pitango Venture Capital	0.	12/14/2016	1	11,250,000	21,683,801	21,683,801	721,700	0	0	0	0	0	3,750,000	8.290
	Providence Equity Partners VI, L.P.		Providence	RI	Providence Equity Partners	0.	12/05/2006	3	8,510,239	7,763,105	7,763,105	2,137,417	0	0	0	0	0	917,611	0.250
	Public Pension Capital, LLC		New York	NY	PPC Enterprises LLC	0.	05/16/2014	3	37,462,829	37,462,829	37,462,829	(4,402,458)	0	0	0	0	15,925,136	17,662,165	7.710
	Rally Ventures Fund II, L.P.		Menlo Park	CA	Rally Ventures	0.	09/01/2015	1	7,800,000	12,858,615	12,858,615	(1,101,572)	0	0	0	0	349,794	2,200,000	11.470
	Rally Ventures Fund III, L.P.		Menlo Park	CA	Rally Ventures	0.	04/24/2018	1	3,300,000	3,105,086	3,105,086	29,086	0	0	0	0	0	6,700,000	8.050
	Sentinel Capital Partners IV, L.P.		New York	NY	Sentinel Capital Partners	0.	05/23/2008	3	515,657	1,643,834	1,643,834	268,140	0	0	0	0	86,524	142,238	2.230
	Sentinel Capital Partners VI, L.P.		New York	NY	Sentinel Capital Partners	0.	01/18/2018	3	6,297,860	7,637,252	7,637,252	1,183,822	0	0	0	0	10,451	18,671,032	1.230
	Sentinel Junior Capital I, L.P.		New York	NY	Sentinel Capital Partners	0.	01/18/2018	3	2,069,874	2,069,874	2,069,874	(13,490)	0	0	0	0	294,882	2,835,508	1.050
	Shamrock Capital Growth Fund IV, L.P.		Los Angeles	CA	Shamrock Capital	0.	12/11/2015	3	6,902,312	6,542,245	6,542,245	(354,606)	0	0	0	0	5,562	2,982,074	1.430
	Silverfleet Capital Partners Fund LP		London	GBR	Silverfleet Capital Partners	0.	01/01/2010	3	3,522,854	399,710	399,710	(244,171)	0	0	0	22,308	0	0	3.810
	Silverfleet Capital Partners II LP		London	GBR	Silverfleet Capital Partners	0.	10/31/2014	3	15,227,080	18,709,938	18,709,938	1,078,916	0	0	0	1,402,106	0	1,340,210	2.480
	Silverfleet European Development Fund SCSp		London	GBR	Silverfleet Capital Partners	0.	08/22/2018	3	2,692,773	3,888,125	3,888,125	894,048	0	0	0	363,752	0	9,296,945	5.960
	Snow Phipps III, L.P.		New York	NY	Snow Phipps Group LLC	0.	12/18/2015	3	14,807,184	17,299,308	17,299,308	1,565,423	0	0	0	0	0	4,562,727	2.080
	Spire Capital Partners III, L.P.		New York	NY	Spire Capital Management	0.	03/29/2013	3	11,704,236	9,763,676	9,763,676	(1,940,560)	0	0	0	0	0	216,278	4.520
	Synova Capital Fund III LP		London	GBR	Synova Capital	0.	12/18/2015	3	12,201,183	17,317,945	17,317,945	2,354,258	0	0	0	555,987	0	1,083,935	4.000
	Taconic Opportunity Fund L.P.		New York	NY	Taconic Opportunity Fund	0.	04/28/2006	13	3,028	3,028	3,028	0	0	0	0	0	0	0	1.510
	Thomas, McNerney & Partners II, L.P.		Minneapolis	MN	Thomas, McNerney Partners	0.	06/29/2006	1	878,453	775,137	775,137	(308,314)	0	0	0	0	0	375,000	2.170
	Thompson Street Capital Partners II, L.P.		St. Louis	MO	Thompson Street Capital Partners	0.	01/30/2007	3	4,318,636	3,530,857	3,530,857	458,505	0	0	0	0	0	1,362	4.120
	Thompson Street Capital Partners IV, L.P.		St. Louis	MO	Thompson Street Capital Partners	0.	12/10/2015	3	13,693,679	17,156,086	17,156,086	360,918	0	0	0	0	2,680,524	381,971	2.110

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Thompson Street Capital Partners V, L.P.		St. Louis	MO	Thompson Street Capital Partners	0.	05/04/2018	3	9,758,939	9,942,925	9,942,925	391,811	0	0	0	0	0	5,241,061	1.270
	Trident VII, L.P.		Greenwich	CT	Stone Point Capital LLC	0.	11/23/2016	3	19,326,091	22,385,223	22,385,223	2,196,500	0	0	0	0	55,581	2,842,306	0.520
	Trilantic Capital Partners VI (North America) L.P.		New York	NY	Trilantic Capital Partners	0.	03/29/2018	3	3,649,764	3,366,971	3,366,971	31,186	0	0	0	0	0	11,318,067	0.990
	Viola FinTech I, L.P.		Luxembourg	LUX	Viola Group	0.	12/05/2017	1	6,845,342	6,079,596	6,079,596	(89,431)	0	0	0	0	0	8,154,658	12.240
	VMG Partners III, L.P.		San Francisco	CA	VMG Equity Partners	0.	07/10/2015	3	13,528,642	13,574,053	13,574,053	(878,018)	0	0	0	0	2,833,441	1,997,978	4.170
	VMG Partners IV Coinvest, L.P.		San Francisco	CA	VMG Equity Partners	0.	07/11/2017	3	1,484,500	1,475,084	1,475,084	(9,416)	0	0	0	0	0	4,015,500	3.670
	VMG Partners IV, L.P.		San Francisco	CA	VMG Equity Partners	0.	07/11/2017	3	9,296,983	9,730,739	9,730,739	1,049,169	0	0	0	0	51,393	9,654,273	3.950
	Warburg Pincus Equity Partners, L.P.		New York	NY	Warburg Pincus Private Equity	0.	06/26/1998	3	6,523	8,662	8,662	68	0	0	0	0	0	0	0.040
	Waud Capital Partners, L.P.		Lake Forest	IL	Waud Capital Partners	0.	01/15/1999	3	88	88	88	(46,900)	0	0	0	0	34,684	17,208	3.390
	WindRose Health Investors IV, L.P.		New York	NY	WindRose Health Investors	0.	02/12/2016	3	15,949,570	16,841,387	16,841,387	891,817	0	0	0	0	284,220	2,056,578	6.140
	WindRose Health Investors V, L.P.		New York	NY	WindRose Health Investors	0.	11/21/2018	3	7,069,067	7,388,434	7,388,434	766,390	0	0	0	0	0	22,930,933	5.810
	Winston Growth Fund Limited Partnership		Arlington	VA	Winston Capital Management, LLC	0.	03/31/2005	13	17,577,797	21,130,253	21,130,253	2,519,633	0	0	0	0	0	0	6.840
	Winston/Thayer Partners, L.P.		McLean	VA	Winston Partners	0.	08/23/1999	3	182,331	340,934	340,934	113,689	0	0	0	0	0	0	2.740
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated									661,663,307	717,136,297	717,136,297	29,939,321	0	4,594,145	0	3,329,584	41,604,128	253,624,913	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	AEW Partners VII, LP		Boston	MA	AEW Capital Managment, L.P.	0.	08/29/2014	0	4,373,277	3,923,967	3,923,967	(303,622)	0	0	0	0	0	2,816,818	1.580
	Amstar Partners Office Fund-I, L.P.		Thousand Oaks	CA	Amstar	0.	10/13/2006	0	3,142,956	1	1	(1,145,150)	0	0	0	0	0	14,297,569	49.000
	Blackstone Real Estate Partners IX L.P.		Wilmington	DE	Blackstone Group	0.	12/21/2018	0	6,895,712	7,487,865	7,487,865	595,120	0	0	0	0	121,414	15,737,964	0.110
	Blackstone Real Estate Partners VI		New York	NY	Blackstone Group	0.	03/29/2007	0	756,788	642,858	642,858	(153,147)	0	0	0	0	112,397	736,185	0.120
	Dermody Properties Industrial Fund II L.P.		Wilmington	DE	Dermody GP, LLC	0.	07/19/2018	0	22,023,581	24,037,263	24,037,263	2,921,793	0	0	0	0	0	2,976,419	4.010
	Dermody Properties Industrial Fund L.P.		Reno	NV	Dermody GP, LLC	0.	03/14/2016	0	1	39,404	39,404	(1,200,640)	0	0	0	0	1,166,122	1,574,502	1.810
	GTIS RE Opportunities Fund I LP		New York	NY	Golden Tree InSite Partners LP	0.	09/17/2007	0	3,037,940	2,354,722	2,354,722	(241,672)	0	0	0	0	0	1,804,425	4.870
	HighBrook Property Fund III, LP		Wilmington	DE	HighBrook Income Property Fund	0.	10/05/2018	0	10,415,700	11,141,411	11,141,411	725,711	0	0	0	0	0	4,058,991	3.280
	PCCP Credit IX, LP		Los Angeles	CA	PCCP, LLC	0.	03/14/2017	0	11,764,798	11,764,798	11,764,798	0	0	0	0	0	215,925	12,696,000	2.520
	PCCP Credit VI, LP		Los Angeles	CA	PCCP, LLC	0.	01/14/2015	0	2,798,615	2,326,984	2,326,984	(471,631)	0	0	0	0	0	2,104,699	3.760
	Prime Finance Partners IV, LP		Wilmington	DE	Prime Finance Partners	0.	10/03/2014	0	1,360,414	1,256,694	1,256,694	(136,821)	0	0	0	0	37,189	7,500,000	2.690
	Prime Finance Partners V, LP		San Francisco	CA	Prime Finance Partners	0.	08/02/2016	0	5,073,445	5,073,445	5,073,445	0	0	0	0	0	610,518	7,323,327	3.100
	Prime Finance Short Duration VI, L.P.		Wilmington	DE	Prime Finance Partners	0.	09/13/2018	0	11,522,133	11,522,133	11,522,133	(266,629)	0	0	0	0	1,237,402	9,782,000	3.140
	RCG Longview Debt Fund VI, L.P.		New York	NY	RCG Longview	0.	12/11/2017	0	11,463,007	11,858,553	11,858,553	176,388	0	0	0	0	446,750	8,058,993	9.080
	RCG Longview Equity Fund, L.P.		New York	NY	RCG Longview	0.	04/26/2007	0	292,275	292,275	292,275	4,877	0	0	0	0	558,526	1,014,188	3.900
	Rescore 2017 Feeder, L.P.		Boca Raton	FL	Rescore GP, LLC	0.	07/14/2017	0	5,000,000	4,601,161	4,601,161	(208,777)	0	0	0	0	0	0	1.400
	Rescore Feeder, L.P.		Boca Raton	FL	Rescore GP, LLC	0.	12/18/2014	0	20,000,000	16,412,736	16,412,736	(901,552)	0	0	0	0	0	0	5.010
	Rialto Mezzanine Partners Fund, LP		Miami	FL	Rialto Partners	0.	09/17/2014	0	53,130	53,130	53,130	183,527	0	554,398	0	0	0	0	5.340
	Rialto Real Estate Fund III - Debt, LP		Miami	FL	Rialto Partners	0.	03/28/2017	0	16,677,618	15,372,168	15,372,168	(1,305,450)	0	0	0	0	278,285	0	1.310
	RockBridge Hospitality Fund VII, L.P.		Columbus	OH	Rockbridge Capital, LLC	0.	01/30/2018	0	8,037,156	5,134,220	5,134,220	(2,563,049)	0	0	0	0	0	6,962,844	3.550
	Rossrock Fund II		New York	NY	Rossrock	0.	07/25/2006	0	0	9,489	9,489	(13,261)	0	0	0	0	0	0	12.500
	Silverpeak Legacy Partners II LP		New York	NY	Lehman Brothers Real Estate Partners	0.	08/25/2005	0	123,317	110,432	110,432	(12,885)	0	0	0	0	16,528	1,459,897	0.480
	Tri Continental Capital VII Limited Partnership		Toronto	CAN	Tri Continental Capital	0.	05/31/2005	0	321,167	321,167	321,167	(92,652)	0	0	0	0	78,830	0	5.710
	WCP Real Estate Fund I, L.P.		Westport	CT	WCP Real Estate	0.	11/03/2006	0	324,678	312,678	312,678	91,807	0	134,261	0	0	0	0	7.600

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									145,457,708	136,049,554	136,049,554	(4,317,716)	0	688,659	0	0	4,879,886	100,904,821	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	IHP Capital Partners Fund VIII, L.P.		Wilmington	DE	Travelers Casualty and Surety Company	0	04/11/2017	0	6,730,348	16,188,095	16,188,095	6,157,532	0	0	0	0	0	20,429,652	97.000
2299999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated									6,730,348	16,188,095	16,188,095	6,157,532	0	0	0	0	0	20,429,652	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	A&M Capital Partners II, LP		Greenwich	CT	Alvarez & Marsal Capital	0	05/25/2018	0	6,940,397	8,739,295	8,739,295	2,328,906	0	0	0	0	27,303	13,086,906	1.660
	Acorn Growth Capital Fund IV, L.P.		Oklahoma City	OK	Acorn Growth Companies	0	04/09/2018	0	8,154,418	8,312,657	8,312,657	706,052	0	0	0	0	0	1,845,582	10.270
	ArcLight Energy Partners Fund VI, L.P.		Boston	MA	ArcLight Capital Partners	0	04/15/2015	0	17,667,181	13,025,442	13,025,442	(4,624,421)	0	0	0	0	0	2,801,906	0.360
	Blue Water Energy Fund II, L.P.		London	GBR	Blue Water Energy	0	02/24/2017	0	5,365,059	4,356,764	4,356,764	(780,663)	0	0	0	0	0	4,634,941	1.000
	Cerberus Institutional Partners VI, L.P.		New York	NY	Cerberus Capital Management, L.P.	0	12/16/2015	0	18,773,005	21,443,434	21,443,434	2,529,494	0	0	0	0	0	2,597,107	0.500
	Cohesive Capital Partners II, L.P.		New York	NY	Cohesive Capital Partners	0	09/23/2014	3	12,361,680	12,361,680	12,361,680	404,050	0	0	0	0	2,157,152	2,132,441	3.880
	Content Revolution Coinvestment, L.P.		Los Angeles	CA	Content Partners	0	12/22/2016	0	14,481,375	15,994,691	15,994,691	731,924	0	0	0	0	2,594,645	0	18.810
	Cowen Healthcare Investments II LP		New York	NY	Cowen Group, Inc.	0	01/24/2018	0	6,712,114	9,752,379	9,752,379	2,051,605	0	0	0	0	0	452,701	3.910
	Cross Ocean USD ESS Fund II L.P.		London	GBR	Cross Ocean Partners	0	04/07/2017	0	6,471,639	6,571,748	6,571,748	100,109	0	0	0	0	182,000	10,725,931	2.390
	CVC European Equity Partners V (B) L.P.		London	GBR	CVC Capital Partners	0	01/01/2010	0	4,627,368	1,078,820	1,078,820	(35,030)	0	0	0	273,393	1,437,786	3,451,785	0.530
	Dyal II US Investors LP		New York	NY	Neuberger Berman Investment Management	0	09/30/2014	0	10,911,285	9,320,443	9,320,443	792,335	0	0	0	0	0	3,118,028	1.930
	Enervest Energy Institutional Fund XI-A, L.P.		Houston	TX	Enervest Management Partners, Ltd.	0	12/08/2006	0	1	1	1	0	0	0	0	0	63,011	0	4.390
	Five Elms III Q, L.P.		Kansas City	KS	Five Elms Capital Management	0	06/21/2017	0	9,571,656	10,244,391	10,244,391	(87,808)	0	0	0	0	6,307,630	3,705,918	5.890
	Global Infrastructure Partners Capital Solutions Fund, L.P.		New York	NY	Global Infrastructure Partners	0	12/15/2014	2	16,623,465	16,806,247	16,806,247	3,659	0	0	0	0	468,917	5,243,069	2.800
	Global Infrastructure Partners III-A/B, L.P.		New York	NY	Global Infrastructure Partners	0	04/15/2016	0	20,716,737	19,758,944	19,758,944	(957,793)	0	0	0	0	380,667	5,267,486	0.450
	Goldentree Distressed Fund 2014 LP		New York	NY	Goldentree Asset Management	0	07/15/2014	0	17,344,517	15,979,486	15,979,486	(521,935)	0	0	0	0	0	5,150,000	11.290
	GoldenTree Distressed Fund III LP		New York	NY	Goldentree Asset Management	0	04/27/2018	0	17,383,273	17,383,273	17,383,273	(8,043)	0	0	0	0	1,462,222	4,100,000	4.260
	Haddington Energy Partners III LP		Houston	TX	Haddington Ventures	0	01/01/2010	0	7,139,686	9,005,915	9,005,915	545,800	0	0	0	0	0	7,069	5.520
	Herkules Private Equity III (Jersey-II) L.P.		Oslo	NOR	Herkules Capital	0	01/01/2010	3	2,262,374	11,832	11,832	(141,391)	0	0	0	(24,575)	73,692	46,020	1.500
	Island Energy Investor Holdings LLC		Kapolei	HI	One Rock Capital Partners	0	12/21/2016	0	5,000,000	14,855,671	14,855,671	(2,159,377)	0	0	0	0	0	0	3.350
	K2 Private Investors, L.P.		El Segundo	CA	K1 Capital Advisors	0	06/16/2014	0	18,230,367	37,927,974	37,927,974	1,522,682	0	0	0	0	2,116,339	1,807,961	5.820
	K3 Private Investors, L.P.		El Segundo	CA	K1 Capital Advisors	0	04/14/2016	0	16,434,114	20,872,419	20,872,419	2,646,482	0	0	0	0	1,447,432	5,001,288	2.250
	Level Equity Growth Partners III, L.P.		New York	NY	Level Equity Management LLC	0	03/18/2016	0	11,512,059	11,512,059	11,512,059	(1,892,614)	0	0	0	0	2,461,056	3,382,713	4.080
	Level Equity Growth Partners IV, L.P.		New York	NY	Level Equity Management LLC	0	08/10/2018	0	6,975,661	7,163,469	7,163,469	534,664	0	0	0	0	0	8,024,339	2.750
	Madison Dearborn Capital Partners V-A, L.P.		Chicago	IL	Madison Dearborn Partners	0	01/01/2010	3	203,396	448,347	448,347	46,098	0	0	0	0	36,751	3,289,096	0.220
	Madison Dearborn Capital Partners V-B, L.P.		Chicago	IL	Madison Dearborn Partners	0	01/01/2010	3	1	0	0	(1)	0	0	0	0	0	0	0.390
	Matlin Patterson Global Opportunities Partners III L.P.		New York	NY	Matlin Patterson Global Advisors	0	01/01/2010	0	1,590,193	189,005	189,005	(1,401,188)	0	0	0	0	0	343,837	0.390
	Moelis Capital Partners Opportunity Fund I, LP		Los Angeles	CA	Moelis & Company	0	08/10/2007	3	11,370,657	11,380,710	11,380,710	(796,258)	0	0	0	0	6,820	1,049,545	7.250
	Monarch Capital Partners III LP		New York	NY	Monarch Alternative Capital	0	01/01/2015	0	13,780,804	13,780,804	13,780,804	0	0	0	0	0	682,362	2,106,389	4.310
	Monarch Capital Partners IV LP		New York	NY	Monarch Alternative Capital	0	01/03/2018	0	13,500,000	15,758,585	15,758,585	631,026	0	0	0	0	0	1,500,000	4.180
	Monomoy Capital Partners, L.P.		New York	NY	Monomoy Capital Partners	0	05/08/2006	0	49,664	33,545	33,545	1,214,921	0	2,018,394	0	0	0	676,525	5.990
	NB Secondary Opportunities Fund IV LP		New York	NY	Neuberger Berman Investment Management	0	10/25/2016	0	7,447,176	8,188,395	8,188,395	741,219	0	0	0	0	0	329,757	7,170,321	0.640
	NGP Natural Resources XI, L.P.		Irving	TX	Natural Gas Partners	0	06/30/2014	0	17,437,202	12,852,375	12,852,375	(3,852,860)	0	0	0	0	0	1,020,126	0.470
	NVM Private Equity Vintage III L.P.		Reading	GBR	NVM Private Equity	0	06/27/2017	0	5,320,003	4,397,683	4,397,683	(448,641)	0	0	0	90,080	0	8,196,664	7.040

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Oaktree Opportunities Fund X, L.P.		Los Angeles	CA	Oaktree Capital Management	0.	02/11/2015	0	6,803,723	6,842,999	6,842,999	(239,299)	0	0	0	0	0	1,360,000	0.280
	Oaktree Opportunities Fund Xb, L.P.		Los Angeles	CA	Oaktree Capital Management	0.	02/11/2015	0	6,600,000	7,007,536	7,007,536	613,299	0	0	0	0	0	5,400,000	0.170
	OCM Opportunities Fund VII, L.P.		Los Angeles	CA	Oaktree Capital Management	0.	01/01/2010	0	327,732	72,584	72,584	(72,401)	0	0	0	0	0	0	0.270
	OCM Opportunities Fund VIIB, L.P.		Los Angeles	CA	Oaktree Capital Management	0.	01/01/2010	0	22,207	19,144	19,144	443,023	0	441,470	0	0	0	500,000	0.080
	OCM Principal Opportunities Fund IV, L.P.		Los Angeles	CA	Oaktree Capital Management	0.	01/01/2010	0	421,089	215,084	215,084	(53,159)	0	0	0	0	0	2,000,951	0.490
	OpenGate Capital Partners I, LP		Los Angeles	CA	OpenGate Capital Partners	0.	07/15/2016	0	13,768,158	17,773,441	17,773,441	(1,493,314)	0	0	0	0	1,882,104	2,637,768	4.580
	Paine & Partners Capital Fund III, L.P.		Foster City	CA	Paine & Partners	0.	03/31/2006	3	10,385,812	6,782,643	6,782,643	(1,149,839)	0	0	0	0	0	0	2.030
	Paulson Partners L.P.		New York	NY	Paulson & Co	0.	01/01/2010	6	1,779,963	0	0	0	0	0	0	0	0	0	9.220
	Pitango Growth Fund I, L.P.		Herzliya	ISR	Pitango Venture Capital	0.	10/19/2015	0	9,600,000	14,050,138	14,050,138	2,349,560	0	0	0	0	0	400,000	4.820
	Quintana Energy Partners, L.P.		Houston	TX	Quintana Capital Group	0.	01/01/2010	0	397,698	397,698	397,698	0	0	1,128,147	0	0	0	43,099	3.720
	Renovo Capital Fund III, LP		Dallas	TX	Renovo Capital	0.	12/20/2018	0	236,803	(198,250)	(198,250)	(370,268)	0	0	0	0	0	14,763,197	6.910
	Reservoir Capital Partners, L.P.		New York	NY	Reservoir Capital	0.	10/01/1999	0	1,355	1,338	1,338	3,952	0	3,565	0	0	0	0	0.001
	Riverwood Capital Partners II L.P.		Menlo Park	CA	Riverwood Capital Managment	0.	08/13/2014	0	14,137,693	19,156,511	19,156,511	2,088,935	0	0	0	0	1,758,376	1,063,127	1.340
	Riverwood Capital Partners III L.P.		Menlo Park	CA	Riverwood Capital Managment	0.	12/20/2018	0	4,029,184	4,109,113	4,109,113	(20,286)	0	0	0	0	652,576	11,592,863	1.870
	Rizvi Opportunistic Equity Fund III, L.P.		Birmingham	MI	Rizvi Traverse Management	0.	10/17/2014	0	500,624	488,509	488,509	2,032,204	0	4,485,312	0	0	0	5,761,934	7.250
	Shamrock Capital Content Fund I, L.P.		Los Angeles	CA	Shamrock Capital	0.	12/11/2015	0	9,966,573	10,418,519	10,418,519	549,952	0	0	0	0	1,083,057	6,913,162	5.680
	Sheridan Production Partners III-A, L.P.		Houston	TX	Sheridan Production Partners	0.	10/17/2014	0	3,101,250	3,323,498	3,323,498	(328,746)	0	0	0	0	311,250	2,028,000	4.080
	Solamere Capital Fund III, LP		New York	NY	Solamere Capital	0.	03/05/2018	0	5,147,644	5,099,925	5,099,925	(47,719)	0	0	0	0	203,418	9,572,129	2.200
	Sonoma Brands II, L.P.		Sonoma	CA	Sonoma Brands	0.	12/28/2017	0	4,551,064	4,560,314	4,560,314	(295,595)	0	0	0	0	0	448,936	8.340
	Staple Street Capital II, L.P.		New York	NY	Staple Street Capital Partners	0.	12/22/2014	0	7,576,564	8,357,985	8,357,985	323,316	0	0	0	0	2,109,597	10,200,769	5.110
	Strategic Value Restructuring Fund L.P.		Greenwich	CT	Strategic Value Partners, LLC	0.	03/01/2015	11	10,000,000	13,233,179	13,233,179	910,504	0	0	0	0	0	0	2.540
	Tiger Infrastructure Partners Fund II LP		New York	NY	Tiger Infrastructure Partners	0.	06/26/2017	0	8,451,214	8,754,407	8,754,407	(17,467)	0	0	0	0	176	1,776,949	4.140
	Transom Capital Fund II, LP		Los Angeles	CA	Transom Capital Group	0.	07/30/2015	0	10,949,680	11,584,991	11,584,991	(46,007)	0	0	0	0	4,192,643	1,685,179	7.050
	Transom Capital Fund III, LP		Los Angeles	CA	Transom Capital Group	0.	12/14/2017	0	4,510,142	4,441,397	4,441,397	221,517	0	0	0	0	0	11,406,485	5.440
	Viola Growth III L.P.		Herzliya	ISR	Viola Group	0.	08/14/2018	0	3,475,752	3,841,846	3,841,846	597,633	0	0	0	0	0	6,516,848	3.330
	W Capital Partners IV, L.P.		New York	NY	W Capital Partners	0.	05/07/2018	0	8,564,574	8,564,574	8,564,574	(427,584)	0	0	0	0	2,107,974	6,149,656	3.140
	White Deer Energy LP III		New York	NY	White Deer Management	0.	11/28/2018	0	5,917,951	5,261,668	5,261,668	(1,951,753)	0	0	0	0	74,614	9,157,860	3.260
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									483,582,975	523,669,275	523,669,275	3,443,462	0	8,076,888	0	338,898	36,611,327	223,314,607	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
	The Family Business Institute LLC		Raleigh	NC	Travelers Casualty and Surety Company	0.	01/09/2017	0	5,068,827	1,361,595	1,361,595	(1,067,245)	0	0	0	0	0	0	100.000
	Trav Casualty UK Invts LLC		Hartford	CT	Travelers Casualty and Surety Company	0.	08/07/1998	0	7,650,225	208,320	208,320	32,974	0	0	0	0	0	0	100.000
2699999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated									12,719,052	1,569,915	1,569,915	(1,034,271)	0	0	0	0	0	0	XXX
Any Other Class of Assets - Affiliated																			
	Travelers Lloyd of Tx Ins Co		Dallas	TX	Travelers Casualty and Surety Company	0.	12/31/1981	0	324,000	12,835,699	12,835,699	(251,255)	0	0	0	0	1,300,000	0	100.000
4799999. Total - Any Other Class of Asset - Affiliated									324,000	12,835,699	12,835,699	(251,255)	0	0	0	0	1,300,000	0	XXX
4899999. Subtotal - Unaffiliated									1,347,322,257	1,475,060,221	1,475,060,221	33,081,646	0	13,359,692	0	3,668,483	83,922,848	584,893,909	XXX
4999999. Subtotal - Affiliated									19,773,400	30,593,709	30,593,709	4,872,006	0	0	0	0	1,300,000	20,429,652	XXX
5099999. Totals									1,367,095,657	1,505,653,930	1,505,653,930	37,953,652	0	13,359,692	0	3,668,483	85,222,848	605,323,560	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
		1A	0	1B	0	1C	0			1D 0	1E	0	1F	0		1G 0			
		2A	0	2B	0	2C	0												
		3A	0	3B	0	3C	0												
		4A	0	4B	0	4C	0												
		5A	0	5B	0	5C	0												
		6	0																

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
	Ironwood Mezzanine Fund IV LP	Avon	CT	Ironwood Capital Advisors	04/11/2017.	2	0	1,370,418	0	5.910
1799999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated							0	1,370,418	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated										
	American Securities Partners V, L.P.	New York	NY	American Securities Partners	01/01/2010.	3	0	128,424	0	0.710
	Aquiline Financial Services Fund III L.P.	New York	NY	Aquiline Capital Partners	12/22/2014.	3	0	824,910	0	0.830
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital	03/10/2016.	3	0	(3,580)	0	3.580
	BBH Capital Partners V, L.P.	New York	NY	BBH Capital Partners	09/01/2015.	3	0	3,292,191	0	1.760
	BCM Fund I, LP	Miami	FL	Boyne Capital Management, LLC	05/06/2017.	3	0	2,201,695	0	7.460
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone Group	05/13/2015.	3	0	4,690,982	0	0.100
	Bridgepoint Europe IV 'B' L.P.	London	GBR	Bridgepoint Capital	01/01/2010.	3	0	338,670	0	1.850
	CapitalWorks Fund IV, L.P.	Cleveland	OH	CapitalWorks	11/15/2017.	3	0	1,355,458	0	7.960
	Carlyle Partners VII, L.P.	Washington	DC	The Carlyle Group	01/11/2018.	3	0	2,420,891	0	0.050
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	The Carlyle Group	03/06/2015.	3	0	3,540,664	0	0.820
	Century Focused Fund IV, L.P.	Boston	MA	Century Capital Partners	10/02/2015.	3	0	3,991,520	0	3.080
	CIP Capital Fund II, L.P.	New York	NY	CIP Capital	02/02/2017.	3	0	600,717	0	3.560
	Crestview Partners II, L.P.	New York	NY	Crestview Partners	08/29/2008.	3	0	386,773	0	0.870
	Crestview Partners III, L.P.	New York	NY	Crestview Partners	11/08/2013.	3	0	2,746,300	0	0.710
	DFW Capital Partners V, L.P.	Teaneck	NJ	DFW Capital Partners	04/02/2016.	3	0	351,457	0	2.780
	Excellere Capital Fund III, L.P.	Denver	CO	Excellere Partners	07/31/2015.	3	0	2,347,063	0	2.960
	FPE Fund II LP	London	GBR	FPE Capital LLP	10/20/2017.	3	0	1,262,416	0	4.770
	Further Global Capital Partners, L.P.	New York	NY	Further Global Capital Management	01/31/2018.	3	0	8,702,442	0	4.900
	GGV Capital VII L.P.	Menlo Park	CA	Granite Global Ventures	08/15/2018.	1	0	2,880,000	0	0.770
	GGV Capital VII Plus L.P.	Menlo Park	CA	Granite Global Ventures	08/15/2018.	1	0	610,000	0	0.760
	Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green & Partners	02/29/2016.	3	0	3,727,001	0	0.420
	HCI Equity Partners V, L.P.	Washington	DC	HCI Equity Partners	04/14/2017.	3	0	1,124,332	0	2.340
	HealthEdge Investment Fund III (Parallel Fund), L.P.	Tampa	FL	HealthEdge Investment Partners	12/21/2016.	3	0	1,450,000	0	6.550
	Heartwood Partners III, LP	Norwalk	CT	Heartwood Partners	11/09/2017.	3	0	2,710,033	0	1.667
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Herkules Capital	09/30/2014.	3	0	497,558	0	3.040
	Inverness Graham Investments III, L.P.	Newtown Square	PA	Inverness Graham	05/19/2015.	3	0	1,305,718	0	6.950
	JFL Equity Investors IV, L.P.	New York	NY	J.F. Lehman & Company	10/23/2015.	3	0	1,343,629	0	2.110
	JLL Partners Fund VII, L.P.	New York	NY	JLL Partners Inc	08/20/2014.	3	0	1,711,493	0	1.850
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Liberty Hall Capital Partners	12/21/2017.	3	0	3,971,643	0	6.350
	Mason Wells Buyout Fund IV, LP	Milwaukee	WI	Mason Wells, Inc	11/24/2015.	3	0	1,618,841	0	2.420
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	NorthEdge Capital LLP	12/18/2015.	3	0	2,426,439	0	3.000
	NorthEdge Capital SME Fund I, LP	Manchester	GBR	NorthEdge Capital LLP	04/24/2018.	3	0	461,436	0	3.250
	One Rock Capital Partners II, LP	New York	NY	One Rock Capital Partners	03/31/2017.	3	0	2,389,781	0	1.490
	Pitango Venture Capital Fund VII, L.P.	Herzliya	ISR	Pitango Venture Capital	12/14/2016.	1	0	1,950,000	0	8.290
	Providence Equity Partners VI, L.P.	Providence	RI	Providence Equity Partners	12/05/2006.	3	0	9,299	0	0.250
	Public Pension Capital, LLC	New York	NY	PPC Enterprises LLC	05/16/2014.	3	0	2,109,485	0	7.710
	Rally Ventures Fund II, L.P.	Menlo Park	CA	Rally Ventures	09/01/2015.	1	0	300,000	0	11.470
	Rally Ventures Fund III, L.P.	Menlo Park	CA	Rally Ventures	04/24/2018.	1	0	1,200,000	0	8.050
	Sentinel Capital Partners IV, L.P.	New York	NY	Sentinel Capital Partners	05/23/2008.	3	0	301	0	2.230
	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Capital Partners	01/18/2018.	3	0	3,221,621	0	1.230

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Sentinel Junior Capital I, L.P.	New York	NY	Sentinel Capital Partners	01/18/2018.	3	0	493,162	0	1.050
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Shamrock Capital	12/11/2015.	3	0	2,609,116	0	1.430
	Silverfleet Capital Partners II LP	London	GBR	Silverfleet Capital Partners	10/31/2014.	3	0	1,405,156	0	2.480
	Silverfleet European Development Fund SCSp	London	GBR	Silverfleet Capital Partners	08/22/2018.	3	0	1,485,602	0	5.960
	Snow Phipps III, L.P.	New York	NY	Snow Phipps Group LLC	12/18/2015.	3	0	3,627,925	0	2.080
	Spire Capital Partners III, L.P.	New York	NY	Spire Capital Management	03/29/2013.	3	0	1,019,371	0	4.520
	Synova Capital Fund III LP	London	GBR	Synova Capital	12/18/2015.	3	0	489,656	0	4.000
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Thompson Street Capital Partners	12/10/2015.	3	0	1,139,022	0	2.110
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Thompson Street Capital Partners	05/04/2018.	3	0	7,640,180	0	1.270
	Trident VII, L.P.	Greenwich	CT	Stone Point Capital LLC	11/23/2016.	3	0	2,482,061	0	0.520
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Trilantic Capital Partners	03/29/2018.	3	0	137,304	0	0.990
	Viola FinTech I, L.P.	Luxembourg	LUX	Viola Group	12/05/2017.	1	0	2,625,000	0	12.240
	VMG Partners III, L.P.	San Francisco	CA	VMG Equity Partners	07/10/2015.	3	0	759,823	0	4.170
	VMG Partners IV, L.P.	San Francisco	CA	VMG Equity Partners	07/11/2017.	3	0	3,684,393	0	3.950
	VMG Partners IV Coinvest, L.P.	San Francisco	CA	VMG Equity Partners	07/11/2017.	3	1,484,500	0	0	3.670
	Waud Capital Partners, L.P.	Lake Forest	IL	Waud Capital Partners	01/15/1999.	3	0	1,249	0	3.390
	WindRose Health Investors IV, L.P.	New York	NY	WindRose Health Investors	02/12/2016.	3	0	2,717,392	0	6.140
	WindRose Health Investors V, L.P.	New York	NY	WindRose Health Investors	11/21/2018.	3	0	3,259,957	0	5.810
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							1,484,500	111,773,973	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
	AEW Partners VII, LP	Boston	MA	AEW Capital Managment, L.P.	08/29/2014.	0	0	265,487	0	1.580
	Amstar Partners Office Fund-I, L.P.	Thousand Oaks	CA	Amstar	10/13/2006.	0	0	136,449	0	49.000
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Blackstone Group	12/21/2018.	0	0	3,953,574	0	0.110
	Dermody Properties Industrial Fund II L.P.	Wilmington	DE	Dermody GP, LLC	07/19/2018.	0	0	11,908,645	0	4.010
	HighBrook Property Fund III, LP	Wilmington	DE	HighBrook Income Property Fund	10/05/2018.	0	0	5,795,066	0	3.280
	PCCP Credit IX, LP	Los Angeles	CA	PCCP, LLC	03/14/2017.	0	0	6,100,000	0	2.520
	PCCP Credit VI, LP	Los Angeles	CA	PCCP, LLC	01/14/2015.	0	0	549,964	0	3.760
	Prime Finance Short Duration VI, L.P.	Wilmington	DE	Prime Finance Partners	09/13/2018.	0	0	9,182,000	0	3.140
	RCG Longview Debt Fund VI, L.P.	New York	NY	RCG Longview	12/11/2017.	0	0	1,738,956	0	9.080
	Silverpeak Legacy Partners II LP	New York	NY	Lehman Brothers Real Estate Partners	08/25/2005.	0	0	(3,339)	0	0.480
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							0	39,626,803	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated										
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE	Travelers Casualty and Surety Company	04/11/2017.	0	0	1,891,500	0	97.000
2299999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated							0	1,891,500	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated										
	A&M Capital Partners II, LP	Greenwich	CT	A&M Capital Partners	05/25/2018.	0	0	3,384,822	0	1.660
	Acorn Growth Capital Fund IV, L.P.	Oklahoma City	OK	Acorn Growth Companies	04/09/2018.	0	0	449,664	0	10.270
	Blue Water Energy Fund II, L.P.	London	GBR	Blue Water Energy	02/24/2017.	0	0	1,690,794	0	1.000
	Cohesive Capital Partners II, L.P.	New York	NY	Cohesive Capital Partners	09/23/2014.	3	0	579,933	0	3.880
	Cowen Healthcare Investments II LP	New York	NY	Cowen Group, Inc.	01/24/2018.	0	0	1,147,859	0	3.910
	Dyal II US Investors LP	New York	NY	Neuberger Berman Investment Management	09/30/2014.	0	0	1,064,451	0	1.930
	Five Elms III Q, L.P.	Kansas City	KS	Five Elms Capital Management	06/21/2017.	0	0	1,935,203	0	5.890
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Global Infrastructure Partners	12/15/2014.	2	0	309,870	0	2.800

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Global Infrastructure Partners	04/15/2016.	0	0	1,515,262	0	0.450
	Goldentree Distressed Fund 2014 LP	New York	NY	Goldentree Asset Management	07/15/2014.	0	0	3,000,000	0	11.290
	GoldenTree Distressed Fund III LP	New York	NY	Goldentree Asset Management	04/27/2018.	0	0	12,300,000	0	4.260
	K2 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors	06/16/2014.	0	0	858,974	0	5.820
	K3 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors	04/14/2016.	0	0	1,212,572	0	2.250
	Level Equity Growth Partners III, L.P.	New York	NY	Level Equity Management LLC	03/18/2016.	0	0	789,357	0	4.080
	Level Equity Growth Partners IV, L.P.	New York	NY	Level Equity Management LLC	08/10/2018.	0	0	2,439,251	0	2.750
	Madison Dearborn Capital Partners V-B, L.P.	Chicago	IL	Madison Dearborn Partners	01/01/2010.	3	0	(449)	0	0.390
	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA	NexPhase Capital	08/10/2007.	3	0	414,852	0	7.250
	Monarch Capital Partners IV LP	New York	NY	Monarch Alternative Capital	01/03/2018.	0	0	1,500,000	0	4.180
	NB Secondary Opportunities Fund IV LP	New York	NY	Neuberger Berman Investment Management	10/25/2016.	0	0	2,287,500	0	0.640
	NGP Natural Resources XI, L.P.	Irving	TX	Natural Gas Partners	06/30/2014.	0	0	991,374	0	0.470
	NVM Private Equity Vintage III L.P.	Reading	GBR	NVM Private Equity	06/27/2017.	0	0	526,999	0	7.040
	Oaktree Opportunities Fund Xb, L.P.	Los Angeles	CA	Oaktree Capital Management	02/11/2015.	0	0	3,600,000	0	0.170
	OpenGate Capital Partners I, LP	Los Angeles	CA	OpenGate Capital Partners	07/15/2016.	0	0	95,837	0	4.580
	Pitango Growth Fund I, L.P.	Herzliya	ISR	Pitango Venture Capital	10/19/2015.	0	0	1,200,000	0	4.820
	Renovo Capital Fund III, LP	Dallas	TX	Renovo Capital	12/20/2018.	0	236,803	0	0	6.910
	Riverwood Capital Partners II L.P.	Menlo Park	CA	Riverwood Capital Managment	08/13/2014.	0	0	791,528	0	1.340
	Riverwood Capital Partners III L.P.	Menlo Park	CA	Riverwood Capital Managment	12/20/2018.	0	0	1,904,654	0	1.870
	Rizvi Opportunistic Equity Fund III, L.P.	Birmingham	MI	Rizvi Traverse Management	10/17/2014.	0	0	36,852	0	7.250
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Shamrock Capital	12/11/2015.	0	0	2,049,177	0	5.680
	Solamere Capital Fund III, LP	New York	NY	Solamere Capital	03/05/2018.	0	0	3,339,901	0	2.200
	Sonoma Brands II, L.P.	Sonoma	CA	Sonoma Brands	12/28/2017.	0	0	268,790	0	8.340
	Staple Street Capital II, L.P.	New York	NY	Staple Street Capital Partners	12/22/2014.	0	0	476,644	0	5.110
	Tiger Infrastructure Partners Fund II LP	New York	NY	Tiger Infrastructure Partners	06/26/2017.	0	0	1,566,688	0	4.140
	Transom Capital Fund II, LP	Los Angeles	CA	Transom Capital Group	07/30/2015.	0	0	710,323	0	7.050
	Transom Capital Fund III, LP	Los Angeles	CA	Transom Capital Group	12/14/2017.	0	0	2,135,167	0	5.440
	Viola Growth III L.P.	Herzliya	ISR	Viola Group	08/14/2018.	0	0	1,225,000	0	3.330
	W Capital Partners IV, L.P.	New York	NY	W Capital Partners	05/07/2018.	0	0	1,163,807	0	3.140
	White Deer Energy LP III	New York	NY	White Deer Management	11/28/2018.	0	0	1,823,552	0	3.260
	Yorktown Energy Partners III, L.P.	New York	NY	Yorktown Partners	09/09/1997.	0	0	8,867	0	3.800
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							236,803	60,795,075	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated										
	The Family Business Institute LLC	Raleigh	NC	Travelers Casualty and Surety Company	01/09/2017.	0	0	1,400,000	0	100.000
2699999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated							0	1,400,000	0	XXX
4899999. Subtotal - Unaffiliated							1,721,303	213,566,269	0	XXX
4999999. Subtotal - Affiliated							0	3,291,500	0	XXX
5099999. Totals							1,721,303	216,857,769	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income - NAIC Desig Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Golub Capital Partners 11 Rollover Fund, L.P.	New York	NY	Distribution	01/01/2017.	01/31/2020.	172,884	0	0	0	0	0	0	172,884	172,884	0	0	0	0
	Ironwood Mezzanine Fund IV LP	Avon	CT	Distribution	04/11/2017.	01/17/2020.	727,070	0	0	0	0	0	0	727,070	727,070	0	0	0	0
1799999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income -NAIC Desig Not Assigned - Unaffiliated							899,954	0	0	0	0	0	0	899,954	899,954	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	American Securities Partners V, L.P.	New York	NY	Distribution	01/01/2010.	12/11/2020.	175,263	0	0	0	0	0	0	175,263	175,263	0	0	0	0
	Atlas Merchant Capital Fund LP	New York	NY	Distribution	03/10/2016.	03/10/2020.	1,460,982	0	0	0	0	0	0	1,460,982	1,460,982	0	0	0	0
	Blackstone Capital Partners VII L.P.	New York	NY	Distribution	05/13/2015.	02/13/2020.	(7,662)	0	0	0	0	0	0	(7,662)	(7,662)	0	0	0	0
	Brencourt Multi-Strategy, L.P.	New York	NY	Distribution	04/03/2006.	02/05/2020.	82,370	0	0	0	0	0	0	82,370	82,370	0	0	0	0
	CapitalWorks Fund IV, L.P.	Cleveland	OH	Distribution	11/15/2017.	09/30/2020.	331	0	0	0	0	0	0	331	331	0	0	0	0
	Carlyle Partners VII, L.P.	Washington	DC	Distribution	01/11/2018.	01/20/2020.	253,530	0	0	0	0	0	0	253,530	253,530	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	Distribution	03/06/2015.	07/13/2020.	1,632,165	0	0	0	0	0	0	1,632,165	1,632,165	0	0	0	0
	Century Focused Fund IV, L.P.	Boston	MA	Distribution	10/02/2015.	01/13/2020.	1,924,361	0	0	0	0	0	0	1,924,361	1,924,361	0	0	0	0
	Chartwell Investors II, L.P.	New York	NY	Distribution	02/03/1999.	07/02/2020.	18,418	0	0	0	0	0	0	18,418	18,418	0	0	0	0
	Crestview Partners II, L.P.	New York	NY	Distribution	08/29/2008.	06/25/2020.	2,131,007	0	0	0	0	0	0	2,131,007	2,131,007	0	0	0	0
	Crestview Partners III, L.P.	New York	NY	Distribution	11/08/2013.	04/09/2020.	143,739	0	0	0	0	0	0	143,739	143,739	0	0	0	0
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	Distribution	01/01/2010.	03/30/2020.	67,245	0	0	0	0	0	0	67,245	67,245	0	0	0	0
	Further Global Capital Partners, L.P.	New York	NY	Distribution	01/31/2018.	01/29/2020.	(734,612)	0	0	0	0	0	0	(734,612)	(734,612)	0	0	0	0
	HCI Equity Partners V, L.P.	Washington	DC	Distribution	04/14/2017.	02/12/2020.	(57,203)	0	0	0	0	0	0	(57,203)	(57,203)	0	0	0	0
	Heartwood Partners III, LP	Norwalk	CT	Distribution	11/09/2017.	03/13/2020.	113,292	0	0	0	0	0	0	113,292	113,292	0	0	0	0
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Distribution	09/30/2014.	06/17/2020.	1,176,416	0	0	0	0	0	0	1,176,416	1,176,416	0	0	0	0
	Inverness Graham Investments III, L.P.	Newtown Square	PA	Distribution	05/19/2015.	06/04/2020.	1,565,338	0	0	0	0	0	0	1,565,338	1,565,338	0	0	0	0
	JFL Equity Investors IV, L.P.	New York	NY	Distribution	10/23/2015.	01/07/2020.	(110)	0	0	0	0	0	0	(110)	(110)	0	0	0	0
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Distribution	12/21/2017.	01/08/2020.	1,866,050	0	0	0	0	0	0	1,866,050	1,866,050	0	0	0	0
	Mesirow Financial Capital Partners IX, L.P.	St. Louis	MO	Distribution	06/13/2006.	06/15/2020.	155,000	0	0	0	0	0	0	155,000	155,000	0	0	0	0
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	Distribution	12/18/2015.	01/28/2020.	134,431	0	0	0	0	0	0	134,431	134,431	0	0	0	0
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006.	08/24/2020.	573,737	0	0	0	0	0	0	573,737	573,737	0	0	0	0
	Public Pension Capital, LLC	New York	NY	Distribution	05/16/2014.	02/26/2020.	181,696	0	0	0	0	0	0	181,696	181,696	0	0	0	0
	Sentinel Capital Partners IV, L.P.	New York	NY	Distribution	05/23/2008.	03/28/2020.	(18,716)	0	0	0	0	0	0	(18,716)	(18,716)	0	0	0	0
	Sentinel Capital Partners VI, L.P.	New York	NY	Distribution	01/18/2018.	05/28/2020.	31,108	0	0	0	0	0	0	31,108	31,108	0	0	0	0
	Sentinel Junior Capital I, L.P.	New York	NY	Distribution	01/18/2018.	03/31/2020.	69,899	0	0	0	0	0	0	69,899	69,899	0	0	0	0
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Distribution	12/11/2015.	01/15/2020.	115,614	0	0	0	0	0	0	115,614	115,614	0	0	0	0
	Spire Capital Partners III, L.P.	New York	NY	Distribution	03/29/2013.	07/24/2020.	59,263	0	0	0	0	0	0	59,263	59,263	0	0	0	0
	Taconic Opportunity Fund L.P.	New York	NY	Distribution	04/28/2006.	06/30/2020.	36,312	0	0	0	0	0	0	36,312	36,312	0	0	0	0
	Trident VII, L.P.	Greenwich	CT	Distribution	11/23/2016.	03/25/2020.	(55,581)	0	0	0	0	0	0	(55,581)	(55,581)	0	0	0	0
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Distribution	03/29/2018.	09/11/2020.	28,842	0	0	0	0	0	0	28,842	28,842	0	0	0	0
	VMG Partners III, L.P.	San Francisco	CA	Distribution	07/10/2015.	05/29/2020.	176,405	0	0	0	0	0	0	176,405	176,405	0	0	0	0
	VMG Partners IV, L.P.	San Francisco	CA	Distribution	07/11/2017.	09/24/2020.	48,744	0	0	0	0	0	0	48,744	48,744	0	0	0	0
	Waud Capital Partners, L.P.	Lake Forest	IL	Distribution	01/15/1999.	12/09/2020.	35,900	0	0	0	0	0	0	35,900	35,900	0	0	0	0
	WindRose Health Investors IV, L.P.	New York	NY	Distribution	02/12/2016.	04/03/2020.	1,148,863	0	0	0	0	0	0	1,148,863	1,148,863	0	0	0	0
	J.C. Flowers II L.P.	New York	NY	Liquidation	06/07/2006.	12/31/2020.	32,181	0	0	0	0	0	0	32,181	23,111	0	(9,070)	(9,070)	0
	Tullis-Dickerson Capital Focus II, L.P.	Greenwich	CT	Liquidation	06/01/1999.	09/30/2020.	47,381	26,079	0	0	0	26,079	0	73,460	5,284	0	(68,176)	(68,176)	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							14,612,000	26,079	0	0	0	26,079	0	14,638,079	14,560,833	0	(77,246)	(77,246)	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	Amstar Partners Office Fund-I, L.P.	Thousand Oaks	CA	Distribution	10/13/2006.	01/06/2020.	1,569,960	0	0	0	0	0	0	1,569,960	1,569,960	0	0	0	0
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Distribution	12/21/2018.	03/04/2020.	862,216	0	0	0	0	0	0	862,216	862,216	0	0	0	0
	Blackstone Real Estate Partners VI	New York	NY	Distribution	03/29/2007.	03/04/2020.	283,230	0	0	0	0	0	0	283,230	283,230	0	0	0	0
	GTIS RE Opportunities Fund I LP	New York	NY	Distribution	09/17/2007.	12/14/2020.	135,368	0	0	0	0	0	0	135,368	135,368	0	0	0	0
	HighBrook Property Fund III, LP	Wilmington	DE	Distribution	10/05/2018.	03/10/2020.	873,930	0	0	0	0	0	0	873,930	873,930	0	0	0	0
	PCCP Credit IX, LP	Los Angeles	CA	Distribution	03/14/2017.	01/29/2020.	1,836,301	0	0	0	0	0	0	1,836,301	1,836,301	0	0	0	0
	PCCP Credit VI, LP	Los Angeles	CA	Distribution	01/14/2015.	01/30/2020.	24,748	0	0	0	0	0	0	24,748	24,748	0	0	0	0
	Prime Finance Partners IV, LP	Wilmington	DE	Distribution	10/03/2014.	01/06/2020.	262,811	0	0	0	0	0	0	262,811	262,811	0	0	0	0
	Prime Finance Partners V, LP	San Francisco	CA	Distribution	08/02/2016.	01/06/2020.	2,785,482	0	0	0	0	0	0	2,785,482	2,785,482	0	0	0	0
	Prime Finance Short Duration VI, L.P.	Wilmington	DE	Distribution	09/13/2018.	01/03/2020.	3,668,598	0	0	0	0	0	0	3,668,598	3,668,598	0	0	0	0
	RCG Longview Debt Fund VI, L.P.	New York	NY	Distribution	12/11/2017.	02/20/2020.	237,453	0	0	0	0	0	0	237,453	237,453	0	0	0	0
	RCG Longview Equity Fund, L.P.	New York	NY	Distribution	04/26/2007.	06/11/2020.	247,473	0	0	0	0	0	0	247,473	247,473	0	0	0	0
	Rialto Mezzanine Partners Fund, LP	Miami	FL	Distribution	09/17/2014.	04/22/2020.	585,994	0	0	0	0	0	0	585,994	585,994	0	0	0	0
	Rialto Real Estate Fund III - Debt, LP	Miami	FL	Distribution	03/28/2017.	02/28/2020.	1,666,942	0	0	0	0	0	0	1,666,942	1,666,942	0	0	0	0
	Silverpeak Legacy Partners II LP	New York	NY	Distribution	08/25/2005.	05/19/2020.	67,971	0	0	0	0	0	0	67,971	67,971	0	0	0	0
	Tri Continental Capital VII Limited Partnership	Toronto	CAN	Distribution	05/31/2005.	07/31/2020.	69,455	0	0	0	0	0	0	69,455	69,455	0	0	0	0
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							15,177,931	0	0	0	0	0	0	15,177,931	15,177,931	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE	Return of Capital	04/11/2017.	12/31/2020.	19,788,000	0	0	0	0	0	0	19,788,000	19,788,000	0	0	0	0
2299999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated							19,788,000	0	0	0	0	0	0	19,788,000	19,788,000	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	A&M Capital Partners II, LP	Greenwich	CT	Distribution	05/25/2018.	12/11/2020.	(27,303)	0	0	0	0	0	0	(27,303)	(27,303)	0	0	0	0
	ArcLight Energy Partners Fund VI, L.P.	Boston	MA	Distribution	04/15/2015.	02/21/2020.	726,644	0	0	0	0	0	0	726,644	726,644	0	0	0	0
	Cohesive Capital Partners II, L.P.	New York	NY	Distribution	09/23/2014.	12/10/2020.	1,761,490	0	0	0	0	0	0	1,761,490	1,761,490	0	0	0	0
	Cross Ocean USD ESS Fund II L.P.	London	GBR	Distribution	04/07/2017.	06/23/2020.	1,823,136	0	0	0	0	0	0	1,823,136	1,823,136	0	0	0	0
	CVC European Equity Partners V (B) L.P.	London	GBR	Distribution	01/01/2010.	01/31/2020.	2,039,274	0	0	0	0	0	0	2,039,274	2,039,274	0	0	0	0
	Dyal II US Investors LP	New York	NY	Distribution	09/30/2014.	01/30/2020.	241,389	0	0	0	0	0	0	241,389	241,389	0	0	0	0
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Distribution	12/15/2014.	03/04/2020.	235,143	0	0	0	0	0	0	235,143	235,143	0	0	0	0
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Distribution	04/15/2016.	04/15/2020.	1,217,367	0	0	0	0	0	0	1,217,367	1,217,367	0	0	0	0
	Goldentree Distressed Fund 2014 LP	New York	NY	Distribution	07/15/2014.	01/06/2020.	3,336,197	0	0	0	0	0	0	3,336,197	3,336,197	0	0	0	0
	GoldenTree Distressed Fund III LP	New York	NY	Distribution	04/27/2018.	11/12/2020.	737,778	0	0	0	0	0	0	737,778	737,778	0	0	0	0
	Herkules Private Equity III (Jersey-II) L.P.	Oslo	NOR	Distribution	01/01/2010.	06/30/2020.	19,573	0	0	0	0	0	0	19,573	19,573	0	0	0	0
	Level Equity Growth Partners III, L.P.	New York	NY	Distribution	03/18/2016.	03/09/2020.	105,228	0	0	0	0	0	0	105,228	105,228	0	0	0	0
	Madison Dearborn Capital Partners V-A, L.P.	Chicago	IL	Distribution	01/01/2010.	10/29/2020.	36,211	0	0	0	0	0	0	36,211	36,211	0	0	0	0
	Madison Dearborn Capital Partners V-B, L.P.	Chicago	IL	Distribution	01/01/2010.	02/28/2020.	(449)	0	0	0	0	0	0	(449)	(449)	0	0	0	0
	Matlin Patterson Global Opportunities Partners III L.P.	New York	NY	Distribution	01/01/2010.	12/21/2020.	2,234,027	0	0	0	0	0	0	2,234,027	2,234,027	0	0	0	0
	Monarch Capital Partners III LP	New York	NY	Distribution	01/01/2015.	02/14/2020.	1,180,309	0	0	0	0	0	0	1,180,309	1,180,309	0	0	0	0
	NB Secondary Opportunities Fund IV LP	New York	NY	Distribution	10/25/2016.	03/20/2020.	1,298,872	0	0	0	0	0	0	1,298,872	1,298,872	0	0	0	0
	NGP Natural Resources XI, L.P.	Irving	TX	Distribution	06/30/2014.	02/24/2020.	481,245	0	0	0	0	0	0	481,245	481,245	0	0	0	0
	NVM Private Equity Vintage III L.P.	Reading	GBR	Distribution	06/27/2017.	03/30/2020.	420,393	0	0	0	0	0	0	420,393	420,393	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Oaktree Opportunities Fund X, L.P.	Los Angeles	CA	Distribution	02/11/2015.	09/25/2020.	456,000	0	0	0	0	0	0	456,000	456,000	0	0	0	0
	OCM Opportunities Fund VII, L.P.	Los Angeles	CA	Distribution	01/01/2010.	06/22/2020.	283,461	0	0	0	0	0	0	283,461	283,461	0	0	0	0
	OCM Opportunities Fund VIIB, L.P.	Los Angeles	CA	Distribution	01/01/2010.	06/24/2020.	158,014	0	0	0	0	0	0	158,014	158,014	0	0	0	0
	Quintana Energy Partners, L.P.	Houston	TX	Distribution	01/01/2010.	09/08/2020.	139,288	0	0	0	0	0	0	139,288	139,288	0	0	0	0
	Reservoir Capital Partners, L.P.	New York	NY	Distribution	10/01/1999.	02/28/2020.	5,899	0	0	0	0	0	0	5,899	5,899	0	0	0	0
	Riverwood Capital Partners III L.P.	Menlo Park	CA	Distribution	12/20/2018.	03/27/2020.	(622,047)	0	0	0	0	0	0	(622,047)	(622,047)	0	0	0	0
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Distribution	12/11/2015.	01/31/2020.	1,273,699	0	0	0	0	0	0	1,273,699	1,273,699	0	0	0	0
	Solamere Capital Fund III, LP	New York	NY	Distribution	03/05/2018.	09/29/2020.	448,218	0	0	0	0	0	0	448,218	448,218	0	0	0	0
	Staple Street Capital II, L.P.	New York	NY	Distribution	12/22/2014.	05/11/2020.	506,691	0	0	0	0	0	0	506,691	506,691	0	0	0	0
	Tiger Infrastructure Partners Fund II LP	New York	NY	Distribution	06/26/2017.	02/03/2020.	256	0	0	0	0	0	0	256	256	0	0	0	0
	Transom Capital Fund III, LP	Los Angeles	CA	Distribution	12/14/2017.	07/24/2020.	137,941	0	0	0	0	0	0	137,941	137,941	0	0	0	0
	Viola Growth III L.P.	Herzliya	ISR	Distribution	08/14/2018.	07/22/2020.	7,400	0	0	0	0	0	0	7,400	7,400	0	0	0	0
	W Capital Partners IV, L.P.	New York	NY	Distribution	05/07/2018.	01/28/2020.	2,085,173	0	0	0	0	0	0	2,085,173	2,085,173	0	0	0	0
	White Deer Energy LP III	New York	NY	Distribution	11/28/2018.	02/11/2020.	26,317	0	0	0	0	0	0	26,317	26,317	0	0	0	0
	Celero Energy Company, LP	Ft Worth	TX	Liquidation	01/01/2010.	01/30/2020.	3,494	0	0	0	0	0	0	3,494	0	0	(3,494)	(3,494)	0
	Yorktown Energy Partners III, L.P.	New York	NY	Liquidation	09/09/1997.	12/31/2020.	213,152	(209,319)	0	0	0	(209,319)	0	3,833	12,700	0	0	0	143,574
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							22,989,478	(209,319)	0	0	0	(209,319)	0	22,780,159	22,785,532	0	(3,494)	(3,494)	143,574
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
	Trav Casualty UK Investments LLC	Hartford	CT	Return of Capital	08/07/1998.	12/31/2020.	400,000	0	0	0	0	0	0	400,000	400,000	0	0	0	0
2699999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated							400,000	0	0	0	0	0	0	400,000	400,000	0	0	0	0
4899999. Subtotal - Unaffiliated							53,679,363	(183,240)	0	0	0	(183,240)	0	53,496,123	53,424,250	0	(80,740)	(80,740)	143,574
4999999. Subtotal - Affiliated							20,188,000	0	0	0	0	0	0	20,188,000	20,188,000	0	0	0	0
5099999. Totals							73,867,363	(183,240)	0	0	0	(183,240)	0	73,684,123	73,612,250	0	(80,740)	(80,740)	143,574

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
797224 AA 0	SAN CLEMENTE			1	1.A	245,745	101.302	248,944	245,745	246,692	0	(1,244)	0	0	3.585	3.585	FMAN.	832	8,810	10/27/2009.	08/27/2021.
912810 EK 0	U S TREASURY BONDS				1.A	6,266,971	104.943	4,722,435	4,500,000	4,657,115	0	(246,783)	0	0	8.125	2.454	FA	137,109	365,625	12/26/2013.	08/15/2021.
912810 EK 0	U S TREASURY BONDS	C			1.A	696,330	104.943	524,715	500,000	517,457	0	(27,420)	0	0	8.125	2.454	FA	15,234	40,625	12/26/2013.	08/15/2021.
912810 EQ 7	U S TREASURY BONDS				1.A	7,555,209	115.996	6,669,770	5,750,000	6,380,018	0	(231,763)	0	0	6.250	1.947	FA	134,766	359,375	09/17/2015.	08/15/2023.
912810 EQ 7	U S TREASURY BONDS	SD			1.A	18,723,778	115.996	16,529,430	14,250,000	15,811,349	0	(574,369)	0	0	6.250	1.947	FA	333,984	890,625	09/17/2015.	08/15/2023.
912828 N7 1	U S TREASURY INFL IX NOTES				1.A	5,259,563	122.351	6,117,582	5,000,000	5,583,815	64,350	(20,621)	0	0	0.625	0.213	JJ	15,727	33,779	09/16/2016.	01/15/2026.
912828 VM 9	U S TREASURY INFL IX NOTES				1.A	13,217,556	118.540	15,410,312	13,000,000	14,518,234	170,690	10,621	0	0	0.375	0.456	JJ	25,049	53,803	09/24/2014.	07/15/2023.
912828 L5 7	U S TREASURY NOTES				1.A	5,857,758	102.832	6,169,920	6,000,000	5,954,812	0	25,093	0	0	1.750	2.191	MS	26,538	105,000	12/28/2016.	09/30/2022.
912828 L5 7	U S TREASURY NOTES				1.A	18,516,170	102.832	19,538,080	19,000,000	18,846,589	0	85,160	0	0	1.750	2.223	MS	84,038	332,500	12/22/2016.	09/30/2022.
912828 P8 7	U S TREASURY NOTES				1.A	9,431,369	100.149	9,721,463	9,707,000	9,692,245	0	88,469	0	0	1.125	2.053	FA	36,803	109,204	12/22/2017.	02/28/2021.
912828 RC 6	U S TREASURY NOTES				1.A	14,711,183	101.248	15,187,200	15,000,000	14,936,020	0	99,743	0	0	2.125	2.816	FA	119,531	318,750	09/13/2018.	08/15/2021.
912828 R6 9	U S TREASURY NOTES				1.A	25,942,256	103.570	27,963,900	27,000,000	26,584,092	0	165,668	0	0	1.625	2.284	MN	37,366	438,750	12/28/2016.	05/31/2023.
912828 S9 2	U S TREASURY NOTES				1.A	46,086,086	102.851	50,106,950	48,718,000	47,464,182	0	465,706	0	0	1.250	2.281	JJ	253,188	608,975	12/19/2017.	07/31/2023.
912828 VS 6	U S TREASURY NOTES	SD			1.A	2,064,227	106.171	2,123,420	2,000,000	2,022,453	0	(8,250)	0	0	2.500	2.058	FA	18,750	50,000	09/15/2015.	08/15/2023.
912828 VS 6	U S TREASURY NOTES				1.A	25,497,264	106.171	26,521,516	24,980,000	25,157,078	0	(64,923)	0	0	2.500	2.220	FA	234,188	624,500	06/29/2015.	08/15/2023.
912828 VS 6	U S TREASURY NOTES	C			1.A	8,165,657	106.171	8,493,680	8,000,000	8,056,710	0	(20,792)	0	0	2.500	2.220	FA	75,000	200,000	06/29/2015.	08/15/2023.
912828 VS 6	U S TREASURY NOTES	SD			1.A	22,475,971	106.171	23,378,854	22,020,000	22,176,095	0	(57,230)	0	0	2.500	2.220	FA	206,438	550,500	06/29/2015.	08/15/2023.
912828 V7 2	U S TREASURY NOTES				1.A	10,056,674	101.910	10,191,000	10,000,000	10,028,747	0	(26,122)	0	0	1.875	1.606	JJ	77,955	187,500	12/05/2019.	01/31/2022.
912828 X4 7	U S TREASURY NOTES				1.A	20,096,161	102.339	20,467,800	20,000,000	20,054,382	0	(40,225)	0	0	1.875	1.667	AO	63,191	375,000	12/18/2019.	04/30/2022.
912828 2F 6	U S TREASURY NOTES				1.A	9,910,971	100.686	10,068,600	10,000,000	9,966,194	0	50,321	0	0	1.125	1.639	FA	37,914	112,500	11/22/2019.	08/31/2021.
912828 3Q 1	U S TREASURY NOTES				1.A	5,012,321	100.055	5,002,750	5,000,000	5,000,296	0	(8,000)	0	0	2.000	1.838	JJ	45,924	100,000	06/26/2019.	01/15/2021.
912828 3X 6	U S TREASURY NOTES				1.A	9,941,049	100.240	10,024,000	10,000,000	9,996,170	0	27,826	0	0	2.250	2.536	FA	84,375	225,000	12/28/2018.	02/15/2021.
0199999. U.S. Government - Issuer Obligations						285,730,269	XXX	295,182,322	280,670,745	283,650,743	235,040	(309,134)	0	0	XXX	XXX	XXX	2,063,902	6,090,821	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36179S LQ 8	GNMA II PASS THRU CERT POOL #MA3935			4	1.A	2,156,893	106.490	2,339,655	2,197,058	2,154,597	0	(1,234)	0	0	2.500	2.769	MON	4,577	54,926	05/15/2019.	09/20/2046.
36179S QU 4	GNMA II PASS THRU CERT POOL #MA4067			4	1.A	19,672,251	106.336	21,228,868	19,963,912	19,720,314	0	40,196	0	0	2.500	2.669	MON	41,591	499,098	09/26/2017.	11/20/2046.
36179S QU 4	GNMA II PASS THRU CERT POOL #MA4067			4	1.A	5,881,088	106.336	6,368,661	5,989,173	5,899,179	0	15,168	0	0	2.500	2.718	MON	12,477	149,729	09/27/2017.	11/20/2046.
36179S UT 2	GNMA II PASS THRU CERT POOL #MA4194			4	1.A	17,145,367	106.466	18,520,272	17,395,426	17,185,642	0	32,958	0	0	2.500	2.688	MON	36,240	434,886	09/26/2017.	01/20/2047.
36179S UT 2	GNMA II PASS THRU CERT POOL #MA4194			4	1.A	5,855,580	106.466	6,349,808	5,964,146	5,873,381	0	14,604	0	0	2.500	2.740	MON	12,425	149,104	09/27/2017.	01/20/2047.
36202F 2L 9	GNMA II PASS THRU CERT POOL #00005279			4	1.A	4,669,239	108.901	4,887,086	4,487,630	4,606,405	0	(40,030)	0	0	3.500	2.809	MON	13,089	157,067	12/16/2011.	01/20/2042.
36202F 3M 6	GNMA II PASS THRU CERT POOL #00005304			4	1.A	4,652,964	108.897	4,806,381	4,413,660	4,575,734	0	(53,558)	0	0	3.500	3.092	MON	12,873	154,478	02/15/2012.	02/20/2042.
36202F 4Q 6	GNMA II PASS THRU CERT POOL #00005331			4	1.A	4,525,997	108.736	4,688,448	4,311,757	4,457,621	0	(48,558)	0	0	3.500	3.052	MON	12,576	150,911	02/13/2012.	03/20/2042.
36202D 6D 8	GNMA II PASS THRU CERT POOL #3568			4	1.A	260,151	113.979	308,823	270,947	263,735	0	591	0	0	5.000	5.764	MON	1,129	13,547	06/16/2004.	06/20/2034.
36202D 6D 8	GNMA II PASS THRU CERT POOL #3568			4	1.A	1,020,533	113.979	1,212,055	1,063,401	1,034,772	0	2,347	0	0	5.000	5.773	MON	4,431	53,170	06/17/2004.	06/20/2034.
36202E CM 9	GNMA II PASS THRU CERT POOL #3676			4	1.A	881,129	111.605	1,035,999	928,268	895,840	0	3,790	0	0	4.500	5.320	MON	3,481	41,772	10/19/2005.	02/20/2035.
36202E EU 9	GNMA II PASS THRU CERT POOL #3747			4	1.A	1,005,551	114.072	1,180,249	1,034,651	1,013,681	0	1,609	0	0	5.000	5.476	MON	4,311	51,733	10/28/2005.	08/20/2035.
36202E FM 6	GNMA II PASS THRU CERT POOL #3772			4	1.A	711,892	114.017	829,967	727,929	716,271	0	868	0	0	5.000	5.368	MON	3,033	36,396	10/20/2005.	10/20/2035.
36213C YY 0	GNMA PASS THRU CERT POOL #550727			4	1.A	471,583	113.593	544,191	479,069	473,397	0	231	0	0	5.000	5.266	MON	1,996	23,953	12/14/2005.	11/15/2035.
36290R U6 8	GNMA PASS THRU CERT POOL #615405			4	1.A	464,898	111.986	536,897	479,430	469,042	0	1,336	0	0	4.500	5.022	MON	1,798	21,574	12/29/2004.	08/15/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36291A DH 9	GNMA PASS THRU CERT POOL #622104			4	1.A	387,280	112.565	449,571	399,386	391,363	0	1,034	0	0	4.500	5.020	MON	1,498	17,972	12/29/2004.	09/15/2033.
36292F H6 7	GNMA PASS THRU CERT POOL #647453			4	1.A	691,068	115.171	808,546	702,037	694,300	0	369	0	0	5.000	5.267	MON	2,925	35,102	12/14/2005.	10/15/2035.
36225A ER 7	GNMA PASS THRU CERT POOL #780144			4	1.A	65,483	105.808	72,623	68,636	67,590	0	238	0	0	7.000	7.574	MON	400	4,804	07/10/1996.	07/15/2024.
38375B SH 6	GNR 2012-H11 CA CMO			4	1.A	248,470	101.587	246,823	242,965	247,428	0	2,502	0	0	1.750	1.200	MON	354	4,222	10/10/2012.	04/20/2062.
38375B B7 6	GNR 2012-H30 VA CMO			4	1.A	1,407,766	101.294	1,436,760	1,418,404	1,413,976	0	922	0	0	1.750	1.859	MON	2,069	24,592	11/28/2012.	12/20/2062.
38375B B7 6	GNR 2012-H30 VA CMO			4	1.A	3,482,247	101.294	3,553,968	3,508,562	3,497,609	0	2,281	0	0	1.750	1.860	MON	5,117	60,830	11/19/2012.	12/20/2062.
38379L U4 6	GNR 2015-62 CG CMO			4	1.A	9,054,453	103.816	9,432,442	9,085,685	9,054,186	0	(500)	0	0	2.250	2.312	MON	17,036	204,428	12/05/2019.	03/20/2045.
38376R 8F 6	GNR 2017-H18 HC CMO			4	1.A	10,602,182	103.501	11,365,939	10,981,383	10,709,412	0	41,906	0	0	2.000	2.810	MON	18,302	217,496	11/21/2017.	04/20/2066.
38380X S3 2	GNR 2018-115 GB CMO			4	1.A	5,666,710	104.813	5,968,165	5,694,068	5,675,253	0	3,002	0	0	3.500	3.601	MON	16,608	199,292	09/25/2018.	10/20/2046.
38381A S6 4	GNR 2018-152 KA CMO			4	1.A	5,357,203	104.666	5,568,885	5,320,624	5,335,316	0	(10,356)	0	0	4.000	3.809	MON	17,735	212,825	11/09/2018.	01/20/2047.
36225C BX 3	G2 (ARM) #80053			4	1.A	578	103.262	592	574	570	0	0	0	0	3.000	6.777	MON	1	19	02/13/1997.	03/20/2027.
36225C CN 4	G2 (ARM) #80076			4	1.A	1,859	103.208	1,898	1,839	1,823	0	0	0	0	2.875	7.122	MON	4	64	05/16/1997.	05/20/2027.
0299999. U.S. Government - Residential Mortgage-Backed Securities						106,340,414	XXX	113,743,570	107,130,619	106,428,436	0	11,714	0	0	XXX	XXX	XXX	248,078	2,973,992	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
38378X P6 2	GNR 2014-166 PL (PROJECT LOAN)			4	1.A	1,574,909	104.975	1,654,308	1,575,894	1,574,669	0	48	0	0	2.500	2.505	MON	3,283	39,397	12/05/2014.	05/16/2055.
38380J EJ 3	GNR 2017-169 AH (PROJECT LOAN)			4	1.A	14,720,701	105.051	15,647,114	14,894,666	14,787,094	0	21,145	0	0	2.600	2.892	MON	32,272	387,261	11/20/2017.	04/16/2054.
38380J EJ 3	GNR 2017-169 AH (PROJECT LOAN)			4	1.A	11,015,216	105.051	11,735,336	11,170,999	11,075,500	0	19,227	0	0	2.600	2.949	MON	24,204	290,446	11/30/2017.	04/16/2054.
38379R TG 8	GNR 2017-62 AE (PROJECT LOAN)			4	1.A	9,275,919	104.662	9,694,813	9,262,893	9,269,214	0	(6,265)	0	0	2.600	2.568	MON	20,070	240,835	11/08/2019.	11/16/2057.
38379R VW 0	GNR 2017-76 AD (PROJECT LOAN)			4	1.A	6,826,099	104.110	7,210,643	6,925,930	6,873,517	0	13,390	0	0	2.400	2.785	MON	13,852	166,222	04/28/2017.	02/16/2050.
38380J YW 2	GNR 2018-56 A (PROJECT LOAN)			4	1.A	9,807,725	103.304	10,098,730	9,775,649	9,797,957	0	(9,980)	0	0	2.500	2.405	MON	20,366	244,391	10/25/2019.	10/16/2050.
38380J YW 2	GNR 2018-56 A (PROJECT LOAN)			4	1.A	3,559,225	103.304	3,672,265	3,554,781	3,557,394	0	(1,934)	0	0	2.500	2.456	MON	7,406	88,870	11/12/2019.	10/16/2050.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						56,779,793	XXX	59,713,210	57,160,811	56,935,345	0	35,632	0	0	XXX	XXX	XXX	121,452	1,457,423	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
83162C SP 9	SBAP 2009-20F 1			4	1.A	637,024	107.768	686,508	637,024	635,160	0	137	0	0	4.950	4.950	JD	2,628	31,533	06/09/2009.	06/01/2029.
83162C UP 6	SBAP 2012-20B 1			4	1.A	203,928	104.410	209,002	200,175	202,802	0	(209)	0	0	2.630	2.321	FA	2,194	5,344	03/10/2016.	02/01/2032.
83162C UP 6	SBAP 2012-20B 1			4	1.A	81,396	104.410	83,601	80,070	80,966	0	(73)	0	0	2.630	2.366	FA	877	2,138	03/10/2016.	02/01/2032.
83162C UP 6	SBAP 2012-20B 1			4	1.A	1,921,678	104.410	2,006,423	1,921,678	1,914,711	0	303	0	0	2.630	2.630	FA	21,058	51,302	02/07/2012.	02/01/2032.
83162C VX 8	SBAP 2013-20K 1			4	1.A	1,616,565	108.328	1,751,192	1,616,565	1,607,472	0	(384)	0	0	3.380	3.380	MN	9,107	56,996	11/12/2013.	11/01/2033.
83162C WA 7	SBAP 2014-20A 1			4	1.A	4,706,613	109.006	5,130,491	4,706,613	4,687,439	0	(3,735)	0	0	3.460	3.458	JJ	81,424	170,624	01/09/2014.	01/01/2034.
83162C XL 2	SBAP 2015-20L 1			4	1.A	3,577,646	107.772	3,855,701	3,577,646	3,566,539	0	(2,067)	0	0	2.820	2.820	JD	8,407	105,676	12/10/2015.	12/01/2035.
83162C YC 1	SBAP 2016-10F 1			4	1.A	887,811	103.688	920,554	887,811	885,717	0	261	0	0	2.170	2.174	MN	3,211	19,422	11/10/2016.	11/01/2026.
83162C YP 2	SBAP 2017-10C 1			4	1.A	2,004,412	104.251	2,089,638	2,004,412	2,003,679	0	(139)	0	0	2.330	2.330	MN	7,784	47,224	05/11/2017.	05/01/2027.
83162C YY 3	SBAP 2017-10F 1			4	1.A	4,389,298	104.310	4,578,476	4,389,298	4,389,219	0	2	0	0	2.290	2.290	MN	16,752	100,515	11/09/2017.	11/01/2027.
83162C YG 2	SBAP 2017-20A 1			4	1.A	5,189,535	107.817	5,595,216	5,189,535	5,183,081	0	(4,766)	0	0	2.800	2.800	JJ	72,653	153,331	01/05/2017.	01/01/2037.
83162C YQ 0	SBAP 2017-20E 1			4	1.A	14,817,656	108.801	16,121,773	14,817,656	14,786,646	0	(7,625)	0	0	2.880	2.880	MN	71,125	440,538	05/11/2017.	05/01/2037.
83162C YZ 0	SBAP 2017-20K 1			4	1.A	8,099,896	108.375	8,778,262	8,099,896	8,089,019	0	(3,513)	0	0	2.790	2.790	MN	37,665	231,670	11/09/2017.	11/01/2037.
83162C ZG 1	SBAP 2018-10B 1			4	1.A	5,910,004	105.647	6,243,795	5,910,004	5,905,889	0	(3,069)	0	0	3.000	3.000	MS	59,100	182,900	03/08/2018.	03/01/2028.
83162C A3 7	SBAP 2018-20L 1			4	1.A	4,824,583	110.406	5,326,634	4,824,583	4,820,324	0	(2,103)	0	0	3.540	3.540	JD	14,233	173,645	12/06/2018.	12/01/2038.
83162C A6 0	SBAP 2019-20A 1			4	1.A	4,598,554	109.378	5,029,807	4,598,554	4,589,734	0	(9,670)	0	0	3.370	3.370	JJ	77,486	167,093	01/10/2019.	01/01/2039.
83162C A7 8	SBAP 2019-25A 1			4	1.A	2,123,151	110.367	2,343,273	2,123,151	2,119,495	0	(3,688)	0	0	3.560	3.560	JJ	37,792	80,474	01/10/2019.	01/01/2044.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
0499999. U.S. Government - Other Loan-Backed and Structured Securities						65,589,750	XXX	70,750,346	65,584,670	65,467,893	0	(40,338)	0	0	XXX	XXX	XXX	523,496	2,020,423	XXX	XXX
0599999. Total - U.S. Government						514,440,226	XXX	539,389,448	510,546,845	512,482,417	235,040	(302,126)	0	0	XXX	XXX	XXX	2,956,928	12,542,659	XXX	XXX
All Other Governments - Issuer Obligations																					
05591F 2A 7	BNG BANK NV (144A) LS:566K	LS...	D		1.A FE	4,977,900	107.348	5,367,400	5,000,000	4,987,419	0	4,314	0	0	3.000	3.096	MS	41,667	150,000	09/13/2018.	09/20/2023.
168863 AW 8	CHILE (REPUBLIC OF)		D		1.E FE	991,310	101.935	1,019,350	1,000,000	999,255	0	981	0	0	3.250	3.353	MS	9,569	32,500	09/07/2011.	09/14/2021.
500769 HS 6	KFW		D		1.A FE	14,999,250	115.224	17,283,600	15,000,000	15,000,000	0	0	0	0	2.875	2.875	AO	104,219	431,250	01/24/2018.	04/03/2028.
0699999. All Other Governments - Issuer Obligations						20,968,460	XXX	23,670,350	21,000,000	20,986,674	0	5,296	0	0	XXX	XXX	XXX	155,455	613,750	XXX	XXX
1099999. Total - All Other Governments						20,968,460	XXX	23,670,350	21,000,000	20,986,674	0	5,296	0	0	XXX	XXX	XXX	155,455	613,750	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
246380 2Y 4	DELAWARE GENERAL OBLIGATION REF S2009C		..		1.A FE	2,491,611	103.611	2,155,109	2,080,000	2,135,215	0	(72,772)	0	0	5.000	1.426	AO	26,000	104,000	12/17/2015.	10/01/2021.
246381 EM 5	DELAWARE GENERAL OBLIGATION REF S2014B		..	2	1.A FE	6,254,760	107.759	6,465,540	6,000,000	6,100,972	0	(26,975)	0	0	3.500	2.990	JJ	105,000	210,000	10/21/2014.	07/01/2032.
373384 2G 0	GEORGIA GENERAL OBLIGATION S2015 A-2	SD..	..	2	1.A FE	19,748,200	110.332	22,066,400	20,000,000	19,801,947	0	10,619	0	0	3.500	3.590	FA	291,667	700,000	06/16/2015.	02/01/2035.
612103 XV 8	MONTANA GENERAL OBLIGATION S2020H		..	2	1.B FE	126,819	127.821	127,821	100,000	126,308	0	(511)	0	0	4.000	1.100	FA	789	0	09/30/2020.	08/01/2031.
612103 XW 6	MONTANA GENERAL OBLIGATION S2020H		..	2	1.B FE	263,445	126.604	265,868	210,000	262,433	0	(1,012)	0	0	4.000	1.230	FA	1,657	0	09/30/2020.	08/01/2032.
612103 XX 4	MONTANA GENERAL OBLIGATION S2020H		..	2	1.B FE	279,221	125.410	282,173	225,000	278,200	0	(1,020)	0	0	4.000	1.360	FA	1,775	0	09/30/2020.	08/01/2033.
612103 XZ 9	MONTANA GENERAL OBLIGATION S2020H		..	2	1.B FE	168,362	113.881	170,822	150,000	168,022	0	(340)	0	0	3.000	1.640	FA	888	0	09/30/2020.	08/01/2035.
612103 YA 3	MONTANA GENERAL OBLIGATION S2020H		..	2	1.B FE	178,819	113.539	181,662	160,000	178,471	0	(348)	0	0	3.000	1.690	FA	947	0	09/30/2020.	08/01/2036.
612103 YB 1	MONTANA GENERAL OBLIGATION S2020H		..	2	1.B FE	370,648	102.031	377,515	370,000	370,641	0	(7)	0	0	2.000	1.980	FA	1,459	0	09/30/2020.	08/01/2037.
612103 YD 7	MONTANA GENERAL OBLIGATION S2020H		..	2	1.B FE	380,226	101.268	389,882	385,000	380,270	0	44	0	0	2.000	2.080	FA	1,519	0	09/30/2020.	08/01/2039.
612103 YE 5	MONTANA GENERAL OBLIGATION S2020H		..	2	1.B FE	284,397	100.986	292,859	290,000	284,444	0	47	0	0	2.000	2.120	FA	1,144	0	09/30/2020.	08/01/2040.
612103 YK 1	MONTANA GENERAL OBLIGATION TXBL REF S20I		..		1.B FE	375,000	100.460	376,725	375,000	375,000	0	0	0	0	0.630	0.630	FA	466	0	09/30/2020.	08/01/2025.
612103 YL 9	MONTANA GENERAL OBLIGATION TXBL REF S20I		..		1.B FE	425,000	100.362	426,539	425,000	425,000	0	0	0	0	0.819	0.819	FA	686	0	09/30/2020.	08/01/2026.
612103 YM 7	MONTANA GENERAL OBLIGATION TXBL REF S20I		..		1.B FE	850,000	100.638	855,423	850,000	850,000	0	0	0	0	0.939	0.939	FA	1,574	0	09/30/2020.	08/01/2027.
612103 YP 0	MONTANA GENERAL OBLIGATION TXBL REF S20I		..		1.B FE	225,000	100.336	225,756	225,000	225,000	0	0	0	0	1.236	1.236	FA	548	0	09/30/2020.	08/01/2029.
612103 YQ 8	MONTANA GENERAL OBLIGATION TXBL REF S20I		..		1.B FE	700,000	100.446	703,122	700,000	700,000	0	0	0	0	1.316	1.316	FA	1,817	0	09/30/2020.	08/01/2030.
612103 WH 0	MONTANA WTR POLL CNTRL GO TXBL REF S20J		..	2	1.B FE	515,000	100.117	515,603	515,000	515,000	0	0	0	0	0.730	0.730	JJ	741	0	09/30/2020.	07/15/2025.
612103 WJ 6	MONTANA WTR POLL CNTRL GO TXBL REF S20J		..	2	1.B FE	1,265,000	100.065	1,265,822	1,265,000	1,265,000	0	0	0	0	0.989	0.989	JJ	2,467	0	09/30/2020.	07/15/2026.
612103 WK 3	MONTANA WTR POLL CNTRL GO TXBL REF S20J		..	2	1.B FE	720,000	100.100	720,720	720,000	720,000	0	0	0	0	1.189	1.189	JJ	1,688	0	09/30/2020.	07/15/2027.
612103 WL 1	MONTANA WTR POLL CNTRL GO TXBL REF S20J		..	2	1.B FE	1,135,000	100.038	1,135,431	1,135,000	1,135,000	0	0	0	0	1.446	1.446	JJ	3,237	0	09/30/2020.	07/15/2028.
612103 WM 9	MONTANA WTR POLL CNTRL GO TXBL REF S20J		..	2	1.B FE	1,165,000	99.962	1,164,557	1,165,000	1,165,000	0	0	0	0	1.546	1.546	JJ	3,552	0	09/30/2020.	07/15/2029.
612103 WN 7	MONTANA WTR POLL CNTRL GO TXBL REF S20J		..	2	1.B FE	1,440,000	100.004	1,440,058	1,440,000	1,440,000	0	0	0	0	1.646	1.646	JJ	4,675	0	09/30/2020.	07/15/2030.
612103 WP 2	MONTANA WTR POLL CNTRL GO TXBL REF S20J		..	2	1.B FE	750,000	99.994	749,955	750,000	750,000	0	0	0	0	1.796	1.796	JJ	2,657	0	09/30/2020.	07/15/2031.
612103 WQ 0	MONTANA WTR POLL CNTRL GO TXBL REF S20J		..	2	1.B FE	585,000	99.797	583,812	585,000	585,000	0	0	0	0	1.876	1.876	JJ	2,164	0	09/30/2020.	07/15/2032.
612103 WR 8	MONTANA WTR POLL CNTRL GO TXBL REF S20J		..	2	1.B FE	685,000	99.845	683,938	685,000	685,000	0	0	0	0	1.976	1.976	JJ	2,670	0	09/30/2020.	07/15/2033.
644682 F6 8	NEW HAMPSHIRE GEN OBLIG REF S2010A		..	2	1.B FE	6,600,160	100.216	5,907,733	5,895,000	5,895,168	0	(40,659)	0	0	5.000	3.590	JJ	147,375	294,750	04/07/2010.	07/01/2022.
644682 F7 6	NEW HAMPSHIRE GEN OBLIG REF S2010A		..	2	1.B FE	4,362,015	100.216	3,923,456	3,915,000	3,915,091	0	(25,862)	0	0	5.000	3.650	JJ	97,875	195,750	04/07/2010.	07/01/2023.
658256 5K 4	NORTH CAROLINA GENERAL OBLIGATION S2020A		..	2	1.A FE	19,846,400	102.232	20,446,400	20,000,000	19,848,220	0	1,820	0	0	1.750	1.810	JD	67,083	0	10/08/2020.	06/01/2035.
68608U 3S 3	OREGON GENERAL OBLIGATION REF S2015B		..	2	1.B FE	6,676,334	114.103	6,834,770	5,990,000	6,315,542	0	(65,832)	0	0	4.000	2.730	FA	99,833	239,600	02/03/2015.	08/01/2032.
68609B RC 3	OREGON GENERAL OBLIGATION S2016C		..	2	1.B FE	913,950	123.194	923,955	750,000	843,799	0	(15,430)	0	0	5.000	2.580	FA	15,625	37,500	03/15/2016.	08/01/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83710R RS 8	SOUTH CAROLINA GENERAL OBLIGATION S2016F			2	1.A FE	3,283,321	106.594	3,506,943	3,290,000	3,284,765	0	349	0	0	2.625	2.640	JD	7,197	86,363	09/22/2016.	06/01/2033.
880541 RT 6	TENNESSEE GENERAL OBLIGATION S2011A			2	1.A FE	2,212,620	103.572	2,071,440	2,000,000	2,018,796	0	(24,417)	0	0	5.000	3.710	AO	25,000	100,000	10/12/2011.	10/01/2031.
880541 VW 4	TENNESSEE GENERAL OBLIGATION S2015A			2	1.A FE	1,778,625	118.718	1,780,770	1,500,000	1,640,988	0	(28,452)	0	0	5.000	2.800	FA	31,250	75,000	10/27/2015.	08/01/2035.
882721 RM 7	TEXAS MULTI-MODE-MOBILITY FD GO S2006B			2	1.A FE	5,210,000	100.000	5,210,000	5,210,000	5,210,000	0	0	0	0	0.080	0.120	MON	347	3,002	06/24/2020.	04/01/2036.
917542 SL 7	UTAH GENERAL OBLIGATION S2011A			2	1.A FE	3,381,870	102.364	3,070,920	3,000,000	3,022,410	0	(43,677)	0	0	5.000	3.480	JJ	75,000	150,000	06/15/2011.	07/01/2026.
917542 VK 5	UTAH GENERAL OBLIGATION S2018			2	1.A FE	3,286,494	114.559	3,757,535	3,280,000	3,284,794	0	(656)	0	0	3.125	3.100	JJ	51,250	102,500	02/07/2018.	07/01/2031.
917542 VK 5	UTAH GENERAL OBLIGATION S2018	SD		2	1.A FE	6,733,306	114.559	7,698,365	6,720,000	6,729,822	0	(1,344)	0	0	3.125	3.100	JJ	105,000	210,000	02/07/2018.	07/01/2031.
924258 W6 9	VERMONT GENERAL OBLIGATION S2015B			2	1.B FE	4,584,649	108.877	4,888,577	4,490,000	4,538,012	0	(9,566)	0	0	3.250	3.000	FA	55,127	145,925	10/07/2015.	08/15/2032.
93974D XV 5	WASHINGTON GO MOTOR VEHICLE FUEL REFS16B			2	1.B FE	8,470,898	124.058	9,099,654	7,335,000	8,032,469	0	(112,676)	0	0	5.000	3.130	FA	152,813	366,750	11/29/2016.	08/01/2031.
97705M BC 8	WISCONSIN GENERAL OBLIGATION S2015C			2	1.B FE	558,613	114.083	553,303	485,000	515,690	0	(8,636)	0	0	5.000	2.990	MN	4,042	24,250	09/01/2015.	05/01/2034.
97705M BC 8	WISCONSIN GENERAL OBLIGATION S2015C	SD		2	1.B FE	30,044,181	114.083	29,758,551	26,085,000	27,735,637	0	(464,481)	0	0	5.000	2.990	MN	217,375	1,304,250	09/01/2015.	05/01/2034.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						149,324,944	XXX	153,055,483	140,750,000	143,753,126	0	(931,793)	0	0	XXX	XXX	XXX	1,613,978	4,349,640	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						149,324,944	XXX	153,055,483	140,750,000	143,753,126	0	(931,793)	0	0	XXX	XXX	XXX	1,613,978	4,349,640	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
003554 P2 2	ABINGTON SCHOOL DISTRICT GO REF S2016			2	1.C FE	1,640,761	114.075	1,893,645	1,660,000	1,644,262	0	928	0	0	3.875	3.970	AO	16,081	64,325	12/05/2016.	10/01/2033.
005482 2H 6	ADAMS & ARAPAHOE SD #28J GO REF S12	SD		2	1.C FE	16,489,718	109.014	14,624,228	13,415,000	14,025,712	0	(307,199)	0	0	5.000	2.550	JD	55,896	670,750	02/15/2012.	12/01/2026.
006449 GY 2	ADAMS CO SD #12 GO REF S2016B			2	1.C FE	5,052,600	123.454	5,555,430	4,500,000	4,852,437	0	(52,317)	0	0	5.000	3.530	JD	10,000	225,000	12/01/2016.	12/15/2033.
006449 HB 1	ADAMS CO SD #12 GO REF S2016B			2	1.C FE	5,556,150	122.416	6,120,800	5,000,000	5,355,534	0	(52,538)	0	0	5.000	3.660	JD	11,111	250,000	12/01/2016.	12/15/2036.
011338 WD 8	ALAMO HEIGHTS ISD GO S2018A			2	1.A FE	2,399,061	122.198	2,566,158	2,100,000	2,318,387	0	(32,145)	0	0	5.000	3.110	FA	43,750	105,000	05/11/2018.	02/01/2040.
012662 GJ 5	ALBEMARLE CO GENERAL OBLIGATION S2017			2	1.A FE	1,897,435	111.790	2,124,010	1,900,000	1,897,914	0	120	0	0	3.250	3.260	JD	5,146	61,750	02/22/2017.	06/01/2034.
012662 GM 8	ALBEMARLE CO GENERAL OBLIGATION S2017			2	1.A FE	2,093,387	111.784	2,341,875	2,095,000	2,093,647	0	59	0	0	3.375	3.380	JD	5,892	70,706	02/22/2017.	06/01/2037.
013518 6D 2	ALBUQUERQUE GENERAL OBLIGATION S2018A			2	1.D FE	6,402,804	113.182	7,328,535	6,475,000	6,416,804	0	5,191	0	0	3.000	3.110	JJ	97,125	194,250	03/21/2018.	07/01/2030.
015302 U6 7	ALEXANDRIA GENERAL OBLIGATION S2013			2	1.A FE	3,452,304	110.584	3,654,801	3,305,000	3,347,086	0	(16,036)	0	0	4.500	3.950	JD	6,610	148,725	07/17/2013.	06/15/2032.
015302 U7 5	ALEXANDRIA GENERAL OBLIGATION S2013			2	1.A FE	3,446,504	110.584	3,660,330	3,310,000	3,349,057	0	(14,874)	0	0	4.500	3.990	JD	6,620	148,950	07/17/2013.	06/15/2033.
015302 3E 0	ALEXANDRIA GENERAL OBLIGATION S2016A			2	1.A FE	4,137,582	110.182	4,401,771	3,995,000	4,078,985	0	(13,932)	0	0	3.000	2.590	JJ	55,264	119,850	07/26/2016.	07/15/2034.
015302 7V 8	ALEXANDRIA GENERAL OBLIGATION S2019A			2	1.A FE	9,728,265	109.361	10,777,527	9,855,000	9,733,496	0	4,984	0	0	2.625	2.710	JJ	119,287	148,749	12/04/2019.	07/15/2039.
021087 TK 7	ALPINE SCH DIST GO REF S2012B			2	1.A FE	3,178,027	102.923	3,190,613	3,100,000	3,111,250	0	(9,121)	0	0	3.000	2.690	MS	27,383	93,000	12/13/2012.	03/15/2028.
021087 TL 5	ALPINE SCH DIST GO REF S2012B			2	1.A FE	3,249,433	102.800	3,274,180	3,185,000	3,194,300	0	(7,549)	0	0	3.000	2.750	MS	28,134	95,550	12/13/2012.	03/15/2029.
021087 TM 3	ALPINE SCH DIST GO REF S2012B			2	1.A FE	3,330,282	102.626	3,366,133	3,280,000	3,287,254	0	(5,901)	0	0	3.000	2.810	MS	28,973	98,400	12/13/2012.	03/15/2030.
021087 UR 0	ALPINE SCH DIST GO S2014			2	1.A FE	3,752,126	109.191	3,909,038	3,580,000	3,644,092	0	(18,842)	0	0	3.500	2.910	MS	36,894	125,300	10/22/2014.	03/15/2028.
021087 WF 4	ALPINE SCH DIST GO S2017B			2	1.A FE	5,614,787	126.559	5,897,649	4,660,000	5,325,645	0	(98,013)	0	0	5.000	2.500	MS	68,606	233,000	12/20/2017.	03/15/2029.
021087 WJ 6	ALPINE SCH DIST GO S2017B			2	1.A FE	7,372,512	109.239	8,105,534	7,420,000	7,381,070	0	2,882	0	0	2.875	2.930	MS	62,812	213,325	12/06/2017.	03/15/2032.
023051 SV 8	AMARILLO ISD GEN OBLIG REF S2013 (PSF)			2	1.A FE	1,998,166	110.467	2,159,630	1,955,000	1,968,258	0	(4,802)	0	0	4.250	3.970	FA	34,620	83,088	12/05/2013.	02/01/2030.
023051 SW 6	AMARILLO ISD GEN OBLIG REF S2013 (PSF)			2	1.A FE	2,070,416	110.467	2,253,527	2,040,000	2,049,355	0	(3,390)	0	0	4.250	4.060	FA	36,125	86,700	12/05/2013.	02/01/2031.
023051 SX 4	AMARILLO ISD GEN OBLIG REF S2013 (PSF)			2	1.A FE	2,144,911	110.467	2,347,424	2,125,000	2,131,124	0	(2,225)	0	0	4.250	4.130	FA	37,630	90,313	12/05/2013.	02/01/2032.
023051 SY 2	AMARILLO ISD GEN OBLIG REF S2013 (PSF)			2	1.A FE	2,235,369	110.467	2,457,891	2,225,000	2,228,168	0	(1,163)	0	0	4.250	4.190	FA	39,401	94,563	12/05/2013.	02/01/2033.
023051 SZ 9	AMARILLO ISD GEN OBLIG REF S2013 (PSF)			2	1.A FE	2,315,000	110.467	2,557,311	2,315,000	2,315,000	0	0	0	0	4.250	4.250	FA	40,995	98,388	12/05/2013.	02/01/2034.
033161 3W 8	ANCHORAGE GENERAL OBLIGATION S2015C			2	1.B FE	5,415,210	112.708	5,934,076	5,265,000	5,343,204	0	(15,149)	0	0	4.000	3.650	MS	70,200	210,600	11/04/2015.	09/01/2035.
033161 7B 0	ANCHORAGE GENERAL OBLIGATION S2018A			2	1.B FE	1,993,636	127.867	2,218,492	1,735,000	1,945,760	0	(23,908)	0	0	5.000	3.200	MS	28,917	86,750	12/14/2018.	09/01/2036.
035519 TF 4	ANN ARBOR SCH DIST GO REF S2012 (Q-SBLF)			2	1.B FE	2,136,180	106.418	1,926,166	1,810,000	1,859,050	0	(35,620)	0	0	5.000	2.910	MN	15,083	90,500	04/09/2012.	05/01/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
035519 TG 2	ANN ARBOR SCH DIST GO REF S2012 (Q-SBLF)			2	1.B FE	2,229,783	106.418	2,021,942	1,900,000	1,949,729	0	(36,087)	0	0	5.000	2.980	MN	15,833	95,000	04/09/2012.	05/01/2027.
035519 TH 0	ANN ARBOR SCH DIST GO REF S2012 (Q-SBLF)			2	1.B FE	1,458,725	106.418	1,330,225	1,250,000	1,281,560	0	(22,886)	0	0	5.000	3.050	MN	10,417	62,500	04/09/2012.	05/01/2028.
035519 TJ 6	ANN ARBOR SCH DIST GO REF S2012 (Q-SBLF)			2	1.B FE	2,320,860	106.418	2,128,360	2,000,000	2,048,648	0	(35,252)	0	0	5.000	3.120	MN	16,667	100,000	04/09/2012.	05/01/2029.
038106 RG 7	APPLETON AREA SCHOOL DISTRICT GO S2014			2	1.B FE	2,177,035	110.142	2,401,096	2,180,000	2,178,177	0	394	0	0	3.500	3.510	MS	25,433	76,300	04/28/2014.	03/01/2032.
038106 RP 7	APPLETON AREA SCHOOL DISTRICT GO S2014			2	1.A	952,645	110.927	1,048,260	945,000	947,766	0	(820)	0	0	3.750	3.650	MS	11,813	35,438	04/28/2014.	03/01/2034.
038106 RQ 5	APPLETON AREA SCHOOL DISTRICT GO S2014			2	1.B FE	1,416,366	111.061	1,560,407	1,405,000	1,409,113	0	(1,219)	0	0	3.750	3.650	MS	17,563	52,688	04/28/2014.	03/01/2034.
038106 RR 3	APPLETON AREA SCHOOL DISTRICT GO S2014			2	1.A	1,433,409	110.927	1,569,617	1,415,000	1,421,668	0	(1,970)	0	0	3.750	3.590	MS	17,688	53,063	04/28/2014.	03/01/2033.
038106 RS 1	APPLETON AREA SCHOOL DISTRICT GO S2014			2	1.B FE	861,059	111.061	944,019	850,000	854,005	0	(1,183)	0	0	3.750	3.590	MS	10,625	31,875	04/28/2014.	03/01/2033.
164555 BH 6	ARAPAHOE CO SD #5 GO S2017			2	1.B FE	20,381,359	114.182	22,071,381	19,330,000	19,952,608	0	(113,932)	0	0	4.000	3.290	JD	34,364	773,200	01/05/2017.	12/15/2035.
038699 SP 0	ARAPAHOE CO SD #6 LITTLETON GO S2013			2	1.C FE	3,055,296	112.629	3,187,401	2,830,000	2,905,517	0	(23,969)	0	0	5.000	4.020	JD	11,792	141,500	12/04/2013.	12/01/2033.
038699 SQ 8	ARAPAHOE CO SD #6 LITTLETON GO S2013			2	1.C FE	3,710,027	112.505	3,881,423	3,450,000	3,537,285	0	(27,680)	0	0	5.000	4.070	JD	14,375	172,500	12/04/2013.	12/01/2034.
038699 TX 2	ARAPAHOE CO SD #6 LITTLETON GO S2019A			2	1.C FE	1,747,967	135.082	1,877,640	1,390,000	1,684,462	0	(33,201)	0	0	5.500	2.530	JD	6,371	76,450	01/11/2019.	12/01/2031.
038699 UC 6	ARAPAHOE CO SD #6 LITTLETON GO S2019A			2	1.C FE	3,997,728	132.396	4,302,870	3,250,000	3,866,590	0	(68,646)	0	0	5.500	2.810	JD	14,896	178,750	01/11/2019.	12/01/2036.
041431 PS 0	ARLINGTON CO GENERAL OBLIGATION REF S15			2	1.A FE	4,028,310	111.753	4,425,419	3,960,000	3,989,423	0	(7,557)	0	0	3.500	3.280	FA	52,360	138,600	06/02/2015.	08/15/2031.
041431 SF 5	ARLINGTON CO GENERAL OBLIGATION S2017			2	1.A FE	8,783,825	118.935	9,491,013	7,980,000	8,530,054	0	(74,492)	0	0	4.000	2.850	FA	120,587	319,200	06/15/2017.	08/15/2036.
041431 TB 3	ARLINGTON CO GENERAL OBLIGATION S2018A			2	1.A FE	1,613,504	129.755	1,764,668	1,360,000	1,557,012	0	(22,820)	0	0	5.000	2.870	FA	25,689	68,000	06/07/2018.	08/15/2037.
041431 TB 3	ARLINGTON CO GENERAL OBLIGATION S2018A	SD		2	1.A FE	9,366,628	129.755	10,244,157	7,895,000	9,038,682	0	(132,474)	0	0	5.000	2.870	FA	149,128	394,750	06/07/2018.	08/15/2037.
041826 3A 4	ARLINGTON ISD GENERAL OBLIG S2017 (PSF)			2	1.A FE	1,142,818	115.006	1,213,313	1,055,000	1,109,843	0	(9,800)	0	0	4.000	2.900	FA	15,942	42,200	06/09/2017.	02/15/2035.
044033 RL 4	ASHEVILLE GENERAL OBLIGATION REF S2020A			2	1.A FE	1,044,633	103.704	1,057,781	1,020,000	1,042,937	0	(1,696)	0	0	2.000	1.740	JD	1,700	13,940	02/28/2020.	06/01/2035.
044033 RM 2	ASHEVILLE GENERAL OBLIGATION REF S2020A			2	1.A FE	1,056,338	103.300	1,074,320	1,040,000	1,055,223	0	(1,116)	0	0	2.000	1.830	JD	1,733	14,213	02/28/2020.	06/01/2036.
052396 3Y 2	AUSTIN GENERAL OBLIG LTD S2014			2	1.A FE	8,665,079	116.372	8,588,254	7,380,000	7,899,191	0	(132,232)	0	0	5.000	2.960	MS	123,000	369,000	08/27/2014.	09/01/2034.
05914F YV 6	BALTIMORE CO GENERAL OBLIGATION S2016			2	1.A FE	3,470,256	120.083	3,482,407	2,900,000	3,211,867	0	(56,481)	0	0	5.000	2.720	FA	60,417	145,000	02/23/2016.	02/01/2038.
05914F 6A 3	BALTIMORE CO GENERAL OBLIGATION S2020			2	1.A FE	2,622,871	123.919	2,664,259	2,150,000	2,588,285	0	(34,586)	0	0	4.000	1.600	MS	28,667	38,700	02/26/2020.	03/01/2038.
05914F 6B 1	BALTIMORE CO GENERAL OBLIGATION S2020			2	1.A FE	22,450,486	123.099	22,730,230	18,465,000	22,159,477	0	(291,008)	0	0	4.000	1.640	MS	246,200	332,370	02/26/2020.	03/01/2039.
070329 K5 5	BASTROP ISD GO REF S2015A (PSF)			2	1.A FE	2,322,980	117.385	2,347,700	2,000,000	2,155,560	0	(34,979)	0	0	5.000	2.980	FA	37,778	100,000	11/03/2015.	02/15/2034.
079212 6H 4	BELLEVUE GENERAL OBLIG REF S2020A			2	1.B FE	1,236,588	105.993	1,271,916	1,200,000	1,232,606	0	(3,982)	0	0	3.000	2.350	MS	10,600	10,000	04/30/2020.	09/15/2032.
079212 6J 0	BELLEVUE GENERAL OBLIG REF S2020A			2	1.B FE	1,025,730	105.636	1,056,360	1,000,000	1,022,934	0	(2,796)	0	0	3.000	2.450	MS	8,833	8,333	04/30/2020.	09/15/2033.
083763 MJ 8	BERGEN CO GENERAL OBLIGATION S2013C			2	1.A FE	4,383,875	109.800	4,666,500	4,250,000	4,294,218	0	(14,160)	0	0	4.000	3.620	JD	14,167	170,000	12/11/2013.	12/01/2028.
083763 MK 5	BERGEN CO GENERAL OBLIGATION S2013C			2	1.A FE	3,978,431	109.490	4,264,636	3,895,000	3,922,638	0	(8,841)	0	0	4.000	3.740	JD	12,983	155,800	12/11/2013.	12/01/2029.
084167 LY 9	BERKELEY CO GENERAL OBLIGATION S2016			2	1.C FE	4,039,942	109.847	4,338,957	3,950,000	3,999,074	0	(8,743)	0	0	3.000	2.740	MS	39,500	118,500	01/13/2016.	03/01/2030.
090874 MJ 4	BIRDVILLE ISD GO S2016 (PSF)			2	1.A FE	929,535	121.202	909,015	750,000	852,352	0	(18,699)	0	0	5.000	2.170	FA	14,167	37,500	08/17/2016.	02/15/2034.
090874 NJ 3	BIRDVILLE ISD GO S2019 (PSF)			2	1.A FE	4,172,440	118.858	4,754,320	4,000,000	4,140,308	0	(17,126)	0	0	4.000	3.440	FA	60,444	160,000	01/16/2019.	02/15/2039.
094797 Y8 4	BLOOMINGTON ISD#271 GO S2014B			2	1.A FE	7,559,339	108.140	8,126,721	7,515,000	7,534,730	0	(4,463)	0	0	3.500	3.430	FA	109,594	263,025	12/10/2014.	02/01/2036.
097067 NG 3	BOERNE ISD GO REF TXBL CABS S2020	@			1.A FE	821,060	85.322	853,220	1,000,000	821,752	0	692	0	0	0.000	2.173	FA	0	0	11/18/2020.	02/01/2030.
097067 NH 1	BOERNE ISD GO REF TXBL CABS S2020	@		2	1.A FE	1,034,150	82.471	1,072,123	1,300,000	1,035,063	0	913	0	0	0.000	2.273	FA	0	0	11/18/2020.	02/01/2031.
097067 MU 3	BOERNE ISD TXBL GO REF S2020				1.A FE	250,000	101.639	254,098	250,000	250,000	0	0	0	0	1.523	1.523	FA	487	0	11/18/2020.	02/01/2029.
101547 YD 3	BOULDER VALLEY SD #RE-2 GO REF S2019B			2	1.B FE	10,242,925	109.246	11,607,388	10,625,000	10,280,912	0	21,031	0	0	3.000	3.310	JD	26,563	318,750	01/24/2019.	12/01/2033.
103637 JD 7	BOZEMAN GENERAL OBLIGATION S2019			2	1.B FE	979,850	103.695	1,036,950	1,000,000	980,975	0	856	0	0	2.375	2.510	JJ	11,875	18,670	08/29/2019.	07/01/2038.
118565 VU 1	BUCKS CO GENERAL OBLIGATION S2013			2	1.A FE	1,114,120	109.216	1,092,160	1,000,000	1,030,198	0	(11,942)	0	0	4.000	2.700	JD	3,333	40,000	04/24/2013.	12/01/2028.
121638 HJ 2	BURLINGTON CNTY GO S2020A			2	1.C FE	1,184,494	104.477	1,227,605	1,175,000	1,184,004	0	(490)	0	0	2.000	1.900	MAY	11,815	0	06/18/2020.	05/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
121638 HK 9	BURLINGTON CNTY GO S2020A			2	1.C FE	1,198,632	103.095	1,237,140	1,200,000	1,198,682	0	50	0	0	2.000	2.010	MAY	12,067	0	06/18/2020.	05/01/2033.
121638 HL 7	BURLINGTON CNTY GO S2020A			2	1.C FE	1,224,626	101.986	1,259,527	1,235,000	1,224,958	0	332	0	0	2.000	2.070	MAY	12,419	0	06/18/2020.	05/01/2034.
121638 HM 5	BURLINGTON CNTY GO S2020A			2	1.C FE	1,244,153	101.687	1,286,341	1,265,000	1,244,764	0	611	0	0	2.000	2.130	MAY	12,720	0	06/18/2020.	05/01/2035.
121638 HN 3	BURLINGTON CNTY GO S2020A			2	1.C FE	1,273,667	101.256	1,321,391	1,305,000	1,274,508	0	841	0	0	2.000	2.180	MAY	13,123	0	06/18/2020.	05/01/2036.
127109 PV 2	CABRILLO CCD GO REF S2019A			2	1.C FE	6,326,157	107.230	6,873,443	6,410,000	6,330,498	0	3,440	0	0	2.750	2.840	FA	73,448	143,468	09/18/2019.	08/01/2038.
131537 E4 0	CALVERT CO GENERAL OBLIGATION REF S2016			2	1.A FE	2,575,423	109.583	2,695,742	2,460,000	2,527,154	0	(11,358)	0	0	2.750	2.220	JJ	33,825	67,650	07/19/2016.	07/01/2030.
132285 4L 8	CAMBRIDGE GEN OBLIG LTD S2017B			2	1.A FE	976,180	112.315	1,111,919	990,000	978,304	0	584	0	0	3.250	3.350	FA	12,155	32,175	03/01/2017.	02/15/2036.
132285 5Q 6	CAMBRIDGE GEN OBLIG LTD S2018B			2	1.A FE	2,931,656	114.508	3,383,711	2,955,000	2,935,572	0	1,441	0	0	3.000	3.070	FA	33,490	88,650	03/02/2018.	02/15/2032.
132285 5T 0	CAMBRIDGE GEN OBLIG LTD S2018B			2	1.A FE	2,955,000	114.434	3,381,525	2,955,000	2,955,000	0	0	0	0	3.250	3.250	FA	36,281	96,038	03/02/2018.	02/15/2035.
134159 VT 6	CAMPBELL UHSD GO REF S2016			2	1.B FE	1,956,130	110.907	2,112,778	1,905,000	1,931,102	0	(5,289)	0	0	3.000	2.680	FA	23,813	57,150	12/10/2015.	08/01/2028.
134159 XK 3	CAMPBELL UHSD GO REF S2017A-1			2	1.B FE	538,230	119.834	599,170	500,000	524,764	0	(3,647)	0	0	4.000	3.100	FA	8,333	20,000	02/07/2017.	08/01/2031.
139015 PS 4	CANYON ISD GENERAL OBLIGATION REF S2016			2	1.A FE	1,672,845	124.915	1,773,793	1,420,000	1,581,916	0	(23,804)	0	0	5.000	2.950	FA	26,822	71,000	12/12/2016.	02/15/2031.
139078 ET 2	CANYONS SCHOOL DISTRICT GO S2018B			2	1.A FE	5,000,296	114.747	5,823,410	5,075,000	5,006,894	0	3,202	0	0	3.625	3.740	JD	8,176	183,969	10/24/2018.	06/15/2036.
142665 EM 6	CARLSBAD USD GO REF S2016			2	1.C FE	2,008,986	110.401	2,174,900	1,970,000	1,992,243	0	(3,639)	0	0	3.000	2.780	FA	24,625	59,100	01/21/2016.	08/01/2031.
142665 EV 6	CARLSBAD USD GO REF S2017			2	1.B FE	1,698,210	120.538	1,808,070	1,500,000	1,638,350	0	(19,987)	0	0	4.000	2.420	MN	10,000	60,000	11/09/2017.	05/01/2031.
144879 6K 4	CARROLL CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,388,111	110.965	1,509,124	1,360,000	1,374,644	0	(2,801)	0	0	3.000	2.760	MN	6,800	40,800	11/19/2015.	11/01/2028.
144879 6P 3	CARROLL CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,399,875	111.153	1,511,681	1,360,000	1,380,910	0	(3,967)	0	0	3.375	3.030	MN	7,650	45,900	11/19/2015.	11/01/2032.
144879 6S 7	CARROLL CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,385,786	110.677	1,499,673	1,355,000	1,371,208	0	(3,059)	0	0	3.500	3.230	MN	7,904	47,425	11/19/2015.	11/01/2035.
144880 BX 8	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	991,810	99.729	997,290	1,000,000	991,866	0	56	0	0	1.375	1.450	MN	1,069	0	11/19/2020.	11/01/2032.
144880 BY 6	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	995,320	100.116	1,001,160	1,000,000	995,352	0	32	0	0	1.500	1.540	MN	1,167	0	11/19/2020.	11/01/2033.
144880 BZ 3	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	988,800	99.596	995,960	1,000,000	988,857	0	57	0	0	1.500	1.590	MN	1,167	0	11/19/2020.	11/01/2034.
144880 CA 7	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	992,760	100.014	1,000,140	1,000,000	992,798	0	38	0	0	1.625	1.680	MN	1,264	0	11/19/2020.	11/01/2035.
144880 CB 5	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	984,070	99.244	992,440	1,000,000	984,137	0	67	0	0	1.625	1.740	MN	1,264	0	11/19/2020.	11/01/2036.
144880 CC 3	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	995,630	100.292	1,002,920	1,000,000	995,644	0	14	0	0	1.750	1.780	MN	1,361	0	11/19/2020.	11/01/2037.
144880 CD 1	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	989,330	99.793	997,930	1,000,000	989,372	0	42	0	0	1.750	1.820	MN	1,361	0	11/19/2020.	11/01/2038.
144880 CE 9	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	982,520	99.184	991,840	1,000,000	982,581	0	61	0	0	1.750	1.860	MN	1,361	0	11/19/2020.	11/01/2039.
144880 CF 6	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	975,220	98.411	984,110	1,000,000	975,300	0	80	0	0	1.750	1.900	MN	1,361	0	11/19/2020.	11/01/2040.
145232 GT 5	CARROLL ISD GENERAL OBLIGATION REF S19A			2	1.A FE	2,214,472	107.989	2,397,356	2,220,000	2,214,801	0	295	0	0	2.750	2.770	FA	23,063	41,378	11/13/2019.	02/15/2035.
145232 GU 2	CARROLL ISD GENERAL OBLIGATION REF S19A			2	1.A FE	2,267,223	107.634	2,459,437	2,285,000	2,268,163	0	880	0	0	2.750	2.810	FA	23,739	42,590	11/13/2019.	02/15/2036.
145232 GV 0	CARROLL ISD GENERAL OBLIGATION REF S19A			2	1.A FE	2,316,414	107.437	2,519,398	2,345,000	2,317,809	0	1,311	0	0	2.750	2.840	FA	24,362	43,708	11/13/2019.	02/15/2037.
145232 GW 8	CARROLL ISD GENERAL OBLIGATION REF S19A			2	1.A FE	2,369,199	107.310	2,586,171	2,410,000	2,371,051	0	1,738	0	0	2.750	2.870	FA	25,037	44,920	11/13/2019.	02/15/2038.
145628 VQ 3	CARROLLTON-FMRS BRH ISD GO REF S15A(PSF)			2	1.A FE	885,173	110.654	946,092	855,000	869,692	0	(3,280)	0	0	3.750	3.300	FA	12,113	32,063	11/18/2015.	02/15/2031.
147051 VR 4	CARY GENERAL OBLIGATION S2017A			2	1.A FE	1,541,389	108.342	1,690,135	1,560,000	1,544,867	0	1,106	0	0	2.750	2.850	JD	3,575	42,900	09/26/2017.	06/01/2032.
149843 U9 3	CECIL CO GENERAL OBLIGATION REF S2016			2	1.C FE	2,411,614	108.978	2,577,330	2,365,000	2,390,415	0	(4,567)	0	0	3.250	3.020	FA	32,026	76,863	01/21/2016.	02/01/2035.
149843 Z8 0	CECIL CO GENERAL OBLIGATION S2019			2	1.C FE	2,946,167	107.197	3,205,190	2,990,000	2,948,315	0	1,962	0	0	2.625	2.730	FA	32,703	51,671	11/20/2019.	08/01/2037.
158843 WW 8	CHANDLER LTGO REF S2014	SD		2	1.A FE	8,333,360	110.104	8,808,320	8,000,000	8,131,964	0	(35,246)	0	0	3.500	3.000	JJ	140,000	280,000	09/30/2014.	07/01/2028.
159429 WT 2	CHAPEL HILL GENERAL OBLIGATION S2018			2	1.A FE	617,525	109.788	686,175	625,000	618,619	0	418	0	0	3.000	3.100	MN	3,125	18,750	04/03/2018.	05/01/2033.
159808 DP 6	CHARLES CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,814,950	109.603	1,934,493	1,765,000	1,787,367	0	(5,124)	0	0	3.000	2.670	FA	22,063	52,950	03/24/2015.	02/01/2028.
159808 GT 5	CHARLES CO GENERAL OBLIGATION REF S2016			2	1.A FE	354,237	112.782	400,376	355,000	354,351	0	29	0	0	3.625	3.640	AO	3,217	12,869	11/15/2016.	10/01/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
159808 GU 2	CHARLES CO GENERAL OBLIGATION REF S2016		..	2	1.A FE	292,640	112.377	331,512	295,000	292,973	0	86	0	0	3.625	3.680	AO	2,673	10,694	11/15/2016.	10/01/2037.
159808 LJ 1	CHARLES CO GENERAL OBLIGATION S2018		..	2	1.A FE	565,360	117.791	671,409	570,000	565,791	0	210	0	0	3.625	3.690	AO	5,166	20,663	10/30/2018.	10/01/2035.
160069 XX 3	CHARLESTON CO GENERAL OBLIGATION S2015A		..	2	1.A FE	1,095,931	110.515	1,210,139	1,095,000	1,095,462	0	(93)	0	0	3.000	2.990	MN	5,475	32,850	10/21/2015.	11/01/2030.
160069 XZ 8	CHARLESTON CO GENERAL OBLIGATION S2015A		..	2	1.A FE	1,134,236	109.789	1,273,552	1,160,000	1,140,637	0	1,328	0	0	3.000	3.170	MN	5,800	34,800	10/21/2015.	11/01/2032.
160069 YC 8	CHARLESTON CO GENERAL OBLIGATION S2015A		..	2	1.A FE	1,240,180	110.102	1,403,801	1,275,000	1,247,000	0	1,424	0	0	3.250	3.440	MN	6,906	41,438	10/21/2015.	11/01/2035.
160069 YW 4	CHARLESTON CO GENERAL OBLIGATION S2017A		..	2	1.A FE	8,649,214	119.419	9,416,188	7,885,000	8,434,061	0	(71,786)	0	0	4.000	2.870	MN	52,567	315,400	11/17/2017.	11/01/2035.
161035 HB 9	CHARLOTTE GENERAL OBLIGATION REF S2016		..	2	1.A FE	2,136,220	117.641	2,352,820	2,000,000	2,083,182	0	(13,638)	0	0	4.000	3.170	JJ	40,000	80,000	11/28/2016.	07/01/2031.
161681 UD 1	CHASKA ISD#112 GO S2016A		..	2	1.C FE	4,791,789	110.312	5,035,743	4,565,000	4,689,159	0	(22,358)	0	0	3.500	2.920	FA	66,573	159,775	01/21/2016.	02/01/2034.
162376 BQ 9	CHATTANOOGA GEN OBLIG S2015A		..	2	1.B FE	2,940,929	121.393	2,937,711	2,420,000	2,683,718	0	(52,643)	0	0	5.000	2.510	MS	40,333	121,000	10/20/2015.	09/01/2029.
163195 MP 2	CHELAN CO SD #246 WENATCHEE GO S2014		..	2	1.A FE	3,414,034	115.160	3,408,736	2,960,000	3,131,068	0	(46,680)	0	0	5.000	3.200	JD	12,333	148,000	04/22/2014.	12/01/2030.
163195 MQ 0	CHELAN CO SD #246 WENATCHEE GO S2014		..	2	1.A FE	3,644,248	115.050	3,658,590	3,180,000	3,355,342	0	(47,764)	0	0	5.000	3.280	JD	13,250	159,000	04/22/2014.	12/01/2031.
163195 MR 8	CHELAN CO SD #246 WENATCHEE GO S2014		..	2	1.A FE	3,128,785	114.904	3,159,860	2,750,000	2,893,446	0	(39,000)	0	0	5.000	3.370	JD	11,458	137,500	04/22/2014.	12/01/2032.
163195 MS 6	CHELAN CO SD #246 WENATCHEE GO S2014		..	2	1.A FE	2,856,709	114.867	2,900,392	2,525,000	2,650,882	0	(34,173)	0	0	5.000	3.440	JD	10,521	126,250	04/22/2014.	12/01/2033.
163597 GV 3	CHEMEKETA CCD GO S2011A		..	2	1.B FE	2,159,280	102.292	1,841,256	1,800,000	1,830,870	0	(67,094)	0	0	5.250	1.457	JD	4,200	94,500	12/17/2015.	06/15/2025.
16532L KW 5	CHESAPEAKE GENERAL OBLIGATION REF S2017A		..	2	1.A FE	992,562	127.804	1,079,944	845,000	944,190	0	(13,430)	0	0	5.000	3.020	FA	17,604	42,250	03/13/2017.	08/01/2032.
165573 A7 1	CHESTER CO GENERAL OBLIGATION REF S2014		..	2	1.A FE	1,043,200	110.828	1,108,280	1,000,000	1,018,877	0	(4,336)	0	0	3.500	3.000	JJ	16,139	35,000	11/13/2014.	07/15/2028.
165573 A8 9	CHESTER CO GENERAL OBLIGATION REF S2014		..	2	1.A FE	1,037,020	110.569	1,105,690	1,000,000	1,016,207	0	(3,716)	0	0	3.500	3.070	JJ	16,139	35,000	11/13/2014.	07/15/2029.
165573 A9 7	CHESTER CO GENERAL OBLIGATION REF S2014		..	2	1.A FE	2,577,971	109.944	2,754,097	2,505,000	2,537,033	0	(7,330)	0	0	3.500	3.160	JJ	40,428	87,675	11/13/2014.	07/15/2030.
165573 B2 1	CHESTER CO GENERAL OBLIGATION REF S2014		..	2	1.A FE	2,640,738	109.557	2,837,526	2,590,000	2,612,342	0	(5,100)	0	0	3.500	3.270	JJ	41,800	90,650	11/13/2014.	07/15/2031.
165573 B3 9	CHESTER CO GENERAL OBLIGATION REF S2014		..	2	1.A FE	2,726,054	109.120	2,929,872	2,685,000	2,703,100	0	(4,128)	0	0	3.500	3.320	JJ	43,333	93,975	11/13/2014.	07/15/2032.
165573 B4 7	CHESTER CO GENERAL OBLIGATION REF S2014		..	2	1.A FE	2,793,731	108.721	3,017,008	2,775,000	2,783,279	0	(1,887)	0	0	3.500	3.420	JJ	44,785	97,125	11/13/2014.	07/15/2033.
165573 B5 4	CHESTER CO GENERAL OBLIGATION REF S2014		..	2	1.A FE	2,761,915	108.415	2,986,833	2,755,000	2,758,060	0	(701)	0	0	3.500	3.470	JJ	44,463	96,425	11/13/2014.	07/15/2034.
165573 M4 5	CHESTER CO GENERAL OBLIGATION REF S2017		..	2	1.A FE	5,052,922	130.183	5,337,503	4,100,000	4,785,674	0	(90,928)	0	0	5.000	2.350	MN	26,194	205,000	12/15/2017.	11/15/2030.
165573 E9 3	CHESTER CO GENERAL OBLIGATION S2016		..	2	1.A FE	1,226,920	122.920	1,229,200	1,000,000	1,129,106	0	(21,483)	0	0	5.000	2.490	JJ	23,056	50,000	02/25/2016.	07/15/2034.
166393 7B 8	CHESTERFIELD CO GENERAL OBLIG S2017B		..	2	1.A FE	4,038,938	109.992	4,520,671	4,110,000	4,049,389	0	3,092	0	0	3.125	3.250	JJ	64,219	128,438	06/16/2017.	01/01/2036.
17741R GK 8	CITRUS CCD GO TAXABLE REF S2020A		..	2	1.C FE	950,280	98.105	981,050	1,000,000	950,931	0	651	0	0	1.854	2.340	FA	7,571	0	10/26/2020.	08/01/2032.
179390 NB 1	CLACKAMAS CCD GO CABS S2015B	@	..	2	1.B FE	619,931	77.601	904,052	1,165,000	783,485	0	32,192	0	0	0.000	4.240	JD	0	0	05/07/2015.	06/15/2030.
179390 ND 7	CLACKAMAS CCD GO CABS S2015B	@	..	2	1.B FE	783,470	70.293	1,159,835	1,650,000	999,954	0	42,775	0	0	0.000	4.420	JD	0	0	05/07/2015.	06/15/2032.
178882 PP 5	CLACKAMAS CO SD #3 GO TXBL REF S2020C		..		1.B FE	3,500,000	105.633	3,697,155	3,500,000	3,500,000	0	0	0	0	2.144	2.144	JD	3,335	60,240	02/13/2020.	06/15/2029.
178882 PQ 3	CLACKAMAS CO SD #3 GO TXBL REF S2020C		..		1.B FE	4,750,000	105.668	5,019,230	4,750,000	4,750,000	0	0	0	0	2.194	2.194	JD	4,632	83,661	02/13/2020.	06/15/2030.
178882 PR 1	CLACKAMAS CO SD #3 GO TXBL REF S2020C		..	2	1.B FE	2,775,000	104.799	2,908,172	2,775,000	2,775,000	0	0	0	0	2.294	2.294	JD	2,829	51,104	02/13/2020.	06/15/2031.
178882 PS 9	CLACKAMAS CO SD #3 GO TXBL REF S2020C		..	2	1.B FE	1,650,000	104.696	1,727,484	1,650,000	1,650,000	0	0	0	0	2.374	2.374	JD	1,741	31,446	02/13/2020.	06/15/2032.
178882 PU 4	CLACKAMAS CO SD #3 GO TXBL REF S2020C		..	2	1.B FE	1,500,000	104.809	1,572,135	1,500,000	1,500,000	0	0	0	0	2.474	2.474	JD	1,649	29,791	02/13/2020.	06/15/2033.
181288 PY 1	CLARK CO SCH DIST #117-CAMAS GO REF S16		..	2	1.A FE	3,870,146	117.098	3,952,058	3,375,000	3,656,628	0	(48,216)	0	0	4.000	2.350	JD	11,250	135,000	05/04/2016.	12/01/2029.
181216 FB 3	CLARK CO SD #112-6 WASHOUGAL S2016		..	2	1.A FE	1,113,694	118.237	1,176,458	995,000	1,068,658	0	(11,362)	0	0	4.000	2.640	JD	3,317	39,800	10/25/2016.	12/01/2030.
18347A JN 2	CLAY CO PUB SCH DIST #53-LIBERTY GO S16		..	2	1.C FE	1,517,184	113.318	1,529,793	1,350,000	1,444,160	0	(16,850)	0	0	4.000	2.550	MS	18,000	54,000	05/10/2016.	03/01/2034.
184540 3P 5	CLEAR CREEK ISD GO REF S2012A		..	2	1.C FE	3,155,550	104.227	3,126,810	3,000,000	3,020,551	0	(17,754)	0	0	4.000	3.370	FA	45,333	120,000	04/25/2012.	02/15/2028.
184540 4L 3	CLEAR CREEK ISD GO REF S2012A (PSF)		..	2	1.A FE	10,175,700	103.361	10,336,100	10,000,000	10,023,869	0	(20,796)	0	0	3.250	3.030	FA	122,778	325,000	10/10/2012.	02/15/2029.
184541 CS 7	CLEAR CREEK ISD TXBL GO REF S2020A (PSF)		..		1.A FE	2,349,560	118.072	2,361,440	2,000,000	2,339,666	0	(9,894)	0	0	5.000	0.803	FEB	12,222	0	10/28/2020.	02/15/2025.
184541 CT 5	CLEAR CREEK ISD TXBL GO REF S2020A (PSF)		..		1.A FE	3,906,988	121.060	3,934,450	3,250,000	3,892,116	0	(14,872)	0	0	5.000	1.030	FEB	19,861	0	10/28/2020.	02/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
194475 TX 7	COLLEGE STATION ISD GO REF S2016 (PSF)			2	1.A FE	1,202,104	117.779	1,248,457	1,060,000	1,146,360	0	(14,168)	0	0	4.000	2.440	FA	16,018	42,400	11/02/2016.	08/15/2029.
194475 VN 6	COLLEGE STATION ISD GO REF S2017 (PSF)			2	1.A FE	4,019,640	111.533	4,461,320	4,000,000	4,014,130	0	(1,901)	0	0	3.250	3.190	FA	49,111	130,000	12/21/2017.	08/15/2033.
194740 HN 9	COLLIN CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,270,080	112.215	1,374,634	1,225,000	1,246,398	0	(4,750)	0	0	4.000	3.540	FA	18,511	49,000	07/07/2015.	02/15/2032.
198037 BT 9	COLUMBIA SCHOOL DISTRICT GO REF S16			2	1.B FE	2,197,900	113.107	2,262,140	2,000,000	2,110,696	0	(19,635)	0	0	4.000	2.840	MS	26,667	80,000	04/11/2016.	03/01/2036.
198037 DS 9	COLUMBIA SCHOOL DISTRICT GO S2018			2	1.B FE	2,796,315	108.991	3,062,647	2,810,000	2,797,765	0	555	0	0	3.375	3.410	MS	31,613	94,838	03/13/2018.	03/01/2037.
199492 VN 6	COLUMBUS GENERAL OBLIGATION REF S2017-1			2	1.A FE	1,895,000	111.821	2,119,008	1,895,000	1,895,000	0	0	0	0	3.000	3.000	AO	14,213	56,850	11/03/2017.	04/01/2032.
199820 N9 8	COMAL ISD GO REF S2015 (PSF)			2	1.A FE	5,932,154	106.671	5,952,242	5,580,000	5,680,446	0	(46,030)	0	0	4.000	3.100	FA	93,000	223,200	01/07/2015.	02/01/2036.
199820 N9 8	COMAL ISD GO REF S2015 (PSF)	SD		2	1.A FE	7,090,944	106.671	7,114,956	6,670,000	6,790,067	0	(55,021)	0	0	4.000	3.100	FA	111,167	266,800	01/07/2015.	02/01/2036.
208418 UQ 4	CONROE ISD GENERAL OBLIG REF S14 (PSF)			2	1.A FE	2,222,631	113.936	2,238,842	1,965,000	2,054,939	0	(26,862)	0	0	5.000	3.440	FA	37,117	98,250	01/13/2014.	02/15/2030.
208418 US 0	CONROE ISD GENERAL OBLIG REF S14 (PSF)			2	1.A FE	451,563	113.636	460,226	405,000	421,344	0	(4,864)	0	0	5.000	3.620	FA	7,650	20,250	01/13/2014.	02/15/2032.
208418 US 0	CONROE ISD GENERAL OBLIG REF S14 (PSF)	SD		2	1.A FE	2,018,096	113.636	2,056,812	1,810,000	1,883,043	0	(21,739)	0	0	5.000	3.620	FA	34,189	90,500	01/13/2014.	02/15/2032.
208418 B4 4	CONROE ISD GENERAL OBLIG REF S16A (PSF)			2	1.A FE	6,534,960	114.898	6,893,880	6,000,000	6,314,826	0	(56,274)	0	0	4.000	2.890	FA	90,667	240,000	10/27/2016.	02/15/2036.
208418 M6 7	CONROE ISD GENERAL OBLIG S2017 (PSF)			2	1.A FE	5,423,500	119.194	5,959,700	5,000,000	5,311,765	0	(38,702)	0	0	4.000	3.020	FA	75,556	200,000	12/15/2017.	02/15/2038.
208418 S2 0	CONROE ISD GO S2020 (PSF)			2	1.A FE	7,243,872	107.442	7,864,754	7,320,000	7,246,318	0	2,446	0	0	2.625	2.690	FA	72,590	100,879	01/10/2020.	02/15/2041.
212204 GN 5	CONTRA COSTA CCD GO REF S2012			2	1.B FE	3,956,697	105.275	4,047,824	3,845,000	3,865,554	0	(12,511)	0	0	3.500	3.150	FA	56,073	134,575	10/18/2012.	08/01/2031.
212204 GP 0	CONTRA COSTA CCD GO REF S2012			2	1.B FE	4,085,720	105.275	4,200,473	3,990,000	4,007,647	0	(10,743)	0	0	3.500	3.210	FA	58,188	139,650	10/18/2012.	08/01/2032.
215489 MP 7	COOK CO HSD #203 NEW TRIER TWP GO S2015A			2	1.A FE	5,151,258	103.889	5,282,756	5,085,000	5,103,091	0	(8,841)	0	0	3.500	3.310	JD	7,910	177,975	01/13/2015.	12/15/2033.
232392 AX 8	CUYAHOGA CNTY CCD S2018			2	1.C FE	2,918,144	120.211	3,065,381	2,550,000	2,801,824	0	(42,208)	0	0	5.000	3.010	JD	10,625	127,500	02/01/2018.	12/01/2037.
232769 BQ 1	CYPRESS-FAIRBANKS ISD GO REF S15A (PSF)			2	1.A FE	4,306,845	112.258	4,602,578	4,100,000	4,200,101	0	(22,309)	0	0	4.000	3.360	FA	61,956	164,000	10/20/2015.	02/15/2034.
232769 DY 2	CYPRESS-FAIRBANKS ISD GO REF S2018 (PSF)			2	1.A FE	9,310,871	119.459	11,038,012	9,240,000	9,296,650	0	(6,818)	0	0	4.000	3.900	FA	139,627	369,600	10/18/2018.	02/15/2039.
232769 EW 5	CYPRESS-FAIRBANKS ISD GO REF S2019 (PSF)			2	1.A FE	1,359,341	123.477	1,574,332	1,275,000	1,345,543	0	(7,491)	0	0	4.000	3.220	FA	19,267	51,000	01/18/2019.	02/15/2035.
234685 LH 6	DALLAS CO CCD GO LTD REF S2016			2	1.A FE	1,240,241	111.989	1,282,274	1,145,000	1,197,620	0	(9,650)	0	0	3.000	2.050	FA	12,977	34,350	05/03/2016.	02/15/2027.
234685 LH 6	DALLAS CO CCD GO LTD REF S2016	SD		2	1.A FE	10,165,644	111.989	10,510,168	9,385,000	9,816,299	0	(79,095)	0	0	3.000	2.050	FA	106,363	281,550	05/03/2016.	02/15/2027.
235308 RR 6	DALLAS ISD GENERAL OBLIG REF S2011 (PSF)			2	1.A FE	5,645,300	100.538	5,026,900	5,000,000	5,009,657	0	(80,277)	0	0	5.000	3.350	FA	94,444	250,000	11/30/2011.	02/15/2027.
235308 RS 4	DALLAS ISD GENERAL OBLIG REF S2011 (PSF)			2	1.A FE	5,603,450	100.542	5,027,100	5,000,000	5,009,036	0	(75,363)	0	0	5.000	3.450	FA	94,444	250,000	11/30/2011.	02/15/2028.
236091 6W 9	DANE CO GENERAL OBLIGATION REF S2015B			2	1.B FE	1,275,663	110.833	1,385,413	1,250,000	1,262,737	0	(2,646)	0	0	3.500	3.250	JD	3,646	43,750	09/17/2015.	06/01/2031.
238388 TE 2	DAVENPORT GENERAL OBLIGATION REF S2018A			2	1.D FE	1,665,758	110.328	1,842,478	1,670,000	1,666,593	0	304	0	0	3.125	3.150	JD	4,349	52,188	03/15/2018.	06/01/2030.
238388 TH 5	DAVENPORT GENERAL OBLIGATION REF S2018A			2	1.D FE	1,804,032	109.568	2,005,094	1,830,000	1,807,834	0	1,414	0	0	3.250	3.370	JD	4,956	59,475	03/15/2018.	06/01/2033.
239019 K8 4	DAVIS CO SCH DIST GO S2014			2	1.A FE	1,919,345	106.542	2,104,205	1,975,000	1,937,249	0	2,959	0	0	3.250	3.470	JD	5,349	64,188	04/23/2014.	06/01/2031.
239019 K9 2	DAVIS CO SCH DIST GO S2014			2	1.A FE	1,958,849	106.177	2,166,011	2,040,000	1,982,924	0	3,989	0	0	3.250	3.550	JD	5,525	66,300	04/23/2014.	06/01/2032.
239019 L2 6	DAVIS CO SCH DIST GO S2014			2	1.A FE	2,034,377	106.175	2,234,984	2,105,000	2,053,743	0	3,216	0	0	3.375	3.620	JD	5,920	71,044	04/23/2014.	06/01/2033.
239019 L3 4	DAVIS CO SCH DIST GO S2014			2	1.A FE	2,122,757	106.270	2,311,373	2,175,000	2,136,052	0	2,209	0	0	3.500	3.670	JD	6,344	76,125	04/23/2014.	06/01/2034.
239864 AN 1	DAYTON METRO LIBRARY GO S2013A			2	1.C FE	9,717,510	103.408	9,591,092	9,275,000	9,327,931	0	(56,155)	0	0	4.000	3.360	JD	30,917	371,000	03/20/2013.	12/01/2034.
259291 PW 6	DDOUGLAS CO SD #1 GO S2018			2	1.C FE	4,887,500	117.474	5,873,700	5,000,000	4,894,351	0	3,393	0	0	3.875	4.030	JD	8,611	193,750	11/16/2018.	12/15/2040.
248775 3C 0	DENTON CO GO LTD REF S2016			2	1.A FE	2,182,180	114.251	2,285,020	2,000,000	2,095,518	0	(19,439)	0	0	4.000	2.870	JJ	36,889	80,000	03/30/2016.	07/15/2033.
248775 6Y 9	DENTON CO GO LTD REF S2019A			2	1.A FE	9,335,532	104.690	9,887,971	9,445,000	9,342,506	0	5,736	0	0	2.500	2.590	JJ	108,880	177,094	10/03/2019.	07/15/2035.
248775 4H 8	DENTON CO GO LTD S2017			2	1.A FE	2,998,094	110.633	3,352,180	3,030,000	3,001,944	0	1,162	0	0	3.250	3.320	JJ	45,408	98,475	06/16/2017.	07/15/2038.
249174 UQ 4	DENVER CITY & CO SD #1 GO REF S2016			2	1.B FE	7,637,612	111.970	7,949,870	7,100,000	7,393,029	0	(55,200)	0	0	3.500	2.600	JD	20,708	248,500	04/26/2016.	12/01/2031.
249164 QB 3	DENVER CITY AND CNTY GO S2019C			2	1.A FE	2,828,394	109.159	3,094,658	2,835,000	2,828,887	0	406	0	0	2.500	2.520	FA	29,531	49,219	11/13/2019.	08/01/2033.
249164 QM 9	DENVER CITY AND CNTY GO S2020A			2	1.A FE	18,016,632	102.686	18,339,720	17,860,000	18,015,689	0	(943)	0	0	2.000	1.900	FA	27,782	0	11/17/2020.	08/01/2039.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25009X LK 9	DES MOINES GENERAL OBLIGATION S2017A			2	1.C FE	2,460,626	106.924	2,689,139	2,515,000	2,468,651	0	2,501	0	0	3.000	3.160	JD	6,288	75,450	08/22/2017.	06/01/2035.
258885 L5 9	DOUGLAS CO SD #RE-1 GO REF S2013	SD		2	1.B FE	11,162,400	106.934	10,693,400	10,000,000	10,255,523	0	(125,722)	0	0	4.000	2.650	JD	17,778	400,000	01/31/2013.	12/15/2027.
259291 MV 1	DOUGLAS CO SD #1 GO S2015			2	1.C FE	10,154,984	111.306	10,601,897	9,525,000	9,805,892	0	(65,628)	0	0	4.000	3.200	JD	16,933	381,000	03/24/2015.	12/15/2036.
259291 PD 8	DOUGLAS CO SD #1 GO S2017			2	1.C FE	8,566,874	111.021	9,603,317	8,650,000	8,576,720	0	3,211	0	0	3.125	3.190	JD	12,014	270,313	10/19/2017.	12/15/2037.
259291 PT 3	DOUGLAS CO SD #1 GO S2018			2	1.C FE	4,963,350	118.283	5,914,150	5,000,000	4,966,120	0	1,381	0	0	3.875	3.930	JD	8,611	193,750	11/16/2018.	12/15/2037.
259291 PV 8	DOUGLAS CO SD #1 GO S2018			2	1.C FE	4,918,600	117.769	5,888,450	5,000,000	4,923,962	0	2,640	0	0	3.875	3.990	JD	8,611	193,750	11/16/2018.	12/15/2039.
259147 PM 2	DOUGLAS CO USD #497 GO S2014A			2	1.D FE	3,055,119	108.591	3,121,991	2,875,000	2,935,459	0	(21,432)	0	0	4.000	3.170	MS	38,333	115,000	12/08/2014.	09/01/2031.
259147 PN 0	DOUGLAS CO USD #497 GO S2014A			2	1.D FE	3,176,250	108.347	3,250,410	3,000,000	3,059,233	0	(20,981)	0	0	4.000	3.220	MS	40,000	120,000	12/08/2014.	09/01/2032.
262615 GY 7	DU PAGE COOK WILL CO CCD #502 GO S2011A			2	1.B FE	4,564,946	101.882	4,324,891	4,245,000	4,261,055	0	(38,196)	0	0	5.000	4.060	JD	17,688	212,250	07/27/2011.	06/01/2028.
262615 GZ 4	DU PAGE COOK WILL CO CCD #502 GO S2011A			2	1.B FE	3,459,834	101.862	3,300,329	3,240,000	3,251,050	0	(26,348)	0	0	5.000	4.150	JD	13,500	162,000	07/27/2011.	06/01/2029.
262615 HA 8	DU PAGE COOK WILL CO CCD #502 GO S2011A			2	1.B FE	1,166,440	101.858	1,120,438	1,100,000	1,103,343	0	(7,995)	0	0	5.000	4.240	JD	4,583	55,000	07/27/2011.	06/01/2030.
262615 JK 4	DU PAGE COOK WILL CO CCD #502 GO S2013A			2	1.B FE	4,641,933	108.061	4,679,041	4,330,000	4,413,896	0	(32,935)	0	0	4.000	3.160	JD	14,433	173,200	04/23/2013.	06/01/2030.
266705 G7 1	DURHAM CO GENERAL OBLIGATION REF S2012			2	1.A FE	1,695,680	106.013	1,515,986	1,430,000	1,467,608	0	(29,195)	0	0	5.000	2.840	AO	17,875	71,500	04/11/2012.	04/01/2030.
266705 G8 9	DURHAM CO GENERAL OBLIGATION REF S2012			2	1.A FE	2,308,933	106.013	2,072,554	1,955,000	2,005,199	0	(38,951)	0	0	5.000	2.890	AO	24,438	97,750	04/11/2012.	04/01/2031.
266705 G9 7	DURHAM CO GENERAL OBLIGATION REF S2012			2	1.A FE	1,810,070	106.013	1,632,600	1,540,000	1,578,396	0	(29,775)	0	0	5.000	2.950	AO	19,250	77,000	04/11/2012.	04/01/2032.
269408 PW 4	EAGAN GENERAL OBLIGATION S2018A			2	1.A FE	1,408,903	108.351	1,646,935	1,520,000	1,417,116	0	3,856	0	0	3.375	3.900	FA	21,375	51,300	10/30/2018.	02/01/2039.
269479 JP 7	EAGLE CO SD #50J GO S2017			2	1.C FE	4,593,840	122.303	4,892,120	4,000,000	4,380,683	0	(57,545)	0	0	5.000	3.220	JD	16,667	200,000	01/25/2017.	12/01/2036.
271015 SE 0	EAST BAY REGIONAL PARK DIST GO REF S09A			2	1.A FE	472,930	100.353	416,465	415,000	415,000	0	(4)	0	0	5.000	3.330	MS	6,917	20,750	09/29/2009.	09/01/2026.
271015 SF 7	EAST BAY REGIONAL PARK DIST GO REF S09A			2	1.A FE	186,843	100.353	165,582	165,000	165,000	0	(1)	0	0	5.000	3.410	MS	2,750	8,250	09/29/2009.	09/01/2027.
271015 SH 3	EAST BAY REGIONAL PARK DIST GO REF S09A			2	1.A FE	413,057	100.353	371,306	370,000	370,000	0	(1)	0	0	5.000	3.590	MS	6,167	18,500	09/29/2009.	09/01/2029.
271015 QA 0	EAST BAY REGIONAL PARK DIST GO S2017A-1			2	1.A FE	2,051,863	110.608	2,278,525	2,060,000	2,053,075	0	401	0	0	3.000	3.030	MS	20,600	61,800	11/16/2017.	09/01/2034.
271015 QT 9	EAST BAY REGIONAL PARK DIST GO S2017A-2			2	1.A FE	1,163,694	110.307	1,290,592	1,170,000	1,164,799	0	367	0	0	2.875	2.920	MS	11,213	33,638	11/16/2017.	09/01/2032.
271281 XM 4	EAST BRUNSWICK GENERAL OBLIGATION S2013			2	1.B FE	2,160,491	104.583	2,332,201	2,230,000	2,187,628	0	3,887	0	0	3.000	3.240	MS	19,698	66,900	03/12/2013.	03/15/2030.
271281 XN 2	EAST BRUNSWICK GENERAL OBLIGATION S2013			2	1.B FE	2,147,522	104.446	2,334,368	2,235,000	2,179,131	0	4,533	0	0	3.000	3.290	MS	19,743	67,050	03/12/2013.	03/15/2031.
271281 XP 7	EAST BRUNSWICK GENERAL OBLIGATION S2013			2	1.B FE	2,142,128	104.292	2,345,527	2,249,000	2,177,943	0	5,146	0	0	3.000	3.340	MS	19,866	67,470	03/12/2013.	03/15/2032.
271281 XQ 5	EAST BRUNSWICK GENERAL OBLIGATION S2013			2	1.B FE	2,048,998	104.008	2,254,893	2,168,000	2,086,098	0	5,337	0	0	3.000	3.380	MS	19,151	65,040	03/12/2013.	03/15/2033.
278444 HZ 0	EAU CLAIRE GENERAL OBLIGATION S2019A			2	1.C FE	519,619	105.285	552,746	525,000	520,174	0	417	0	0	2.000	2.100	AO	2,625	11,463	08/14/2019.	04/01/2031.
280605 7X 8	EDINA GENERAL OBLIGATION REF S2016A			2	1.A FE	669,942	105.684	686,946	650,000	658,496	0	(2,644)	0	0	2.500	2.060	FA	6,771	16,250	06/07/2016.	02/01/2028.
280605 2J 4	EDINA GENERAL OBLIGATION S2011A			2	1.A FE	1,628,242	100.204	1,568,193	1,565,000	1,564,960	0	(32)	0	0	3.000	2.390	FA	19,563	46,950	10/04/2011.	02/01/2021.
280605 2K 1	EDINA GENERAL OBLIGATION S2011A			2	1.A FE	1,666,099	100.203	1,618,278	1,615,000	1,615,000	0	0	0	0	3.000	2.520	FA	20,188	48,450	10/04/2011.	02/01/2022.
280659 TX 1	EDINA ISD #273 GENERAL OBLIGATION S2015A			2	1.A FE	9,086,093	111.148	9,586,515	8,625,000	8,840,415	0	(48,505)	0	0	4.000	3.340	FA	143,750	345,000	06/24/2015.	02/01/2034.
282726 FV 5	EL CAMINO CCD GO REF S2016			2	1.B FE	7,890,365	113.204	8,348,795	7,375,000	7,665,381	0	(47,920)	0	0	3.250	2.490	FA	99,870	239,688	01/14/2016.	08/01/2029.
283461 G7 0	EL PASO CO SD #020 GO S2017			2	1.C FE	2,332,640	122.159	2,443,180	2,000,000	2,212,047	0	(32,021)	0	0	5.000	3.040	JD	4,444	100,000	01/12/2017.	12/15/2037.
289425 UD 0	ELMHURST GENERAL OBLIGATION S2015			2	1.A FE	1,040,969	111.116	1,105,604	995,000	1,013,342	0	(5,410)	0	0	4.000	3.380	MS	13,267	39,800	06/15/2015.	03/01/2029.
30382A KF 8	FAIRFAX CNTY TAXABLE REF S2020B				1.A FE	12,500,000	100.365	12,545,625	12,500,000	12,500,000	0	0	0	0	1.083	1.083	AO	39,484	0	08/26/2020.	10/01/2028.
30382A KG 6	FAIRFAX CNTY TAXABLE REF S2020B				1.A FE	12,500,000	100.611	12,576,375	12,500,000	12,500,000	0	0	0	0	1.233	1.233	AO	44,953	0	08/26/2020.	10/01/2029.
30382A BS 0	FAIRFAX CO GEN OBLIG REF S2014A			2	1.A FE	3,287,305	110.461	3,551,321	3,215,000	3,238,178	0	(7,913)	0	0	4.000	3.720	AO	32,150	128,600	01/23/2014.	10/01/2033.
30382A BS 0	FAIRFAX CO GEN OBLIG REF S2014A	SD		2	1.A FE	10,224,900	110.461	11,046,100	10,000,000	10,072,093	0	(24,612)	0	0	4.000	3.720	AO	100,000	400,000	01/23/2014.	10/01/2033.
304243 3N 6	FAIRFIELD GENERAL OBLIGATION S2017			2	1.A FE	672,557	108.041	729,277	675,000	672,882	0	94	0	0	3.375	3.400	JJ	11,391	22,781	06/29/2017.	07/01/2037.
304243 4E 5	FAIRFIELD GENERAL OBLIGATION S2018			2	1.A FE	900,000	104.861	943,749	900,000	900,000	0	0	0	0	3.250	3.250	JJ	14,625	29,250	06/28/2018.	07/01/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
306567 SQ 2	FALLS CHURCH GEN OBLIGATION S2019B			2	1.A FE	4,586,341	105.649	4,875,701	4,615,000	4,587,877	0	1,258	0	0	2.875	2.920	JJ	61,181	91,403	10/22/2019.	07/15/2037.
306567 SR 0	FALLS CHURCH GEN OBLIGATION S2019B			2	1.A FE	4,672,483	105.724	5,000,745	4,730,000	4,675,265	0	2,349	0	0	2.875	2.960	JJ	62,705	93,680	10/22/2019.	07/15/2038.
343487 4Z 4	FLOWER MOUND GENERAL OBLIGATION S2017A			2	1.A FE	447,024	121.585	468,102	385,000	424,297	0	(6,965)	0	0	5.000	2.860	MS	6,417	19,250	07/19/2017.	03/01/2036.
345102 MT 1	FOOTHILL-DE ANZA CCD GO REF S2016	SD		2	1.A FE	2,268,160	116.030	2,320,600	2,000,000	2,160,816	0	(26,570)	0	0	4.000	2.450	FA	33,333	80,000	09/28/2016.	08/01/2035.
345102 MW 4	FOOTHILL-DE ANZA CCD GO REF S2016			2	1.A FE	9,411,758	114.369	9,972,977	8,720,000	9,187,983	0	(76,062)	0	0	4.000	2.950	FA	145,333	348,800	12/18/2017.	08/01/2040.
346623 DJ 7	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	2,639,290	107.864	2,734,352	2,535,000	2,574,431	0	(11,219)	0	0	3.000	2.510	MN	12,675	76,050	10/14/2014.	05/01/2029.
346623 DK 4	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	3,703,700	107.219	3,833,079	3,575,000	3,623,732	0	(13,851)	0	0	3.000	2.570	MN	17,875	107,250	10/14/2014.	05/01/2030.
346623 DL 2	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	3,682,393	106.837	3,819,423	3,575,000	3,615,731	0	(11,563)	0	0	3.000	2.640	MN	17,875	107,250	10/14/2014.	05/01/2031.
346623 DM 0	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	3,664,232	106.426	3,804,730	3,575,000	3,608,890	0	(9,613)	0	0	3.000	2.700	MN	17,875	107,250	10/14/2014.	05/01/2032.
346623 DN 8	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	2,039,820	106.177	2,123,540	2,000,000	2,015,141	0	(4,292)	0	0	3.000	2.760	MN	10,000	60,000	10/14/2014.	05/01/2033.
346766 TJ 7	FORT BEND CO GENERAL OBLIGATION REF S16A			2	1.B FE	1,734,915	120.796	1,733,423	1,435,000	1,603,395	0	(30,122)	0	0	5.000	2.560	MS	23,917	71,750	05/09/2016.	03/01/2036.
346766 VK 1	FORT BEND CO GENERAL OBLIGATION REF S18			2	1.B FE	3,765,633	116.802	4,099,750	3,510,000	3,692,006	0	(26,441)	0	0	4.000	3.070	MS	46,800	140,400	01/23/2018.	03/01/2035.
347550 PQ 2	FORT LAUDERDALE GENERAL OBLIGATION S20B			2	1.B FE	3,733,801	107.646	4,004,431	3,720,000	3,732,704	0	(1,097)	0	0	2.625	2.580	JJ	48,825	37,704	01/29/2020.	07/01/2041.
355748 TZ 7	FREDERICK GENERAL OBLIGATION REF S2016C			2	1.B FE	2,042,567	113.185	2,190,130	1,935,000	1,999,491	0	(9,510)	0	0	3.250	2.660	MS	20,963	62,888	03/16/2016.	03/01/2030.
355748 UZ 5	FREDERICK GENERAL OBLIGATION S2018			2	1.B FE	1,532,208	113.854	1,753,352	1,540,000	1,533,141	0	465	0	0	3.125	3.170	JD	4,010	48,125	12/11/2018.	12/01/2032.
35880C K3 7	FRISCO ISD TXBL GO REF S2020 (PSF)				1.A FE	1,159,820	116.817	1,168,170	1,000,000	1,159,820	0	0	0	0	4.000	0.791	FA	0	0	12/16/2020.	02/15/2026.
35880C K4 5	FRISCO ISD TXBL GO REF S2020 (PSF)				1.A FE	1,775,895	119.034	1,785,510	1,500,000	1,775,895	0	0	0	0	4.000	0.891	FA	0	0	12/16/2020.	02/15/2027.
35880C K5 2	FRISCO ISD TXBL GO REF S2020 (PSF)				1.A FE	745,450	120.856	755,350	625,000	745,450	0	0	0	0	4.000	1.161	FA	0	0	12/16/2020.	02/15/2028.
35880C K6 0	FRISCO ISD TXBL GO REF S2020 (PSF)				1.A FE	2,722,635	122.372	2,753,370	2,250,000	2,722,635	0	0	0	0	4.000	1.261	FA	0	0	12/16/2020.	02/15/2029.
35880C K7 8	FRISCO ISD TXBL GO REF S2020 (PSF)				1.A FE	692,097	124.041	700,832	565,000	692,097	0	0	0	0	4.000	1.361	FA	0	0	12/16/2020.	02/15/2030.
35880C K8 6	FRISCO ISD TXBL GO REF S2020 (PSF)			2	1.A FE	750,000	101.384	760,380	750,000	750,000	0	0	0	0	1.461	1.461	FA	0	0	12/16/2020.	02/15/2031.
361050 GH 4	FUQUAY-VARINA GENERAL OBLIGATION S2018			2	1.B FE	842,189	114.858	976,293	850,000	842,969	0	385	0	0	3.375	3.450	JJ	14,344	28,688	12/04/2018.	01/01/2035.
363658 JJ 5	GALLATIN CO HSD #7 BOZEMAN GO S2017A			2	1.C FE	1,890,193	116.581	2,040,168	1,750,000	1,846,188	0	(13,383)	0	0	4.000	3.050	JD	5,833	70,000	07/14/2017.	06/01/2034.
363658 JM 8	GALLATIN CO HSD #7 BOZEMAN GO S2017A			2	1.C FE	1,655,173	115.794	1,817,966	1,570,000	1,631,669	0	(8,497)	0	0	4.000	3.315	JD	5,233	62,800	02/21/2018.	06/01/2037.
365892 LU 0	GARFIELD PITKIN & EAGLE SD#RE-1 GO S2011			2	1.C FE	4,576,375	104.595	4,063,516	3,885,000	3,958,705	0	(75,000)	0	0	5.000	2.970	JD	8,633	194,250	09/07/2011.	12/15/2023.
365892 MR 6	GARFIELD PITKIN & EAGLE SD#RE-1 GO S2016			2	1.C FE	6,559,560	112.863	6,771,780	6,000,000	6,302,547	0	(56,003)	0	0	4.000	2.900	JD	10,667	240,000	01/21/2016.	12/15/2034.
366155 F4 6	GARLAND ISD GO REF S2015A (PSF)			2	1.A FE	5,687,000	112.517	6,188,435	5,500,000	5,587,623	0	(19,433)	0	0	4.000	3.580	FA	83,111	220,000	05/19/2015.	02/15/2032.
366155 R8 4	GARLAND ISD GO S2018 (PSF)			2	1.A FE	2,903,750	125.763	3,144,075	2,500,000	2,811,590	0	(38,642)	0	0	5.000	3.040	FA	47,222	125,000	06/21/2018.	02/15/2038.
373046 UH 2	GEORGETOWN ISD GO S2016A (PSF)			2	1.A FE	7,641,472	118.970	7,614,080	6,400,000	7,041,276	0	(128,696)	0	0	5.000	2.680	FA	120,889	320,000	01/12/2016.	08/15/2036.
373046 WS 6	GEORGETOWN ISD GO S2019A (PSF)			2	1.A FE	2,652,475	119.346	2,983,650	2,500,000	2,625,618	0	(14,315)	0	0	4.000	3.250	FA	37,778	100,000	01/17/2019.	08/15/2036.
373046 WV 9	GEORGETOWN ISD GO S2019A (PSF)			2	1.A FE	4,893,921	118.266	5,546,675	4,690,000	4,858,265	0	(19,004)	0	0	4.000	3.460	FA	70,871	187,600	01/17/2019.	08/15/2039.
37970P HG 0	GLOUCESTER CO IMPT AUTH REV CO GTD S15			2	1.C FE	4,098,901	111.991	4,451,642	3,975,000	4,035,398	0	(12,964)	0	0	4.000	3.610	AO	39,750	159,000	08/27/2015.	04/01/2033.
382505 KS 3	GOODYEAR GENERAL OBLIGATION S2017			2	1.C FE	690,903	113.057	763,135	675,000	686,191	0	(1,554)	0	0	3.000	2.720	JJ	10,125	20,250	10/27/2017.	07/01/2029.
382505 KV 6	GOODYEAR GENERAL OBLIGATION S2017			2	1.C FE	595,464	113.703	653,792	575,000	589,469	0	(1,983)	0	0	3.500	3.070	JJ	10,063	20,125	10/27/2017.	07/01/2032.
382505 KW 4	GOODYEAR GENERAL OBLIGATION S2017			2	1.C FE	325,182	117.703	353,109	300,000	317,779	0	(2,443)	0	0	4.000	2.990	JJ	6,000	12,000	10/27/2017.	07/01/2033.
382505 KZ 7	GOODYEAR GENERAL OBLIGATION S2017			2	1.C FE	1,205,798	116.586	1,311,593	1,125,000	1,182,162	0	(7,814)	0	0	4.000	3.130	JJ	22,500	45,000	10/27/2017.	07/01/2036.
382505 LA 1	GOODYEAR GENERAL OBLIGATION S2017			2	1.C FE	493,545	109.708	548,540	500,000	494,327	0	254	0	0	3.250	3.340	JJ	8,125	16,250	10/27/2017.	07/01/2037.
388640 2Z 6	GRAPEVINE-COLLEYVILLE ISD GO S16 (PSF)			2	1.A FE	12,490,200	120.786	12,078,600	10,000,000	11,303,827	0	(266,464)	0	0	5.000	2.030	FA	188,889	500,000	04/12/2016.	08/15/2028.
391554 BV 3	GREATER ALBANY SCH DIST #8J GO S2017			2	1.B FE	3,240,374	125.070	3,414,411	2,730,000	3,078,977	0	(48,641)	0	0	5.000	2.820	JD	6,067	136,500	07/14/2017.	06/15/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
395460 5Z 7	GREENSBOBO GENERAL OBLIGATION S2020B		..	2	1.A FE	685,236	103.392	703,066	680,000	684,841	0	(395)	0	0	2.125	2.040	AO	3,613	8,349	02/28/2020.	04/01/2039.
395460 3Y 2	GREENSBORO GENERAL OBLIGATION REF S2016		..	2	1.A FE	1,052,000	111.159	1,111,590	1,000,000	1,031,166	0	(5,159)	0	0	3.000	2.400	FA	12,500	30,000	09/22/2016.	02/01/2031.
401784 H5 5	GUILFORD CO GO PUB IMPT S2017B		..	2	1.A FE	5,225,880	111.257	5,952,250	5,350,000	5,244,217	0	5,223	0	0	3.125	3.290	MN	27,865	167,188	04/20/2017.	05/01/2036.
409558 8A 4	HAMPTON GO LTD S20A (GREEN BOND)		..	2	1.B FE	403,536	102.554	410,216	400,000	403,513	0	(23)	0	0	2.000	1.900	MS	644	0	11/13/2020.	09/01/2036.
409558 8B 2	HAMPTON GO LTD S20A (GREEN BOND)		..	2	1.B FE	370,973	102.020	377,474	370,000	370,969	0	(4)	0	0	2.000	1.970	MS	596	0	11/13/2020.	09/01/2037.
409558 8C 0	HAMPTON GO LTD S20A (GREEN BOND)		..	2	1.B FE	134,397	101.519	137,051	135,000	134,400	0	3	0	0	2.000	2.030	MS	218	0	11/13/2020.	09/01/2038.
409558 8D 8	HAMPTON GO LTD S20A (GREEN BOND)		..	2	1.B FE	438,806	100.993	449,419	445,000	438,831	0	25	0	0	2.000	2.090	MS	717	0	11/13/2020.	09/01/2039.
409558 8E 6	HAMPTON GO LTD S20A (GREEN BOND)		..	2	1.B FE	134,241	101.445	136,951	135,000	134,244	0	3	0	0	2.125	2.160	MS	231	0	11/13/2020.	09/01/2040.
409558 6K 4	HAMPTON GO S2019A		..	2	1.B FE	3,427,857	107.634	3,724,136	3,460,000	3,429,323	0	1,191	0	0	2.750	2.810	MS	31,717	85,371	09/25/2019.	03/01/2040.
409558 6L 2	HAMPTON GO S2019A		..	2	1.B FE	3,493,342	107.253	3,807,482	3,550,000	3,495,756	0	1,964	0	0	2.750	2.850	MS	32,542	87,591	09/25/2019.	03/01/2041.
409558 8K 2	HAMPTON TXBL GO REF S2020B		..		1.B FE	1,215,000	101.108	1,228,462	1,215,000	1,215,000	0	0	0	0	0.850	0.850	MS	832	0	11/13/2020.	09/01/2025.
409558 8N 6	HAMPTON TXBL GO REF S2020B		..		1.B FE	1,100,000	101.021	1,111,231	1,100,000	1,100,000	0	0	0	0	1.526	1.526	MS	1,352	0	11/13/2020.	09/01/2028.
409558 8P 1	HAMPTON TXBL GO REF S2020B		..		1.B FE	1,580,000	100.920	1,594,536	1,580,000	1,580,000	0	0	0	0	1.626	1.626	MS	2,070	0	11/13/2020.	09/01/2029.
412487 CB 4	HARFORD CO GENERAL OBLIGATION S2014		..	2	1.A FE	2,160,237	110.935	2,279,714	2,055,000	2,092,691	0	(10,975)	0	0	4.000	3.390	MS	24,203	82,200	03/11/2014.	03/15/2029.
412487 CC 2	HARFORD CO GENERAL OBLIGATION S2014		..	2	1.A FE	2,158,203	110.620	2,289,834	2,070,000	2,101,669	0	(9,207)	0	0	4.000	3.490	MS	24,380	82,800	03/11/2014.	03/15/2030.
412487 CD 0	HARFORD CO GENERAL OBLIGATION S2014		..	2	1.A FE	2,163,004	110.414	2,307,653	2,090,000	2,116,272	0	(7,629)	0	0	4.000	3.580	MS	24,616	83,600	03/11/2014.	03/15/2031.
412487 CE 8	HARFORD CO GENERAL OBLIGATION S2014		..	2	1.A FE	2,164,277	110.183	2,319,352	2,105,000	2,126,370	0	(6,201)	0	0	4.000	3.660	MS	24,792	84,200	03/11/2014.	03/15/2032.
412487 GW 4	HARFORD CO GENERAL OBLIGATION S2019		..	2	1.A FE	1,998,760	115.360	2,307,200	2,000,000	1,998,895	0	66	0	0	3.125	3.130	AO	15,625	62,500	01/16/2019.	10/01/2033.
414005 UM 8	HARRIS CO ROAD GO REF S2015A		..	2	1.A FE	5,990,600	121.501	6,075,050	5,000,000	5,509,247	0	(99,231)	0	0	5.000	2.700	AO	62,500	250,000	10/21/2015.	10/01/2029.
415365 HG 3	HARRISON CENTRAL SCHOOL DIST GO S2018		..	2	1.A FE	406,122	108.479	439,340	405,000	405,758	0	(134)	0	0	3.250	3.210	MS	3,876	13,163	03/28/2018.	03/15/2033.
415365 HQ 1	HARRISON CENTRAL SCHOOL DIST GO S2018		..	2	1.A FE	900,524	107.098	985,302	920,000	902,100	0	599	0	0	3.375	3.510	MS	9,143	31,050	03/28/2018.	03/15/2041.
425507 JT 8	HENNEPIN CO GENERAL OBLIGATION S2020A		..	2	1.A FE	7,223,843	138.639	7,278,548	5,250,000	7,174,474	0	(49,369)	0	0	5.000	1.090	JD	21,875	48,854	09/09/2020.	12/01/2033.
425507 JU 5	HENNEPIN CO GENERAL OBLIGATION S2020A		..	2	1.A FE	7,556,653	138.381	7,631,712	5,515,000	7,505,687	0	(50,966)	0	0	5.000	1.140	JD	22,979	51,320	09/09/2020.	12/01/2034.
425507 JV 3	HENNEPIN CO GENERAL OBLIGATION S2020A		..	2	1.A FE	7,900,166	137.891	7,983,889	5,790,000	7,847,638	0	(52,527)	0	0	5.000	1.190	JD	24,125	53,879	09/09/2020.	12/01/2035.
425507 JW 1	HENNEPIN CO GENERAL OBLIGATION S2020A		..	2	1.A FE	8,261,078	137.368	8,351,974	6,080,000	8,206,931	0	(54,147)	0	0	5.000	1.240	JD	25,333	56,578	09/09/2020.	12/01/2036.
425507 JX 9	HENNEPIN CO GENERAL OBLIGATION S2020A		..	2	1.A FE	8,646,439	136.950	8,744,258	6,385,000	8,590,382	0	(56,057)	0	0	5.000	1.280	JD	26,604	59,416	09/09/2020.	12/01/2037.
430686 PJ 8	HIGHLAND PARK ISD GO REF S2015		..	2	1.A FE	6,318,693	111.482	6,872,865	6,165,000	6,247,481	0	(14,945)	0	0	2.750	2.470	FA	64,048	169,538	12/01/2015.	02/15/2027.
431621 SW 2	HILLIARD SCHOOL DISTRICT GO S2017		..	2	1.B FE	526,925	114.727	573,635	500,000	517,301	0	(2,604)	0	0	4.000	3.350	JD	1,667	20,000	01/18/2017.	12/01/2036.
432290 MQ 4	HILLSBOROUGH CO GO REF S2019A		..	2	1.A FE	2,427,861	109.800	2,684,610	2,445,000	2,428,935	0	757	0	0	2.750	2.800	JJ	33,619	58,086	07/31/2019.	07/01/2037.
438670 ZQ 7	HONOLULU CITY & CO GO REF S2027B		..	2	1.B FE	1,567,590	102.767	1,541,505	1,500,000	1,529,023	0	(38,567)	0	0	5.000	1.651	FA	31,250	37,500	03/17/2020.	08/01/2027.
440673 G9 6	HORRY CO SCHOOL DISTRICT GO REF S2015A	SD	..	2	1.C FE	10,606,055	110.436	11,087,774	10,040,000	10,294,411	0	(56,785)	0	0	3.500	2.850	MS	117,133	351,400	01/21/2015.	03/01/2030.
44256P HH 9	HOWARD CO GENERAL OBLIGATION REF S2017A		..	2	1.A FE	8,671,252	112.894	9,940,317	8,805,000	8,692,618	0	6,053	0	0	3.375	3.490	FA	112,264	297,169	04/12/2017.	02/15/2035.
44256P RY 1	HOWARD CO GENERAL OBLIGATION S2018A		..	2	1.A FE	8,856,451	114.219	10,176,913	8,910,000	8,862,730	0	2,341	0	0	3.375	3.420	FA	113,603	300,713	04/04/2018.	02/15/2036.
444197 LS 4	HUDSON SCHOOL DISTRICT GO REF S2016		..	2	1.B FE	3,841,362	115.009	3,875,803	3,370,000	3,635,557	0	(47,784)	0	0	4.000	2.370	MS	44,933	134,800	05/24/2016.	03/01/2031.
445047 HJ 5	HUMBLE ISD GO S2020 (PSF)		..	2	1.A FE	5,399,433	108.825	5,865,668	5,390,000	5,398,676	0	(757)	0	0	2.500	2.480	FA	50,906	65,503	01/23/2020.	02/15/2037.
446186 NT 1	HUNTINGTON BEACH CSD GO S2018B		..	2	1.C FE	1,043,940	116.321	1,163,210	1,000,000	1,034,368	0	(5,014)	0	0	4.000	3.370	FA	16,667	40,000	01/10/2019.	08/01/2038.
446186 NY 0	HUNTINGTON BEACH CSD GO S2018B		..	2	1.C FE	1,459,091	115.338	1,632,033	1,415,000	1,449,530	0	(5,007)	0	0	4.000	3.550	FA	23,583	56,600	01/10/2019.	08/01/2041.
447819 FA 6	HURST EULESS BEDFORD ISD GO S2017B (PSF)		..	2	1.A FE	1,609,268	120.092	1,741,334	1,450,000	1,561,746	0	(15,209)	0	0	4.000	2.720	FA	21,911	58,000	09/12/2017.	08/15/2033.
448348 LD 2	HUTCHINSON ISD #423 GO S2016A		..	2	1.C FE	2,352,979	109.731	2,507,353	2,285,000	2,322,253	0	(6,665)	0	0	3.500	3.150	FA	33,323	79,975	01/11/2016.	02/01/2037.
454272 JQ 9	INDIAN HILL EXEMPT SD GO REF S2016		..	2	1.A FE	1,400,849	107.725	1,443,515	1,340,000	1,370,198	0	(7,361)	0	0	2.500	1.900	JD	2,792	33,500	08/23/2016.	12/01/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
461225 EA 8	INVER GROVE HEIGHTS ISD#199 GO S2014A		..	2	1.C FE	5,107,205	108.964	5,497,234	5,045,000	5,066,671	0	(6,539)	0	0	4.000	3.850	FA	84,083	201,800	01/15/2014.	02/01/2033.
462297 FX 5	IOWA CENTRAL COMMUNITY COLLEGE GO S2018		..	2	1.C FE	958,814	109.669	1,058,306	965,000	959,651	0	339	0	0	3.375	3.430	JD	2,714	32,569	06/13/2018.	06/01/2033.
462297 GA 4	IOWA CENTRAL COMMUNITY COLLEGE GO S2018		..	2	1.C FE	1,052,380	109.148	1,162,426	1,065,000	1,053,704	0	539	0	0	3.500	3.590	JD	3,106	37,275	06/13/2018.	06/01/2036.
462668 GU 2	IREDELL CO GENERAL OBLIGATION S2015C		..	2	1.B FE	1,859,302	108.277	1,992,297	1,840,000	1,849,457	0	(2,074)	0	0	3.000	2.870	AO	13,800	55,200	12/01/2015.	04/01/2031.
462668 GV 0	IREDELL CO GENERAL OBLIGATION S2015C		..	2	1.B FE	1,896,525	109.008	2,005,747	1,840,000	1,867,735	0	(6,064)	0	0	3.250	2.870	AO	14,950	59,800	12/01/2015.	04/01/2032.
462668 GW 8	IREDELL CO GENERAL OBLIGATION S2015C		..	2	1.B FE	1,881,437	108.460	1,995,664	1,840,000	1,860,373	0	(4,446)	0	0	3.250	2.970	AO	14,950	59,800	12/01/2015.	04/01/2033.
463813 F7 5	IRVING ISD GO REF S2016A (PSF)		..	2	1.A FE	4,452,678	123.324	4,421,165	3,585,000	4,104,873	0	(85,854)	0	0	5.000	2.240	FA	67,717	179,250	09/20/2016.	02/15/2032.
467520 XD 9	JACKSON CO SD#7 LEES SUMMIT GO REF S2017		..	2	1.B FE	3,840,000	112.027	4,301,837	3,840,000	3,840,000	0	0	0	0	3.200	3.200	MS	40,960	122,880	12/12/2017.	03/01/2034.
467520 WQ 1	JACKSON CO SD#7 LEES SUMMIT GO S2016		..	2	1.B FE	1,608,240	109.415	1,641,225	1,500,000	1,546,318	0	(13,766)	0	0	4.000	2.970	MS	20,000	60,000	03/15/2016.	03/01/2035.
472736 2G 1	JEFFERSON CO SD R-001 GO S2020		..	2	1.C FE	11,382,930	126.719	11,404,710	9,000,000	11,377,305	0	(5,625)	0	0	4.000	1.180	JD	9,000	0	12/10/2020.	12/15/2035.
472736 2H 9	JEFFERSON CO SD R-001 GO S2020		..	2	1.C FE	12,251,866	126.224	12,268,973	9,720,000	12,245,912	0	(5,953)	0	0	4.000	1.220	JD	9,720	0	12/10/2020.	12/15/2036.
472736 2J 5	JEFFERSON CO SD R-001 GO S2020		..	2	1.C FE	12,285,734	125.832	12,306,370	9,780,000	12,279,834	0	(5,899)	0	0	4.000	1.260	JD	9,780	0	12/10/2020.	12/15/2037.
478107 AS 4	JOHNS CREEK GENERAL OBLIGATION S2017		..	2	1.A FE	1,314,865	112.666	1,487,191	1,320,000	1,315,728	0	251	0	0	3.250	3.280	AO	10,725	42,900	03/27/2017.	04/01/2034.
47844P GP 4	JOHNSON CO GENERAL OBLIGATION S2015A		..	2	1.A FE	1,985,981	108.957	2,119,214	1,945,000	1,963,633	0	(4,730)	0	0	3.500	3.220	MS	22,692	68,075	11/18/2015.	09/01/2033.
47844P HV 0	JOHNSON CO GENERAL OBLIGATION S2016A		..	2	1.A FE	2,338,815	109.826	2,547,963	2,320,000	2,331,431	0	(1,846)	0	0	2.875	2.780	MS	22,233	66,700	09/28/2016.	09/01/2034.
478700 S6 5	JOHNSON CO USD #229 GO S2014A		..	2	1.B FE	7,095,217	104.921	7,265,779	6,925,000	6,962,466	0	(20,734)	0	0	3.000	2.680	AO	51,938	207,750	01/14/2014.	10/01/2023.
478700 2N 6	JOHNSON CO USD #229 GO S2017A		..	2	1.B FE	2,458,253	109.945	2,704,647	2,460,000	2,458,481	0	76	0	0	3.125	3.130	AO	19,219	76,875	11/14/2017.	10/01/2035.
478718 U3 1	JOHNSON CO USD #233 GO S2017B		..	2	1.C FE	697,901	115.201	737,286	640,000	676,520	0	(7,254)	0	0	4.000	2.690	MS	8,533	25,600	11/10/2017.	09/01/2031.
478740 TL 7	JOHNSON CO USD #512 GO REF S2016B		..	2	1.A FE	7,940,000	110.043	8,803,440	8,000,000	7,948,653	0	2,308	0	0	3.000	3.049	AO	60,000	240,000	09/20/2016.	10/01/2037.
479340 UE 9	JOHNSTON CO GENERAL OBLIGATION S2016		..	2	1.B FE	1,814,365	109.921	1,923,618	1,750,000	1,785,705	0	(6,499)	0	0	3.000	2.569	FA	21,875	52,500	04/26/2016.	02/01/2031.
480772 QV 7	JORDAN SCHOOL DISTRICT GO S2017		..	2	1.A FE	2,284,038	110.515	2,541,845	2,300,000	2,287,710	0	982	0	0	3.000	3.060	JD	3,067	69,000	02/09/2017.	06/15/2031.
480772 QY 1	JORDAN SCHOOL DISTRICT GO S2017		..	2	1.A FE	2,495,205	110.246	2,783,712	2,525,000	2,500,504	0	1,420	0	0	3.250	3.340	JD	3,647	82,063	02/09/2017.	06/15/2034.
480772 RB 0	JORDAN SCHOOL DISTRICT GO S2017		..	2	1.A FE	2,791,796	110.351	3,089,828	2,800,000	2,793,016	0	307	0	0	3.500	3.520	JD	4,356	98,000	02/09/2017.	06/15/2037.
483854 HH 1	KANE & DUPAGE CCD #509 GO S2013A		..	2	1.A FE	6,302,203	103.501	6,106,559	5,900,000	5,949,545	0	(50,387)	0	0	4.000	3.100	JD	10,489	236,000	03/12/2013.	12/15/2027.
483854 HJ 7	KANE & DUPAGE CCD #509 GO S2013A		..	2	1.A FE	6,477,529	103.441	6,309,901	6,100,000	6,146,635	0	(47,401)	0	0	4.000	3.180	JD	10,844	244,000	03/12/2013.	12/15/2028.
483854 HK 4	KANE & DUPAGE CCD #509 GO S2013A		..	2	1.A FE	6,131,818	103.410	5,997,780	5,800,000	5,841,073	0	(41,730)	0	0	4.000	3.240	JD	10,311	232,000	03/12/2013.	12/15/2029.
483862 MV 7	KANE CO FOREST PRESERVE DIST GO REF S16C		..	2	1.B FE	7,856,285	109.405	8,052,208	7,360,000	7,610,125	0	(60,039)	0	0	3.000	2.100	JD	9,813	220,800	09/29/2016.	12/15/2026.
486063 NU 0	KATY ISD GO REF S2012A (PSF)		..	2	1.A FE	4,886,000	105.394	4,421,278	4,195,000	4,285,832	0	(78,530)	0	0	5.000	3.020	FA	79,239	209,750	05/30/2012.	02/15/2032.
486063 ST 8	KATY ISD GO REF S2015B (PSF)		..	2	1.A FE	5,050,268	118.592	4,915,638	4,145,000	4,546,678	0	(91,401)	0	0	5.000	2.510	FA	78,294	207,250	02/10/2015.	02/15/2028.
486063 VM 9	KATY ISD GO REF S2016D (PSF)		..	2	1.A FE	3,806,465	125.807	4,088,728	3,250,000	3,605,210	0	(52,072)	0	0	5.000	3.030	FA	61,389	162,500	11/29/2016.	02/15/2030.
494656 P7 0	KING & SNOHOMISH CO SD #417 GO S2015		..	2	1.B FE	1,375,063	119.114	1,423,412	1,195,000	1,282,399	0	(18,146)	0	0	5.000	3.210	JD	4,979	59,750	06/23/2015.	12/01/2032.
494656 P9 6	KING & SNOHOMISH CO SD #417 GO S2015		..	2	1.B FE	1,410,950	118.587	1,464,549	1,235,000	1,320,598	0	(17,729)	0	0	5.000	3.300	JD	5,146	61,750	06/23/2015.	12/01/2034.
494656 P9 6	KING & SNOHOMISH CO SD #417 GO S2015	SD..	..	2	1.B FE	8,871,280	118.587	9,208,281	7,765,000	8,303,190	0	(111,471)	0	0	5.000	3.300	JD	32,354	388,250	06/23/2015.	12/01/2034.
494656 V6 5	KING & SNOHOMISH CO SD #417 GO S2019	SD..	..	2	1.B FE	11,292,400	122.443	12,244,300	10,000,000	11,156,126	0	(122,172)	0	0	4.000	2.470	JD	33,333	413,333	10/30/2019.	12/01/2038.
495224 2L 0	KING CO SD #411 ISSAQUAH GO REF S2015		..	2	1.B FE	4,507,054	112.298	4,862,503	4,330,000	4,413,460	0	(17,423)	0	0	3.500	3.030	JD	12,629	151,550	03/10/2015.	12/01/2028.
495224 2L 0	KING CO SD #411 ISSAQUAH GO REF S2015	SD..	..	2	1.B FE	12,407,409	112.298	13,385,922	11,920,000	12,149,756	0	(47,963)	0	0	3.500	3.030	JD	34,767	417,200	03/10/2015.	12/01/2028.
495224 4K 0	KING CO SD #411 ISSAQUAH GO S2018		..	2	1.B FE	5,310,945	128.210	5,769,450	4,500,000	5,115,470	0	(79,571)	0	0	5.000	2.810	JD	18,750	225,000	06/14/2018.	12/01/2031.
495242 G6 0	KING CO SD #412 SHORELINE GO S2011		..	2	1.B FE	544,165	104.219	521,095	500,000	504,754	0	(5,014)	0	0	5.000	3.930	JD	2,083	25,000	10/13/2011.	12/01/2030.
495242 G6 0	KING CO SD #412 SHORELINE GO S2011	SD..	..	2	1.B FE	10,883,300	104.219	10,421,900	10,000,000	10,095,083	0	(100,285)	0	0	5.000	3.930	JD	41,667	500,000	10/13/2011.	12/01/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
495242 J2 6	KING CO SD #412 SHORELINE GO S2013			2	1.B FE	1,162,710	113.654	1,136,540	1,000,000	1,052,570	0	(16,974)	0	0	5.000	3.100	JD	4,167	50,000	10/30/2013.	12/01/2025.
495260 H9 5	KING CO SD #414 LAKE WASHINGTON GO S2017			2	1.B FE	4,324,040	118.354	4,734,160	4,000,000	4,229,423	0	(31,968)	0	0	4.000	3.010	JD	13,333	160,000	11/30/2017.	12/01/2033.
494890 B7 0	KING CO SD#210 FEDERAL WAY GO S2018			2	1.B FE	7,125,373	119.569	8,124,714	6,795,000	7,052,750	0	(32,583)	0	0	4.000	3.380	JD	22,650	271,800	09/18/2018.	12/01/2034.
495080 UQ 4	KING CO SD#403 RENTON GO REF S17			2	1.B FE	1,226,490	127.823	1,278,230	1,000,000	1,162,005	0	(21,257)	0	0	5.000	2.440	JD	4,167	50,000	10/25/2017.	12/01/2031.
495080 TJ 2	KING CO SD#403 RENTON GO S2015			2	1.B FE	4,850,192	113.534	5,267,978	4,640,000	4,752,284	0	(20,630)	0	0	4.000	3.460	JD	15,467	185,600	11/06/2015.	12/01/2034.
495098 WE 1	KING CO SD#405 BELLEVUE GO S2013			2	1.B FE	5,750,800	110.147	6,058,085	5,500,000	5,582,763	0	(26,446)	0	0	4.250	3.700	JD	19,479	233,750	11/05/2013.	12/01/2029.
495098 WF 8	KING CO SD#405 BELLEVUE GO S2013			2	1.B FE	5,902,008	109.952	6,267,264	5,700,000	5,766,887	0	(21,336)	0	0	4.250	3.820	JD	20,188	242,250	11/05/2013.	12/01/2030.
495098 WG 6	KING CO SD#405 BELLEVUE GO S2013			2	1.B FE	6,167,400	109.756	6,585,360	6,000,000	6,055,549	0	(17,701)	0	0	4.250	3.910	JD	21,250	255,000	11/05/2013.	12/01/2031.
495098 WH 4	KING CO SD#405 BELLEVUE GO S2013			2	1.B FE	6,326,604	109.504	6,789,248	6,200,000	6,242,093	0	(13,406)	0	0	4.250	4.000	JD	21,958	263,500	11/05/2013.	12/01/2032.
495098 XC 4	KING CO SD#405 BELLEVUE GO S2014			2	1.B FE	6,798,649	109.774	7,256,061	6,610,000	6,691,603	0	(19,194)	0	0	3.750	3.410	JD	20,656	247,875	11/18/2014.	12/01/2033.
495224 X6 9	KING CO SD#411 ISSAQUAH GO S2013A			2	1.B FE	3,323,820	108.201	3,246,030	3,000,000	3,086,339	0	(34,108)	0	0	4.000	2.760	JD	10,000	120,000	04/24/2013.	12/01/2028.
495224 X7 7	KING CO SD#411 ISSAQUAH GO S2013A			2	1.B FE	4,402,280	107.945	4,317,800	4,000,000	4,107,557	0	(42,437)	0	0	4.000	2.840	JD	13,333	160,000	04/24/2013.	12/01/2029.
495260 K8 3	KING CO SD#414 LAKE WASHINGTON GO S2018			2	1.B FE	2,260,883	128.506	2,544,419	1,980,000	2,206,681	0	(26,630)	0	0	5.000	3.250	JD	8,250	99,000	11/16/2018.	12/01/2035.
498062 PR 3	KITSAP CO SD#303 BAINBRIDGE GO S2017A			2	1.A FE	908,065	118.354	994,174	840,000	888,179	0	(6,713)	0	0	4.000	3.010	JD	2,800	33,600	11/29/2017.	12/01/2033.
498531 FT 4	KLEIN ISD GEN OBLIG REF S2015A (PSF)			2	1.A FE	6,641,353	114.482	7,424,158	6,485,000	6,563,434	0	(15,459)	0	0	4.000	3.710	FA	108,083	259,400	06/25/2015.	08/01/2036.
498531 EP 3	KLEIN ISD GEN OBLIG S2015 (PSF)			2	1.A FE	1,045,939	109.584	1,117,757	1,020,000	1,031,607	0	(2,625)	0	0	3.500	3.200	FA	14,875	35,700	01/13/2015.	02/01/2034.
498531 EP 3	KLEIN ISD GEN OBLIG S2015 (PSF)	SD		2	1.A FE	1,871,410	109.584	1,999,908	1,825,000	1,845,767	0	(4,696)	0	0	3.500	3.200	FA	26,615	63,875	01/13/2015.	02/01/2034.
498531 HP 0	KLEIN ISD GENERAL OBLIG REF S2016A (PSF)			2	1.A FE	1,098,300	114.482	1,144,820	1,000,000	1,052,143	0	(10,530)	0	0	4.000	2.780	FA	16,667	40,000	04/14/2016.	08/01/2036.
498531 KE 1	KLEIN ISD GENERAL OBLIGATION S17 (PSF)			2	1.A FE	2,327,920	123.749	2,474,980	2,000,000	2,204,176	0	(33,126)	0	0	5.000	3.000	FA	41,667	100,000	01/11/2017.	08/01/2036.
499513 DD 8	KNOX CO GENERAL OBLIGATION S2019B			2	1.B FE	2,407,343	107.923	2,611,737	2,420,000	2,407,956	0	487	0	0	2.875	2.910	JD	5,798	79,431	09/17/2019.	06/01/2039.
502769 CC 4	LA CROSSE GENERAL OBLIGATION S2017D			2	1.C FE	828,687	110.900	926,015	835,000	830,028	0	436	0	0	2.750	2.820	AO	5,741	22,963	10/13/2017.	10/01/2030.
508354 UW 5	LAKE CO FOREST PRES DIST GO S2015			2	1.A FE	2,136,437	107.088	2,232,785	2,085,000	2,105,418	0	(6,500)	0	0	3.500	3.150	JD	3,243	72,975	11/09/2015.	12/15/2029.
511074 QA 7	LAKE TRAVIS ISD GO REF S2013 (PSF)			2	1.A FE	5,709,208	108.112	5,611,013	5,190,000	5,313,011	0	(55,521)	0	0	4.000	2.840	FA	78,427	207,600	02/05/2013.	02/15/2032.
511074 QB 5	LAKE TRAVIS ISD GO REF S2013 (PSF)			2	1.A FE	6,063,537	108.112	5,983,999	5,535,000	5,660,444	0	(56,580)	0	0	4.000	2.890	FA	83,640	221,400	02/05/2013.	02/15/2033.
511074 SF 4	LAKE TRAVIS ISD GO REF S2017 (PSF)			2	1.A FE	1,097,090	117.802	1,178,020	1,000,000	1,067,640	0	(10,002)	0	0	4.000	2.790	FA	15,111	40,000	12/06/2017.	02/15/2033.
511074 SK 3	LAKE TRAVIS ISD GO REF S2017 (PSF)			2	1.A FE	2,057,301	117.081	2,224,539	1,900,000	2,009,855	0	(16,147)	0	0	4.000	2.960	FA	28,711	76,000	12/06/2017.	02/15/2037.
511074 TP 1	LAKE TRAVIS ISD GO S2018A (PSF)			2	1.A FE	1,961,477	123.710	2,103,070	1,700,000	1,887,809	0	(27,552)	0	0	5.000	3.010	FA	32,111	85,000	03/06/2018.	02/15/2035.
514224 PU 2	LANCASTER CENTRAL SCH DIST GO S2020A			2	1.C FE	2,873,518	101.244	2,920,889	2,885,000	2,874,062	0	544	0	0	1.750	1.790	JD	28,049	0	05/21/2020.	06/01/2031.
514224 PV 0	LANCASTER CENTRAL SCH DIST GO S2020A			2	1.C FE	2,920,912	101.390	2,975,797	2,935,000	2,921,499	0	587	0	0	1.875	1.920	JD	30,573	0	05/21/2020.	06/01/2032.
514224 PX 6	LANCASTER CENTRAL SCH DIST GO S2020A			2	1.C FE	3,013,217	101.143	3,084,862	3,050,000	3,014,478	0	1,261	0	0	2.000	2.100	JD	33,889	0	05/21/2020.	06/01/2034.
514014 PM 5	LANCASTER CO SD #1 GO REF S2015			2	1.B FE	7,324,442	111.221	7,974,546	7,170,000	7,247,546	0	(15,525)	0	0	3.750	3.490	JJ	123,981	268,875	08/12/2015.	01/15/2034.
515300 TJ 0	LANE CO SD #4J EUGENE GO REF TXBL S2020				1.B FE	6,985,000	99.353	6,939,807	6,985,000	6,985,000	0	0	0	0	1.150	1.150	JD	3,570	20,082	09/01/2020.	06/15/2028.
515390 LW 0	LANE CO SD #52 BETHEL GO S2013B			2	1.B FE	2,088,288	116.506	2,236,915	1,920,000	1,983,235	0	(16,763)	0	0	5.000	3.970	JD	4,267	96,000	12/10/2013.	06/15/2030.
515390 LX 8	LANE CO SD #52 BETHEL GO S2013B			2	1.B FE	2,245,630	116.506	2,423,325	2,080,000	2,142,407	0	(16,512)	0	0	5.000	4.060	JD	4,622	104,000	12/10/2013.	06/15/2031.
515390 LY 6	LANE CO SD #52 BETHEL GO S2013B			2	1.B FE	1,624,896	116.506	1,759,241	1,510,000	1,553,343	0	(11,458)	0	0	5.000	4.100	JD	3,356	75,500	12/10/2013.	06/15/2032.
515390 LZ 3	LANE CO SD #52 BETHEL GO S2013B			2	1.B FE	1,750,758	116.506	1,904,873	1,635,000	1,678,749	0	(11,551)	0	0	5.000	4.160	JD	3,633	81,750	12/10/2013.	06/15/2033.
515390 MS 8	LANE CO SD #52 BETHEL GO S2013B			2	1.A	1,140,139	116.131	1,242,602	1,070,000	1,096,554	0	(7,002)	0	0	5.000	4.220	JD	2,378	53,500	12/10/2013.	06/15/2034.
515390 MT 6	LANE CO SD #52 BETHEL GO S2013B			2	1.B FE	761,868	116.506	833,018	715,000	732,744	0	(4,679)	0	0	5.000	4.220	JD	1,589	35,750	12/10/2013.	06/15/2034.
517138 YA 5	LARIMER CO SD #R-1 POUDRE GO S2018			2	1.C FE	4,681,633	119.939	5,385,261	4,490,000	4,644,659	0	(16,598)	0	0	4.000	3.500	JD	7,982	179,600	09/13/2018.	12/15/2036.
517210 XE 5	LARIMER CO SD#R-2J THOMPSON GO S2019			2	1.C FE	1,907,888	131.514	2,104,224	1,600,000	1,854,406	0	(28,232)	0	0	5.000	2.760	JD	3,556	80,000	01/17/2019.	12/15/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
517210 XJ 4	LARIMER CO SD#R-2J THOMPSON GO S2019			2	1.C FE	4,679,200	130.280	5,211,200	4,000,000	4,562,407	0	(61,734)	0	0	5.000	3.000	JD	8,889	200,000	01/17/2019.	12/15/2037.
517624 ND 0	LAS LOMITAS ELEM SCH DIST GO S2017B			2	1.A FE	807,473	117.324	879,930	750,000	790,366	0	(5,529)	0	0	4.000	3.080	JJ	15,000	30,000	10/04/2017.	07/01/2037.
517624 PB 2	LAS LOMITAS ELEM SCH DIST GO S2018A			2	1.A FE	2,493,431	119.099	2,834,556	2,380,000	2,470,640	0	(10,436)	0	0	4.000	3.420	JJ	47,600	95,200	09/13/2018.	07/01/2040.
520121 PX 6	LAWRENCE GENERAL OBLIGATION REF S2017D			2	1.B FE	569,710	109.508	629,671	575,000	570,404	0	222	0	0	3.125	3.190	MS	5,990	17,969	09/13/2017.	09/01/2036.
520121 LE 2	LAWRENCE GENERAL OBLIGATION S2014A			2	1.B FE	1,519,080	107.891	1,618,365	1,500,000	1,507,700	0	(1,964)	0	0	3.250	3.100	MS	16,250	48,750	09/09/2014.	09/01/2030.
526030 X2 2	LENEXA GENERAL OBLIGATION S2015B			2	1.A FE	3,771,928	110.819	4,100,303	3,700,000	3,736,929	0	(7,332)	0	0	3.000	2.770	MS	37,000	111,000	11/17/2015.	09/01/2028.
526030 X7 1	LENEXA GENERAL OBLIGATION S2015B			2	1.A FE	1,117,601	109.344	1,197,317	1,095,000	1,106,731	0	(2,299)	0	0	3.500	3.250	MS	12,775	38,325	11/17/2015.	09/01/2033.
526030 2W 0	LENEXA GENERAL OBLIGATION S2018C			2	1.A FE	950,708	111.272	1,073,775	965,000	952,318	0	774	0	0	3.500	3.630	MS	11,258	33,775	10/25/2018.	09/01/2033.
52882P CZ 9	LEWISVILLE ISD GO REF S2018 (PSF)			2	1.A FE	7,922,538	118.024	8,869,504	7,515,000	7,825,411	0	(41,328)	0	0	4.000	3.300	FA	113,560	300,600	07/11/2018.	08/15/2037.
52882P ER 5	LEWISVILLE ISD GO REF S2020 (PSF)			2	1.A FE	11,841,840	103.019	12,362,280	12,000,000	11,844,849	0	3,009	0	0	2.125	2.210	FA	117,583	0	06/24/2020.	08/15/2039.
528878 VY 4	LEXINGTON & RICHLAND CO SD #5 GO REF S15			2	1.C FE	1,580,241	109.458	1,696,599	1,550,000	1,564,512	0	(3,251)	0	0	3.000	2.760	MS	15,500	46,500	11/02/2015.	03/01/2028.
528878 VY 4	LEXINGTON & RICHLAND CO SD #5 GO REF S15	SD		2	1.C FE	7,360,862	109.458	7,902,868	7,220,000	7,287,598	0	(15,144)	0	0	3.000	2.760	MS	72,200	216,600	11/02/2015.	03/01/2028.
528878 VJ 7	LEXINGTON & RICHLAND CO SD #5 GO S2012B			2	1.C FE	10,557,600	103.737	10,373,700	10,000,000	10,131,766	0	(109,803)	0	0	4.000	2.841	MS	133,333	400,000	12/14/2016.	03/01/2031.
52908E H2 2	LEXINGTON-FAYETTE URBAN CO GO S2016C			2	1.C FE	1,199,399	107.780	1,271,804	1,180,000	1,191,252	0	(2,002)	0	0	3.000	2.800	MS	11,800	35,400	09/08/2016.	09/01/2034.
535205 LN 6	LINDBERGH SCHOOL DIST GO S2019A			2	1.B FE	6,252,758	108.952	6,831,290	6,270,000	6,253,896	0	755	0	0	3.000	3.020	MS	62,700	221,540	06/14/2019.	03/01/2037.
535205 LQ 9	LINDBERGH SCHOOL DIST GO S2019A			2	1.B FE	7,383,572	109.004	8,066,296	7,400,000	7,384,521	0	616	0	0	3.125	3.140	MS	77,083	272,361	06/14/2019.	03/01/2039.
535205 MB 1	LINDBERGH SCHOOL DIST GO S2020			2	1.B FE	5,320,650	103.869	5,577,765	5,370,000	5,322,340	0	1,691	0	0	2.250	2.310	MS	40,275	59,070	02/20/2020.	03/01/2039.
54438C XP 2	LOS ANGELES CCD GO S2017J			2	1.B FE	9,625,500	109.456	10,945,600	10,000,000	9,666,987	0	13,844	0	0	3.000	3.250	FA	125,000	300,000	11/09/2017.	08/01/2038.
54438C YB 2	LOS ANGELES CCD GO S2019K			2	1.B FE	25,769,750	107.907	26,976,750	25,000,000	25,660,458	0	(109,007)	0	0	3.000	2.490	FA	312,500	439,583	12/13/2019.	08/01/2039.
545522 RB 2	LOS GATOS USD GO REF S2015			2	1.A FE	2,644,423	107.612	2,776,390	2,580,000	2,608,726	0	(7,509)	0	0	3.250	2.920	FA	34,938	83,850	12/02/2015.	08/01/2031.
545540 EQ 5	LOS GATOS-SARATOGA JOINT SD GO S2016B			2	1.B FE	1,714,440	117.023	1,755,345	1,500,000	1,627,956	0	(21,204)	0	0	4.000	2.360	FA	25,000	60,000	09/19/2016.	08/01/2033.
54589T CK 6	LOUDOUN CO GENERAL OBLIGATION S2014B			2	1.A FE	1,766,018	113.325	1,858,530	1,640,000	1,694,010	0	(12,787)	0	0	4.000	3.100	JD	5,467	65,600	11/13/2014.	12/01/2032.
54589T CL 4	LOUDOUN CO GENERAL OBLIGATION S2014B			2	1.A FE	1,764,082	113.057	1,859,788	1,645,000	1,696,108	0	(12,085)	0	0	4.000	3.150	JD	5,483	65,800	11/13/2014.	12/01/2033.
54589T CM 2	LOUDOUN CO GENERAL OBLIGATION S2014B			2	1.A FE	1,751,454	112.798	1,849,887	1,640,000	1,687,902	0	(11,314)	0	0	4.000	3.200	JD	5,467	65,600	11/13/2014.	12/01/2034.
546585 LC 2	LOUISVILLE & JEFFERSON MET GOV GO S2015A			2	1.B FE	1,619,424	107.845	1,806,404	1,675,000	1,631,752	0	2,606	0	0	3.250	3.500	JD	4,536	54,438	11/10/2015.	12/01/2033.
546585 QQ 6	LOUISVILLE & JEFFERSON MET GOV GO S2016A			2	1.B FE	1,047,348	108.488	1,101,153	1,015,000	1,034,206	0	(3,236)	0	0	3.250	2.870	JD	2,749	32,988	09/13/2016.	12/01/2034.
549220 2H 3	LUBBOCK ISD GEN OBLIG REF S2017 (PSF)			2	1.A FE	1,483,429	120.475	1,602,318	1,330,000	1,439,206	0	(14,908)	0	0	4.000	2.640	FA	20,098	53,200	11/17/2017.	02/15/2031.
549220 2U 4	LUBBOCK ISD GEN OBLIG S2019 (PSF)			2	1.A FE	1,595,208	119.769	1,730,662	1,445,000	1,570,822	0	(15,856)	0	0	4.000	2.650	FA	21,836	57,800	05/29/2019.	02/15/2037.
55844P TN 8	MADISON AREA TECH COLLEGE DIST GO REFS17			2	1.A FE	6,076,045	110.336	6,724,979	6,095,000	6,080,165	0	1,391	0	0	2.750	2.780	MS	55,871	167,613	12/06/2017.	03/01/2030.
55844P KD 9	MADISON AREA TECH COLLEGE DIST GO S2011A			2	1.A FE	3,295,687	100.687	3,267,293	3,245,000	3,245,728	0	(6,408)	0	0	4.500	4.300	MS	48,675	146,025	06/14/2011.	03/01/2030.
55844P KE 7	MADISON AREA TECH COLLEGE DIST GO S2011A			2	1.A FE	3,602,706	100.687	3,599,560	3,575,000	3,575,201	0	(3,627)	0	0	4.500	4.400	MS	53,625	160,875	06/14/2011.	03/01/2031.
55844R PN 8	MADISON GENERAL OBLIGATION S2017C			2	1.A FE	681,299	111.409	768,722	690,000	682,844	0	501	0	0	2.875	2.980	AO	4,959	19,838	09/20/2017.	10/01/2032.
562158 DJ 1	MANCHESTER ESSEX REG SD GO REF S2016			2	1.C FE	975,926	109.908	1,044,126	950,000	964,233	0	(2,606)	0	0	3.000	2.680	JJ	13,142	28,500	03/29/2016.	01/15/2030.
562785 MW 2	MANHATTAN BEACH USD GO S2018A MEASURE EE			2	1.C FE	593,885	122.558	674,069	550,000	583,915	0	(3,867)	0	0	4.000	3.090	MS	7,333	22,000	04/05/2018.	09/01/2034.
563690 PG 5	MANKATO ISD #77 GO S2014A			2	1.C FE	5,036,700	111.111	5,555,550	5,000,000	5,012,818	0	(3,879)	0	0	4.000	3.910	FA	83,333	200,000	01/21/2014.	02/01/2033.
563690 PH 3	MANKATO ISD #77 GO S2014A			2	1.C FE	5,016,200	111.111	5,555,550	5,000,000	5,005,615	0	(1,721)	0	0	4.000	3.960	FA	83,333	200,000	01/21/2014.	02/01/2034.
566795 LR 9	MARICOPA CO CCD GO S2013	SD		2	1.A FE	10,186,900	107.373	10,737,300	10,000,000	10,052,394	0	(19,793)	0	0	3.500	3.280	JJ	175,000	350,000	05/29/2013.	07/01/2027.
567137 K5 2	MARICOPA CO ELEM SD #28 KYRENE GO S2016D			2	1.C FE	1,277,952	115.242	1,359,856	1,180,000	1,239,420	0	(9,796)	0	0	4.000	3.000	JJ	23,600	47,200	10/27/2016.	07/01/2035.
567505 MA 7	MARICOPA CO UHSD #210 PHOENIX GO S2014C			2	1.C FE	7,735,746	110.533	8,218,129	7,435,000	7,550,219	0	(30,753)	0	0	3.500	3.030	JJ	130,113	260,225	06/05/2014.	07/01/2026.
567505 NV 0	MARICOPA CO UHSD #210 PHOENIX GO S2017E			2	1.C FE	759,935	124.390	808,535	650,000	723,009	0	(10,000)	0	0	5.000	3.080	JJ	16,250	32,500	02/07/2017.	07/01/2034.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
567527	SN	7	MARICOPA CO UHSD #214 TOLLESON GO S18A			2	1.C FE	1,219,736	117.703	1,353,585	1,150,000	1,200,858	0	(6,924)	0	0	4.000	3.240	JJ	23,000	46,000	02/28/2018.	07/01/2033.
567288	UL	7	MARICOPA CO USD #48 SCOTTSDALE GO REFS17			2	1.C FE	1,582,154	119.819	1,677,466	1,400,000	1,528,781	0	(18,058)	0	0	4.000	2.460	JJ	28,000	56,000	12/08/2017.	07/01/2030.
567288	SN	6	MARICOPA CO USD #48 SCOTTSDALE GO S2011B			2	1.C FE	2,359,808	102.145	2,247,190	2,200,000	2,209,833	0	(19,150)	0	0	4.500	3.590	JJ	49,500	99,000	12/14/2011.	07/01/2027.
567288	SP	1	MARICOPA CO USD #48 SCOTTSDALE GO S2011B			2	1.C FE	1,983,502	102.145	1,905,004	1,865,000	1,872,325	0	(14,252)	0	0	4.500	3.700	JJ	41,963	83,925	12/14/2011.	07/01/2028.
567288	SQ	9	MARICOPA CO USD #48 SCOTTSDALE GO S2011B			2	1.C FE	3,099,575	102.267	2,914,610	2,850,000	2,865,394	0	(29,965)	0	0	4.750	3.650	JJ	67,688	135,375	12/14/2011.	07/01/2029.
567288	SR	7	MARICOPA CO USD #48 SCOTTSDALE GO S2011B			2	1.C FE	2,266,404	102.267	2,147,607	2,100,000	2,110,307	0	(20,048)	0	0	4.750	3.750	JJ	49,875	99,750	12/14/2011.	07/01/2030.
567389	XP	1	MARICOPA CO USD #80 CHANDLER GO S18C			2	1.C FE	1,330,056	119.875	1,558,375	1,300,000	1,324,486	0	(2,784)	0	0	4.000	3.710	JJ	26,000	52,000	11/15/2018.	07/01/2037.
56781R	GF	8	MARIN CCD GO S2016A			2	1.A FE	2,101,127	114.941	2,356,291	2,050,000	2,081,750	0	(5,042)	0	0	4.000	3.690	FA	34,167	82,000	11/17/2016.	08/01/2037.
56781R	GG	6	MARIN CCD GO S2016A			2	1.A FE	1,533,735	114.731	1,720,965	1,500,000	1,520,961	0	(3,326)	0	0	4.000	3.720	FA	25,000	60,000	11/17/2016.	08/01/2038.
574157	2X	0	MARYLAND NATIONAL CAP PARK GO (PGC) S15A			2	1.A FE	1,330,949	109.109	1,412,962	1,295,000	1,312,051	0	(3,903)	0	0	3.500	3.150	JJ	20,900	45,325	10/15/2015.	01/15/2035.
574157	3R	2	MARYLAND NATIONAL CAP PARK GO (PGC) S17A			2	1.A FE	1,626,735	111.011	1,831,682	1,650,000	1,630,653	0	1,186	0	0	3.000	3.110	JJ	22,825	49,500	07/13/2017.	01/15/2034.
576544	2B	5	MATANUSKA-SUSITNA BORO TXBL GO REF S19A				1.C FE	1,000,000	110.639	1,106,390	1,000,000	1,000,000	0	0	0	0	2.643	2.643	MS	8,810	18,501	12/11/2019.	03/01/2029.
576544	2D	1	MATANUSKA-SUSITNA BORO TXBL GO REF S19A			2	1.C FE	1,480,000	110.216	1,631,197	1,480,000	1,480,000	0	0	0	0	2.793	2.793	MS	13,779	28,935	12/11/2019.	03/01/2031.
576544	2E	9	MATANUSKA-SUSITNA BORO TXBL GO REF S19A			2	1.C FE	1,940,000	110.243	2,138,714	1,940,000	1,940,000	0	0	0	0	2.903	2.903	MS	18,773	39,423	12/11/2019.	03/01/2032.
581646	6Q	4	MCKINNEY GENERAL OBLIGATION LTD REF S15			2	1.A FE	3,050,116	120.380	3,202,108	2,660,000	2,854,650	0	(38,417)	0	0	5.000	3.280	FA	50,244	133,000	06/24/2015.	08/15/2033.
58178C	AQ	0	MCKINNEY GENERAL OBLIGATION LTD REF S19			2	1.A FE	689,234	113.068	734,942	650,000	683,962	0	(4,042)	0	0	3.000	2.250	FA	7,367	18,146	08/14/2019.	08/15/2034.
581664	DX	4	MCKINNEY ISD GEN OBLIG REF S2015 (PSF)			2	1.A FE	3,005,544	111.974	3,180,062	2,840,000	2,915,278	0	(16,901)	0	0	3.750	3.060	FA	40,233	106,500	03/04/2015.	02/15/2029.
584002	UV	9	MECKLENBURG CO GENERAL OBLIG S2016B			2	1.A FE	7,486,350	104.711	9,010,382	8,605,000	7,741,912	0	65,016	0	0	2.125	3.222	JD	15,238	182,856	11/10/2016.	12/01/2031.
584002	UY	3	MECKLENBURG CO GENERAL OBLIG S2016B			2	1.A FE	20,707,400	110.508	22,101,600	20,000,000	20,435,838	0	(67,345)	0	0	3.000	2.600	JD	50,000	600,000	09/29/2016.	12/01/2034.
584002	XG	9	MECKLENBURG CO GENERAL OBLIGATION S2019			2	1.A FE	9,860,400	106.434	10,643,400	10,000,000	9,868,516	0	6,460	0	0	2.500	2.600	MS	83,333	232,639	09/10/2019.	03/01/2037.
587839	F3	0	MERCER CO GENERAL OBLIGATION S2016			2	1.B FE	5,055,260	106.424	5,406,339	5,080,000	5,064,512	0	2,189	0	0	2.000	2.050	JJ	46,849	101,600	08/24/2016.	07/15/2027.
590760	NE	0	MESQUITE ISD GO S2016C (PSF)			2	1.A FE	79,103	115.752	83,341	72,000	76,348	0	(704)	0	0	4.000	2.830	FA	1,088	2,880	11/03/2016.	08/15/2035.
590760	NE	0	MESQUITE ISD GO S2016C (PSF)	SD..		2	1.A FE	2,118,197	115.752	2,231,699	1,928,000	2,044,440	0	(18,860)	0	0	4.000	2.830	FA	29,134	77,120	11/03/2016.	08/15/2035.
590760	QF	4	MESQUITE ISD GO S2018 (PSF)			2	1.A FE	2,901,000	127.141	3,178,525	2,500,000	2,804,573	0	(41,068)	0	0	5.000	2.960	FA	47,222	125,000	07/11/2018.	08/15/2036.
591852	XP	8	MET COUNCIL MPS-ST PAUL MET AREA GO S14D			2	1.A FE	4,345,381	105.219	4,529,678	4,305,000	4,313,766	0	(5,102)	0	0	4.000	3.870	MS	57,400	172,200	01/14/2014.	09/01/2034.
591852	ZD	3	MET COUNCIL MPS-ST PAUL MET AREA GO S15C			2	1.A FE	5,729,075	110.248	6,063,640	5,500,000	5,608,326	0	(23,951)	0	0	3.750	3.240	MS	68,750	206,250	07/08/2015.	03/01/2032.
591852	K5	6	MET COUNCIL MPS-ST PAUL MET AREA GO S18C			2	1.A FE	7,226,125	111.351	8,078,515	7,255,000	7,229,362	0	1,247	0	0	3.500	3.530	MS	84,642	253,925	04/26/2018.	03/01/2036.
591852	Q4	3	MET COUNCIL MPS-ST PAUL MET AREA GO S19B			2	1.A FE	2,233,688	107.823	2,426,018	2,250,000	2,234,882	0	779	0	0	2.875	2.930	MS	21,563	77,625	05/22/2019.	03/01/2036.
591852	Q5	0	MET COUNCIL MPS-ST PAUL MET AREA GO S19B			2	1.A FE	2,250,000	109.406	2,461,635	2,250,000	2,250,000	0	0	0	0	3.000	3.000	MS	22,500	81,000	05/22/2019.	03/01/2037.
592240	UV	5	METRO PARK DISTRICT OF TACOMA GO REF S16			2	1.C FE	1,673,329	123.075	1,704,589	1,385,000	1,564,550	0	(27,712)	0	0	5.000	2.620	JD	5,771	69,250	11/03/2016.	12/01/2034.
592240	UW	3	METRO PARK DISTRICT OF TACOMA GO REF S16			2	1.C FE	600,680	122.752	613,760	500,000	562,776	0	(9,666)	0	0	5.000	2.690	JD	2,083	25,000	11/03/2016.	12/01/2035.
592240	UX	1	METRO PARK DISTRICT OF TACOMA GO REF S16			2	1.C FE	1,830,580	122.367	1,866,097	1,525,000	1,715,580	0	(29,333)	0	0	5.000	2.700	JD	6,354	76,250	11/03/2016.	12/01/2036.
598022	KE	0	MIDPENINSULA REGL OPEN SPACE DIST GO S18			2	1.A FE	119,298	113.083	135,700	120,000	119,412	0	41	0	0	3.000	3.050	MS	1,200	3,600	02/02/2018.	09/01/2032.
601670	MK	5	MILPITAS USD GO TXBL REF S2020				1.B FE	500,000	101.786	508,930	500,000	500,000	0	0	0	0	1.341	1.341	AUG	2,794	149	07/09/2020.	08/01/2027.
601670	ML	3	MILPITAS USD GO TXBL REF S2020				1.B FE	1,000,000	101.698	1,016,980	1,000,000	1,000,000	0	0	0	0	1.451	1.451	AUG	6,046	322	07/09/2020.	08/01/2028.
601670	MM	1	MILPITAS USD GO TXBL REF S2020				1.B FE	700,000	101.824	712,768	700,000	700,000	0	0	0	0	1.601	1.601	AUG	4,670	249	07/09/2020.	08/01/2029.
601670	MN	9	MILPITAS USD GO TXBL REF S2020			2	1.B FE	1,000,000	101.722	1,017,220	1,000,000	1,000,000	0	0	0	0	1.701	1.701	AUG	7,088	378	07/09/2020.	08/01/2030.
601670	MP	4	MILPITAS USD GO TXBL REF S2020			2	1.B FE	1,355,000	101.848	1,380,040	1,355,000	1,355,000	0	0	0	0	1.801	1.801	AUG	10,168	542	07/09/2020.	08/01/2031.
601670	MQ	2	MILPITAS USD GO TXBL REF S2020			2	1.B FE	895,000	101.688	910,108	895,000	895,000	0	0	0	0	1.901	1.901	AUG	7,089	378	07/09/2020.	08/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
602409 FF 6	MILWAUKEE METRO SEWER DIST GO REF S2005A				1.B FE	253,895	103.787	212,763	205,000	208,800	0	(4,960)	0	0	5.250	2.730	AO	2,691	10,763	09/17/2010.	10/01/2021.
60422A BT 7	MINNETONKA GENERAL OBLIGATION S2020A			2	1.A FE	354,358	103.291	361,519	350,000	353,991	0	(367)	0	0	2.375	2.220	FA	3,464	3,556	02/28/2020.	02/01/2042.
609561 FD 2	MONMOUTH CO GENERAL OBLIGATION S2015			2	1.A FE	5,920,949	110.608	6,431,855	5,815,000	5,868,819	0	(10,912)	0	0	3.250	3.030	JJ	87,144	188,988	11/17/2015.	07/15/2030.
613681 3B 9	MONTGOMERY CO GEN OBLIG S2016			2	1.B FE	2,077,090	120.796	2,095,811	1,735,000	1,921,762	0	(33,213)	0	0	5.000	2.750	MS	28,917	86,750	01/12/2016.	03/01/2036.
613681 4S 1	MONTGOMERY CO GEN OBLIG S2016A			2	1.B FE	1,669,305	120.796	1,811,940	1,500,000	1,601,777	0	(17,663)	0	0	5.000	3.550	MS	25,000	75,000	12/01/2016.	03/01/2036.
613681 6Y 6	MONTGOMERY CO GEN OBLIG S2018B			2	1.B FE	3,045,398	117.619	3,552,094	3,020,000	3,040,475	0	(2,449)	0	0	4.000	3.890	MS	40,267	120,800	11/02/2018.	03/01/2037.
61366A AX 5	MONTGOMERY CO GENERAL OBLIGATION S16A			2	1.C FE	1,112,231	110.912	1,247,760	1,125,000	1,115,270	0	781	0	0	3.250	3.350	AO	9,141	36,563	11/15/2016.	04/01/2031.
61366A AY 3	MONTGOMERY CO GENERAL OBLIGATION S16A			2	1.C FE	755,022	111.170	844,892	760,000	756,098	0	278	0	0	3.375	3.430	AO	6,413	25,650	11/15/2016.	04/01/2032.
613664 4L 2	MONTGOMERY CO GENERAL OBLIGATION S2011			2	1.C FE	7,063,812	106.013	6,678,819	6,300,000	6,404,971	0	(80,924)	0	0	5.000	3.620	AO	78,750	315,000	07/19/2011.	04/01/2027.
613664 4M 0	MONTGOMERY CO GENERAL OBLIGATION S2011			2	1.C FE	7,010,640	106.013	6,678,819	6,300,000	6,398,017	0	(75,513)	0	0	5.000	3.710	AO	78,750	315,000	07/19/2011.	04/01/2028.
613340 3R 7	MONTGOMERY CO GENERAL OBLIGATION S2014A			2	1.A FE	4,953,673	114.420	5,234,715	4,575,000	4,734,317	0	(38,665)	0	0	4.000	3.030	MN	30,500	183,000	11/06/2014.	11/01/2032.
613340 3R 7	MONTGOMERY CO GENERAL OBLIGATION S2014A	SD		2	1.A FE	22,115,577	114.420	23,370,285	20,425,000	21,136,267	0	(172,618)	0	0	4.000	3.030	MN	136,167	817,000	11/06/2014.	11/01/2032.
613340 7Q 5	MONTGOMERY CO GENERAL OBLIGATION S2017C			2	1.A FE	11,853,666	129.338	12,804,462	9,900,000	11,348,676	0	(193,837)	0	0	5.000	2.620	AO	123,750	495,000	05/01/2018.	10/01/2029.
615683 LQ 0	MOORE CO GENERAL OBLIGATION S2018			2	1.B FE	1,534,500	114.976	1,782,128	1,550,000	1,536,250	0	764	0	0	3.250	3.330	JD	4,198	50,375	08/21/2018.	12/01/2034.
622625 JU 6	MOUNT PLEASANT GENERAL OBLIGATION S2019			2	1.A FE	1,742,318	113.976	1,994,580	1,750,000	1,743,263	0	485	0	0	3.000	3.040	JD	4,375	52,500	01/22/2019.	06/01/2032.
62451F HR 4	MOUNTAIN VIEW-WHISMAN SD GO S2016B			2	1.B FE	3,725,581	110.780	3,954,846	3,570,000	3,661,096	0	(14,672)	0	0	3.250	2.760	MS	38,675	116,025	04/27/2016.	09/01/2033.
621196 ZF 4	MT DIABLO USD GO REF S2011			2	1.D FE	1,088,530	102.791	1,027,910	1,000,000	1,006,078	0	(10,159)	0	0	5.000	3.930	FA	20,833	50,000	06/07/2011.	08/01/2024.
621196 ZG 2	MT DIABLO USD GO REF S2011			2	1.D FE	2,142,540	102.767	2,055,340	2,000,000	2,009,857	0	(16,478)	0	0	5.000	4.130	FA	41,667	100,000	06/07/2011.	08/01/2025.
625517 EE 3	MULTNOMAH CO SD#1J PORTLAND GO S2013B			2	1.B FE	6,926,946	107.941	7,345,385	6,805,000	6,838,369	0	(12,872)	0	0	3.500	3.290	JD	10,586	238,175	04/17/2013.	06/15/2033.
627627 QX 3	MUSKEGO NORWAY SCHOOL DISTRICT GO S2016			2	1.C FE	3,308,064	108.885	3,484,320	3,200,000	3,261,914	0	(10,801)	0	0	3.250	2.850	AO	26,000	104,000	05/25/2016.	04/01/2034.
630361 3X 9	NAPA VALLEY USD GO REF S2010			2	1.E FE	3,203,594	100.324	2,899,364	2,890,000	2,890,084	0	(20,643)	0	0	5.000	3.740	FA	60,208	144,500	01/21/2010.	08/01/2023.
630361 3Y 7	NAPA VALLEY USD GO REF S2010			2	1.E FE	3,306,360	100.323	3,009,690	3,000,000	3,000,066	0	(20,239)	0	0	5.000	3.810	FA	62,500	150,000	01/21/2010.	08/01/2024.
630412 XD 1	NAPERVILLE GENERAL OBLIGATION REF S2016			2	1.A FE	1,090,317	109.901	1,131,980	1,030,000	1,063,364	0	(6,251)	0	0	3.500	2.790	JD	3,004	36,050	06/08/2016.	12/01/2034.
639438 K3 3	NAZARETH AREA SCH DIST GO REF S2017D			2	1.C FE	1,156,700	120.326	1,203,260	1,000,000	1,099,517	0	(18,817)	0	0	5.000	2.800	MN	6,389	50,000	10/12/2017.	11/15/2035.
639438 G5 3	NAZARETH AREA SCH DIST GO S2017A			2	1.C FE	2,182,091	113.349	2,351,992	2,075,000	2,135,330	0	(12,647)	0	0	4.000	3.280	MN	10,606	83,000	01/10/2017.	11/15/2032.
642543 YJ 5	NEW BRAUNFELS ISD GO REF S2019 (PSF)			2	1.A FE	2,879,699	110.583	3,223,494	2,915,000	2,883,943	0	2,292	0	0	3.125	3.240	FA	37,956	91,094	01/11/2019.	02/01/2032.
642543 YT 3	NEW BRAUNFELS ISD GO REF S2019 (PSF)			2	1.A FE	7,155,192	121.300	7,684,355	6,335,000	6,979,041	0	(94,663)	0	0	5.000	3.150	FA	131,979	316,750	01/11/2019.	02/01/2041.
64327T DW 5	NEW CASTLE CO GENERAL OBLIG REF S2015			2	1.A FE	6,492,365	120.613	6,344,244	5,260,000	5,850,306	0	(115,750)	0	0	5.000	2.480	AO	65,750	263,000	01/29/2015.	10/01/2035.
64327T DW 5	NEW CASTLE CO GENERAL OBLIG REF S2015	SD		2	1.A FE	2,468,580	120.613	2,412,260	2,000,000	2,224,451	0	(44,011)	0	0	5.000	2.480	AO	25,000	100,000	01/29/2015.	10/01/2035.
64327T FU 7	NEW CASTLE CO GENERAL OBLIG REF S2017			2	1.A FE	5,042,114	111.845	5,676,134	5,075,000	5,046,528	0	1,283	0	0	3.375	3.420	AO	42,820	171,281	05/04/2017.	04/01/2037.
644800 2K 9	NEW HANOVER CO GENERAL OBLIGATION S2015			2	1.A FE	4,334,512	110.367	4,591,267	4,160,000	4,242,048	0	(18,529)	0	0	3.750	3.230	FA	65,000	156,000	08/04/2015.	02/01/2034.
652113 WX 5	NEWPORT MESA USD GEN OBLIG REF S2012			2	1.B FE	59,185	107.597	53,799	50,000	51,604	0	(977)	0	0	5.000	2.910	FA	1,042	2,500	04/23/2012.	08/01/2028.
653234 L8 5	NEWTOWN GENERAL OBLIGATION S2018			2	1.A FE	649,558	106.729	693,739	650,000	649,666	0	85	0	0	3.375	3.380	FA	8,288	21,938	02/13/2018.	02/15/2036.
659155 FL 4	NORTH EAST ISD GO REF S2014 (PSF)			2	1.A FE	2,214,263	109.826	2,339,294	2,130,000	2,156,562	0	(9,680)	0	0	4.000	3.490	FA	35,500	85,200	04/29/2014.	08/01/2033.
659155 JW 6	NORTH EAST ISD GO S2017 (PSF)			2	1.A FE	1,075,400	117.686	1,176,860	1,000,000	1,051,036	0	(8,281)	0	0	4.000	3.000	FA	16,667	40,000	12/01/2017.	08/01/2033.
660266 HZ 3	NORTH KANSAS CITY SD #74 GO S2016B			2	1.B FE	8,397,490	109.848	9,315,110	8,480,000	8,416,093	0	4,713	0	0	3.000	3.080	MS	84,800	254,400	11/01/2016.	03/01/2032.
661334 FM 9	NORTH ORANGE CO CCD GO S2019B			2	1.B FE	4,603,001	109.327	5,045,441	4,615,000	4,603,927	0	605	0	0	2.750	2.770	FA	52,880	126,913	05/30/2019.	08/01/2035.
661334 FQ 0	NORTH ORANGE CO CCD GO S2019B			2	1.B FE	2,785,000	111.134	3,095,082	2,785,000	2,785,000	0	0	0	0	3.000	3.000	FA	34,813	83,550	05/30/2019.	08/01/2038.
662055 KN 1	NORTH ROYALTON SCHOOL DISTRICT GO S2017			2	1.C FE	743,799	111.309	779,163	700,000	726,096	0	(5,437)	0	0	4.000	3.090	JD	2,333	28,000	07/26/2017.	12/01/2035.
66285T FY 4	NORTH THURSTON PUBLIC SCHOOLS GO S2016			2	1.B FE	898,825	115.879	909,650	785,000	850,505	0	(11,215)	0	0	4.000	2.350	JD	2,617	31,400	06/22/2016.	12/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
666195 QQ 8	NORTHFIELD ISD #659 GO S2019A			2	1.A FE	2,824,765	111.522	3,156,073	2,830,000	2,825,222	0	258	0	0	3.375	3.390	FA	39,797	95,513	01/11/2019.	02/01/2035.
666195 QS 4	NORTHFIELD ISD #659 GO S2019A			2	1.A FE	3,005,005	111.687	3,378,532	3,025,000	3,006,522	0	836	0	0	3.500	3.550	FA	44,115	105,875	01/11/2019.	02/01/2037.
666195 QU 9	NORTHFIELD ISD #659 GO S2019A			2	1.A FE	3,214,922	111.970	3,627,828	3,240,000	3,216,544	0	897	0	0	3.625	3.680	FA	48,938	117,450	01/11/2019.	02/01/2039.
66702R MB 5	NORTHSIDE ISD GO REF S2016 (PSF)			2	1.A FE	2,493,059	117.195	2,689,625	2,295,000	2,408,499	0	(18,876)	0	0	4.000	3.010	JD	4,080	91,800	03/08/2016.	06/15/2033.
66702R UV 2	NORTHSIDE ISD GO REF S2018A (PSF)			2	1.A FE	1,525,395	118.680	1,780,200	1,500,000	1,520,000	0	(2,620)	0	0	4.000	3.770	FA	22,667	60,000	10/26/2018.	08/15/2038.
676193 LZ 6	O'FALLON GENERAL OBLIGATION REF S2016			2	1.C FE	2,446,332	110.887	2,622,478	2,365,000	2,410,090	0	(8,002)	0	0	3.250	2.850	MS	25,621	76,863	03/10/2016.	03/01/2030.
671130 MK 5	OAK CREEK-FRANKLIN JT SD GO S2015A			2	1.C FE	6,334,448	109.347	6,801,383	6,220,000	6,273,313	0	(11,488)	0	0	3.750	3.530	AO	58,313	233,250	02/23/2015.	04/01/2035.
674736 BU 6	OCEAN CO GENERAL OBLIGATION S2016			2	1.A FE	1,936,800	106.819	2,050,925	1,920,000	1,929,327	0	(1,828)	0	0	2.750	2.640	AO	13,200	52,800	09/20/2016.	10/01/2032.
677765 BS 7	OHLONE CCD GO S2011A			2	1.B FE	3,284,689	102.814	3,197,515	3,110,000	3,122,473	0	(20,867)	0	0	5.000	4.290	FA	64,792	155,500	10/05/2011.	08/01/2032.
677765 BT 5	OHLONE CCD GO S2011A			2	1.B FE	3,639,844	102.814	3,562,505	3,465,000	3,477,507	0	(20,938)	0	0	5.000	4.360	FA	72,188	173,250	10/05/2011.	08/01/2033.
677765 BU 2	OHLONE CCD GO S2011A			2	1.B FE	3,634,268	102.814	3,521,380	3,425,000	3,439,914	0	(24,942)	0	0	5.000	4.230	FA	71,354	171,250	10/05/2011.	08/01/2031.
678519 VJ 5	OKLAHOMA CITY GEN OBLIG S2016			2	1.A FE	4,163,354	109.786	4,479,269	4,080,000	4,126,757	0	(8,326)	0	0	3.000	2.760	MS	40,800	122,400	03/29/2016.	03/01/2031.
678519 VN 6	OKLAHOMA CITY GEN OBLIG S2016			2	1.A FE	4,169,311	109.884	4,483,267	4,080,000	4,130,327	0	(8,900)	0	0	3.250	2.990	MS	44,200	132,600	03/29/2016.	03/01/2035.
678519 XP 9	OKLAHOMA CITY GEN OBLIG S2018			2	1.A FE	4,575,407	114.694	4,994,924	4,355,000	4,506,947	0	(26,616)	0	0	4.000	3.260	MS	58,067	174,200	03/28/2018.	03/01/2037.
679384 JP 3	OLATHE GENERAL OBLIGATION REF S16-228			2	1.B FE	1,579,106	106.571	1,603,894	1,505,000	1,540,442	0	(9,026)	0	0	2.625	1.970	AO	9,877	39,506	06/21/2016.	10/01/2028.
680616 C3 1	OLENTANGY LOCAL SCHOOL DIST GO REF S2016			2	1.B FE	1,677,702	121.691	1,728,012	1,420,000	1,565,275	0	(27,232)	0	0	5.000	2.760	JD	5,917	71,000	02/04/2016.	12/01/2031.
680616 J6 7	OLENTANGY LOCAL SCHOOL DIST GO REF S2018			2	1.B FE	338,420	119.035	374,960	315,000	332,521	0	(2,239)	0	0	4.000	3.100	JD	1,050	12,600	03/21/2018.	12/01/2032.
680616 E9 6	OLENTANGY LOCAL SCHOOL DIST GO S2016			2	1.B FE	120,175	116.069	121,872	105,000	113,706	0	(1,490)	0	0	4.000	2.360	JD	350	4,200	06/16/2016.	12/01/2031.
681181 WQ 2	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	1,228,930	101.561	1,249,200	1,230,000	1,228,955	0	25	0	0	1.500	1.510	FA	2,255	0	10/21/2020.	02/01/2030.
681181 WR 0	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	1,247,063	101.580	1,269,750	1,250,000	1,247,102	0	40	0	0	1.625	1.650	FA	2,483	0	10/21/2020.	02/01/2031.
681181 WS 8	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	654,325	101.832	667,000	655,000	654,340	0	14	0	0	1.750	1.760	FA	1,401	0	10/21/2020.	02/01/2032.
681181 WT 6	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	656,315	101.145	672,614	665,000	656,401	0	86	0	0	1.750	1.870	FA	1,422	0	10/21/2020.	02/01/2033.
681181 WU 3	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	674,859	101.580	690,744	680,000	674,910	0	51	0	0	1.875	1.940	FA	1,558	0	10/21/2020.	02/01/2034.
681181 WV 1	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	694,131	102.060	709,317	695,000	694,146	0	15	0	0	2.000	2.010	FA	1,699	0	10/21/2020.	02/01/2035.
681181 WW 9	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	697,668	101.691	716,922	705,000	697,725	0	57	0	0	2.000	2.080	FA	1,723	0	10/21/2020.	02/01/2036.
681181 WX 7	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	704,507	102.214	720,609	705,000	704,517	0	10	0	0	2.125	2.130	FA	1,831	0	10/21/2020.	02/01/2037.
681181 WY 5	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	714,334	101.905	733,716	720,000	714,371	0	38	0	0	2.125	2.180	FA	1,870	0	10/21/2020.	02/01/2038.
681181 WZ 2	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	723,490	101.670	747,275	735,000	723,561	0	71	0	0	2.125	2.230	FA	1,909	0	10/21/2020.	02/01/2039.
681181 XA 6	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	746,498	102.248	766,860	750,000	746,528	0	30	0	0	2.250	2.280	FA	2,063	0	10/21/2020.	02/01/2040.
681181 XB 4	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	755,170	101.932	779,780	765,000	755,222	0	52	0	0	2.250	2.330	FA	2,104	0	10/21/2020.	02/01/2041.
681181 UM 3	OLMSTED CO GENERAL OBLIGATION S2015A			2	1.A FE	2,568,819	112.085	2,701,249	2,410,000	2,484,132	0	(16,753)	0	0	4.000	3.190	FA	40,167	96,400	06/23/2015.	02/01/2032.
681712 KB 0	OMAHA GENERAL OBLIGATION S2000				1.C FE	14,726,280	141.640	16,996,800	12,000,000	13,260,429	0	(125,566)	0	0	6.500	5.020	JD	65,000	780,000	03/06/2001.	12/01/2030.
685644 TR 7	ORCHARD PARK CENTRAL SCHOOL DIST GO S18			2	1.D FE	1,724,810	108.960	1,885,008	1,730,000	1,725,792	0	384	0	0	3.000	3.030	AO	12,975	51,900	03/20/2018.	04/01/2030.
685814 NA 9	OREGON SCH DIST GO GREEN BONDS S2019			2	1.C FE	1,525,671	110.603	1,741,997	1,575,000	1,530,037	0	2,436	0	0	3.125	3.380	MS	16,406	49,219	01/23/2019.	03/01/2035.
687908 HG 1	OSHKOSH AREA SCHOOL DIST GO S2017			2	1.C FE	839,364	112.666	952,028	845,000	840,628	0	354	0	0	3.250	3.310	MS	9,154	27,463	03/08/2017.	03/01/2031.
687908 HK 2	OSHKOSH AREA SCHOOL DIST GO S2017			2	1.C FE	924,378	111.847	1,045,769	935,000	926,200	0	513	0	0	3.500	3.590	MS	10,908	32,725	03/08/2017.	03/01/2034.
687908 HN 6	OSHKOSH AREA SCHOOL DIST GO S2017			2	1.C FE	1,028,207	111.866	1,169,000	1,045,000	1,030,480	0	642	0	0	3.625	3.740	MS	12,627	37,881	03/08/2017.	03/01/2037.
688443 T7 5	OSSEO ISD #279 GENERAL OBLIGATION S2016A			2	1.B FE	7,103,086	108.738	7,763,893	7,140,000	7,114,240	0	2,793	0	0	2.750	2.800	FA	81,813	196,350	10/18/2016.	02/01/2029.
690275 4W 9	OVERLAND PARK GENERAL OBLIGATION REFS15A			2	1.A FE	3,017,604	110.446	3,169,800	2,870,000	2,957,375	0	(14,462)	0	0	2.500	1.930	MS	23,917	71,750	08/15/2016.	09/01/2028.
690275 5Y 4	OVERLAND PARK GENERAL OBLIGATION S2018A			2	1.A FE	916,762	131.860	1,048,287	795,000	893,873	0	(11,236)	0	0	5.000	3.160	MS	13,250	39,750	11/06/2018.	09/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
690564 QY 8	OWATONNA ISD #761 GO S2016A			2	1.C FE	3,510,606	106.564	3,745,725	3,515,000	3,511,760	0	216	0	0	3.000	3.009	FA	43,938	105,450	01/19/2016.	02/01/2033.
698873 E6 9	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	1,250,160	125.896	1,258,960	1,000,000	1,248,332	0	(1,828)	0	0	4.000	1.320	JD	3,111	0	11/18/2020.	12/01/2032.
698873 E7 7	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	807,794	125.213	813,885	650,000	806,643	0	(1,151)	0	0	4.000	1.390	JD	2,022	0	11/18/2020.	12/01/2033.
698873 E8 5	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	619,275	124.763	623,815	500,000	618,408	0	(867)	0	0	4.000	1.430	JD	1,556	0	11/18/2020.	12/01/2034.
698873 F2 7	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	560,485	113.135	565,675	500,000	560,053	0	(432)	0	0	3.000	1.680	JD	1,167	0	11/18/2020.	12/01/2036.
698873 F4 3	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	744,531	112.129	751,264	670,000	744,001	0	(530)	0	0	3.000	1.780	JD	1,563	0	11/18/2020.	12/01/2038.
698873 F5 0	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	664,428	111.771	670,626	600,000	663,968	0	(460)	0	0	3.000	1.820	JD	1,400	0	11/18/2020.	12/01/2039.
698873 F6 8	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	827,648	111.427	835,703	750,000	827,094	0	(553)	0	0	3.000	1.860	JD	1,750	0	11/18/2020.	12/01/2040.
698873 ZR 0	PAPILLION-LA VISTA SD#27 GO S2019			2	1.C FE	868,598	115.323	997,544	865,000	867,988	0	(328)	0	0	3.250	3.200	JD	2,343	28,113	01/16/2019.	12/01/2033.
698873 G7 5	PAPILLION-LA VISTA SD#27 TXBL GO REFS20C				1.C FE	500,000	101.879	509,395	500,000	500,000	0	0	0	0	1.568	1.568	JD	610	0	11/18/2020.	12/01/2029.
698873 G9 1	PAPILLION-LA VISTA SD#27 TXBL GO REFS20C			2	1.C FE	500,000	101.959	509,795	500,000	500,000	0	0	0	0	1.818	1.818	JD	707	0	11/18/2020.	12/01/2031.
698873 H2 5	PAPILLION-LA VISTA SD#27 TXBL GO REFS20C			2	1.C FE	1,000,000	101.701	1,017,010	1,000,000	1,000,000	0	0	0	0	1.898	1.898	JD	1,476	0	11/18/2020.	12/01/2032.
702503 GR 8	PASCO CO GENERAL OBLIGATION S2020A				1.C FE	1,032,422	137.262	1,043,191	760,000	1,027,462	0	(4,960)	0	0	5.000	1.170	AO	7,283	0	10/07/2020.	10/01/2030.
702503 GS 6	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,079,632	137.108	1,096,864	800,000	1,074,557	0	(5,075)	0	0	5.000	1.250	AO	7,667	0	10/07/2020.	10/01/2031.
702503 GT 4	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,125,256	136.333	1,145,197	840,000	1,120,103	0	(5,152)	0	0	5.000	1.340	AO	8,050	0	10/07/2020.	10/01/2032.
702503 GU 1	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,171,122	135.562	1,192,946	880,000	1,165,884	0	(5,237)	0	0	5.000	1.420	AO	8,433	0	10/07/2020.	10/01/2033.
702503 GV 9	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,224,968	135.036	1,249,083	925,000	1,219,585	0	(5,383)	0	0	5.000	1.480	AO	8,865	0	10/07/2020.	10/01/2034.
702503 GW 7	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,278,266	134.613	1,305,746	970,000	1,272,745	0	(5,521)	0	0	5.000	1.540	AO	9,296	0	10/07/2020.	10/01/2035.
702503 GX 5	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,338,658	134.221	1,369,054	1,020,000	1,332,971	0	(5,687)	0	0	5.000	1.590	AO	9,775	0	10/07/2020.	10/01/2036.
702503 GY 3	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,399,699	133.910	1,432,837	1,070,000	1,393,818	0	(5,881)	0	0	5.000	1.630	AO	10,254	0	10/07/2020.	10/01/2037.
702503 GZ 0	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,466,831	133.520	1,502,100	1,125,000	1,460,755	0	(6,077)	0	0	5.000	1.670	AO	10,781	0	10/07/2020.	10/01/2038.
702503 HA 4	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,533,528	133.212	1,571,902	1,180,000	1,527,250	0	(6,278)	0	0	5.000	1.710	AO	11,308	0	10/07/2020.	10/01/2039.
702503 HB 2	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,606,246	132.849	1,647,328	1,240,000	1,599,756	0	(6,490)	0	0	5.000	1.750	AO	11,883	0	10/07/2020.	10/01/2040.
702503 HC 0	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,684,938	132.478	1,728,838	1,305,000	1,678,215	0	(6,723)	0	0	5.000	1.790	AO	12,506	0	10/07/2020.	10/01/2041.
702503 HD 8	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,764,533	132.151	1,810,469	1,370,000	1,757,567	0	(6,966)	0	0	5.000	1.820	AO	13,129	0	10/07/2020.	10/01/2042.
702503 HE 6	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,843,745	131.702	1,889,924	1,435,000	1,836,529	0	(7,217)	0	0	5.000	1.850	AO	13,752	0	10/07/2020.	10/01/2043.
702503 HF 3	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,935,367	131.395	1,984,065	1,510,000	1,927,871	0	(7,496)	0	0	5.000	1.880	AO	14,471	0	10/07/2020.	10/01/2044.
712838 RS 2	PEORIA GENERAL OBLIGATION S2015A			2	1.B FE	1,900,313	109.812	2,058,975	1,875,000	1,887,953	0	(2,614)	0	0	3.375	3.210	JJ	29,180	63,281	12/03/2015.	07/15/2032.
718814 C3 8	PHOENIX LTGO REF S2009C			2	1.B FE	3,255,690	100.279	3,008,370	3,000,000	3,000,000	0	17	0	0	4.000	1.517	JJ	60,000	120,000	12/17/2015.	07/01/2022.
718814 C8 7	PHOENIX LTGO REF S2009C			2	1.B FE	6,916,591	100.280	6,382,822	6,365,000	6,365,000	0	30	0	0	4.000	1.477	JJ	127,300	254,600	12/17/2015.	07/01/2021.
719780 MU 9	PICKERINGTON LOCAL SD GO REF S2016B			2	1.C FE	394,993	112.769	394,692	350,000	374,812	0	(4,693)	0	0	4.000	2.460	JD	1,167	14,000	06/22/2016.	12/01/2034.
720362 DA 7	PIERCE CO FIRE PROTECTION DIST #6 GO S16			2	1.C FE	1,260,955	112.551	1,305,592	1,160,000	1,215,343	0	(10,318)	0	0	4.000	2.950	JD	3,867	46,400	04/07/2016.	12/01/2035.
720390 YY 3	PIERCE CO SD#003 PUYALLUP GO S2016			2	1.B FE	83,014	120.827	84,579	70,000	76,925	0	(1,295)	0	0	5.000	2.830	JD	292	3,500	12/08/2015.	12/01/2034.
720390 YY 3	PIERCE CO SD#003 PUYALLUP GO S2016	SD..		2	1.B FE	7,032,446	120.827	7,165,041	5,930,000	6,516,633	0	(109,741)	0	0	5.000	2.830	JD	24,708	296,500	12/08/2015.	12/01/2034.
720390 YZ 0	PIERCE CO SD#003 PUYALLUP GO S2016			2	1.B FE	94,494	120.612	96,490	80,000	87,722	0	(1,442)	0	0	5.000	2.880	JD	333	4,000	12/08/2015.	12/01/2035.
720390 YZ 0	PIERCE CO SD#003 PUYALLUP GO S2016	SD..		2	1.B FE	8,173,766	120.612	8,346,350	6,920,000	7,587,916	0	(124,762)	0	0	5.000	2.880	JD	28,833	346,000	12/08/2015.	12/01/2035.
720424 ZA 1	PIERCE CO SD#10 TACOMA GO REF S15			2	1.B FE	2,372,300	122.925	2,458,500	2,000,000	2,194,963	0	(36,439)	0	0	5.000	2.860	JD	8,333	100,000	10/21/2015.	12/01/2030.
720424 ZE 3	PIERCE CO SD#10 TACOMA GO REF S15			2	1.B FE	3,492,750	122.925	3,687,750	3,000,000	3,259,437	0	(48,162)	0	0	5.000	3.090	JD	12,500	150,000	10/21/2015.	12/01/2034.
720424 ZN 3	PIERCE CO SD#10 TACOMA GO REF S15			2	1.B FE	5,774,400	122.925	6,146,250	5,000,000	5,408,679	0	(75,644)	0	0	5.000	3.190	JD	20,833	250,000	10/21/2015.	12/01/2036.
720424 YJ 3	PIERCE CO SD#10 TACOMA GO S2014			2	1.A FE	1,915,073	118.407	1,977,397	1,670,000	1,775,357	0	(24,834)	0	0	5.000	3.270	JD	6,958	83,500	11/06/2014.	12/01/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
720424 YJ 3	PIERCE CO SD#10 TACOMA GO S2014	SD..	..	2	1.A FE	13,302,300	118.407	13,735,212	11,600,000	12,331,824	0	(172,497)	0	0	5.000	3.270	JD	48,333	580,000	11/06/2014.	12/01/2036.
725769 JP 9	PITTSYLVANIA CO GEN OBLIG REF S2015		..	2	1.D FE	3,298,206	108.628	3,568,430	3,285,000	3,291,182	0	(1,409)	0	0	3.250	3.200	FA	44,484	106,763	08/12/2015.	02/01/2030.
727177 RN 9	PLANO GEN OBLIG LTD REF S2016		..	2	1.A FE	1,217,020	122.038	1,220,380	1,000,000	1,121,465	0	(21,781)	0	0	5.000	2.480	MS	16,667	50,000	04/26/2016.	09/01/2034.
727177 QL 4	PLANO GENERAL OBLIGATION LTD REF S2015		..	2	1.A FE	2,347,946	120.263	2,459,378	2,045,000	2,195,964	0	(29,492)	0	0	5.000	3.280	MS	34,083	102,250	05/13/2015.	09/01/2035.
727199 WS 6	PLANO ISD GENERAL OBLIGATION S2015 (PSF)		..	2	1.A FE	4,109,506	119.179	4,075,922	3,420,000	3,730,396	0	(70,362)	0	0	5.000	2.660	FA	64,600	171,000	03/04/2015.	02/15/2028.
729067 JG 4	PLEASANTVILLE UNION FREE SD GO REF S2016		..	2	1.C FE	1,857,092	105.738	1,882,136	1,780,000	1,814,758	0	(9,887)	0	0	3.125	2.510	MN	9,271	55,625	06/22/2016.	05/01/2034.
732147 EZ 2	POMPANO BEACH GENERAL OBLIGATION S2018		..	2	1.C FE	4,188,946	118.316	4,803,630	4,060,000	4,163,228	0	(11,787)	0	0	4.000	3.610	JJ	81,200	162,400	09/11/2018.	07/01/2040.
733794 JT 9	PORT CHESTER-RYE UNION FREE SD GO REFS20		..	2	1.D FE	5,077,343	101.377	5,215,847	5,145,000	5,079,029	0	1,686	0	0	2.250	2.340	JD	64,313	0	06/02/2020.	06/01/2038.
735371 NX 0	PORT OF SEATTLE GO LTD REF S2015		..	2	1.A FE	5,350,201	110.428	5,504,836	4,985,000	5,134,185	0	(40,835)	0	0	4.000	3.070	JD	16,617	199,400	03/24/2015.	06/01/2032.
736688 KW 1	PORTLAND CCD GO S2018		..	2	1.B FE	1,593,694	122.996	1,685,045	1,370,000	1,524,421	0	(25,888)	0	0	5.000	2.760	JD	3,044	68,500	03/21/2018.	06/15/2031.
737050 Q2 3	PORTSMOUTH GENERAL OBLIGATION S2019		..	2	1.A FE	895,347	110.429	993,861	900,000	895,612	0	173	0	0	3.125	3.160	JD	1,250	28,125	06/14/2019.	06/15/2039.
742290 BD 0	PRINCETON BOARD OF EDU GO S2018		..	2	1.A FE	1,584,208	110.530	1,768,480	1,600,000	1,586,099	0	988	0	0	3.000	3.090	JJ	22,133	48,000	01/10/2019.	07/15/2032.
744159 PP 3	PROVO SCHOOL DISTRICT GO S2016		..	2	1.A FE	3,506,379	108.769	3,562,185	3,275,000	3,402,752	0	(23,996)	0	0	3.250	2.410	JD	4,731	106,438	06/22/2016.	06/15/2033.
751622 MG 3	RAMSEY CO GENERAL OBLIGATION S2015B		..	2	1.A FE	968,953	106.110	1,013,351	955,000	960,690	0	(1,735)	0	0	3.375	3.170	FA	13,430	32,231	11/02/2015.	02/01/2033.
751622 ST 9	RAMSEY CO GO TAXABLE REF S2020B		..		1.A FE	2,375,000	100.785	2,393,644	2,375,000	2,375,000	0	0	0	0	0.870	0.870	FEB	804	0	11/17/2020.	02/01/2026.
751622 SU 6	RAMSEY CO GO TAXABLE REF S2020B		..		1.A FE	2,390,000	101.081	2,415,836	2,390,000	2,390,000	0	0	0	0	1.030	1.030	FEB	957	0	11/17/2020.	02/01/2027.
751622 SV 4	RAMSEY CO GO TAXABLE REF S2020B		..		1.A FE	2,405,000	101.112	2,431,744	2,405,000	2,405,000	0	0	0	0	1.190	1.190	FEB	1,113	0	11/17/2020.	02/01/2028.
751622 SW 2	RAMSEY CO GO TAXABLE REF S2020B		..		1.A FE	2,420,000	101.164	2,448,169	2,420,000	2,420,000	0	0	0	0	1.340	1.340	FEB	1,261	0	11/17/2020.	02/01/2029.
751622 SX 0	RAMSEY CO GO TAXABLE REF S2020B		..		1.A FE	2,590,000	101.386	2,625,897	2,590,000	2,590,000	0	0	0	0	1.480	1.480	FEB	1,491	0	11/17/2020.	02/01/2030.
751622 SY 8	RAMSEY CO GO TAXABLE REF S2020B		..	2	1.A FE	2,595,000	101.579	2,635,975	2,595,000	2,595,000	0	0	0	0	1.600	1.600	FEB	1,615	0	11/17/2020.	02/01/2031.
751622 SZ 5	RAMSEY CO GO TAXABLE REF S2020B		..	2	1.A FE	2,620,000	101.563	2,660,951	2,620,000	2,620,000	0	0	0	0	1.700	1.700	FEB	1,732	0	11/17/2020.	02/01/2032.
752142 FL 8	RANCHO SANTA FE SCH DIST GO REF S2015		..	2	1.A FE	1,506,315	110.130	1,651,950	1,500,000	1,503,147	0	(633)	0	0	3.250	3.200	FA	20,313	48,750	07/28/2015.	08/01/2030.
763261 H5 6	RICHARDSON ISD GEN OBLIG S2015 (PSF)		..	2	1.A FE	1,209,285	118.099	1,240,040	1,050,000	1,123,668	0	(16,486)	0	0	5.000	3.170	FA	19,833	52,500	05/07/2015.	02/15/2033.
763261 Q9 8	RICHARDSON ISD GEN OBLIG S2016 (PSF)		..	2	1.A FE	3,857,862	111.316	3,857,099	3,465,000	3,664,515	0	(45,392)	0	0	4.000	2.520	FA	52,360	138,600	06/22/2016.	02/15/2037.
763261 W4 2	RICHARDSON ISD GEN OBLIG S2017 (PSF)		..	2	1.A FE	3,989,475	121.370	4,247,950	3,500,000	3,803,962	0	(53,895)	0	0	5.000	3.150	FA	66,111	175,000	05/03/2017.	02/15/2038.
763261 3R 3	RICHARDSON ISD GEN OBLIG S2019 (PSF)		..	2	1.A FE	1,236,762	118.008	1,309,889	1,110,000	1,216,089	0	(13,438)	0	0	4.000	2.525	FA	16,773	44,400	06/10/2019.	02/15/2036.
763631 M7 0	RICHLAND CO GENERAL OBLIGATION S2014A		..	2	1.A FE	2,253,421	107.148	2,480,476	2,315,000	2,273,558	0	3,343	0	0	3.250	3.460	MS	25,079	75,238	04/30/2014.	03/01/2031.
763631 M8 8	RICHLAND CO GENERAL OBLIGATION S2014A		..	2	1.A FE	2,303,846	106.928	2,560,926	2,395,000	2,331,318	0	4,572	0	0	3.250	3.540	MS	25,946	77,838	04/30/2014.	03/01/2032.
765820 F5 9	RIDGEFIELD GENERAL OBLIGATION S2015		..	2	1.A FE	543,338	104.404	548,121	525,000	530,798	0	(2,624)	0	0	3.250	2.710	FA	6,446	17,063	12/03/2015.	02/15/2031.
765820 H8 1	RIDGEFIELD GENERAL OBLIGATION S2018		..	2	1.A FE	663,220	105.485	706,750	670,000	664,013	0	394	0	0	3.250	3.340	FA	8,226	21,775	12/12/2018.	02/15/2033.
765820 J3 0	RIDGEFIELD GENERAL OBLIGATION S2018		..	2	1.A FE	666,550	105.784	708,753	670,000	666,864	0	154	0	0	3.500	3.540	FA	8,859	23,450	12/12/2018.	02/15/2036.
770570 Z3 6	ROBERTSON CO GENERAL OBLIGATION REF S15		..	2	1.C FE	4,575,912	108.994	4,926,529	4,520,000	4,547,884	0	(5,858)	0	0	3.000	2.850	JD	11,300	135,600	11/10/2015.	06/01/2028.
770570 3B 3	ROBERTSON CO GENERAL OBLIGATION S2018		..	2	1.C FE	615,294	109.124	676,569	620,000	616,216	0	346	0	0	2.875	2.950	MN	2,971	17,825	03/27/2018.	05/01/2030.
771588 UE 8	ROCHESTER GENERAL OBLIGATION S2017B		..	2	1.A FE	1,168,678	109.237	1,278,073	1,170,000	1,168,961	0	87	0	0	2.750	2.760	FA	13,406	32,175	10/17/2017.	02/01/2031.
771614 RV 8	ROCHESTER ISD #535 GO S2017B		..	2	1.C FE	338,303	110.153	374,520	340,000	338,667	0	112	0	0	2.875	2.920	FA	4,073	9,775	08/01/2017.	02/01/2031.
774285 7Q 7	ROCKWALL ISD GO TXBL REF S2019		..		1.A FE	3,300,638	121.448	3,576,644	2,945,000	3,259,663	0	(40,126)	0	0	4.000	2.361	FA	44,502	75,916	12/05/2019.	02/15/2028.
774285 7R 5	ROCKWALL ISD GO TXBL REF S2019		..		1.A FE	2,428,812	123.295	2,650,843	2,150,000	2,400,592	0	(27,620)	0	0	4.000	2.411	FA	32,489	55,422	12/05/2019.	02/15/2029.
777594 ZA 3	ROSEMOUNT ISD #196 GO S2016A		..	2	1.B FE	12,917,718	109.979	13,917,842	12,655,000	12,797,951	0	(25,885)	0	0	3.000	2.760	FA	158,188	379,650	01/20/2016.	02/01/2030.
779240 NX 4	ROUND ROCK ISD GO S2019A (PSF)		..	2	1.A FE	2,859,725	112.863	3,103,733	2,750,000	2,849,124	0	(10,222)	0	0	3.000	2.530	FA	34,375	51,333	11/20/2019.	08/01/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
783243 6Y 9	RUTHERFORD CO GENERAL OBLIG REF S2010				1.B FE	2,380,686	124.259	2,391,986	1,925,000	2,103,790	0	(30,946)	0	0	5.000	3.070	AO	24,063	96,250	09/01/2010.	04/01/2026.
783243 6Y 9	RUTHERFORD CO GENERAL OBLIG REF S2010	SD			1.B FE	92,754	124.259	93,194	75,000	81,966	0	(1,206)	0	0	5.000	3.070	AO	938	3,750	09/01/2010.	04/01/2026.
783244 HA 7	RUTHERFORD CO GENERAL OBLIGATION S2017			2	1.B FE	4,707,863	108.801	5,157,167	4,740,000	4,713,205	0	1,786	0	0	2.875	2.930	AO	34,069	136,275	11/08/2017.	04/01/2033.
787758 XA 4	SAINT CHARLES GENERAL OBLIG REF S2016B			2	1.B FE	514,127	126.020	510,381	405,000	470,999	0	(10,387)	0	0	5.000	2.060	JD	1,688	20,250	08/30/2016.	12/01/2028.
789177 QS 4	SAINT CLOUD ISD #742 GO S2017B			2	1.C FE	1,601,100	114.235	1,713,525	1,500,000	1,560,858	0	(10,888)	0	0	4.000	3.130	FA	25,000	60,000	01/19/2017.	02/01/2032.
789177 QV 7	SAINT CLOUD ISD #742 GO S2017B			2	1.C FE	1,104,842	113.423	1,190,942	1,050,000	1,083,122	0	(5,892)	0	0	4.000	3.320	FA	17,500	42,000	01/19/2017.	02/01/2035.
791757 GS 0	SAINT LOUIS PARK ISD #283 GO S2014A			2	1.C FE	6,857,016	109.948	7,663,376	6,970,000	6,872,047	0	5,401	0	0	3.125	3.250	FA	90,755	217,813	01/23/2018.	02/01/2035.
795676 SN 6	SALT LAKE CO GEN OBLIG S2015B			2	1.A FE	1,273,813	108.529	1,356,613	1,250,000	1,261,963	0	(2,491)	0	0	3.000	2.770	JD	1,667	37,500	12/08/2015.	12/15/2030.
795676 SP 1	SALT LAKE CO GEN OBLIG S2015B			2	1.A FE	1,298,762	108.009	1,387,916	1,285,000	1,291,929	0	(1,440)	0	0	3.000	2.870	JD	1,713	38,550	12/08/2015.	12/15/2031.
795676 SQ 9	SALT LAKE CO GEN OBLIG S2015B			2	1.A FE	1,323,238	107.406	1,423,130	1,325,000	1,323,666	0	91	0	0	3.000	3.010	JD	1,767	39,750	12/08/2015.	12/15/2032.
796116 SA 0	SAN ANGELO ISD GO REF S2015A (PSF)			2	1.A FE	4,424,165	111.813	4,701,737	4,205,000	4,287,764	0	(24,792)	0	0	4.000	3.330	FA	63,542	168,200	12/18/2014.	02/15/2033.
796116 SZ 5	SAN ANGELO ISD GO TAXABLE CABS REF S2020	@			1.A FE	1,765,246	94.654	1,784,228	1,885,000	1,771,957	0	6,711	0	0	0.000	1.211	FEB	0	0	08/14/2020.	02/15/2026.
796116 SR 3	SAN ANGELO ISD GO TAXABLE REF S2020				1.A FE	1,478,813	118.700	1,483,750	1,250,000	1,468,007	0	(10,806)	0	0	4.000	1.051	FA	15,694	0	08/14/2020.	02/15/2027.
796116 SS 1	SAN ANGELO ISD GO TAXABLE REF S2020				1.A FE	4,138,773	119.846	4,158,656	3,470,000	4,111,794	0	(26,980)	0	0	4.000	1.275	FA	43,568	0	08/14/2020.	02/15/2028.
796116 ST 9	SAN ANGELO ISD GO TAXABLE REF S2020				1.A FE	3,504,360	121.472	3,522,688	2,900,000	3,483,099	0	(21,261)	0	0	4.000	1.375	FA	36,411	0	08/14/2020.	02/15/2029.
796116 SU 6	SAN ANGELO ISD GO TAXABLE REF S2020				1.A FE	2,296,144	122.927	2,304,881	1,875,000	2,283,031	0	(13,112)	0	0	4.000	1.445	FA	23,542	0	08/14/2020.	02/15/2030.
796116 SV 4	SAN ANGELO ISD GO TAXABLE REF S2020			2	1.A FE	1,750,000	101.176	1,770,580	1,750,000	1,750,000	0	0	0	0	1.545	1.545	FA	8,487	0	08/14/2020.	02/15/2031.
796116 SW 2	SAN ANGELO ISD GO TAXABLE REF S2020			2	1.A FE	2,000,000	101.505	2,030,100	2,000,000	2,000,000	0	0	0	0	1.655	1.655	FA	10,390	0	08/14/2020.	02/15/2032.
796116 SX 0	SAN ANGELO ISD GO TAXABLE REF S2020			2	1.A FE	1,250,000	101.785	1,272,313	1,250,000	1,250,000	0	0	0	0	1.755	1.755	FA	6,886	0	08/14/2020.	02/15/2033.
796116 SY 8	SAN ANGELO ISD GO TAXABLE REF S2020			2	1.A FE	1,750,000	101.766	1,780,905	1,750,000	1,750,000	0	0	0	0	1.815	1.815	FA	9,970	0	08/14/2020.	02/15/2034.
797661 VS 1	SAN FRANCISCO BAY AREA GO REF S2015D			2	1.A FE	4,588,331	113.220	4,715,613	4,165,000	4,382,174	0	(43,857)	0	0	4.000	2.780	FA	69,417	166,600	01/12/2016.	08/01/2035.
797661 YC 3	SAN FRANCISCO BAY AREA GO S2019-B1			2	1.A FE	4,114,760	112.413	4,496,520	4,000,000	4,100,603	0	(10,306)	0	0	3.000	2.670	FA	50,000	115,667	07/31/2019.	08/01/2038.
797661 ZT 5	SAN FRANCISCO BAY AREA GO S2020C-1			2	1.A FE	19,662,400	100.948	20,189,600	20,000,000	19,667,008	0	4,608	0	0	2.000	2.100	FA	137,778	0	08/19/2020.	08/01/2041.
798189 LX 2	SAN JOSE EVERGREEN CCD GO REF S2015			2	1.B FE	3,133,514	117.126	3,379,085	2,885,000	3,008,390	0	(24,295)	0	0	4.000	3.010	MS	38,467	115,400	06/09/2015.	09/01/2027.
799038 MZ 4	SAN MATEO CO CCD GO S2018B			2	1.A FE	15,160,209	116.081	17,725,569	15,270,000	15,167,987	0	3,676	0	0	3.750	3.800	MS	190,875	572,625	10/31/2018.	09/01/2039.
801283 FK 3	SANTA BARBARA CO CCD GO S2016C			2	1.B FE	1,785,201	115.196	1,900,734	1,650,000	1,727,288	0	(12,509)	0	0	4.000	3.080	FA	27,500	66,000	01/12/2016.	08/01/2038.
801686 RZ 1	SANTA CLARITA CCD GO S2019			2	1.C FE	476,015	111.781	503,015	450,000	472,441	0	(2,682)	0	0	3.000	2.280	FA	5,625	12,450	08/08/2019.	08/01/2034.
801686 SJ 6	SANTA CLARITA CCD GO S2019			2	1.C FE	206,652	109.649	219,298	200,000	205,749	0	(678)	0	0	3.000	2.580	FA	2,500	5,533	08/22/2019.	08/01/2041.
801686 SJ 6	SANTA CLARITA CCD GO S2019			2	1.C FE	971,689	109.649	1,041,666	950,000	968,758	0	(2,201)	0	0	3.000	2.710	FA	11,875	26,283	08/08/2019.	08/01/2041.
801889 MR 4	SANTA FE CO GENERAL OBLIGATION REF S2011				1.A FE	1,006,760	101.651	1,016,510	1,000,000	1,000,393	0	(767)	0	0	3.500	3.420	JJ	17,500	35,000	04/12/2011.	07/01/2021.
801889 MS 2	SANTA FE CO GENERAL OBLIGATION REF S2011			2	1.A FE	1,008,360	101.684	1,016,840	1,000,000	1,000,491	0	(956)	0	0	3.750	3.650	JJ	18,750	37,500	04/12/2011.	07/01/2022.
801889 MT 0	SANTA FE CO GENERAL OBLIGATION REF S2011			2	1.A FE	1,018,320	101.876	1,018,760	1,000,000	1,001,080	0	(2,099)	0	0	4.000	3.780	JJ	20,000	40,000	04/12/2011.	07/01/2023.
801889 MU 7	SANTA FE CO GENERAL OBLIGATION REF S2011			2	1.A FE	1,006,590	101.868	1,018,680	1,000,000	1,000,392	0	(762)	0	0	4.000	3.920	JJ	20,000	40,000	04/12/2011.	07/01/2024.
801889 MV 5	SANTA FE CO GENERAL OBLIGATION REF S2011			2	1.A FE	993,560	101.861	1,018,610	1,000,000	997,555	0	486	0	0	4.000	4.060	JJ	20,000	40,000	04/12/2011.	07/01/2025.
801889 MW 3	SANTA FE CO GENERAL OBLIGATION REF S2011			2	1.A FE	735,773	101.829	763,718	750,000	743,791	0	985	0	0	4.000	4.170	JJ	15,000	30,000	04/12/2011.	07/01/2026.
801889 QU 3	SANTA FE CO GENERAL OBLIGATION S2018			2	1.A FE	1,013,411	109.372	1,115,594	1,020,000	1,014,266	0	397	0	0	3.500	3.560	JJ	17,850	35,700	10/23/2018.	07/01/2032.
802088 KV 5	SANTA FE PUBLIC SCHOOL DISTRICT GO S2013				1.D FE	4,475,587	107.547	4,140,560	3,850,000	3,971,122	0	(73,714)	0	0	5.000	2.950	FA	80,208	192,500	06/21/2013.	08/01/2022.
802385 QM 9	SANTA MONICA CCD GO S2018A			2	1.C FE	538,440	121.602	608,010	500,000	529,499	0	(3,400)	0	0	4.000	3.120	FA	8,333	20,000	04/05/2018.	08/01/2034.
802385 QQ 0	SANTA MONICA CCD GO S2018A			2	1.C FE	1,429,380	119.662	1,615,437	1,350,000	1,411,067	0	(6,977)	0	0	4.000	3.320	FA	22,500	54,000	04/05/2018.	08/01/2037.
802385 SD 7	SANTA MONICA CCD TXBL GO REF S2020			2	1.C FE	500,000	102.536	512,680	500,000	500,000	0	0	0	0	1.846	1.846	FA	231	0	12/03/2020.	08/01/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
802498 PC 3	SANTA MONICA-MALIBU USD GO REF S2015		..	2	1.B FE	1,592,430	114.635	1,719,525	1,500,000	1,547,515	0	(9,473)	0	0	4.000	3.250	FA	25,000	60,000	11/10/2015.	08/01/2032.
802498 QR 9	SANTA MONICA-MALIBU USD GO REF S2016C		..	2	1.B FE	2,557,756	116.750	2,632,713	2,255,000	2,435,034	0	(30,231)	0	0	4.000	2.440	JJ	45,100	90,200	09/13/2016.	07/01/2035.
802498 RC 1	SANTA MONICA-MALIBU USD GO S2017C		..	2	1.B FE	598,813	119.399	656,695	550,000	583,263	0	(4,575)	0	0	4.000	2.970	JJ	11,000	22,000	06/07/2017.	07/01/2036.
810454 AR 9	SCOTTSDALE GENERAL OBLIGATION REF S2017		..	2	1.A FE	615,000	111.681	686,838	615,000	615,000	0	0	0	0	3.300	3.300	JJ	10,148	20,295	05/04/2017.	07/01/2033.
810453 6E 5	SCOTTSDALE GENERAL OBLIGATION S2013		..	2	1.A FE	8,738,391	108.215	9,063,006	8,375,000	8,473,120	0	(37,241)	0	0	3.500	3.010	JJ	146,563	293,125	01/29/2013.	07/01/2033.
810453 6F 2	SCOTTSDALE GENERAL OBLIGATION S2013		..	2	1.A FE	9,001,722	108.215	9,376,830	8,665,000	8,756,092	0	(34,544)	0	0	3.500	3.060	JJ	151,638	303,275	01/29/2013.	07/01/2034.
812626 5D 7	SEATTLE GENERAL OBLIGATION S2015		..	2	1.A FE	358,000	112.680	388,746	345,000	351,286	0	(1,294)	0	0	4.000	3.550	JD	1,150	13,800	05/06/2015.	12/01/2035.
812626 5D 7	SEATTLE GENERAL OBLIGATION S2015	SD..	..	2	1.A FE	6,744,920	112.680	7,324,200	6,500,000	6,618,441	0	(24,388)	0	0	4.000	3.550	JD	21,667	260,000	05/06/2015.	12/01/2035.
812627 BJ 5	SEATTLE GENERAL OBLIGATION S2016		..	2	1.A FE	218,200	117.305	222,880	190,000	206,056	0	(2,751)	0	0	4.000	2.330	JD	633	7,600	05/03/2016.	12/01/2030.
812627 BJ 5	SEATTLE GENERAL OBLIGATION S2016	SD..	..	2	1.A FE	1,148,420	117.305	1,173,050	1,000,000	1,084,506	0	(14,477)	0	0	4.000	2.330	JD	3,333	40,000	05/03/2016.	12/01/2030.
817409 N8 4	SEQUOIA UHSD GO (TXBL) S2020		..	2	1.A FE	2,750,000	107.250	2,949,375	2,750,000	2,750,000	0	0	0	0	2.163	2.163	JJ	29,741	20,488	01/31/2020.	07/01/2030.
817409 P4 1	SEQUOIA UHSD GO (TXBL) S2020		..	2	1.A FE	3,750,000	107.307	4,024,013	3,750,000	3,750,000	0	0	0	0	2.563	2.563	JJ	48,056	33,105	01/31/2020.	07/01/2034.
831460 GC 8	SLINGER SCHOOL DIST GENERAL OBLIG S2016		..	2	1.C FE	2,824,389	110.215	2,986,827	2,710,000	2,774,411	0	(11,265)	0	0	3.250	2.760	AO	22,019	88,075	04/18/2016.	04/01/2032.
833209 LA 5	SNOHOMISH CO SD #103 GO S2015		..	2	1.A FE	1,906,311	120.177	1,982,921	1,650,000	1,774,196	0	(25,820)	0	0	5.000	3.160	JD	6,875	82,500	06/23/2015.	12/01/2030.
833153 UJ 6	SNOHOMISH CO SD #15 EDMONDS GO REF S2015		..	2	1.B FE	659,120	122.343	672,887	550,000	607,334	0	(10,760)	0	0	5.000	2.720	JD	2,292	27,500	11/12/2015.	12/01/2027.
833153 TW 9	SNOHOMISH CO SD #15 EDMONDS GO S2014		..	2	1.B FE	1,754,010	114.466	1,716,990	1,500,000	1,595,692	0	(26,214)	0	0	5.000	3.020	JD	6,250	75,000	05/28/2014.	12/01/2030.
833153 TY 5	SNOHOMISH CO SD #15 EDMONDS GO S2014		..	2	1.B FE	5,211,630	114.139	5,136,255	4,500,000	4,769,051	0	(73,512)	0	0	5.000	3.140	JD	18,750	225,000	05/28/2014.	12/01/2032.
833153 TZ 2	SNOHOMISH CO SD #15 EDMONDS GO S2014		..	2	1.B FE	2,023,473	114.066	1,996,155	1,750,000	1,854,631	0	(28,588)	0	0	5.000	3.140	JD	7,292	87,500	07/30/2014.	12/01/2033.
833153 TZ 2	SNOHOMISH CO SD #15 EDMONDS GO S2014		..	2	1.B FE	3,288,018	114.066	3,256,584	2,855,000	3,019,051	0	(44,756)	0	0	5.000	3.210	JD	11,896	142,750	05/28/2014.	12/01/2033.
833119 YS 3	SNOHOMISH CO SD#2 EVERETT GO S2016		..	2	1.B FE	731,525	117.098	790,412	675,000	709,191	0	(5,737)	0	0	4.000	2.980	JD	2,250	27,000	11/15/2016.	12/01/2029.
833119 YW 4	SNOHOMISH CO SD#2 EVERETT GO S2016		..	2	1.B FE	1,196,514	115.567	1,323,242	1,145,000	1,176,415	0	(5,196)	0	0	4.000	3.440	JD	3,817	45,800	11/15/2016.	12/01/2033.
833119 ZF 0	SNOHOMISH CO SD#2 EVERETT GO S2018		..	2	1.B FE	1,673,817	125.257	1,828,752	1,460,000	1,626,657	0	(21,256)	0	0	5.000	3.150	JD	6,083	73,000	09/11/2018.	12/01/2037.
835569 GH 1	SONOMA CO JR COLL DIST GO S2019B		..	2	1.C FE	8,880,857	108.383	9,597,315	8,855,000	8,878,336	0	(2,382)	0	0	2.875	2.840	FA	106,076	183,157	10/23/2019.	08/01/2038.
840610 SH 3	SOUTH WASHINGTON CO ISD #833 GO S2016A		..	2	1.C FE	12,101,269	110.197	12,683,675	11,510,000	11,834,027	0	(58,384)	0	0	3.500	2.900	FA	167,854	402,850	02/04/2016.	02/01/2035.
848797 NX 0	SPOKANE CO SD #356 CENTRAL VALLEY GO S15		..	2	1.B FE	2,709,455	118.587	2,810,512	2,370,000	2,533,259	0	(33,805)	0	0	5.000	3.310	JD	9,875	118,500	05/06/2015.	12/01/2034.
848797 QL 3	SPOKANE CO SD #356 CENTRAL VALLEY GO S18		..	2	1.B FE	152,291	118.887	172,386	145,000	150,500	0	(695)	0	0	4.000	3.380	JD	483	5,800	04/25/2018.	12/01/2035.
848797 QL 3	SPOKANE CO SD #356 CENTRAL VALLEY GO S18	SD..	..	2	1.B FE	5,099,109	118.887	5,771,964	4,855,000	5,039,161	0	(23,281)	0	0	4.000	3.380	JD	16,183	194,200	04/25/2018.	12/01/2035.
848712 PG 4	SPOKANE CO SD #81 SPOKANE GO S2011		..	2	1.B FE	4,417,440	104.406	4,176,240	4,000,000	4,044,876	0	(47,384)	0	0	5.000	3.740	JD	16,667	200,000	11/09/2011.	12/01/2030.
848712 QQ 1	SPOKANE CO SD #81 SPOKANE GO S2017C		..	2	1.B FE	102,391	118.887	112,943	95,000	100,345	0	(683)	0	0	4.000	3.090	JD	317	3,800	11/27/2017.	12/01/2035.
848712 QQ 1	SPOKANE CO SD #81 SPOKANE GO S2017C	SD..	..	2	1.B FE	6,736,250	118.887	7,430,438	6,250,000	6,601,625	0	(44,961)	0	0	4.000	3.090	JD	20,833	250,000	11/27/2017.	12/01/2035.
849254 VX 2	SPOTSYLVANIA CO GEN OBLIG S2017A		..	2	1.A FE	595,590	111.758	670,548	600,000	596,393	0	244	0	0	3.000	3.060	JJ	8,300	18,000	08/02/2017.	01/15/2033.
849476 SP 2	SPRING BRANCH ISD GO REF S2018 (PSF)		..	2	1.A FE	5,499,404	124.565	5,997,805	4,815,000	5,315,730	0	(73,703)	0	0	5.000	3.110	FA	100,313	240,750	05/16/2018.	02/01/2039.
849476 TQ 9	SPRING BRANCH ISD GO S2019 (PSF)		..	2	1.A FE	4,633,307	107.170	5,036,990	4,700,000	4,636,499	0	2,684	0	0	2.625	2.720	FA	51,406	92,874	10/04/2019.	02/01/2039.
851035 TW 5	SPRINGFIELD SD #R-12 GO REF S2017		..	2	1.B FE	5,065,700	113.162	5,658,100	5,000,000	5,048,189	0	(5,995)	0	0	3.000	2.850	MS	50,000	150,000	12/08/2017.	03/01/2032.
851035 UK 9	SPRINGFIELD SD #R-12 GO S2019		..	2	1.C FE	15,741,280	111.198	17,791,680	16,000,000	15,756,723	0	9,817	0	0	3.000	3.110	MS	160,000	480,000	05/22/2019.	03/01/2039.
791319 KN 5	ST LOUIS CO SD C-2 PARKWAY GO S2016		..	2	1.A FE	17,269,847	107.886	18,286,677	16,950,000	17,136,085	0	(33,130)	0	0	3.000	2.770	MS	169,500	508,500	09/28/2016.	03/01/2036.
791400 XP 4	ST LOUIS CO SD#R-3 PATTONVILLE GO S18A		..	2	1.C FE	1,052,630	114.046	1,140,460	1,000,000	1,036,819	0	(6,457)	0	0	4.000	3.220	MS	13,333	40,000	06/13/2018.	03/01/2035.
792881 6U 3	ST PAUL GENERAL OBLIGATION REF S2017B		..	2	1.A FE	786,635	110.704	874,562	790,000	787,116	0	132	0	0	3.500	3.530	JD	2,304	27,650	03/08/2017.	12/01/2036.
792882 BK 7	ST PAUL GENERAL OBLIGATION REF S2019H		..	2	1.A FE	1,031,015	106.858	1,105,980	1,035,000	1,031,359	0	325	0	0	2.250	2.290	MN	3,881	20,700	11/14/2019.	11/01/2030.
792882 BL 5	ST PAUL GENERAL OBLIGATION REF S2019H		..	2	1.A FE	1,053,354	106.905	1,127,848	1,055,000	1,053,481	0	120	0	0	2.375	2.390	MN	4,176	22,272	11/14/2019.	11/01/2031.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
792882	BM	3	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	1,067,537	105.904	1,143,763	1,080,000	1,068,415	0	832	0	0	2.375	2.480	MN	4,275	22,800	11/14/2019.	11/01/2032.
792882	BN	1	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	1,102,241	106.007	1,176,678	1,110,000	1,102,735	0	471	0	0	2.500	2.560	MN	4,625	24,667	11/14/2019.	11/01/2033.
792882	BP	6	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	1,139,282	106.728	1,216,699	1,140,000	1,139,321	0	39	0	0	2.625	2.630	MN	4,988	26,600	11/14/2019.	11/01/2034.
792882	BQ	4	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	1,155,237	106.419	1,239,781	1,165,000	1,155,766	0	499	0	0	2.625	2.690	MN	5,097	27,183	11/14/2019.	11/01/2035.
792882	BR	2	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	1,176,489	106.072	1,267,560	1,195,000	1,177,419	0	875	0	0	2.625	2.740	MN	5,228	27,883	11/14/2019.	11/01/2036.
792882	BS	0	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	646,347	106.695	693,518	650,000	646,513	0	160	0	0	2.750	2.790	MN	2,979	15,889	11/14/2019.	11/01/2037.
792882	BT	8	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	656,282	106.423	707,713	665,000	656,657	0	354	0	0	2.750	2.840	MN	3,048	16,256	11/14/2019.	11/01/2038.
852427	MB	6	STAFFORD GENERAL OBLIGATION S2017			2	1.A FE	600,000	110.714	664,284	600,000	600,000	0	0	0	0	3.000	3.000	FA	7,500	18,000	05/24/2017.	08/01/2033.
852427	ME	0	STAFFORD GENERAL OBLIGATION S2017			2	1.A FE	594,438	110.742	664,452	600,000	595,230	0	233	0	0	3.125	3.190	FA	7,813	18,750	05/24/2017.	08/01/2036.
852634	RQ	9	STAMFORD GENERAL OBLIGATION S2020A			2	1.A FE	1,989,520	100.779	2,015,580	2,000,000	1,989,761	0	241	0	0	1.750	1.790	FA	14,292	0	07/21/2020.	08/01/2035.
852634	RR	7	STAMFORD GENERAL OBLIGATION S2020A			2	1.A FE	1,972,420	100.413	2,008,260	2,000,000	1,973,020	0	600	0	0	1.750	1.850	FA	14,292	0	07/21/2020.	08/01/2036.
852634	RS	5	STAMFORD GENERAL OBLIGATION S2020A			2	1.A FE	1,992,760	101.003	2,020,060	2,000,000	1,992,904	0	144	0	0	1.875	1.900	FA	15,313	0	07/21/2020.	08/01/2037.
852634	RT	3	STAMFORD GENERAL OBLIGATION S2020A			2	1.A FE	1,977,320	100.636	2,012,720	2,000,000	1,977,749	0	429	0	0	1.875	1.950	FA	15,313	0	07/21/2020.	08/01/2038.
852634	RU	0	STAMFORD GENERAL OBLIGATION S2020A			2	1.A FE	2,000,000	102.104	2,042,080	2,000,000	2,000,000	0	0	0	0	2.000	2.000	FA	16,333	0	07/21/2020.	08/01/2039.
86481A	BE	3	SUFFOLK GENERAL OBLIG TXBLE REF S2020B				1.A FE	9,195,000	100.842	9,272,422	9,195,000	9,195,000	0	0	0	0	1.110	1.110	FEB	30,052	0	09/02/2020.	02/01/2028.
86481A	BF	0	SUFFOLK GENERAL OBLIG TXBLE REF S2020B				1.A FE	6,690,000	100.551	6,726,862	6,690,000	6,690,000	0	0	0	0	1.210	1.210	FEB	23,835	0	09/02/2020.	02/01/2029.
86481A	BG	8	SUFFOLK GENERAL OBLIG TXBLE REF S2020B				1.A FE	8,670,000	99.595	8,634,887	8,670,000	8,670,000	0	0	0	0	1.250	1.250	FEB	31,910	0	09/02/2020.	02/01/2030.
86481A	BH	6	SUFFOLK GENERAL OBLIG TXBLE REF S2020B			2	1.A FE	8,770,000	99.588	8,733,868	8,770,000	8,770,000	0	0	0	0	1.350	1.350	FEB	34,861	0	09/02/2020.	02/01/2031.
864813	X7	0	SUFFOLK GENERAL OBLIGATION REF S11			2	1.A	3,652,974	100.351	3,361,759	3,350,000	3,352,949	0	(37,081)	0	0	5.000	3.860	FA	69,792	167,500	06/21/2011.	02/01/2029.
864813	X8	8	SUFFOLK GENERAL OBLIGATION REF S11			2	1.A	3,806,569	100.351	3,527,338	3,515,000	3,517,825	0	(35,821)	0	0	5.000	3.950	FA	73,229	175,750	06/21/2011.	02/01/2030.
864813	Y2	0	SUFFOLK GENERAL OBLIGATION REF S11			2	1.A	2,511,339	100.351	2,343,196	2,335,000	2,336,699	0	(21,749)	0	0	5.000	4.040	FA	48,646	116,750	06/21/2011.	02/01/2031.
864813	Y9	5	SUFFOLK GENERAL OBLIGATION REF S11			2	1.A FE	621,551	100.355	572,024	570,000	570,502	0	(6,309)	0	0	5.000	3.860	FA	11,875	28,500	06/21/2011.	02/01/2029.
864813	Z2	9	SUFFOLK GENERAL OBLIGATION REF S11			2	1.A FE	649,770	100.355	602,130	600,000	600,482	0	(6,115)	0	0	5.000	3.950	FA	12,500	30,000	06/21/2011.	02/01/2030.
864813	Z4	5	SUFFOLK GENERAL OBLIGATION REF S11			2	1.A FE	440,963	100.355	411,456	410,000	410,298	0	(3,819)	0	0	5.000	4.040	FA	8,542	20,500	06/21/2011.	02/01/2031.
866045	NE	3	SUMMIT CO SD #RE001 GO S2017			2	1.B FE	584,942	115.335	640,109	555,000	574,204	0	(2,891)	0	0	4.000	3.350	JD	1,850	22,200	01/24/2017.	12/01/2034.
869142	FY	0	SUSQUEHANNA GENERAL OBLIGATION REF S18			2	1.C FE	652,674	111.477	702,305	630,000	645,569	0	(2,664)	0	0	4.000	3.480	AO	6,300	25,200	03/09/2018.	10/01/2038.
869257	PB	5	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	805,000	100.717	810,772	805,000	805,000	0	0	0	0	0.516	0.516	MS	958	0	09/24/2020.	03/15/2024.
869257	PC	3	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	1,210,000	100.956	1,221,568	1,210,000	1,210,000	0	0	0	0	0.616	0.616	MS	1,718	0	09/24/2020.	03/15/2025.
869257	PD	1	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	1,215,000	101.831	1,237,247	1,215,000	1,215,000	0	0	0	0	0.856	0.856	MS	2,398	0	09/24/2020.	03/15/2026.
869257	PE	9	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	1,350,000	101.645	1,372,208	1,350,000	1,350,000	0	0	0	0	0.956	0.956	MS	2,976	0	09/24/2020.	03/15/2027.
869257	PF	6	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	1,480,000	101.128	1,496,694	1,480,000	1,480,000	0	0	0	0	1.114	1.114	MS	3,801	0	09/24/2020.	03/15/2028.
869257	PG	4	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	845,000	101.207	855,199	845,000	845,000	0	0	0	0	1.214	1.214	MS	2,365	0	09/24/2020.	03/15/2029.
869257	PH	2	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	855,000	101.191	865,183	855,000	855,000	0	0	0	0	1.314	1.314	MS	2,590	0	09/24/2020.	03/15/2030.
869257	PJ	8	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	865,000	101.156	874,999	865,000	865,000	0	0	0	0	1.414	1.414	MS	2,820	0	09/24/2020.	03/15/2031.
869257	PK	5	SUSSEX CO GO TAXABLE REF S2020B			2	1.A FE	655,000	101.144	662,493	655,000	655,000	0	0	0	0	1.514	1.514	MS	2,286	0	09/24/2020.	03/15/2032.
869257	PL	3	SUSSEX CO GO TAXABLE REF S2020B			2	1.A FE	1,205,000	101.174	1,219,147	1,205,000	1,205,000	0	0	0	0	1.674	1.674	MS	4,651	0	09/24/2020.	03/15/2033.
87638K	CE	0	TARRANT CNTY CLG DIST GO LTD S2020			2	1.A FE	12,876,579	104.149	13,398,769	12,865,000	12,876,098	0	(481)	0	0	2.000	1.990	FA	103,635	0	07/07/2020.	08/15/2035.
879709	5B	5	TEMPE GENERAL OBLIGATION S2015A			2	1.A	1,301,462	115.033	1,489,677	1,295,000	1,298,195	0	(641)	0	0	3.750	3.690	JJ	24,281	48,563	05/12/2015.	07/01/2034.
879709	5C	3	TEMPE GENERAL OBLIGATION S2015A			2	1.A FE	1,532,610	111.085	1,694,046	1,525,000	1,528,762	0	(755)	0	0	3.750	3.690	JJ	28,594	57,188	05/12/2015.	07/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
879709 5F 6	TEMPE GENERAL OBLIGATION S2017			2	1.A	256,646	129.659	278,767	215,000	243,204	0	(3,907)	0	0	5.000	2.780	JJ	5,375	10,750	05/24/2017.	07/01/2035.
879709 5L 3	TEMPE GENERAL OBLIGATION S2017			2	1.A FE	435,701	125.511	458,115	365,000	412,882	0	(6,633)	0	0	5.000	2.780	JJ	9,125	18,250	05/24/2017.	07/01/2035.
885718 JY 3	THREE RIVERS PARK DISTRICT GO S2015B			2	1.A FE	648,144	106.858	673,205	630,000	637,378	0	(2,261)	0	0	3.250	2.850	FA	8,531	20,475	11/19/2015.	02/01/2030.
886155 NJ 5	THURSTON CO SD #33 TUMWATER GO S2016			2	1.A FE	2,020,581	125.094	2,039,032	1,630,000	1,860,931	0	(39,713)	0	0	5.000	2.210	JD	6,792	81,500	10/19/2016.	12/01/2027.
886155 PC 8	THURSTON CO SD #33 TUMWATER GO S2017			2	1.A FE	111,450	119.296	119,296	100,000	108,039	0	(1,136)	0	0	4.000	2.630	JD	333	4,000	11/08/2017.	12/01/2031.
886172 NB 7	THURSTON CO SD#111 OLYMPIA GO S2012B			2	1.B FE	5,473,150	106.120	5,306,000	5,000,000	5,077,395	0	(52,555)	0	0	4.500	3.370	JD	18,750	225,000	06/14/2012.	12/01/2030.
886172 NQ 4	THURSTON CO SD#111 OLYMPIA GO S2016			2	1.A FE	5,726,847	109.556	6,244,692	5,700,000	5,716,750	0	(2,559)	0	0	3.125	3.070	JD	14,844	178,125	10/26/2016.	12/01/2033.
886172 NR 2	THURSTON CO SD#111 OLYMPIA GO S2016			2	1.A FE	2,100,861	109.422	2,297,862	2,100,000	2,100,528	0	(85)	0	0	3.125	3.120	JD	5,469	65,625	10/26/2016.	12/01/2034.
927734 WM 1	VIRGINIA BEACH GENERAL OBLIGATION S2011A			2	1.A FE	4,981,995	101.990	4,589,550	4,500,000	4,523,720	0	(56,159)	0	0	5.000	3.700	JD	18,750	225,000	06/22/2011.	06/01/2029.
927734 WN 9	VIRGINIA BEACH GENERAL OBLIGATION S2011A			2	1.A FE	4,946,670	101.990	4,589,550	4,500,000	4,522,043	0	(52,229)	0	0	5.000	3.790	JD	18,750	225,000	06/22/2011.	06/01/2030.
927734 H5 5	VIRGINIA BEACH GENERAL OBLIGATION S2017A			2	1.A FE	2,691,793	113.033	3,046,239	2,695,000	2,692,369	0	188	0	0	3.000	3.010	AO	20,213	80,850	12/19/2017.	04/01/2032.
930863 5R 2	WAKE CO GENERAL OBLIGATION S2014			2	1.A FE	10,263,400	108.506	10,850,600	10,000,000	10,106,165	0	(26,957)	0	0	3.500	3.190	MS	116,667	350,000	08/19/2014.	09/01/2033.
936784 HK 6	WASATCH CO SCHOOL DISTRICT GO S2016			2	1.A FE	3,889,958	110.054	4,071,998	3,700,000	3,804,162	0	(18,768)	0	0	3.500	2.900	FA	53,958	129,500	02/17/2016.	02/01/2034.
938650 PZ 5	WASHINGTON CO GEN OBLIG REF S2016A			2	1.C FE	8,783,297	108.191	9,358,522	8,650,000	8,727,580	0	(13,101)	0	0	3.000	2.820	JD	21,625	259,500	06/27/2016.	06/01/2036.
938650 QW 1	WASHINGTON CO GEN OBLIG S2017A			2	1.C FE	1,033,515	109.486	1,149,603	1,050,000	1,036,256	0	813	0	0	3.000	3.120	JD	2,625	31,500	06/19/2017.	06/01/2034.
938650 RT 7	WASHINGTON CO GEN OBLIG S2017B			2	1.C FE	973,983	110.051	1,078,500	980,000	974,912	0	274	0	0	3.125	3.170	JD	2,552	30,625	06/19/2017.	06/01/2035.
938718 D6 7	WASHINGTON CO SD SAINT GEORGE GO REF S16			2	1.A FE	2,861,870	110.158	3,073,408	2,790,000	2,828,979	0	(7,001)	0	0	2.750	2.460	MS	25,575	76,725	01/12/2016.	03/01/2029.
939307 JH 8	WASHINGTON CO SD#1J HILLSBORO GO S2017			2	1.B FE	3,687,973	124.747	3,885,869	3,115,000	3,521,041	0	(56,679)	0	0	5.000	2.780	JD	6,922	155,750	12/13/2017.	06/15/2036.
938429 J4 0	WASHINGTON CO SD#48J BEAVERTON GO S2014			2	1.B FE	768,092	116.506	757,289	650,000	695,229	0	(12,282)	0	0	5.000	2.870	JD	1,444	32,500	07/22/2014.	06/15/2029.
938429 K8 9	WASHINGTON CO SD#48J BEAVERTON GO S2014			2	1.B FE	12,885,070	116.506	12,815,660	11,000,000	11,724,337	0	(196,214)	0	0	5.000	2.980	JD	24,444	550,000	07/22/2014.	06/15/2031.
938429 K9 7	WASHINGTON CO SD#48J BEAVERTON GO S2014			2	1.B FE	8,736,525	116.506	8,737,950	7,500,000	7,976,105	0	(128,772)	0	0	5.000	3.050	JD	16,667	375,000	07/22/2014.	06/15/2032.
942833 ZF 4	WAUKEE CSD GENERAL OBLIGATION S2020B			2	1.C FE	4,595,801	101.445	4,676,615	4,610,000	4,595,966	0	165	0	0	1.625	1.660	JD	7,699	0	10/27/2020.	06/01/2030.
942833 ZG 2	WAUKEE CSD GENERAL OBLIGATION S2020B			2	1.C FE	4,667,056	101.596	4,759,773	4,685,000	4,667,238	0	181	0	0	1.750	1.790	JD	8,426	0	10/27/2020.	06/01/2031.
943504 4E 7	WAUWATOSA GENERAL OBLIGATION S2015B			2	1.A FE	1,142,180	110.080	1,265,920	1,150,000	1,144,633	0	514	0	0	3.000	3.060	JD	2,875	34,500	11/17/2015.	12/01/2029.
946813 UV 2	WAYZATA ISD #284 GO S2014A			2	1.A FE	1,032,987	104.804	1,079,481	1,030,000	1,030,794	0	(371)	0	0	3.750	3.710	FA	16,094	38,625	04/28/2014.	02/01/2035.
946813 UV 2	WAYZATA ISD #284 GO S2014A	SD		2	1.A FE	9,913,667	104.804	10,359,875	9,885,000	9,892,620	0	(3,563)	0	0	3.750	3.710	FA	154,453	370,688	04/28/2014.	02/01/2035.
946813 WK 4	WAYZATA ISD #284 GO S2017A			2	1.A FE	3,438,532	109.396	3,856,209	3,525,000	3,448,429	0	3,556	0	0	3.125	3.300	FA	45,898	110,156	01/26/2018.	02/01/2037.
948050 KD 0	WEBSTER GROVES SCHOOL DIST GO S2019			2	1.B FE	1,596,928	108.279	1,732,464	1,600,000	1,597,189	0	156	0	0	2.875	2.890	MS	15,333	56,989	05/20/2019.	03/01/2035.
95640H HK 7	WEST VALLEY-MISSION CCD GO S2017C			2	1.A FE	2,570,970	117.532	2,720,866	2,315,000	2,483,630	0	(27,733)	0	0	4.000	2.590	FA	38,583	92,600	09/13/2017.	08/01/2032.
95640H HP 6	WEST VALLEY-MISSION CCD GO S2017C			2	1.A FE	2,386,738	108.503	2,642,048	2,435,000	2,393,203	0	2,049	0	0	3.000	3.140	FA	30,438	73,050	09/12/2017.	08/01/2036.
95988M CC 9	WESTERN TECH COLLEGE DIST GO REF S2017			2	1.B FE	3,800,051	113.406	4,048,594	3,570,000	3,696,884	0	(27,550)	0	0	4.000	3.100	AO	35,700	142,800	01/09/2017.	04/01/2030.
95988M DM 6	WESTERN TECH COLLEGE DIST GO REF S2017F			2	1.B FE	1,855,261	113.263	1,925,471	1,700,000	1,794,421	0	(20,757)	0	0	4.000	2.610	AO	17,000	68,000	12/07/2017.	04/01/2031.
960470 KQ 4	WESTLAKE SCHOOL DIST GO REF S2014			2	1.B FE	3,268,942	110.352	3,409,877	3,090,000	3,167,650	0	(18,293)	0	0	4.000	3.310	JD	10,300	123,600	12/11/2014.	12/01/2034.
962506 QY 0	WHATCOM CO SD#501 BELLINGHAM GO REF S15			2	1.A FE	4,236,000	113.176	4,527,040	4,000,000	4,126,032	0	(23,261)	0	0	4.000	3.300	JD	13,333	160,000	12/02/2015.	12/01/2034.
967245 AR 2	WICHITA GENERAL OBLIGATION S2015A			2	1.C FE	632,588	111.638	697,738	625,000	628,895	0	(714)	0	0	3.750	3.610	JD	1,953	23,438	05/13/2015.	12/01/2031.
968661 HB 7	WILL CO FOREST PRES DIST GO REF S2012				1.B FE	1,432,119	109.228	1,419,964	1,300,000	1,363,085	0	(31,128)	0	0	5.000	2.443	JD	2,889	65,000	02/14/2012.	12/15/2022.
968661 HD 3	WILL CO FOREST PRES DIST GO REF S2012				1.B FE	3,118,376	118.504	2,950,750	2,490,000	2,707,363	0	(51,455)	0	0	5.000	2.660	JD	5,533	124,500	02/14/2012.	12/15/2024.
969872 QZ 6	WILLIAMSON CO GENERAL OBLIG REF S2019			2	1.A FE	2,793,578	110.994	3,124,481	2,815,000	2,795,799	0	1,450	0	0	2.500	2.570	AO	17,594	70,375	06/04/2019.	04/01/2032.
969871 7V 8	WILLIAMSON CO GENERAL OBLIG S2013	SD		2	1.A FE	5,553,060	108.897	5,934,887	5,450,000	5,478,735	0	(11,661)	0	0	4.000	3.760	MN	36,333	218,000	11/05/2013.	05/01/2031.
969872 JQ 4	WILLIAMSON CO GENERAL OBLIG S2016B			2	1.A FE	1,007,709	113.996	1,162,759	1,020,000	1,009,790	0	538	0	0	3.500	3.590	AO	8,925	35,700	11/15/2016.	04/01/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
969872 JR 2	WILLIAMSON CO GENERAL OBLIG S2016B		..	2	1.A FE	1,051,318	114.130	1,204,072	1,055,000	1,051,893	0	148	0	0	3.625	3.650	AO	9,561	38,244	11/15/2016.	04/01/2036.
969872 JS 0	WILLIAMSON CO GENERAL OBLIG S2016B		..	2	1.A FE	1,081,422	113.527	1,237,444	1,090,000	1,082,671	0	323	0	0	3.625	3.680	AO	9,878	39,513	11/15/2016.	04/01/2037.
969872 KM 1	WILLIAMSON CO GENERAL OBLIG S2016C		..	2	1.A FE	2,449,409	114.130	2,824,718	2,475,000	2,453,411	0	1,033	0	0	3.625	3.700	AO	22,430	89,719	11/15/2016.	04/01/2036.
969872 KN 9	WILLIAMSON CO GENERAL OBLIG S2016C		..	2	1.A FE	2,526,730	113.527	2,911,968	2,565,000	2,532,293	0	1,437	0	0	3.625	3.730	AO	23,245	92,981	11/15/2016.	04/01/2037.
969872 NB 2	WILLIAMSON CO GENERAL OBLIG S2017		..	2	1.A FE	5,016,246	111.139	5,656,975	5,090,000	5,025,882	0	3,201	0	0	3.125	3.230	AO	39,766	159,063	11/01/2017.	04/01/2036.
969872 NX 4	WILLIAMSON CO GENERAL OBLIG S2018		..	2	1.A FE	5,864,142	116.450	6,928,775	5,950,000	5,871,271	0	3,417	0	0	3.750	3.860	AO	55,781	223,125	10/18/2018.	04/01/2037.
969887 6P 8	WILLIAMSON CO GENERAL OBLIG S2020		..	2	1.A FE	16,551,099	104.038	17,322,327	16,650,000	16,555,368	0	4,269	0	0	2.375	2.420	FA	149,388	193,325	01/23/2020.	02/15/2036.
969887 2D 9	WILLIAMSON CO GO S2015		..	2	1.A FE	4,559,131	112.776	4,967,783	4,405,000	4,476,869	0	(15,943)	0	0	4.000	3.570	FA	66,564	176,200	05/06/2015.	02/15/2033.
97217P KP 3	WILSON CO GENERAL OBLIGATION S2016		..	2	1.B FE	4,061,680	110.160	4,406,400	4,000,000	4,034,543	0	(5,997)	0	0	3.250	3.070	AO	32,500	130,000	03/15/2016.	04/01/2034.
973024 E8 1	WINCHESTER GENERAL OBLIGATION S2015		..	2	1.A FE	2,334,017	114.478	2,495,620	2,180,000	2,255,328	0	(15,340)	0	0	4.000	3.170	JJ	43,600	87,200	06/24/2015.	07/01/2031.
973024 R4 6	WINCHESTER GENERAL OBLIGATION S2018		..	2	1.A FE	737,728	114.283	845,694	740,000	738,007	0	115	0	0	3.375	3.400	JD	1,110	24,975	06/12/2018.	06/15/2034.
973024 R6 1	WINCHESTER GENERAL OBLIGATION S2018		..	2	1.A FE	780,000	114.408	892,382	780,000	780,000	0	0	0	0	3.500	3.500	JD	1,213	27,300	06/12/2018.	06/15/2036.
975673 FA 7	WINSTON SALEM GENERAL OBLIGATION S2020B		..	2	1.A FE	3,681,447	102.928	3,854,654	3,745,000	3,682,941	0	1,493	0	0	2.000	2.120	JD	6,242	28,504	06/09/2020.	06/01/2037.
975673 FB 5	WINSTON SALEM GENERAL OBLIGATION S2020B		..	2	1.A FE	3,789,630	103.692	3,955,850	3,815,000	3,790,181	0	551	0	0	2.125	2.170	JD	6,756	30,851	06/09/2020.	06/01/2038.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations		XXX	XXX	XXX	XXX	2,614,868,303	XXX	2,752,847,993	2,469,847,000	2,551,100,896	0	(12,892,993)	0	0	XXX	XXX	XXX	22,714,509	78,398,438	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions		XXX	XXX	XXX	XXX	2,614,868,303	XXX	2,752,847,993	2,469,847,000	2,551,100,896	0	(12,892,993)	0	0	XXX	XXX	XXX	22,714,509	78,398,438	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
040688 MV 2	ARIZONA WATER INFRAS FIN AUTH REF S14A	SD	..	2	1.A FE	14,603,540	112.127	15,697,780	14,000,000	14,251,058	0	(62,475)	0	0	3.500	2.990	AO	122,500	490,000	10/30/2014.	10/01/2029.
05053* AA 3	AUBURN HSG DEV CORP S79		..		5.B GI	62,127	101.926	63,323	62,127	62,126	0	(0)	0	0	7.400	7.515	MON	204	4,597	12/29/1993.	04/15/2021.
052414 MT 3	AUSTIN ELEC UTIL SYS REV S2012		..	2	1.C FE	1,046,760	106.371	1,063,710	1,000,000	1,021,879	0	(11,243)	0	0	4.000	2.791	MN	5,111	40,000	12/04/2012.	11/15/2028.
052414 MU 0	AUSTIN ELEC UTIL SYS REV S2012		..	2	1.C FE	3,223,089	106.314	3,083,106	2,900,000	2,967,771	0	(34,861)	0	0	4.000	2.710	MN	14,822	116,000	12/04/2012.	11/15/2029.
052414 PL 7	AUSTIN ELEC UTILITY SYS REV REF S2015A		..	2	1.C FE	3,686,752	121.072	3,874,304	3,200,000	3,447,352	0	(46,133)	0	0	5.000	3.270	MN	20,444	160,000	05/12/2015.	11/15/2029.
08527N KY 1	BERNALILLO CO GROSS RECEIPTS TAX S2017B		..	2	1.B FE	441,970	110.676	492,508	445,000	442,624	0	215	0	0	2.875	2.940	JD	569	12,794	10/25/2017.	06/15/2030.
08527N KZ 8	BERNALILLO CO GROSS RECEIPTS TAX S2017B		..	2	1.B FE	480,000	110.385	529,848	480,000	480,000	0	0	0	0	3.000	3.000	JD	640	14,400	10/25/2017.	06/15/2031.
08527N LA 2	BERNALILLO CO GROSS RECEIPTS TAX S2017B		..	2	1.B FE	510,180	109.904	566,006	515,000	511,044	0	284	0	0	3.000	3.080	JD	687	15,450	10/25/2017.	06/15/2032.
08527N LB 0	BERNALILLO CO GROSS RECEIPTS TAX S2017B		..	2	1.B FE	558,275	110.219	617,226	560,000	558,561	0	93	0	0	3.125	3.150	JD	778	17,500	10/25/2017.	06/15/2033.
08527N LC 8	BERNALILLO CO GROSS RECEIPTS TAX S2017B		..	2	1.B FE	592,710	109.979	659,874	600,000	593,809	0	362	0	0	3.125	3.220	JD	833	18,750	10/25/2017.	06/15/2034.
08527N LD 6	BERNALILLO CO GROSS RECEIPTS TAX S2017B		..	2	1.B FE	642,414	110.539	712,977	645,000	642,780	0	118	0	0	3.250	3.280	JD	932	20,963	10/25/2017.	06/15/2035.
08527N LE 4	BERNALILLO CO GROSS RECEIPTS TAX S2017B		..	2	1.B FE	688,279	110.244	766,196	695,000	689,148	0	285	0	0	3.250	3.320	JD	1,004	22,588	10/25/2017.	06/15/2036.
08527N LF 1	BERNALILLO CO GROSS RECEIPTS TAX S2017B		..	2	1.B FE	734,347	109.976	819,321	745,000	735,626	0	421	0	0	3.250	3.350	JD	1,076	24,213	10/25/2017.	06/15/2037.
08527N LG 9	BERNALILLO CO GROSS RECEIPTS TAX S2017B		..	2	1.B FE	799,392	110.504	884,032	800,000	799,467	0	22	0	0	3.375	3.380	JD	1,200	27,000	10/25/2017.	06/15/2038.
090132 AM 3	BILLINGS SEWER SYSTEM REV S2017		..	2	1.D FE	342,447	127.444	363,215	285,000	322,931	0	(5,261)	0	0	5.000	2.750	JJ	7,125	14,250	01/26/2017.	07/01/2028.
090132 AQ 4	BILLINGS SEWER SYSTEM REV S2017		..	2	1.D FE	707,898	125.308	751,848	600,000	671,517	0	(9,836)	0	0	5.000	2.970	JJ	15,000	30,000	01/26/2017.	07/01/2031.
090132 AT 8	BILLINGS SEWER SYSTEM REV S2017		..	2	1.D FE	524,205	116.439	582,195	500,000	516,185	0	(2,187)	0	0	4.000	3.440	JJ	10,000	20,000	01/26/2017.	07/01/2034.
101029 SR 8	BOSTON WATER & SEWER COMM REV REF S14A		..	2	1.B FE	5,145,800	110.258	5,512,900	5,000,000	5,060,429	0	(14,560)	0	0	3.750	3.410	MN	31,250	187,500	07/22/2014.	11/01/2033.
101029 SS 6	BOSTON WATER & SEWER COMM REV REF S14A		..	2	1.B FE	5,124,000	110.158	5,507,900	5,000,000	5,051,460	0	(12,391)	0	0	3.750	3.460	MN	31,250	187,500	07/22/2014.	11/01/2034.
101029 ST 4	BOSTON WATER & SEWER COMM REV REF S14A		..	2	1.B FE	5,102,350	109.996	5,499,800	5,000,000	5,042,510	0	(10,231)	0	0	3.750	3.510	MN	31,250	187,500	07/22/2014.	11/01/2035.
10146H LD 6	BOULDER CO WATER & SEWER REV S2016		..	2	1.B FE	2,128,701	106.132	2,186,319	2,060,000	2,093,548	0	(8,050)	0	0	3.000	2.560	JD	5,150	61,800	05/03/2016.	12/01/2033.
115117 MC 4	BROWARD CO WATER & SEWER S2019A		..	2	1.B FE	30,177,300	111.308	33,392,400	30,000,000	30,160,235	0	(15,930)	0	0	3.000	2.930	AO	225,000	742,500	11/06/2019.	10/01/2041.
115117 ME 0	BROWARD CO WATER & SEWER S2019A		..	2	1.B FE	14,242,080	119.225	14,307,000	12,000,000	14,170,760	0	(71,320)	0	0	4.000	1.760	AO	120,000	240,000	09/04/2020.	10/01/2043.

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	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
120532 LA 2	BUNCOMBE CO METRO SEWER DIST REF S2017			2	1.B FE	2,207,400	111.563	2,482,277	2,225,000	2,210,327	0	866	0	0	3.000	3.060	JJ	33,375	66,750	06/22/2017.	07/01/2034.
130178 JL 1	CALIFORNIA ED FAC AUTH S07 T-3(STANFORD)			1	1.A FE	3,587,160	125.020	3,750,600	3,000,000	3,244,195	0	(42,376)	0	0	5.000	3.285	MS	44,167	150,000	10/07/2011.	03/15/2026.
130178 M8 6	CALIFORNIA ED FAC AUTH S12 U-2(STANFORD)			1	1.A FE	848,301	144.023	957,753	665,000	784,291	0	(8,269)	0	0	5.000	3.160	AO	8,313	33,250	04/02/2012.	10/01/2032.
130178 M8 6	CALIFORNIA ED FAC AUTH S12 U-2(STANFORD)	SD		1	1.A FE	11,908,099	144.023	13,444,547	9,335,000	11,009,555	0	(116,075)	0	0	5.000	3.160	AO	116,688	466,750	04/02/2012.	10/01/2032.
130178 X7 6	CALIFORNIA ED FAC AUTH S13 U-3(STANFORD)			1	1.A FE	19,220,700	157.795	23,669,250	15,000,000	18,608,318	0	(105,266)	0	0	5.000	3.450	JD	62,500	750,000	08/13/2014.	06/01/2043.
130178 3W 4	CALIFORNIA ED FAC AUTH S14 U-6(STANFORD)			1	1.A FE	566,997	159.853	679,375	425,000	551,082	0	(3,368)	0	0	5.000	3.230	MN	3,542	21,250	12/15/2015.	05/01/2045.
130178 3W 4	CALIFORNIA ED FAC AUTH S14 U-6(STANFORD)	SD		1	1.A FE	22,112,873	159.853	26,495,635	16,575,000	21,492,203	0	(131,338)	0	0	5.000	3.230	MN	138,125	828,750	12/15/2015.	05/01/2045.
130179 SD 7	CALIFORNIA ED FAC AUTH S19V-1 (STANFORD)			1	1.A FE	6,825,250	164.548	8,227,400	5,000,000	6,759,405	0	(38,204)	0	0	5.000	3.120	MN	41,667	250,000	03/22/2019.	05/01/2049.
13034A JV 3	CALIFORNIA INFRAS & ECON DEV BANK S2016			2	1.A FE	7,301,132	122.798	7,146,844	5,820,000	6,642,227	0	(146,497)	0	0	5.000	2.140	AO	72,750	291,000	04/12/2016.	10/01/2033.
147056 HB 4	CARY COMBINED ENTERPRISE SYS REF S2017B			2	1.A FE	5,942,625	110.632	6,743,020	6,095,000	5,960,037	0	5,945	0	0	3.000	3.170	JD	15,238	182,850	12/14/2017.	12/01/2037.
14739H DT 5	CASCADE WATER ALLIANCE WTR SYS REV S2019			2	1.C FE	3,485,346	104.392	3,685,038	3,530,000	3,489,709	0	3,330	0	0	2.000	2.120	MS	23,533	70,012	08/14/2019.	09/01/2031.
14739H DW 8	CASCADE WATER ALLIANCE WTR SYS REV S2019			2	1.C FE	3,728,256	105.517	3,946,336	3,740,000	3,729,102	0	663	0	0	2.375	2.400	MS	29,608	88,085	08/14/2019.	09/01/2034.
158855 DK 9	CHANDLER EXCISE TAX REV REF S2016				1.A FE	1,245,209	128.955	1,212,177	940,000	1,130,126	0	(27,438)	0	0	5.000	1.700	JJ	23,500	47,000	08/25/2016.	07/01/2027.
158855 EB 8	CHANDLER EXCISE TAX REV S2017			2	1.A FE	2,371,682	110.601	2,610,184	2,360,000	2,368,323	0	(1,146)	0	0	3.000	2.940	JJ	35,400	70,800	12/05/2017.	07/01/2032.
158855 EE 2	CHANDLER EXCISE TAX REV S2017			2	1.A FE	2,759,783	109.058	3,059,077	2,805,000	2,765,981	0	2,099	0	0	3.000	3.120	JJ	42,075	84,150	12/05/2017.	07/01/2035.
160429 VH 6	CHARLESTON WATERWORKS & SEWER REF S16A			2	1.A FE	2,827,050	116.531	2,913,275	2,500,000	2,688,920	0	(31,640)	0	0	4.000	2.520	JJ	50,000	100,000	05/11/2016.	01/01/2035.
160429 VZ 6	CHARLESTON WATERWORKS & SEWER REF S2012			2	1.A	6,626,960	104.760	5,871,798	5,605,000	5,724,652	0	(116,348)	0	0	5.000	2.820	JJ	140,125	280,250	04/24/2012.	01/01/2029.
160429 WC 6	CHARLESTON WATERWORKS & SEWER REF S2012			2	1.A	5,405,150	104.760	5,238,000	5,000,000	5,056,861	0	(54,745)	0	0	5.000	3.830	JJ	125,000	250,000	11/07/2013.	01/01/2033.
160429 WC 6	CHARLESTON WATERWORKS & SEWER REF S2012			2	1.A	176,915	104.760	172,854	165,000	166,699	0	(1,634)	0	0	5.000	3.940	JJ	4,125	8,250	12/23/2013.	01/01/2033.
160429 WG 7	CHARLESTON WATERWORKS & SEWER REF S2012			2	1.A FE	3,405,110	104.811	3,018,557	2,880,000	2,941,481	0	(59,783)	0	0	5.000	2.820	JJ	72,000	144,000	04/24/2012.	01/01/2029.
160429 WK 8	CHARLESTON WATERWORKS & SEWER REF S2012			2	1.A FE	3,039,715	104.811	2,971,392	2,835,000	2,864,186	0	(28,070)	0	0	5.000	3.940	JJ	70,875	141,750	12/23/2013.	01/01/2033.
161045 LY 3	CHARLOTTE WATER & SEWER SYS REV S2011			2	1.A FE	737,851	104.387	662,857	635,000	645,516	0	(11,152)	0	0	5.000	3.150	JD	2,646	31,750	07/20/2011.	12/01/2023.
161045 LZ 0	CHARLOTTE WATER & SEWER SYS REV S2011	SD		2	1.A FE	3,165,571	104.387	2,755,817	2,640,000	2,693,587	0	(57,020)	0	0	5.000	2.740	JD	11,000	132,000	10/03/2011.	12/01/2024.
161045 LZ 0	CHARLOTTE WATER & SEWER SYS REV S2011	SD		2	1.A FE	2,011,800	104.387	1,826,773	1,750,000	1,776,914	0	(28,512)	0	0	5.000	3.280	JD	7,292	87,500	07/20/2011.	12/01/2024.
161045 QQ 5	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	6,090,780	103.702	6,222,120	6,000,000	6,088,574	0	(2,206)	0	0	2.000	1.830	JJ	32,333	0	09/11/2020.	07/01/2035.
161045 QR 3	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	3,094,100	125.815	3,145,375	2,500,000	3,078,812	0	(15,288)	0	0	4.000	1.390	JJ	26,944	0	09/11/2020.	07/01/2036.
161045 QS 1	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	7,049,560	103.639	7,254,730	7,000,000	7,048,419	0	(1,141)	0	0	2.000	1.920	JJ	37,722	0	09/11/2020.	07/01/2037.
161045 QT 9	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	7,526,400	103.316	7,748,700	7,500,000	7,525,889	0	(511)	0	0	2.000	1.960	JJ	40,417	0	09/11/2020.	07/01/2038.
161045 QU 6	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	3,326,790	113.575	3,407,250	3,000,000	3,318,592	0	(8,198)	0	0	3.000	1.780	JJ	24,250	0	09/11/2020.	07/01/2039.
161045 QV 4	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	1,105,150	113.090	1,130,900	1,000,000	1,102,518	0	(2,633)	0	0	3.000	1.820	JJ	8,083	0	09/11/2020.	07/01/2040.
161045 QW 2	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	496,620	101.919	509,595	500,000	496,663	0	43	0	0	2.000	2.040	JJ	2,694	0	09/11/2020.	07/01/2041.
161045 QX 0	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	493,880	101.616	508,080	500,000	493,951	0	71	0	0	2.000	2.070	JJ	2,694	0	09/11/2020.	07/01/2042.
163123 MV 1	CHELAN CO PUB UTIL DIST #1 S97A (MBIA)	@			1.C FE	2,957,460	96.852	10,653,720	11,000,000	8,074,278	0	545,948	0	0	0.000	5.740	JD	0	0	03/12/2002.	06/01/2025.
163123 MW 9	CHELAN CO PUB UTIL DIST #1 S97A (MBIA)	@			1.C FE	2,534,700	95.599	9,559,900	10,000,000	7,356,027	0	405,406	0	0	0.000	5.750	JD	0	0	03/12/2002.	06/01/2026.
172311 HJ 4	CINCINNATI WATER SYSTEM REV REF S2011A			2	1.A FE	2,498,929	104.406	2,364,796	2,265,000	2,289,595	0	(25,962)	0	0	5.000	3.780	JD	9,438	113,250	07/26/2011.	12/01/2027.
172311 HK 1	CINCINNATI WATER SYSTEM REV REF S2011A			2	1.A FE	3,176,138	104.406	3,027,774	2,900,000	2,929,139	0	(30,743)	0	0	5.000	3.870	JD	12,083	145,000	07/26/2011.	12/01/2028.
172311 HL 9	CINCINNATI WATER SYSTEM REV REF S2011A			2	1.A FE	3,310,646	104.406	3,179,163	3,045,000	3,073,131	0	(29,666)	0	0	5.000	3.960	JD	12,688	152,250	07/26/2011.	12/01/2029.
172311 HM 7	CINCINNATI WATER SYSTEM REV REF S2011A			2	1.A FE	3,356,716	104.406	3,247,027	3,110,000	3,136,218	0	(27,637)	0	0	5.000	4.050	JD	12,958	155,500	07/26/2011.	12/01/2030.
172311 HQ 8	CINCINNATI WATER SYSTEM REV REF S2011A			2	1.A FE	1,070,620	104.406	1,044,060	1,000,000	1,007,533	0	(7,938)	0	0	5.000	4.150	JD	4,167	50,000	07/26/2011.	12/01/2031.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
172311	NZ	1	CINCINNATI WATER SYSTEM REV REF S2017A			2	1.A FE	3,720,535	111.923	4,213,901	3,765,000	3,726,214	0	1,681	0	0	3.250	3.330	JD	10,197	122,363	06/14/2017.	12/01/2037.
172311	KW	1	CINCINNATI WATER SYSTEM REV S2015A			2	1.A FE	2,523,609	123.199	2,691,898	2,185,000	2,360,494	0	(32,454)	0	0	5.000	3.220	JD	9,104	109,250	07/29/2015.	12/01/2037.
222642	JW	1	COLLIER CO WATER & SEWER DIST REF S2016			2	1.A FE	7,960,019	123.761	7,957,832	6,430,000	7,307,887	0	(147,895)	0	0	5.000	2.340	JJ	160,750	321,500	04/28/2016.	07/01/2034.
196632	GW	7	COLORADO SPRINGS UTILITIES REF RMKT S09C			2	1.C FE	20,550,000	100.000	20,550,000	20,550,000	20,550,000	0	0	0	0	0.090	0.110	MON	1,621	1,808	11/18/2020.	11/01/2028.
196632	SE	4	COLORADO SPRINGS UTILITIES REV REF S13A			2	1.C FE	1,926,739	112.470	1,850,132	1,645,000	1,730,663	0	(28,117)	0	0	5.000	3.090	MN	10,510	82,250	04/02/2013.	11/15/2034.
196632	SE	4	COLORADO SPRINGS UTILITIES REV REF S13A	SD		2	1.C FE	8,509,277	112.470	8,170,946	7,265,000	7,643,325	0	(124,178)	0	0	5.000	3.090	MN	46,415	363,250	04/02/2013.	11/15/2034.
196632	ZW	6	COLORADO SPRINGS UTILITIES REV REF S17A2			2	1.C FE	1,211,570	126.813	1,268,130	1,000,000	1,149,439	0	(19,614)	0	0	5.000	2.610	MN	6,389	50,000	09/14/2017.	11/15/2034.
19679P	JF	2	COLORADO WTR RES PWR DEV AUTH S16A			2	1.A FE	448,289	108.858	473,532	435,000	442,808	0	(1,257)	0	0	3.125	2.780	MS	4,531	13,594	05/24/2016.	09/01/2035.
19679P	KB	9	COLORADO WTR RES PWR DEV AUTH S16B			2	1.A FE	459,178	107.662	500,628	465,000	460,354	0	297	0	0	2.875	2.970	MS	4,456	13,369	11/03/2016.	09/01/2033.
19679P	KC	7	COLORADO WTR RES PWR DEV AUTH S16B			2	1.A FE	462,443	108.391	504,018	465,000	462,921	0	120	0	0	3.000	3.040	MS	4,650	13,950	11/03/2016.	09/01/2034.
19679E	RV	3	COLORADO WTR RES PWR DEV AUTH S17A			2	1.A FE	621,644	110.601	691,256	625,000	622,356	0	234	0	0	2.750	2.800	MS	5,729	17,188	11/03/2017.	09/01/2030.
198504	WU	2	COLUMBIA WATERWORKS & SEWER SYS REF S16B			2	1.B FE	2,406,541	115.684	2,695,437	2,330,000	2,379,176	0	(7,116)	0	0	4.000	3.610	FA	38,833	93,200	11/16/2016.	02/01/2036.
198504	XQ	0	COLUMBIA WATERWORKS & SEWER SYS S2016A			2	1.B FE	2,238,311	123.511	2,389,938	1,935,000	2,128,346	0	(28,388)	0	0	5.000	3.180	FA	40,313	96,750	11/16/2016.	02/01/2035.
198504	ZP	0	COLUMBIA WATERWORKS & SEWER SYS S2019A			2	1.B FE	1,704,780	112.947	1,863,626	1,650,000	1,699,032	0	(5,390)	0	0	3.000	2.590	FA	20,625	32,450	11/21/2019.	02/01/2036.
198504	ZQ	8	COLUMBIA WATERWORKS & SEWER SYS S2019A			2	1.B FE	719,782	112.170	785,190	700,000	717,712	0	(1,942)	0	0	3.000	2.650	FA	8,750	13,767	11/21/2019.	02/01/2037.
198504	ZR	6	COLUMBIA WATERWORKS & SEWER SYS S2019A			2	1.B FE	1,024,980	111.876	1,118,760	1,000,000	1,022,373	0	(2,448)	0	0	3.000	2.690	FA	12,500	19,667	11/21/2019.	02/01/2038.
198504	ZS	4	COLUMBIA WATERWORKS & SEWER SYS S2019A			2	1.B FE	1,503,119	111.591	1,640,388	1,470,000	1,499,667	0	(3,242)	0	0	3.000	2.720	FA	18,375	28,910	11/21/2019.	02/01/2039.
198504	ZT	2	COLUMBIA WATERWORKS & SEWER SYS S2019A			2	1.B FE	1,407,724	110.972	1,531,414	1,380,000	1,404,833	0	(2,711)	0	0	3.000	2.750	FA	17,250	27,140	11/21/2019.	02/01/2040.
20775Y	AS	5	CONNECTICUT REVOLVING FUND S2013A	SD		2	1.A FE	781,766	109.974	703,834	640,000	673,657	0	(14,946)	0	0	5.000	2.490	MS	10,667	32,000	02/12/2013.	03/01/2030.
20775Y	AS	5	CONNECTICUT REVOLVING FUND S2013A	SD		2	1.A FE	3,102,234	109.974	2,815,334	2,560,000	2,691,304	0	(58,253)	0	0	5.000	2.550	MS	42,667	128,000	04/29/2013.	03/01/2030.
20775Y	AS	5	CONNECTICUT REVOLVING FUND S2013A	SD		2	1.A FE	4,386,440	109.974	4,398,960	4,000,000	4,102,917	0	(44,867)	0	0	5.000	3.750	MS	66,667	200,000	12/09/2013.	03/01/2030.
235241	PN	0	DALLAS AREA RAPID TRAN REF S2014A			2	1.B FE	5,397,357	116.677	5,746,342	4,925,000	5,129,316	0	(48,061)	0	0	4.500	3.360	JD	18,469	221,625	11/19/2014.	12/01/2036.
235241	PN	0	DALLAS AREA RAPID TRAN REF S2014A	SD		2	1.B FE	14,372,860	116.677	15,302,189	13,115,000	13,659,082	0	(127,984)	0	0	4.500	3.360	JD	49,181	590,175	11/19/2014.	12/01/2036.
24916P	JA	6	DENVER CITY & CO WTR COMMRS REF REV S20B			2	1.A FE	7,319,287	106.958	7,834,674	7,325,000	7,319,464	0	178	0	0	2.625	2.630	MS	56,616	64,628	05/06/2020.	09/15/2039.
24916T	FH	7	DENVER CITY & CO WTR COMMRS REF S2016B			2	1.A FE	5,404,359	108.797	5,777,121	5,310,000	5,365,508	0	(8,875)	0	0	3.000	2.800	MS	46,905	159,300	05/10/2016.	09/15/2035.
24916P	GL	5	DENVER CITY & CO WTR COMMRS REV S2017B			2	1.A FE	4,649,639	112.876	5,271,309	4,670,000	4,652,259	0	761	0	0	3.500	3.530	MS	48,127	163,450	05/12/2017.	09/15/2037.
24916T	ED	7	DENVER CITY & CO WTR COMMRS S2016A			2	1.A FE	3,043,132	108.797	3,253,030	2,990,000	3,021,256	0	(4,998)	0	0	3.000	2.800	MS	26,412	89,700	05/10/2016.	09/15/2035.
254845	NS	5	DIST COLUMBIA WTR & SWR AUTH S2016B			2	1.B FE	2,318,040	124.546	2,490,920	2,000,000	2,208,331	0	(29,730)	0	0	5.000	3.150	AO	25,000	100,000	01/31/2017.	10/01/2035.
25477G	TT	2	DISTRICT OF COLUMBIA INCOME TAX TXBLS20D			2	1.B FE	10,000,000	101.542	10,154,200	10,000,000	10,000,000	0	0	0	0	1.710	1.710	JD	14,250	60,800	07/10/2020.	12/01/2031.
267045	DF	6	DUTCHESS CO LOCAL DEV VASSAR CLG S2013A			2	1.E FE	560,960	106.676	533,380	500,000	514,464	0	(6,865)	0	0	5.000	3.490	JJ	12,500	25,000	05/30/2013.	01/01/2036.
267045	DG	4	DUTCHESS CO LOCAL DEV VASSAR CLG S2013A			2	1.E FE	1,275,056	106.574	1,214,944	1,140,000	1,172,088	0	(15,221)	0	0	5.000	3.530	JJ	28,500	57,000	05/30/2013.	01/01/2037.
267045	DH	2	DUTCHESS CO LOCAL DEV VASSAR CLG S2013A			2	1.E FE	836,273	106.473	798,548	750,000	770,526	0	(9,731)	0	0	5.000	3.570	JJ	18,750	37,500	05/30/2013.	01/01/2038.
27149T	BB	6	EAST CENTRAL REGL WASTEWATER REV REF S17			2	1.B FE	2,851,384	125.404	2,934,454	2,340,000	2,705,915	0	(49,248)	0	0	5.000	2.470	AO	29,250	117,000	12/08/2017.	10/01/2034.
27149T	AL	5	EAST CENTRAL REGL WASTEWATER REV S2014			2	1.B FE	1,599,306	117.830	1,602,488	1,360,000	1,459,229	0	(24,699)	0	0	5.000	2.930	AO	17,000	68,000	10/28/2014.	10/01/2033.
298245	JU	6	EUGENE WATER REVENUE UTIL SYS REF S2016			2	1.C FE	574,420	116.758	583,790	500,000	542,925	0	(7,115)	0	0	4.000	2.350	FA	8,333	20,000	04/26/2016.	08/01/2030.
303867	KA	2	FAIRFAX CO SEWER REV REF S2016A			2	1.A FE	151,548	113.337	164,339	145,000	148,799	0	(625)	0	0	3.375	2.860	JJ	2,257	4,894	04/05/2016.	07/15/2034.
303867	KA	2	FAIRFAX CO SEWER REV REF S2016A	SD		2	1.A FE	7,164,572	113.337	7,769,251	6,855,000	7,034,597	0	(29,530)	0	0	3.375	2.860	JJ	106,681	231,356	04/05/2016.	07/15/2034.
303867	LF	0	FAIRFAX CO SEWER REV S2017			2	1.A FE	12,330,102	125.753	13,593,899	10,810,000	12,003,574	0	(162,179)	0	0	5.000	3.120	JJ	249,231	540,500	12/12/2018.	07/15/2040.
343137	EW	1	FLORIDA TURNPIKE AUTH REF S2018A			2	1.C FE	16,013,536	119.559	18,316,439	15,320,000	15,893,174	0	(65,962)	0	0	4.000	3.430	JJ	306,400	612,800	01/10/2019.	07/01/2037.
343137	EX	9	FLORIDA TURNPIKE AUTH REF S2018A			2	1.C FE	16,586,316	118.960	18,950,328	15,930,000	16,472,690	0	(62,319)	0	0	4.000	3.480	JJ	318,600	637,200	01/10/2019.	07/01/2038.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
343137 FU 4	FLORIDA TURNPIKE AUTH REV S2019B			2	1.C FE	7,032,831	112.913	7,785,351	6,895,000	7,019,616	0	(12,842)	0	0	3.000	2.760	JJ	103,425	111,469	11/19/2019.	07/01/2039.
343137 FW 0	FLORIDA TURNPIKE AUTH REV S2019B			2	1.C FE	7,424,359	112.289	8,213,940	7,315,000	7,413,901	0	(10,163)	0	0	3.000	2.820	JJ	109,725	118,259	11/19/2019.	07/01/2041.
382512 EB 3	GOODYEAR PUB IMPT CORP FACS REF S2016A			2	1.C FE	3,119,775	123.822	3,095,550	2,500,000	2,867,734	0	(62,337)	0	0	5.000	2.150	JJ	62,500	125,000	09/29/2016.	07/01/2029.
39167J CW 3	GREATER CLEVELAND REG TRAN SALES TAX S16			2	1.B FE	547,839	124.243	540,457	435,000	501,696	0	(10,438)	0	0	5.000	2.220	JD	1,813	21,750	05/03/2016.	12/01/2031.
395468 KX 8	GREENSBORO ENTERPRISE SYS REV REF S2017A			2	1.A FE	2,562,833	113.069	2,815,418	2,490,000	2,540,228	0	(6,966)	0	0	3.500	3.150	JD	7,263	87,150	07/27/2017.	06/01/2037.
40222P AF 9	GULF COAST WASTE DISP AUTH EXXON S2001			2	1.C FE	3,000,000	100.000	3,000,000	3,000,000	3,000,000	0	0	0	0	0.130	0.100	JFMA	193	269	11/24/2020.	06/01/2030.
414005 VN 5	HARRIS CO SR LIEN TOLL REF S2015B			2	1.C FE	1,746,675	119.020	1,785,300	1,500,000	1,626,510	0	(25,142)	0	0	5.000	3.030	FA	28,333	75,000	10/29/2015.	08/15/2033.
41423P AV 9	HARRIS CO SR LIEN TOLL REF S2018A			2	1.C FE	5,247,350	118.685	5,934,250	5,000,000	5,184,991	0	(22,607)	0	0	4.000	3.410	FA	75,556	200,000	02/08/2018.	08/15/2038.
425538 DD 4	HENNEPIN CO SALES TAX REF REV S2017A			2	1.A FE	1,834,529	121.261	1,849,230	1,525,000	1,721,224	0	(30,039)	0	0	5.000	2.650	JD	3,389	76,250	01/10/2017.	12/15/2032.
426170 RG 3	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	778,233	113.596	789,492	695,000	776,480	0	(1,753)	0	0	3.000	1.640	MN	4,518	0	09/30/2020.	05/01/2036.
426170 RH 1	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	417,803	113.102	424,133	375,000	416,904	0	(898)	0	0	3.000	1.700	MN	2,438	0	09/30/2020.	05/01/2037.
426170 RJ 7	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	338,675	112.766	343,936	305,000	337,971	0	(704)	0	0	3.000	1.740	MN	1,983	0	09/30/2020.	05/01/2038.
426170 RK 4	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	547,817	112.464	556,697	495,000	546,712	0	(1,104)	0	0	3.000	1.780	MN	3,218	0	09/30/2020.	05/01/2039.
426170 RL 2	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	744,525	112.191	757,289	675,000	743,075	0	(1,450)	0	0	3.000	1.820	MN	4,388	0	09/30/2020.	05/01/2040.
426170 RM 0	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	1,115,810	111.822	1,134,993	1,015,000	1,113,706	0	(2,104)	0	0	3.000	1.860	MN	6,598	0	09/30/2020.	05/01/2041.
426170 RN 8	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	1,370,700	111.507	1,393,838	1,250,000	1,368,192	0	(2,508)	0	0	3.000	1.890	MN	8,125	0	09/30/2020.	05/01/2042.
426170 QM 1	HENRICO CO WTR & SWR S2019			2	1.A FE	2,506,596	110.097	2,801,969	2,545,000	2,508,969	0	1,565	0	0	2.875	2.980	MN	12,195	73,169	06/04/2019.	05/01/2038.
429749 FS 8	HIGH POINT COMB ENTERPRISE REV REF S16			2	1.B FE	2,149,705	118.957	2,248,287	1,890,000	2,049,357	0	(25,134)	0	0	4.000	2.440	MN	12,600	75,600	10/20/2016.	11/01/2030.
438689 JJ 1	HONOLULU WATER SUPPLY WTR SYS REF S2014A			2	1.C FE	601,947	108.559	629,642	580,000	588,902	0	(2,349)	0	0	4.000	3.530	JJ	11,600	23,200	11/20/2014.	07/01/2036.
438689 JJ 1	HONOLULU WATER SUPPLY WTR SYS REF S2014A	SD		2	1.C FE	7,052,123	108.559	7,376,584	6,795,000	6,899,286	0	(27,524)	0	0	4.000	3.530	JJ	135,900	271,800	11/20/2014.	07/01/2036.
442436 5L 1	HOUSTON WATER & SEWER SYS S98A (FSA)	@			1.B FE	4,020,388	99.819	10,760,488	10,780,000	10,230,478	0	567,580	0	0	0.000	5.790	JD	0	0	08/20/2004.	12/01/2021.
442436 5W 7	HOUSTON WATER & SEWER SYS S98A (FSA)	@			1.B FE	1,573,585	99.810	4,211,982	4,220,000	4,004,845	0	222,223	0	0	0.000	5.791	JD	0	0	08/20/2004.	12/01/2021.
45203H Z9 6	ILLINOIS FIN AUTH (NORTHWESTERN) S2015			2	1.B FE	1,478,891	116.510	1,561,234	1,340,000	1,410,206	0	(13,127)	0	0	4.000	2.850	JD	4,467	53,600	05/12/2015.	12/01/2027.
45203H Z9 6	ILLINOIS FIN AUTH (NORTHWESTERN) S2015	SD		2	1.B FE	15,075,859	116.510	15,915,266	13,660,000	14,375,678	0	(133,818)	0	0	4.000	2.850	JD	45,533	546,400	05/12/2015.	12/01/2027.
45203H 2A 9	ILLINOIS FIN AUTH (NORTHWESTERN) S2015				1.B FE	5,017,183	133.532	5,528,225	4,140,000	4,697,674	0	(61,362)	0	0	5.000	3.070	JD	17,250	207,000	05/12/2015.	12/01/2028.
45204E JQ 2	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	3,849,798	114.355	3,905,223	3,415,000	3,661,007	0	(45,694)	0	0	4.000	2.460	JJ	68,300	136,600	08/30/2016.	07/01/2033.
45204E KK 3	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	4,740,381	114.491	4,814,347	4,205,000	4,507,917	0	(56,265)	0	0	4.000	2.460	JJ	84,100	168,200	08/30/2016.	01/01/2033.
45204E KL 1	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	3,268,524	114.219	3,620,742	3,170,000	3,229,004	0	(10,593)	0	0	4.000	3.590	JJ	63,400	126,800	01/19/2017.	01/01/2034.
45204E KM 9	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	562,920	114.114	627,627	550,000	557,720	0	(1,382)	0	0	4.000	3.690	JJ	11,000	22,000	01/05/2017.	01/01/2035.
759911 WE 6	ILLINOIS REGL TRANS AUTH S2003B (MBIA)				1.C FE	1,107,980	102.151	1,021,510	1,000,000	1,003,515	0	(8,390)	0	0	5.500	4.620	JD	4,583	55,000	01/08/2003.	06/01/2021.
759911 WF 3	ILLINOIS REGL TRANS AUTH S2003B (MBIA)				1.C FE	2,753,282	107.273	2,676,461	2,495,000	2,522,621	0	(18,509)	0	0	5.500	4.680	JD	11,435	137,225	01/08/2003.	06/01/2022.
45506D PK 5	INDIANA FINANCE AUTH REV GREEN BOND S15A	SD		2	1.A FE	10,669,558	117.323	10,306,826	8,785,000	9,614,456	0	(190,427)	0	0	5.000	2.550	FA	183,021	439,250	01/20/2015.	02/01/2035.
45506D VY 8	INDIANA FINANCE AUTH REV GREEN BOND S16A			2	1.A FE	4,814,918	122.350	4,808,355	3,930,000	4,414,160	0	(88,514)	0	0	5.000	2.410	FA	81,875	196,500	03/17/2016.	02/01/2030.
45506D YU 3	INDIANA FINANCE AUTH REV GREEN BOND S16D			2	1.A FE	10,822,232	122.941	10,689,720	8,695,000	9,962,135	0	(211,002)	0	0	5.000	2.210	FA	181,146	434,750	09/22/2016.	08/01/2033.
455168 AU 8	INDIANA UNIV REV STUDENT FEE REF S15W-1			2	1.A FE	3,120,362	110.078	3,208,774	2,915,000	2,999,274	0	(21,904)	0	0	4.000	3.140	FA	48,583	116,600	12/10/2014.	08/01/2033.
455168 AU 8	INDIANA UNIV REV STUDENT FEE REF S15W-1	SD		2	1.A FE	1,300,597	110.078	1,337,448	1,215,000	1,250,126	0	(9,130)	0	0	4.000	3.140	FA	20,250	48,600	12/10/2014.	08/01/2033.
46246K 2F 8	IOWA FINANCE AUTH ST REVOLVING FD REFS15			2	1.A FE	7,001,689	119.554	6,820,556	5,705,000	6,316,292	0	(124,362)	0	0	5.000	2.510	FA	118,854	285,250	02/04/2015.	08/01/2031.
462460 5N 2	IOWA HIGHER ED (GRINNELL COLLEGE) S2017			2	1.A FE	956,184	125.491	1,003,928	800,000	899,046	0	(15,234)	0	0	5.000	2.720	JD	3,333	40,000	01/11/2017.	12/01/2031.
462460 5T 9	IOWA HIGHER ED (GRINNELL COLLEGE) S2017			2	1.A FE	1,168,416	116.226	1,284,297	1,105,000	1,145,640	0	(6,126)	0	0	4.000	3.310	JD	3,683	44,200	01/11/2017.	12/01/2036.
46613P 8H 2	JEA WATER & SEWER SYS S2012B			2	1.A	267,157	105.949	243,683	230,000	235,449	0	(4,222)	0	0	5.000	3.050	AO	2,875	11,500	07/17/2012.	10/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46613P 8H 2	JEA WATER & SEWER SYS S2012B	C		2	1.A	7,085,455	105.949	6,462,889	6,100,000	6,244,520	0	(111,966)	0	0	5.000	3.050	AO	76,250	305,000	07/17/2012.	10/01/2034.
46613P 8M 1	JEA WATER & SEWER SYS S2012B			2	1.C FE	151,002	105.323	136,920	130,000	133,080	0	(2,386)	0	0	5.000	3.050	AO	1,625	6,500	07/17/2012.	10/01/2034.
46613P 8M 1	JEA WATER & SEWER SYS S2012B	C		2	1.C FE	4,111,887	105.323	3,728,434	3,540,000	3,623,872	0	(64,978)	0	0	5.000	3.050	AO	44,250	177,000	07/17/2012.	10/01/2034.
478754 7F 5	JOHNSON CO WATER DISTRICT #1 S2014			2	1.A FE	2,924,306	111.350	3,201,313	2,875,000	2,891,969	0	(5,245)	0	0	4.000	3.790	JJ	57,500	115,000	01/14/2014.	07/01/2032.
478754 7G 3	JOHNSON CO WATER DISTRICT #1 S2014			2	1.A FE	3,104,937	111.350	3,418,445	3,070,000	3,082,066	0	(3,724)	0	0	4.000	3.860	JJ	61,400	122,800	01/14/2014.	01/01/2033.
485116 TF 4	KANSAS CITY WATER REV S2012A			2	1.C FE	2,052,804	103.765	1,852,205	1,785,000	1,813,211	0	(30,024)	0	0	4.500	2.740	JD	6,694	80,325	02/07/2012.	12/01/2028.
485116 TG 2	KANSAS CITY WATER REV S2012A			2	1.C FE	2,372,885	103.651	2,155,941	2,080,000	2,110,980	0	(32,944)	0	0	4.500	2.840	JD	7,800	93,600	02/07/2012.	12/01/2029.
485116 TH 0	KANSAS CITY WATER REV S2012A			2	1.C FE	2,348,257	103.582	2,149,327	2,075,000	2,104,019	0	(30,834)	0	0	4.500	2.940	JD	7,781	93,375	02/07/2012.	12/01/2030.
485116 TK 3	KANSAS CITY WATER REV S2012A			2	1.C FE	1,114,580	103.454	1,034,540	1,000,000	1,012,261	0	(13,009)	0	0	4.500	3.130	JD	3,750	45,000	02/07/2012.	12/01/2032.
491311 AN 6	KENTUCKY INFRAS WASTEWTR & DRINKING S18A			2	1.A FE	6,570,785	128.201	7,063,875	5,510,000	6,302,863	0	(100,098)	0	0	5.000	2.750	FA	114,792	275,500	03/15/2018.	02/01/2030.
495289 D9 8	KING CO SEWER REV REF S2012C			2	1.B FE	2,247,683	107.226	2,026,571	1,890,000	1,953,766	0	(41,112)	0	0	5.000	2.690	JJ	47,250	94,500	03/01/2013.	01/01/2030.
495289 E2 2	KING CO SEWER REV REF S2012C			2	1.B FE	292,803	107.226	268,065	250,000	257,392	0	(4,749)	0	0	5.000	2.970	JJ	6,250	12,500	08/20/2012.	01/01/2031.
495289 E2 2	KING CO SEWER REV REF S2012C	SD		2	1.B FE	12,344,553	107.226	11,301,620	10,540,000	10,851,642	0	(200,235)	0	0	5.000	2.970	JJ	263,500	527,000	08/20/2012.	01/01/2031.
495289 J4 3	KING CO SEWER REV REF S2013A			2	1.B FE	1,003,642	109.628	948,282	865,000	896,976	0	(15,270)	0	0	5.000	3.080	JJ	21,625	43,250	03/18/2013.	01/01/2031.
495289 J4 3	KING CO SEWER REV REF S2013A	SD		2	1.B FE	4,797,758	109.628	4,533,118	4,135,000	4,287,854	0	(72,994)	0	0	5.000	3.080	JJ	103,375	206,750	03/18/2013.	01/01/2031.
495289 4P 2	KING CO SEWER REV REF S2016B			2	1.B FE	4,964,298	122.729	4,933,706	4,020,000	4,579,981	0	(94,492)	0	0	5.000	2.290	JJ	100,500	201,000	09/12/2016.	07/01/2035.
495289 8M 5	KING CO SEWER REV REF S2017			2	1.B FE	2,382,480	125.582	2,511,640	2,000,000	2,271,277	0	(37,681)	0	0	5.000	2.710	JJ	50,000	100,000	12/05/2017.	07/01/2035.
520192 PQ 2	LAWRENCE WATER & SEWER SYS REV REF S16A			2	1.C FE	3,225,297	109.039	3,276,622	3,005,000	3,125,631	0	(23,140)	0	0	3.500	2.610	MN	17,529	105,175	06/07/2016.	11/01/2033.
523530 LQ 4	LEE CO WATER & SEWER REV REF (TXBL) S19				1.B FE	2,950,000	107.626	3,174,967	2,950,000	2,950,000	0	0	0	0	2.416	2.416	AO	17,818	55,830	12/04/2019.	10/01/2028.
523530 LR 2	LEE CO WATER & SEWER REV REF (TXBL) S19				1.B FE	2,000,000	106.966	2,139,320	2,000,000	2,000,000	0	0	0	0	2.436	2.436	AO	12,180	38,164	12/04/2019.	10/01/2029.
523530 LS 0	LEE CO WATER & SEWER REV REF (TXBL) S19			2	1.B FE	400,000	107.097	428,388	400,000	400,000	0	0	0	0	2.566	2.566	AO	2,566	8,040	12/04/2019.	10/01/2030.
523530 LT 8	LEE CO WATER & SEWER REV REF (TXBL) S19			2	1.B FE	475,000	107.043	508,454	475,000	475,000	0	0	0	0	2.666	2.666	AO	3,166	9,920	12/04/2019.	10/01/2031.
523530 LU 5	LEE CO WATER & SEWER REV REF (TXBL) S19			2	1.B FE	500,000	107.027	535,135	500,000	500,000	0	0	0	0	2.766	2.766	AO	3,458	10,834	12/04/2019.	10/01/2032.
523530 LV 3	LEE CO WATER & SEWER REV REF (TXBL) S19			2	1.B FE	440,000	106.968	470,659	440,000	440,000	0	0	0	0	2.866	2.866	AO	3,153	9,878	12/04/2019.	10/01/2033.
523530 LW 1	LEE CO WATER & SEWER REV REF (TXBL) S19			2	1.B FE	740,000	106.962	791,519	740,000	740,000	0	0	0	0	2.916	2.916	AO	5,395	16,903	12/04/2019.	10/01/2034.
523530 LX 9	LEE CO WATER & SEWER REV REF (TXBL) S19			2	1.B FE	2,500,000	107.556	2,688,900	2,500,000	2,499,997	0	(3)	0	0	3.202	3.202	AO	20,013	62,706	12/04/2019.	10/01/2039.
545904 ML 5	LOUDOUN CO SANTN WATER & SEWER REF S15			2	1.A FE	6,385,791	113.272	6,898,265	6,090,000	6,227,874	0	(31,668)	0	0	4.000	3.390	JJ	121,800	243,600	08/05/2015.	01/01/2035.
546398 C4 8	LOUISIANA PUB FAC (AIR PRODS CHEMS)S09A			2	1.F FE	20,000,000	100.000	20,000,000	20,000,000	20,000,000	0	0	0	0	0.080	0.140	MON	1,600	13,414	06/25/2020.	08/01/2049.
546398 C4 8	LOUISIANA PUB FAC (AIR PRODS CHEMS)S09A			2	1.F FE	20,000,000	100.000	20,000,000	20,000,000	20,000,000	0	0	0	0	0.080	0.180	MON	1,600	11,300	07/27/2020.	08/01/2049.
546398 EM 6	LOUISIANA PUB FAC (AIR PRODS CHEMS)S09A			2	1.F FE	14,000,000	100.000	14,000,000	14,000,000	14,000,000	0	0	0	0	0.100	0.160	MON	1,350	10,909	06/24/2020.	12/01/2037.
546598 AA 1	LOUISVILLE & JEFFERSON REGL ARPT S1999A			2	1.G FE	4,500,000	100.000	4,500,000	4,500,000	4,500,000	0	0	0	0	0.060	0.140	JFMM	301	401	11/25/2020.	01/01/2029.
546598 AA 1	LOUISVILLE & JEFFERSON REGL ARPT S1999A			2	1.G FE	4,400,000	100.000	4,400,000	4,400,000	4,400,000	0	0	0	0	0.060	0.220	JFMM	294	2,566	07/30/2020.	01/01/2029.
546848 AA 0	LOUISVILLE REGL ARPT AUTH REV (UPS)			2	1.G FE	4,900,000	100.000	4,900,000	4,900,000	4,900,000	0	0	0	0	0.160	0.230	JFMA	469	3,818	06/29/2020.	11/01/2036.
557363 DG 0	MADISON CO CAP RES CORP COLGATE UNV S15B			2	1.D FE	1,037,525	110.715	1,145,900	1,035,000	1,036,268	0	(253)	0	0	4.000	3.970	JJ	20,700	41,400	06/24/2015.	07/01/2038.
56042R RU 8	MAINE HIGHER FAC AUTH (BOWDOIN CLG)S2018			2	1.C FE	1,085,597	126.778	1,217,069	960,000	1,061,603	0	(11,713)	0	0	5.000	3.390	JJ	24,000	48,000	10/26/2018.	07/01/2036.
56045R XD 6	MAINE MUNI BOND BANK S2017A			2	1.C FE	1,477,665	112.085	1,681,275	1,500,000	1,481,446	0	1,005	0	0	3.625	3.740	MN	9,063	54,375	01/05/2017.	11/01/2034.
56045R XH 7	MAINE MUNI BOND BANK S2017A			2	1.C FE	1,043,329	122.753	1,110,915	905,000	992,533	0	(13,465)	0	0	5.000	3.170	MN	7,542	45,250	01/05/2017.	11/01/2035.
56045R XK 0	MAINE MUNI BOND BANK S2017A			2	1.C FE	1,721,115	122.182	1,832,730	1,500,000	1,640,067	0	(21,501)	0	0	5.000	3.230	MN	12,500	75,000	01/05/2017.	11/01/2037.
560551 QA 4	MAINE TURNPIKE AUTH REV S2018			2	1.D FE	1,072,200	117.450	1,174,500	1,000,000	1,054,335	0	(6,321)	0	0	4.000	3.180	JJ	20,000	40,000	01/25/2018.	07/01/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
561851 JL 1	MANATEE CO PUBLIC UTILITIES REF S2017			2	1.B FE	1,214,280	128.081	1,280,810	1,000,000	1,153,686	0	(20,652)	0	0	5.000	2.510	AO	12,500	50,000	12/15/2017.	10/01/2031.
561851 JQ 0	MANATEE CO PUBLIC UTILITIES REF S2017			2	1.B FE	1,230,932	117.086	1,323,072	1,130,000	1,202,810	0	(9,623)	0	0	4.000	2.940	AO	11,300	45,200	12/15/2017.	10/01/2035.
574204 YT 4	MARYLAND DEPT OF TRANSPORTATION S2014			2	1.B FE	9,596,265	104.178	9,745,852	9,355,000	9,402,425	0	(32,362)	0	0	3.500	3.130	JD	27,285	327,425	06/11/2014.	06/01/2028.
574204 YF 4	MARYLAND DEPT TRANSN REV S2013	SD		2	1.B FE	10,061,600	102.921	10,292,100	10,000,000	10,007,805	0	(8,472)	0	0	3.750	3.660	JD	31,250	375,000	11/20/2013.	12/01/2028.
57583U A2 4	MASS DEV FIN AGY (PHILLIPS ACADEMY) S14A			2	1.A FE	5,481,958	111.342	5,756,381	5,170,000	5,269,099	0	(34,506)	0	0	5.000	4.230	MS	86,167	258,500	01/07/2014.	09/01/2039.
57583U ZY 7	MASS DEV FIN AGY (PHILLIPS ACADEMY) S14A			2	1.A FE	5,317,950	111.342	5,567,100	5,000,000	5,100,906	0	(35,153)	0	0	5.000	4.190	MS	83,333	250,000	01/07/2014.	09/01/2038.
575829 CF 1	MASSACHUSETTS CLEAN WATER TRUST S2016-19			2	1.A FE	2,397,284	115.042	2,519,420	2,190,000	2,303,056	0	(20,366)	0	0	4.000	2.900	FA	36,500	87,600	01/27/2016.	02/01/2036.
575829 DR 4	MASSACHUSETTS CLEAN WATER TRUST S2017-20			2	1.A FE	5,724,300	118.072	5,903,600	5,000,000	5,399,475	0	(90,883)	0	0	5.000	2.910	FA	104,167	250,000	04/05/2017.	02/01/2037.
57583R 5Q 4	MASSACHUSETTS DEV FIN AGY (HARVARD) S10B			2	1.A FE	3,900,194	100.373	3,573,279	3,560,000	3,563,316	0	(41,768)	0	0	5.250	4.040	FA	77,875	186,900	06/15/2011.	02/01/2034.
57584Y WJ 4	MASSACHUSETTS DEV FIN AGY (MIT) S2019P				1.A FE	77,552,500	165.503	82,751,500	50,000,000	76,947,885	0	(604,615)	0	0	5.000	2.430	JJ	1,250,000	1,194,444	12/18/2019.	07/01/2050.
57584Y EN 5	MASSACHUSETTS DEV FIN AGY(WELLESLEY)S18L			2	1.B FE	4,213,240	118.538	4,741,520	4,000,000	4,163,089	0	(18,809)	0	0	4.000	3.380	JJ	80,000	160,000	03/09/2018.	07/01/2037.
57585K WD 6	MASSACHUSETTS H/E MASS INT TECH S2002K				1.A FE	11,542,705	148.841	11,840,302	7,955,000	10,262,919	0	(170,475)	0	0	5.500	2.570	JJ	218,763	437,525	10/09/2012.	07/01/2032.
57586C S9 7	MASSACHUSETTS H/E (BOSTON COLLEGE) S08				1.D FE	11,802,900	138.939	13,893,900	10,000,000	11,031,559	0	(101,073)	0	0	5.500	4.105	JD	45,833	550,000	10/14/2011.	06/01/2030.
57585K WC 8	MASSACHUSETTS H/E INST TECH S2002K				1.A FE	9,204,022	108.048	8,109,002	7,505,000	7,748,052	0	(155,588)	0	0	5.500	3.270	JJ	206,388	412,775	01/20/2010.	07/01/2022.
576051 LE 4	MASSACHUSETTS WATER RES AUTH REF S2014F	SD		2	1.B FE	8,275,167	110.433	8,851,205	8,015,000	8,121,683	0	(27,468)	0	0	4.000	3.600	FA	133,583	320,600	11/14/2014.	08/01/2037.
576051 PJ 9	MASSACHUSETTS WATER RES AUTH REF S2016C			2	1.B FE	3,288,490	123.803	3,268,399	2,640,000	3,012,922	0	(61,937)	0	0	5.000	2.290	FA	55,000	132,000	04/14/2016.	08/01/2033.
576051 PM 2	MASSACHUSETTS WATER RES AUTH REF S2016C			2	1.B FE	4,556,069	115.879	5,052,324	4,360,000	4,498,638	0	(22,229)	0	0	4.000	3.370	FA	72,667	174,400	05/01/2018.	08/01/2036.
576051 CX 2	MASSACHUSETTS WATER RES AUTH S2011B			2	1.B FE	2,731,650	102.796	2,569,900	2,500,000	2,515,769	0	(26,362)	0	0	5.000	3.890	FA	52,083	125,000	05/10/2011.	08/01/2027.
576051 CZ 7	MASSACHUSETTS WATER RES AUTH S2011B			2	1.B FE	2,688,025	102.796	2,569,900	2,500,000	2,512,895	0	(21,556)	0	0	5.000	4.090	FA	52,083	125,000	05/10/2011.	08/01/2029.
576051 DQ 6	MASSACHUSETTS WATER RES AUTH S2011B			2	1.B FE	2,239,744	102.796	2,168,996	2,110,000	2,118,946	0	(14,963)	0	0	5.000	4.250	FA	43,958	105,500	05/10/2011.	08/01/2031.
57605A FM 3	MASSACHUSETTS WTR POLL ABATE TR REF S14			2	1.A FE	476,449	112.854	485,272	430,000	447,916	0	(4,695)	0	0	4.000	2.770	FA	7,167	17,200	05/28/2014.	08/01/2027.
57605A FM 3	MASSACHUSETTS WTR POLL ABATE TR REF S14	SD		2	1.A FE	10,371,067	112.854	10,563,134	9,360,000	9,749,986	0	(102,193)	0	0	4.000	2.770	FA	156,000	374,400	05/28/2014.	08/01/2027.
585395 2D 7	MELBOURNE WATER & SEWER REF S2016A			2	1.C FE	1,170,391	123.438	1,172,661	950,000	1,072,122	0	(21,596)	0	0	5.000	2.380	AO	11,875	47,500	03/15/2016.	10/01/2028.
585395 2R 6	MELBOURNE WATER & SEWER REV REF S2016B			2	1.C FE	1,693,062	123.263	1,664,051	1,350,000	1,543,608	0	(34,538)	0	0	5.000	2.100	AO	16,875	67,500	06/07/2016.	10/01/2029.
586158 QC 4	MEMPHIS ELEC SYS REV S2017			2	1.E FE	2,404,236	114.261	2,628,003	2,300,000	2,374,217	0	(9,534)	0	0	3.500	2.980	JD	6,708	80,500	09/15/2017.	12/01/2033.
58616P AS 7	MEMPHIS GAS SYS REV S2016			2	1.D FE	1,512,277	116.652	1,528,141	1,310,000	1,432,515	0	(19,121)	0	0	4.000	2.300	JD	4,367	52,400	08/16/2016.	12/01/2033.
58616P BP 2	MEMPHIS GAS SYS REV S2017			2	1.D FE	1,423,968	118.887	1,545,531	1,300,000	1,388,172	0	(11,355)	0	0	4.000	2.910	JD	4,333	52,000	09/15/2017.	12/01/2035.
592030 H9 4	MET GOVT NASHVILLE DAVIDSON ELEC REVS17A			2	1.C FE	2,332,686	123.769	2,419,684	1,955,000	2,209,226	0	(36,026)	0	0	5.000	2.760	MN	12,490	97,750	05/24/2017.	05/15/2036.
592030 ZP 8	MET GOVT NASHVILLE DAVIDSON ELEC S2013A	SD		2	1.C FE	10,052,592	110.734	9,744,592	8,800,000	9,138,328	0	(135,072)	0	0	5.000	3.300	MN	56,222	440,000	06/12/2013.	05/15/2028.
60416H 3G 7	MINNESOTA HIGHER ED(CARLETON COLL)REFS17			2	1.C FE	1,478,850	111.003	1,665,045	1,500,000	1,482,167	0	1,650	0	0	3.000	3.150	MS	15,000	45,000	12/13/2018.	03/01/2030.
604115 CN 3	MINNESOTA PUB FAC AUTH REV S2016A			2	1.A FE	18,509,587	122.494	18,153,611	14,820,000	16,827,942	0	(363,064)	0	0	5.000	2.210	MS	247,000	741,000	02/09/2016.	03/01/2031.
604115 CR 4	MINNESOTA PUB FAC AUTH REV S2016A			2	1.A FE	19,771,892	121.641	20,861,432	17,150,000	18,710,168	0	(274,655)	0	0	5.000	3.081	MS	285,833	857,500	12/14/2016.	03/01/2034.
604115 CS 2	MINNESOTA PUB FAC AUTH REV S2016A			2	1.A FE	22,059,188	121.472	21,877,107	18,010,000	20,225,463	0	(397,640)	0	0	5.000	2.450	MS	300,167	900,500	02/09/2016.	03/01/2035.
60636U JQ 3	MISSOURI ENV IMP & ENERGY TXBL REF S20B				1.A FE	4,750,000	100.731	4,784,723	4,750,000	4,750,000	0	0	0	0	0.704	0.704	JAN	2,601	0	11/12/2020.	01/01/2024.
60636U DH 9	MISSOURI ENV IMP & ENERGY WTR POLL S15B			2	1.A FE	8,406,305	111.876	8,815,829	7,880,000	8,145,442	0	(54,762)	0	0	3.500	2.700	JJ	137,900	275,800	12/10/2015.	01/01/2029.
60636U DJ 5	MISSOURI ENV IMP & ENERGY WTR POLL S15B			2	1.A FE	3,099,578	111.636	3,254,189	2,915,000	3,008,193	0	(19,205)	0	0	3.500	2.740	JJ	51,013	102,025	12/10/2015.	07/01/2029.
60636U DK 2	MISSOURI ENV IMP & ENERGY WTR POLL S15B			2	1.A FE	2,577,817	110.792	2,714,404	2,450,000	2,514,725	0	(13,291)	0	0	3.500	2.870	JJ	42,875	85,750	12/10/2015.	01/01/2030.
60636A AT 0	MISSOURI H/E FAC (WASHINGTON UNIV) S11B			2	1.B FE	5,443,200	104.199	5,209,950	5,000,000	5,044,348	0	(49,275)	0	0	5.000	3.950	MN	31,944	250,000	06/16/2011.	11/15/2030.
610532 BZ 5	MONROE CO DEV AUTH GULF POWER S2019			2	1.F FE	9,230,000	100.000	9,230,000	9,230,000	9,230,000	0	0	0	0	0.170	0.220	MON	764	8,052	06/29/2020.	10/01/2049.
622634 FT 5	MOUNT PLEASANT WATER & SEWER REV S2017A			2	1.B FE	2,090,900	115.674	2,313,480	2,000,000	2,061,624	0	(8,446)	0	0	4.000	3.460	JD	6,667	80,000	04/27/2017.	06/01/2039.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64465P YR 3	NEW HAMPSHIRE MUNI BOND BANK S2013C			2	1.C FE	7,395,353	112.578	7,480,808	6,645,000	6,867,121	0	(79,410)	0	0	5.000	3.650	FA	125,517	332,250	06/12/2013.	08/15/2033.
64465P 5T 1	NEW HAMPSHIRE MUNI BOND BANK S2019A			2	1.B FE	475,958	113.006	542,429	480,000	476,395	0	239	0	0	3.125	3.200	FA	5,667	15,000	01/09/2019.	02/15/2033.
64465Q AV 8	NEW HAMPSHIRE MUNI BOND BANK S2020A			2	1.B FE	96,731	104.319	99,103	95,000	96,584	0	(147)	0	0	2.375	2.150	FA	852	1,141	02/28/2020.	02/15/2040.
646065 Y5 5	NEW JERSEY EDL FACS (PRINCETON UNIV)S11B			2	1.A FE	9,134,534	102.209	8,631,550	8,445,000	8,486,397	0	(80,375)	0	0	5.000	4.000	JJ	211,125	422,250	06/15/2011.	07/01/2033.
646065 Y7 1	NEW JERSEY EDL FACS (PRINCETON UNIV)S11B			2	1.A FE	8,590,093	102.155	8,203,047	8,030,000	8,063,829	0	(65,613)	0	0	5.000	4.140	JJ	200,750	401,500	06/15/2011.	07/01/2035.
646065 Z2 1	NEW JERSEY EDL FACS (PRINCETON UNIV)S11B			2	1.A FE	5,000,000	101.555	5,077,750	5,000,000	5,000,001	0	(1)	0	0	4.375	4.375	JJ	109,375	218,750	12/23/2013.	07/01/2041.
646065 7Y 2	NEW JERSEY EDL FACS (PRINCETON UNIV)S14A			2	1.A FE	5,195,050	111.934	5,596,700	5,000,000	5,073,444	0	(19,375)	0	0	4.000	3.550	JJ	100,000	200,000	01/08/2014.	07/01/2029.
646066 JJ 0	NEW JERSEY EDL FACS (PRINCETON UNIV)S15D			2	1.A FE	6,337,597	119.882	6,317,781	5,270,000	5,780,379	0	(105,293)	0	0	5.000	2.700	JJ	131,750	263,500	05/05/2015.	07/01/2030.
646066 5F 3	NEW JERSEY EDL FACS (PRINCETON UNIV)S17I			2	1.A FE	3,685,530	128.169	3,845,070	3,000,000	3,484,480	0	(68,323)	0	0	5.000	2.310	JJ	75,000	150,000	12/15/2017.	07/01/2032.
64579S AA 3	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A	6,396	132.253	6,613	5,000	5,955	0	(100)	0	0	4.500	2.080	MS	75	225	05/10/2016.	09/01/2029.
64579S EJ 0	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A	19,188	131.761	19,764	15,000	17,865	0	(299)	0	0	4.500	2.080	MS	225	675	05/10/2016.	09/01/2029.
64579S EL 5	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A FE	6,965,353	131.277	7,148,033	5,445,000	6,484,914	0	(108,441)	0	0	4.500	2.080	MS	81,675	245,025	05/10/2016.	09/01/2029.
645791 8M 9	NEW JERSEY ENVR INFRA TRUST REV S17 A-1			2	1.A FE	1,473,997	109.527	1,631,952	1,490,000	1,476,862	0	826	0	0	3.125	3.210	MS	15,521	46,563	05/11/2017.	09/01/2033.
64579S AE 5	NEW JERSEY ENVR INFRA TRUST REV S2015			2	1.A	116,749	116.891	128,580	110,000	113,349	0	(654)	0	0	4.000	3.290	MS	1,467	4,400	05/12/2015.	09/01/2033.
64579S AG 0	NEW JERSEY ENVR INFRA TRUST REV S2015			2	1.A FE	3,306,105	112.841	3,514,997	3,115,000	3,209,844	0	(18,534)	0	0	4.000	3.290	MS	41,533	124,600	05/12/2015.	09/01/2033.
645791 F7 4	NEW JERSEY ENVR INFRA TRUST REV S2015			2	1.A FE	3,042,411	115.648	3,226,579	2,790,000	2,914,277	0	(24,496)	0	0	4.000	2.970	MS	37,200	111,600	05/12/2015.	09/01/2028.
645791 F9 0	NEW JERSEY ENVR INFRA TRUST REV S2015			2	1.A FE	3,114,412	114.772	3,322,649	2,895,000	3,003,469	0	(21,287)	0	0	4.000	3.130	MS	38,600	115,800	05/12/2015.	09/01/2030.
645791 G2 4	NEW JERSEY ENVR INFRA TRUST REV S2015			2	1.A FE	1,204,144	114.114	1,283,783	1,125,000	1,164,182	0	(7,677)	0	0	4.000	3.190	MS	15,000	45,000	05/12/2015.	09/01/2031.
645791 G2 4	NEW JERSEY ENVR INFRA TRUST REV S2015	SD		2	1.A FE	2,006,906	114.114	2,139,638	1,875,000	1,940,304	0	(12,795)	0	0	4.000	3.190	MS	25,000	75,000	05/12/2015.	09/01/2031.
64711N F9 1	NEW MEXICO FIN AUTH SR LIEN REF S2016C			2	1.B FE	2,278,273	114.755	2,369,691	2,065,000	2,187,636	0	(20,689)	0	0	4.000	2.810	JD	6,883	82,600	04/27/2016.	06/01/2035.
64711N N8 4	NEW MEXICO FIN AUTH SR LIEN REF S2016F			2	1.B FE	572,100	122.565	612,825	500,000	543,902	0	(7,309)	0	0	5.000	3.220	JD	2,083	25,000	11/29/2016.	06/01/2032.
64711N ZG 3	NEW MEXICO FIN AUTH SR LIEN S2015C			2	1.B FE	5,000,414	119.018	5,076,118	4,265,000	4,622,637	0	(74,753)	0	0	5.000	2.960	JD	17,771	213,250	07/28/2015.	06/01/2031.
64711N J6 3	NEW MEXICO FIN AUTH SR LIEN S2016			2	1.B FE	4,293,553	114.928	4,350,025	3,785,000	4,078,850	0	(50,132)	0	0	4.000	2.460	JD	12,617	151,400	06/23/2016.	06/01/2034.
64711N C7 8	NEW MEXICO FIN AUTH SR LIEN S2016A			2	1.B FE	1,092,871	110.133	1,150,890	1,045,000	1,069,201	0	(5,097)	0	0	3.250	2.690	JD	2,830	33,963	01/28/2016.	06/01/2030.
64972G JZ 8	NEW YORK CITY FIN AUTH WTR & SWR REFS16A	SD		2	1.B FE	17,298,000	120.632	18,094,800	15,000,000	16,305,393	0	(218,780)	0	0	4.500	2.770	JD	30,000	675,000	03/16/2016.	06/15/2032.
64972F G3 4	NEW YORK CITY WTR & SWR S03F F1B			2	1.B FE	4,125,000	100.000	4,125,000	4,125,000	4,125,000	0	0	0	0	0.080	0.110	MON	153	1,024	09/24/2020.	06/15/2035.
649907 7D 8	NEW YORK DORM AUTH (COLUMBIA UNIV) S2015			1	1.A FE	28,889,591	160.810	33,247,468	20,675,000	27,861,303	0	(193,517)	0	0	5.000	3.000	AO	258,438	1,033,750	03/25/2015.	10/01/2045.
64990C QE 4	NEW YORK DORM AUTH (COLUMBIA UNIV) S2017				1.A FE	38,913,510	163.495	40,219,770	24,600,000	38,804,961	0	(108,549)	0	0	5.000	2.150	AO	307,500	615,000	09/18/2020.	10/01/2047.
64990B ZP 1	NEW YORK DORM AUTH (COLUMBIA UNIV)S16A-2			2	1.A FE	1,597,763	124.259	1,553,238	1,250,000	1,442,038	0	(34,462)	0	0	5.000	1.910	AO	15,625	62,500	04/07/2016.	10/01/2029.
64985H F8 5	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	373,872	127.540	382,620	300,000	373,597	0	(275)	0	0	4.000	1.320	AO	467	0	11/19/2020.	10/15/2034.
64985H F9 3	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	452,220	126.797	462,809	365,000	451,896	0	(324)	0	0	4.000	1.390	AO	568	0	11/19/2020.	10/15/2035.
64985H G2 7	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	554,747	125.889	566,501	450,000	554,358	0	(388)	0	0	4.000	1.450	AO	700	0	11/19/2020.	10/15/2036.
64985H G3 5	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	368,289	125.278	375,834	300,000	368,036	0	(253)	0	0	4.000	1.500	AO	467	0	11/19/2020.	10/15/2037.
64985H G4 3	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	1,223,540	124.694	1,246,940	1,000,000	1,222,715	0	(825)	0	0	4.000	1.540	AO	1,556	0	11/19/2020.	10/15/2038.
64985H G6 8	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	1,100,050	112.581	1,125,810	1,000,000	1,099,684	0	(366)	0	0	3.000	1.880	AO	1,167	0	11/19/2020.	10/15/2040.
64985H G7 6	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	1,797,495	122.077	1,831,155	1,500,000	1,796,408	0	(1,087)	0	0	4.000	1.790	AO	2,333	0	11/19/2020.	10/15/2045.
64985H UP 0	NEW YORK ENVIRONMENTAL FACS CORP S15D			2	1.A FE	12,443,712	118.409	12,498,070	10,555,000	11,447,971	0	(197,244)	0	0	5.000	2.850	MS	155,393	527,750	08/04/2015.	09/15/2031.
64985H QF 7	NEW YORK ENVIRONMENTAL FACS CORP S2011C			2	1.A	5,411	101.765	5,088	5,000	5,018	0	(49)	0	0	5.000	3.980	MN	32	250	06/14/2011.	11/15/2030.
64985H RC 3	NEW YORK ENVIRONMENTAL FACS CORP S2011C			2	1.A FE	3,024,637	101.717	2,842,990	2,795,000	2,805,197	0	(27,382)	0	0	5.000	3.980	MN	17,857	139,750	06/14/2011.	11/15/2030.
65819G KW 7	NORTH CAROLINA CAP FACS (DUKE UNIV) S15			2	1.B FE	11,549,200	122.151	12,215,100	10,000,000	10,804,737	0	(154,824)	0	0	5.000	3.160	AO	125,000	500,000	10/22/2015.	10/01/2041.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
65819G	LA	4	NORTH CAROLINA CAP FACS (DUKE UNIV) S16B			2	1.B FE	5,966,410	122.620	6,137,131	5,005,000	5,594,294	0	(93,339)	0	0	5.000	2.770	AO	62,563	250,250	10/17/2016.	07/01/2042.
65819G	LA	4	NORTH CAROLINA CAP FACS (DUKE UNIV) S16B	SD		2	1.B FE	28,520,753	122.620	29,336,835	23,925,000	26,741,954	0	(446,179)	0	0	5.000	2.770	AO	299,063	1,196,250	10/17/2016.	07/01/2042.
65887P	UK	9	NORTH DAKOTA PUB FIN AUTH REV S2018A			2	1.A FE	10,011,527	129.373	10,990,236	8,495,000	9,674,306	0	(133,454)	0	0	5.000	2.980	AO	106,188	424,750	05/15/2018.	10/01/2035.
662903	RF	2	NORTH TEXAS MUNI WTR DIST SYS REV S2016			2	1.C FE	3,633,203	122.296	3,723,913	3,045,000	3,405,510	0	(58,084)	0	0	5.000	2.730	MS	50,750	152,250	10/27/2016.	09/01/2036.
662903	RF	2	NORTH TEXAS MUNI WTR DIST SYS REV S2016	SD		2	1.C FE	14,479,118	122.296	14,840,620	12,135,000	13,571,711	0	(231,480)	0	0	5.000	2.730	MS	202,250	606,750	10/27/2016.	09/01/2036.
662835	VY	0	NORTH TEXAS WATER REGL WSTWTR REF S2016			2	1.C FE	2,217,244	122.030	2,159,931	1,770,000	2,031,481	0	(45,126)	0	0	5.000	2.100	JD	7,375	88,500	08/25/2016.	06/01/2033.
662835	ZR	1	NORTH TEXAS WATER REGL WSTWTR REV S2018			2	1.C FE	880,929	115.746	1,041,714	900,000	883,714	0	1,035	0	0	3.250	3.430	JD	2,438	29,250	03/26/2018.	06/01/2033.
662835	ZU	4	NORTH TEXAS WATER REGL WSTWTR REV S2018			2	1.C FE	1,402,428	116.326	1,640,197	1,410,000	1,403,313	0	320	0	0	3.500	3.540	JD	4,113	49,350	03/26/2018.	06/01/2036.
662842	LX	9	NORTH TEXAS WATER UPPER EAST FORK REFS16			2	1.B FE	1,022,043	121.735	1,004,314	825,000	940,525	0	(19,848)	0	0	5.000	2.240	JD	3,438	41,250	08/25/2016.	06/01/2036.
679111	VW	1	OKLAHOMA TURNPIKE AUTH REV S2011B			2	1.D FE	5,672,950	100.000	5,000,000	5,000,000	5,000,000	0	(84,918)	0	0	5.000	3.260	JJ	125,000	250,000	01/03/2012.	01/01/2029.
679111	WX	8	OKLAHOMA TURNPIKE AUTH REV S2017A			2	1.D FE	1,333,410	114.376	1,492,607	1,305,000	1,322,127	0	(3,064)	0	0	4.000	3.710	JJ	26,100	52,200	01/31/2017.	01/01/2035.
679111	ZC	1	OKLAHOMA TURNPIKE AUTH REV S2018A			2	1.D FE	5,529,531	114.358	6,358,305	5,560,000	5,533,409	0	1,720	0	0	3.750	3.800	JJ	104,250	208,500	10/18/2018.	01/01/2033.
679111	UW	2	OKLAHOMA TURNPIKE AUTH SEC SR REF S2011A			2	1.D FE	1,698,810	100.000	1,500,000	1,500,000	1,501,040	0	(23,990)	0	0	5.000	3.290	JJ	37,500	75,000	12/20/2011.	01/01/2028.
679111	UW	2	OKLAHOMA TURNPIKE AUTH SEC SR REF S2011A			2	1.D FE	3,306,990	100.000	3,000,000	3,000,000	3,001,564	0	(36,969)	0	0	5.000	3.680	JJ	75,000	150,000	10/04/2011.	01/01/2028.
67919P	JK	0	OKLAHOMA WATER RES BRD MASTER TR S2012B			2	1.A FE	7,796,411	104.776	7,365,753	7,030,000	7,143,095	0	(87,986)	0	0	4.000	2.680	AO	70,300	281,200	10/23/2012.	04/01/2029.
67919P	ME	0	OKLAHOMA WATER RES BRD MASTER TR S2015			2	1.A FE	589,161	118.394	580,131	490,000	538,252	0	(10,625)	0	0	5.000	2.540	AO	6,125	24,500	12/01/2015.	04/01/2030.
67919P	PG	2	OKLAHOMA WATER RES BRD MASTER TR S2018			2	1.A FE	1,572,521	124.086	1,675,161	1,350,000	1,510,116	0	(23,050)	0	0	5.000	2.910	AO	16,875	67,500	03/14/2018.	04/01/2033.
67919P	PG	2	OKLAHOMA WATER RES BRD MASTER TR S2018	SD		2	1.A FE	174,725	124.086	186,129	150,000	167,791	0	(2,561)	0	0	5.000	2.910	AO	1,875	7,500	03/14/2018.	04/01/2033.
681793	7A	7	OMAHA PUB POWER DIST ELEC S2011B			2	1.C FE	938,555	100.355	883,124	880,000	882,116	0	(25,388)	0	0	5.000	2.066	FA	18,333	44,000	12/14/2016.	02/01/2023.
682001	EZ	1	OMAHA PUBLIC POWER DIST ELEC REF S16A			2	1.C FE	3,814,710	122.798	3,683,940	3,000,000	3,456,421	0	(84,876)	0	0	5.000	1.850	FA	62,500	150,000	08/02/2016.	02/01/2028.
682001	FA	5	OMAHA PUBLIC POWER DIST ELEC REF S16A			2	1.C FE	7,050,424	122.343	6,820,622	5,575,000	6,402,747	0	(153,600)	0	0	5.000	1.920	FA	116,146	278,750	08/02/2016.	02/01/2029.
682001	FN	7	OMAHA PUBLIC POWER DIST ELEC REF S17A			2	1.C FE	1,222,890	129.028	1,290,280	1,000,000	1,160,624	0	(21,059)	0	0	5.000	2.460	FA	20,833	50,000	12/05/2017.	02/01/2030.
68428T	AT	4	ORANGE CO SANTN DIST WSTWTR REF S2012A			2	1.A FE	104,134	103.367	103,367	100,000	100,525	0	(469)	0	0	4.000	3.500	FA	1,667	4,000	02/28/2012.	02/01/2033.
68428T	AT	4	ORANGE CO SANTN DIST WSTWTR REF S2012A	C		2	1.A FE	937,206	103.367	930,303	900,000	904,721	0	(4,223)	0	0	4.000	3.500	FA	15,000	36,000	02/28/2012.	02/01/2033.
68428T	AT	4	ORANGE CO SANTN DIST WSTWTR REF S2012A	SD		2	1.A FE	4,165,360	103.367	4,134,680	4,000,000	4,020,984	0	(18,768)	0	0	4.000	3.500	FA	66,667	160,000	02/28/2012.	02/01/2033.
68442C	DD	5	ORANGE CO WATER DIST TXBL REV REF S19D			2	1.A FE	1,740,000	108.955	1,895,817	1,740,000	1,740,000	0	0	0	0	2.591	2.591	FA	17,032	30,431	12/04/2019.	08/15/2030.
68607V	L5	2	OREGON DEPT ADMIN SVCS LOTTERY REV S15A			2	1.C FE	9,402,931	117.953	9,058,790	7,680,000	8,452,556	0	(170,336)	0	0	5.000	2.490	AO	96,000	384,000	01/07/2015.	04/01/2032.
68607D	RV	9	OREGON DEPT OF TRANS HIGHWAY REF S2014A			2	1.B FE	4,803,862	114.567	5,161,243	4,505,000	4,628,523	0	(29,512)	0	0	4.000	3.240	MN	23,026	180,200	06/25/2014.	11/15/2031.
68607D	SJ	5	OREGON DEPT OF TRANS HIGHWAY REF S2015A			2	1.B FE	15,307,140	118.410	15,097,275	12,750,000	13,845,395	0	(265,302)	0	0	5.000	2.650	MN	81,458	637,500	02/12/2015.	11/15/2031.
68607D	SL	0	OREGON DEPT OF TRANS HIGHWAY REF S2015A			2	1.B FE	6,618,540	114.567	6,874,020	6,000,000	6,264,568	0	(63,874)	0	0	4.000	2.790	MN	30,667	240,000	01/14/2015.	11/15/2033.
68607D	VJ	1	OREGON DEPT OF TRANS HWY TXBL REV S2020B			1	1.B FE	13,985,000	101.107	14,139,814	13,985,000	13,985,000	0	0	0	0	1.760	1.760	MN	31,451	39,655	09/11/2020.	11/15/2032.
686507	GB	4	ORLANDO UTILITIES COMM UTIL SYS REF S13A			1	1.C FE	3,276,550	122.239	3,055,975	2,500,000	2,815,198	0	(62,320)	0	0	5.000	2.190	AO	31,250	125,000	11/20/2012.	10/01/2025.
686507	GB	4	ORLANDO UTILITIES COMM UTIL SYS REF S13A	SD		1	1.C FE	6,553,100	122.239	6,111,950	5,000,000	5,630,396	0	(124,640)	0	0	5.000	2.190	AO	62,500	250,000	11/20/2012.	10/01/2025.
686507	GZ	1	ORLANDO UTILITIES COMM UTIL SYS REF S15A			2	1.C FE	4,609,000	115.886	4,635,440	4,000,000	4,361,925	0	(58,226)	0	0	4.000	2.310	AO	40,000	160,000	06/22/2016.	10/01/2032.
686507	JM	7	ORLANDO UTILITIES COMM UTIL SYS REF S19A			2	1.C FE	3,003,525	131.623	3,290,575	2,500,000	2,920,595	0	(44,934)	0	0	5.000	2.710	AO	31,250	125,000	01/17/2019.	10/01/2033.
686507	HZ	0	ORLANDO UTILITIES COMM UTIL SYS REV S18A			2	1.C FE	2,287,961	127.252	2,417,788	1,900,000	2,180,562	0	(37,569)	0	0	5.000	2.600	AO	23,750	95,000	01/18/2018.	10/01/2033.
696572	LY	0	PALM BEACH CO WTR & SWR REF S2019			2	1.A FE	2,935,180	109.049	3,255,113	2,985,000	2,937,556	0	2,176	0	0	2.750	2.870	AO	20,522	69,546	11/12/2019.	10/01/2037.
696572	LZ	7	PALM BEACH CO WTR & SWR REF S2019			2	1.A FE	3,455,000	109.976	3,799,671	3,455,000	3,455,000	0	0	0	0	3.000	3.000	AO	25,913	87,815	11/12/2019.	10/01/2040.
702541	HM	8	PASCO CO WATER & SEWER REF S2014A			2	1.B FE	3,611,985	112.746	3,906,649	3,465,000	3,526,463	0	(15,124)	0	0	4.000	3.490	AO	34,650	138,600	09/24/2014.	10/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
70917S QT 3	PENNSYLVANIA HIGHER ED (UNIV OF PA) S15B			2	1.B FE	7,379,540	112.121	7,848,470	7,000,000	7,188,595	0	(36,072)	0	0	4.000	3.380	AO	70,000	280,000	02/26/2015.	10/01/2038.
70917S WA 7	PENNSYLVANIA HIGHER ED (UNIV OF PA) S16A			2	1.B FE	4,379,076	116.242	4,533,438	3,900,000	4,177,458	0	(45,236)	0	0	4.000	2.630	FA	58,933	156,000	03/30/2016.	08/15/2031.
70917S D2 6	PENNSYLVANIA HIGHER ED (UNIV OF PA) S17A			2	1.B FE	4,041,975	123.494	4,322,290	3,500,000	3,849,672	0	(50,969)	0	0	5.000	3.190	FA	66,111	175,000	12/13/2016.	08/15/2035.
709235 XV 2	PENNSYLVANIA STATE UNIVERSITY REF S2016B			2	1.C FE	1,668,029	123.465	1,635,911	1,325,000	1,524,652	0	(32,785)	0	0	5.000	2.160	MS	22,083	66,250	06/07/2016.	09/01/2030.
709235 XX 8	PENNSYLVANIA STATE UNIVERSITY REF S2016B			2	1.C FE	1,246,440	122.583	1,225,830	1,000,000	1,143,794	0	(23,518)	0	0	5.000	2.280	MS	16,667	50,000	06/07/2016.	09/01/2032.
709235 WD 3	PENNSYLVANIA STATE UNIVERSITY S2015B			2	1.C FE	3,768,951	119.196	3,885,790	3,260,000	3,512,362	0	(49,411)	0	0	5.000	3.200	MS	54,333	163,000	05/06/2015.	09/01/2031.
733508 AA 3	PORT ARTHUR IDC AIR PRODS & CHEMS S2000			2	1.F FE	4,000,000	100.000	4,000,000	4,000,000	4,000,000	0	0	0	0	0.100	0.160	MON	386	3,117	06/25/2020.	04/01/2035.
733508 AB 1	PORT ARTHUR IDC AIR PRODS & CHEMS S2001			2	1.F FE	17,400,000	100.000	17,400,000	17,400,000	17,400,000	0	0	0	0	0.100	0.160	MON	1,678	13,554	06/25/2020.	04/01/2036.
733508 AC 9	PORT ARTHUR IDC AIR PRODS & CHEMS S2002			2	1.F FE	22,500,000	100.000	22,500,000	22,500,000	22,500,000	0	0	0	0	0.100	0.160	MON	2,010	17,526	06/24/2020.	04/01/2037.
736754 NK 4	PORTLAND WATER SYS REV S2014A			2	1.B FE	2,281,464	109.706	2,360,873	2,152,000	2,202,523	0	(14,150)	0	0	4.000	3.250	MN	14,347	86,080	12/04/2014.	05/01/2035.
736754 NK 4	PORTLAND WATER SYS REV S2014A	SD		2	1.B FE	2,404,443	109.706	2,488,132	2,268,000	2,321,246	0	(14,912)	0	0	4.000	3.250	MN	15,120	90,720	12/04/2014.	05/01/2035.
74526L FC 2	PUERTO RICO HOUSING FIN AUTH REF S2020	SD			1.D FE	1,205,770	120.184	1,201,840	1,000,000	1,197,281	0	(8,489)	0	0	5.000	0.890	JD	4,167	6,667	09/30/2020.	12/01/2025.
751100 GG 7	RALEIGH COMB ENTERPRISE SYS REV REF S10A				1.A FE	3,709,275	105.621	3,253,127	3,080,000	3,202,868	0	(103,640)	0	0	5.000	1.535	MS	51,333	154,000	12/17/2015.	03/01/2022.
751100 JS 8	RALEIGH COMB ENTERPRISE SYS REV REF S13A			2	1.A FE	3,357,275	105.645	3,391,205	3,210,000	3,246,568	0	(16,094)	0	0	3.750	3.200	MS	40,125	120,375	05/02/2013.	03/01/2033.
751100 JS 8	RALEIGH COMB ENTERPRISE SYS REV REF S13A	SD		2	1.A FE	1,872,125	105.645	1,891,046	1,790,000	1,810,391	0	(8,975)	0	0	3.750	3.200	MS	22,375	67,125	05/02/2013.	03/01/2033.
751100 LU 0	RALEIGH COMB ENTERPRISE SYS REV REF S16B			2	1.A FE	1,691,400	119.094	1,786,410	1,500,000	1,620,674	0	(17,840)	0	0	4.000	2.580	MS	20,000	60,000	10/26/2016.	03/01/2032.
751100 LV 8	RALEIGH COMB ENTERPRISE SYS REV REF S16B			2	1.A FE	2,965,768	118.571	3,148,060	2,655,000	2,851,344	0	(28,912)	0	0	4.000	2.690	MS	35,400	106,200	10/26/2016.	03/01/2033.
751100 LB 2	RALEIGH COMB ENTERPRISE SYSTEM REV S16A			2	1.A FE	1,127,600	119.094	1,190,940	1,000,000	1,080,450	0	(11,893)	0	0	4.000	2.580	MS	13,333	40,000	10/26/2016.	03/01/2032.
751100 LC 0	RALEIGH COMB ENTERPRISE SYSTEM REV S16A			2	1.A FE	1,117,050	118.571	1,185,710	1,000,000	1,073,953	0	(10,890)	0	0	4.000	2.690	MS	13,333	40,000	10/26/2016.	03/01/2033.
762197 PT 2	RHODE ISLAND H&E (BROWN UNIV) REF S2013			2	1.B FE	2,178,460	111.905	2,238,100	2,000,000	2,055,613	0	(19,463)	0	0	5.000	3.890	MS	33,333	100,000	11/21/2013.	09/01/2031.
762197 QA 2	RHODE ISLAND H&E (BROWN UNIV) REF S2013			2	1.B FE	3,110,040	109.750	3,292,500	3,000,000	3,034,407	0	(12,038)	0	0	4.500	4.040	MS	45,000	135,000	11/21/2013.	09/01/2031.
762197 VF 5	RHODE ISLAND H&E (BROWN UNIV) REF S2017A			2	1.B FE	1,078,720	117.429	1,174,290	1,000,000	1,054,537	0	(7,266)	0	0	4.000	3.088	MS	13,333	40,000	06/22/2017.	09/01/2037.
76221U GK 6	RHODE ISLAND INFRAS WTR PCR TXBL REFS19A			2	1.A FE	4,005,000	106.463	4,263,843	4,005,000	4,005,000	0	0	0	0	2.638	2.638	AO	26,413	83,054	12/05/2019.	10/01/2031.
771902 HD 8	ROCHESTER HLTH CARE FAC REF (MAYO)S2016B				1.C FE	5,720,580	152.361	6,856,245	4,500,000	5,512,425	0	(52,877)	0	0	5.000	3.100	MN	28,750	225,000	11/10/2016.	11/15/2035.
771902 GD 9	ROCHESTER HLTH CARE FAC REV (MAYO)S2012			2	1.C FE	2,183,969	103.103	2,190,939	2,125,000	2,136,778	0	(8,279)	0	0	4.000	3.580	MN	10,861	85,000	09/30/2014.	11/15/2041.
790420 NT 6	SAINT JOHNS CO WATER & SEWER REF S2016			2	1.C FE	1,346,389	121.794	1,339,734	1,100,000	1,245,632	0	(24,908)	0	0	5.000	2.380	JD	4,583	55,000	09/29/2016.	06/01/2036.
79560T DG 4	SALT LAKE CITY SALES & EXCISE TAX S2016A			2	1.A FE	836,705	115.628	832,522	720,000	782,199	0	(12,337)	0	0	4.000	2.080	AO	7,200	28,800	05/03/2016.	10/01/2028.
79574C BS 1	SALT RIVER PROJ AGR IMPT & PWR REF S16A				1.B FE	943,632	127.539	988,427	775,000	880,481	0	(16,079)	0	0	5.000	2.540	JJ	19,375	38,750	11/16/2016.	01/01/2027.
79574C BS 1	SALT RIVER PROJ AGR IMPT & PWR REF S16A	SD			1.B FE	273,958	127.539	286,963	225,000	255,624	0	(4,668)	0	0	5.000	2.540	JJ	5,625	11,250	11/16/2016.	01/01/2027.
79574C BT 9	SALT RIVER PROJ AGR IMPT & PWR REF S16A			2	1.B FE	3,620,160	127.396	3,821,880	3,000,000	3,388,714	0	(59,023)	0	0	5.000	2.650	JJ	75,000	150,000	11/16/2016.	01/01/2028.
79574C CS 0	SALT RIVER PROJ AGR IMPT & PWR REF S17A			2	1.B FE	3,060,275	128.227	3,205,675	2,500,000	2,902,563	0	(52,046)	0	0	5.000	2.480	JJ	62,500	125,000	11/09/2017.	01/01/2033.
79574C CS 0	SALT RIVER PROJ AGR IMPT & PWR REF S17A			2	1.B FE	7,148,263	128.227	7,565,393	5,900,000	6,804,984	0	(116,483)	0	0	5.000	2.590	JJ	147,500	295,000	12/20/2017.	01/01/2033.
796253 4T 6	SAN ANTONIO ELEC & GAS REV S2015			2	1.B FE	2,061,966	111.648	2,294,366	2,055,000	2,058,778	0	(679)	0	0	3.350	3.310	FA	28,684	68,843	11/03/2015.	02/01/2031.
796253 4T 6	SAN ANTONIO ELEC & GAS REV S2015	SD		2	1.B FE	4,655,730	111.648	5,180,467	4,640,000	4,648,530	0	(1,533)	0	0	3.350	3.310	FA	64,767	155,440	11/03/2015.	02/01/2031.
79625G AS 2	SAN ANTONIO ELEC & GAS REV S2018A			2	1.B FE	590,010	131.686	658,430	500,000	574,001	0	(8,005)	0	0	5.000	2.930	FA	10,417	25,000	12/06/2018.	02/01/2033.
810489 JT 2	SCOTTSDALE PPTY CORP EXCISE TAX REF S06	SD			1.B FE	12,891,500	132.657	13,265,700	10,000,000	11,458,219	0	(203,767)	0	0	5.000	2.900	JJ	250,000	500,000	10/12/2012.	07/01/2030.
810489 TH 7	SCOTTSDALE PPTY CORP EXCISE TAX REV S17A			2	1.B FE	2,640,000	111.509	2,943,838	2,640,000	2,640,000	0	0	0	0	3.500	3.500	JJ	46,200	92,400	05/09/2017.	07/01/2036.
812643 JU 9	SEATTLE LIGHT & POWER REV REF S2013			2	1.C FE	1,603,917	112.017	1,585,041	1,415,000	1,468,480	0	(20,158)	0	0	5.000	3.410	JJ	35,375	70,750	06/12/2013.	07/01/2028.
812643 JU 9	SEATTLE LIGHT & POWER REV REF S2013	SD		2	1.C FE	7,934,570	112.017	7,841,190	7,000,000	7,264,565	0	(99,721)	0	0	5.000	3.410	JJ	175,000	350,000	06/12/2013.	07/01/2028.
812728 VX 8	SEATTLE WATER REV REF S2017			2	1.B FE	510,366	115.915	562,188	485,000	501,399	0	(2,392)	0	0	4.000	3.380	FA	8,083	19,400	01/11/2017.	08/01/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
812728 VX 8	SEATTLE WATER REV REF S2017	SD..	..	2	1.B FE	9,723,252	115.915	10,710,546	9,240,000	9,552,419	0	(45,563)	0	0	4.000	3.380	FA	154,000	369,600	01/11/2017.	08/01/2037.
837545 ME 9	SOUTH DAKOTA CONSERVANCY DIST REF S10B		..	2	1.A FE	3,559,931	100.346	3,446,885	3,435,000	3,434,897	0	(9,246)	0	0	5.125	4.650	FA	73,352	176,044	12/14/2010.	08/01/2029.
837545 LS 9	SOUTH DAKOTA CONSERVANCY DIST REF S17B		..	2	1.A FE	2,953,913	127.042	3,061,712	2,410,000	2,784,663	0	(51,884)	0	0	5.000	2.430	FA	50,208	120,500	08/04/2017.	08/01/2031.
837545 MZ 2	SOUTH DAKOTA CONSERVANCY DIST S2018		..	2	1.A FE	3,421,109	129.121	3,776,789	2,925,000	3,327,582	0	(46,712)	0	0	5.000	2.960	FA	60,938	146,250	12/06/2018.	08/01/2034.
592481 CP 8	ST LOUIS METRO SWR DIST SYS REV S2011B		..	2	1.B FE	3,044,238	101.263	2,840,427	2,805,000	2,814,540	0	(28,601)	0	0	4.000	2.950	MN	18,700	112,200	12/15/2011.	05/01/2025.
592481 CQ 6	ST LOUIS METRO SWR DIST SYS REV S2011B		..	2	1.B FE	2,266,710	101.263	2,136,649	2,110,000	2,116,262	0	(18,835)	0	0	4.000	3.080	MN	14,067	84,400	12/15/2011.	05/01/2026.
592481 CR 4	ST LOUIS METRO SWR DIST SYS REV S2011B		..	2	1.B FE	2,679,743	101.263	2,551,828	2,520,000	2,526,388	0	(19,305)	0	0	4.000	3.210	MN	16,800	100,800	12/15/2011.	05/01/2027.
592481 CS 2	ST LOUIS METRO SWR DIST SYS REV S2011B		..	2	1.B FE	2,925,627	101.263	2,810,048	2,775,000	2,781,019	0	(18,294)	0	0	4.000	3.320	MN	18,500	111,000	12/15/2011.	05/01/2028.
592481 CU 7	ST LOUIS METRO SWR DIST SYS REV S2011B		..	2	1.B FE	3,427,279	101.147	3,353,023	3,315,000	3,319,436	0	(13,835)	0	0	4.000	3.570	MN	22,100	132,600	12/21/2011.	05/01/2030.
592481 CV 5	ST LOUIS METRO SWR DIST SYS REV S2011B		..	2	1.B FE	3,893,139	101.103	3,836,859	3,795,000	3,798,818	0	(12,180)	0	0	4.000	3.670	MN	25,300	151,800	12/21/2011.	05/01/2031.
592481 CW 3	ST LOUIS METRO SWR DIST SYS REV S2011B		..	2	1.B FE	3,796,067	101.070	3,774,965	3,735,000	3,737,271	0	(7,678)	0	0	4.000	3.790	MN	24,900	149,400	12/21/2011.	05/01/2032.
592481 KC 8	ST LOUIS METRO SWR DIST SYS REV S2017A		..	2	1.B FE	1,324,565	125.135	1,376,485	1,100,000	1,257,348	0	(22,630)	0	0	5.000	2.540	MN	9,167	55,000	12/06/2017.	05/01/2035.
592481 PA 7	ST LOUIS METRO SWR DIST SYS REV S2020B		..	2	1.B FE	4,613,766	136.022	4,624,748	3,400,000	4,608,970	0	(4,796)	0	0	5.000	1.000	MN	6,611	0	12/03/2020.	05/01/2034.
592481 PB 5	ST LOUIS METRO SWR DIST SYS REV S2020B		..	2	1.B FE	4,829,282	135.720	4,845,204	3,570,000	4,824,302	0	(4,980)	0	0	5.000	1.040	MN	6,942	0	12/03/2020.	05/01/2035.
592481 PC 3	ST LOUIS METRO SWR DIST SYS REV S2020B		..	2	1.B FE	5,056,875	135.239	5,071,463	3,750,000	5,051,723	0	(5,152)	0	0	5.000	1.080	MN	7,292	0	12/03/2020.	05/01/2036.
592481 PD 1	ST LOUIS METRO SWR DIST SYS REV S2020B		..	2	1.B FE	5,296,463	134.786	5,310,568	3,940,000	5,291,116	0	(5,347)	0	0	5.000	1.120	MN	7,661	0	12/03/2020.	05/01/2037.
592481 PE 9	ST LOUIS METRO SWR DIST SYS REV S2020B		..	2	1.B FE	5,541,189	134.405	5,557,647	4,135,000	5,535,669	0	(5,521)	0	0	5.000	1.160	MN	8,040	0	12/03/2020.	05/01/2038.
592481 PF 6	ST LOUIS METRO SWR DIST SYS REV S2020B		..	2	1.B FE	5,797,719	134.063	5,818,334	4,340,000	5,792,000	0	(5,719)	0	0	5.000	1.200	MN	8,439	0	12/03/2020.	05/01/2039.
870000 JC 1	SWARTHMORE BORO AUTH COLL REV S2013		..	2	1.A FE	1,316,715	112.478	1,254,130	1,115,000	1,181,733	0	(23,485)	0	0	5.000	2.690	MS	16,415	55,750	11/04/2014.	09/15/2031.
870000 MR 4	SWARTHMORE BORO AUTH SWARTHMORE CLG S18		..	2	1.A FE	4,637,911	128.090	5,258,095	4,105,000	4,535,030	0	(47,996)	0	0	5.000	3.440	MS	60,435	205,250	10/22/2018.	09/15/2040.
87354T CB 9	TACOMA REGL WATER SYS REF S2013		..	2	1.C FE	2,013,620	107.624	2,044,856	1,900,000	1,930,608	0	(11,991)	0	0	4.000	3.300	JD	6,333	76,000	04/03/2013.	12/01/2031.
87354T CB 9	TACOMA REGL WATER SYS REF S2013	C..	..	2	1.C FE	3,603,320	107.624	3,659,216	3,400,000	3,454,772	0	(21,457)	0	0	4.000	3.300	JD	11,333	136,000	04/03/2013.	12/01/2031.
87354T CB 9	TACOMA REGL WATER SYS REF S2013	SD..	..	2	1.C FE	1,192,275	107.624	1,210,770	1,125,000	1,143,123	0	(7,100)	0	0	4.000	3.300	JD	3,750	45,000	04/03/2013.	12/01/2031.
873545 KQ 9	TACOMA SEWER REV S2018		..	2	1.B FE	726,479	120.187	853,328	710,000	723,507	0	(1,444)	0	0	4.000	3.720	JD	2,367	28,400	11/07/2018.	12/01/2034.
873545 KU 0	TACOMA SEWER REV S2018		..	2	1.B FE	1,756,422	118.845	2,085,730	1,755,000	1,756,133	0	(125)	0	0	4.000	3.990	JD	5,850	70,200	11/07/2018.	12/01/2038.
875287 ND 2	TAMPA UTILITIES TAX REF REV S2012A		..	2	1.D FE	2,521,768	103.568	2,615,092	2,525,000	2,523,195	0	196	0	0	3.000	3.010	AO	18,938	75,750	12/11/2012.	10/01/2028.
875287 NE 0	TAMPA UTILITIES TAX REF REV S2012A		..	2	1.D FE	1,268,275	103.372	1,323,162	1,280,000	1,273,134	0	671	0	0	3.000	3.070	AO	9,600	38,400	12/11/2012.	10/01/2029.
875287 NE 0	TAMPA UTILITIES TAX REF REV S2012A	SD..	..	2	1.D FE	1,060,199	103.372	1,106,080	1,070,000	1,064,260	0	561	0	0	3.000	3.070	AO	8,025	32,100	12/11/2012.	10/01/2029.
876443 PJ 5	TARRANT REGIONAL WATER DIST WTR REV S16A		..	2	1.B FE	1,836,051	123.296	1,818,616	1,475,000	1,674,846	0	(36,135)	0	0	5.000	2.210	MS	24,583	73,750	04/06/2016.	03/01/2030.
87971H GC 2	TEMPE EXCISE TAX REV S2011A		..	2	1.C FE	2,205,595	102.389	2,098,975	2,050,000	2,059,342	0	(18,130)	0	0	5.000	4.070	JJ	51,250	102,500	06/07/2011.	07/01/2028.
87971H GD 0	TEMPE EXCISE TAX REV S2011A		..	2	1.C FE	2,302,100	102.389	2,206,483	2,155,000	2,163,867	0	(17,195)	0	0	5.000	4.160	JJ	53,875	107,750	06/07/2011.	07/01/2029.
87971H GE 8	TEMPE EXCISE TAX REV S2011A		..	2	1.C FE	2,397,137	102.389	2,313,991	2,260,000	2,268,299	0	(16,083)	0	0	5.000	4.250	JJ	56,500	113,000	06/07/2011.	07/01/2030.
882117 N8 3	TEXAS A & M PERM UNIV FUND S2009A		..	2	1.A FE	311,418	120.400	301,000	250,000	274,434	0	(5,044)	0	0	5.000	2.680	JJ	6,250	12,500	12/12/2012.	07/01/2034.
882117 N8 3	TEXAS A & M PERM UNIV FUND S2009A	SD..	..	2	1.A FE	12,145,283	120.400	11,739,000	9,750,000	10,702,935	0	(196,697)	0	0	5.000	2.680	JJ	243,750	487,500	12/12/2012.	07/01/2034.
882117 Z8 0	TEXAS A & M PERM UNIV FUND S2013		..	2	1.A FE	3,185,000	107.634	3,428,143	3,185,000	3,185,000	0	0	0	0	4.000	4.000	JJ	63,700	127,400	11/13/2013.	07/01/2032.
882117 Z8 0	TEXAS A & M PERM UNIV FUND S2013	SD..	..	2	1.A FE	3,790,000	107.634	4,079,329	3,790,000	3,790,000	0	0	0	0	4.000	4.000	JJ	75,800	151,600	11/13/2013.	07/01/2032.
882117 Z9 8	TEXAS A & M PERM UNIV FUND S2013		..	2	1.A FE	7,102,219	107.408	7,690,413	7,160,000	7,118,211	0	2,522	0	0	4.000	4.060	JJ	143,200	286,400	11/13/2013.	07/01/2033.
88213A LH 6	TEXAS A & M UNIV FIN SYS REF S2017E		..	2	1.A FE	4,257,960	115.897	4,635,880	4,000,000	4,183,027	0	(25,525)	0	0	4.000	3.200	MN	20,444	160,000	11/30/2017.	05/15/2037.
88283L KV 7	TEXAS TRANS COMM HIGHWAY TXBL REF S2020		..	1	1.A FE	44,454,898	126.562	44,499,199	35,160,000	44,249,255	0	(205,643)	0	0	4.000	1.580	AO	351,600	351,600	09/14/2020.	10/01/2033.
88283L KV 7	TEXAS TRANS COMM HIGHWAY TXBL REF S2020		..	1	1.A FE	24,797,600	126.562	25,312,400	20,000,000	24,627,371	0	(170,229)	0	0	4.000	1.938	AO	200,000	200,000	06/11/2020.	10/01/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
882724 SY 4	TEXAS TRANS REV S2020				1.D FE	51,839,500	102.499	51,249,500	50,000,000	51,222,860	0	(616,640)	0	0	4.000	0.239	AUG	657,534	0	08/19/2020.	08/26/2021.
88283L JF 4	TEXAS TRANSN COMMN FIRST TIER REV S14A			2	1.A FE	1,231,274	115.524	1,270,764	1,100,000	1,147,806	0	(13,654)	0	0	5.000	3.570	AO	13,750	55,000	03/06/2014.	04/01/2034.
88283L JF 4	TEXAS TRANSN COMMN FIRST TIER REV S14A	SD		2	1.A FE	26,752,226	115.524	27,610,236	23,900,000	24,938,687	0	(296,675)	0	0	5.000	3.570	AO	298,750	1,195,000	03/06/2014.	04/01/2034.
882854 E3 2	TEXAS WATER DEV BOARD REVOLVING S2018			2	1.A FE	3,140,291	119.754	3,562,682	2,975,000	3,106,219	0	(17,615)	0	0	4.000	3.250	FA	49,583	119,000	01/10/2019.	08/01/2036.
896575 GB 7	TRINITY RIVER AUTH RED OAK CREEK REF S16			2	1.D FE	123,680	105.244	131,555	125,000	123,894	0	52	0	0	3.000	3.070	FA	1,563	3,750	08/31/2016.	02/01/2037.
89658H WZ 9	TRINITY RIVER AUTH REG WSTWTR SYS REFS19			2	1.B FE	6,819,674	107.369	7,349,408	6,845,000	6,821,444	0	1,432	0	0	2.500	2.530	FA	71,302	126,442	10/02/2019.	08/01/2034.
89658H XC 9	TRINITY RIVER AUTH REG WSTWTR SYS REFS19			2	1.B FE	4,246,830	107.032	4,580,970	4,280,000	4,248,598	0	1,484	0	0	2.625	2.680	FA	46,813	83,014	10/02/2019.	08/01/2037.
896576 PW 9	TRINITY RIVER AUTH TEN MILE CREEK REFS16			2	1.D FE	1,119,000	113.872	1,138,720	1,000,000	1,071,229	0	(11,703)	0	0	4.000	2.620	FA	16,667	40,000	08/31/2016.	08/01/2035.
896576 PX 7	TRINITY RIVER AUTH TEN MILE CREEK REFS16			2	1.D FE	810,183	113.184	826,243	730,000	778,086	0	(7,875)	0	0	4.000	2.720	FA	12,167	29,200	09/09/2016.	08/01/2036.
91335V JT 4	UNIV OF PITTSBURGH COMMONWEALTH SYS S14A			2	1.B FE	5,507,542	110.554	5,892,528	5,330,000	5,403,114	0	(18,187)	0	0	4.000	3.600	MS	62,776	213,200	09/04/2014.	09/15/2039.
91514A FT 7	UNIV OF TEXAS REV REF S2016H			2	1.A FE	4,664,674	116.404	4,801,665	4,125,000	4,452,061	0	(53,588)	0	0	4.000	2.480	FA	62,333	165,000	09/29/2016.	08/15/2034.
915137 8E 6	UNIV OF TEXAS FING SYS REV REF S2012B			2	1.A FE	7,558,680	107.818	7,013,561	6,505,000	6,692,596	0	(111,116)	0	0	5.000	3.160	FA	122,872	325,250	02/22/2012.	08/15/2034.
915115 5C 9	UNIV OF TEXAS PERM FUND REF S2015A			2	1.A FE	6,615,122	111.355	6,920,713	6,215,000	6,380,471	0	(44,007)	0	0	4.000	3.190	JJ	124,300	248,600	02/18/2015.	07/01/2033.
914455 PZ 7	UNIVERSITY OF MICHIGAN REV REF S2015			2	1.A FE	6,186,848	114.965	6,604,739	5,745,000	5,987,858	0	(41,987)	0	0	4.000	3.120	AO	57,450	229,800	12/01/2015.	04/01/2035.
914455 QC 7	UNIVERSITY OF MICHIGAN REV REF S2015			2	1.A FE	2,971,475	121.319	3,032,975	2,500,000	2,757,699	0	(44,882)	0	0	5.000	2.870	AO	31,250	125,000	12/01/2015.	04/01/2036.
914455 QY 9	UNIVERSITY OF MICHIGAN REV REF S2017A			2	1.A FE	2,272,035	124.022	2,393,625	1,930,000	2,151,900	0	(31,874)	0	0	5.000	2.970	AO	24,125	96,500	01/11/2017.	04/01/2037.
914455 RX 0	UNIVERSITY OF MICHIGAN REV S2018A			2	1.A FE	3,723,098	119.337	4,129,060	3,460,000	3,656,068	0	(23,769)	0	0	4.000	3.120	AO	34,600	138,400	01/25/2018.	04/01/2038.
915217 SS 3	UNIVERSITY OF VIRGINIA REV REF S2011			2	1.A FE	1,401,672	103.203	1,238,436	1,200,000	1,215,516	0	(22,773)	0	0	5.000	3.020	MS	20,000	60,000	09/28/2011.	09/01/2027.
915217 ST 1	UNIVERSITY OF VIRGINIA REV REF S2011			2	1.A FE	3,093,996	103.203	2,755,520	2,670,000	2,702,750	0	(48,043)	0	0	5.000	3.120	MS	44,500	133,500	09/28/2011.	09/01/2028.
915217 SU 8	UNIVERSITY OF VIRGINIA REV REF S2011			2	1.A FE	1,151,450	103.203	1,032,030	1,000,000	1,011,736	0	(17,209)	0	0	5.000	3.200	MS	16,667	50,000	09/28/2011.	09/01/2029.
915217 SV 6	UNIVERSITY OF VIRGINIA REV REF S2011			2	1.A FE	1,610,699	103.203	1,455,162	1,410,000	1,425,614	0	(22,885)	0	0	5.000	3.300	MS	23,500	70,500	09/28/2011.	09/01/2030.
915217 SW 4	UNIVERSITY OF VIRGINIA REV REF S2011			2	1.A FE	1,702,665	103.203	1,548,045	1,500,000	1,515,817	0	(23,174)	0	0	5.000	3.380	MS	25,000	75,000	09/28/2011.	09/01/2031.
915217 SX 2	UNIVERSITY OF VIRGINIA REV REF S2011			2	1.A FE	2,259,460	103.203	2,064,060	2,000,000	2,020,296	0	(29,729)	0	0	5.000	3.440	MS	33,333	100,000	09/28/2011.	09/01/2032.
914402 W7 3	UNIVERSITY SYSTEM OF MARYLAND REV S2012C			2	1.B FE	2,103,669	102.168	2,135,311	2,090,000	2,091,981	0	(1,578)	0	0	3.000	2.920	AO	15,675	62,700	10/11/2012.	04/01/2031.
914402 W7 3	UNIVERSITY SYSTEM OF MARYLAND REV S2012C	SD		2	1.B FE	5,535,970	102.168	5,619,240	5,500,000	5,505,213	0	(4,152)	0	0	3.000	2.920	AO	41,250	165,000	10/11/2012.	04/01/2031.
914402 W8 1	UNIVERSITY SYSTEM OF MARYLAND REV S2012C			2	1.B FE	7,827,660	102.031	7,973,723	7,815,000	7,816,687	0	(1,473)	0	0	3.000	2.980	AO	58,613	234,450	10/11/2012.	04/01/2032.
91802R BN 8	UTILITY DEBT SECURITIZATION AUTH REF S15			2	1.A FE	17,806,050	121.911	18,286,650	15,000,000	16,473,340	0	(273,021)	0	0	5.000	2.860	JD	33,333	750,000	10/15/2015.	12/15/2033.
91802R CY 3	UTILITY DEBT SECURITIZATION AUTH REFS16B			2	1.A FE	1,987,334	122.696	2,085,832	1,700,000	1,873,507	0	(28,900)	0	0	5.000	2.960	JD	3,778	85,000	11/14/2016.	12/15/2034.
91802R AH 2	UTILITY DEBT SECURITIZATION AUTH REF13TE			2	1.A FE	5,499,300	113.802	5,690,100	5,000,000	5,167,578	0	(52,646)	0	0	5.000	3.790	JD	11,111	250,000	12/11/2013.	12/15/2029.
91802R EH 8	UTILITY DEBT SECURITIZATION AUTH S2017			2	1.A FE	788,286	127.140	832,767	655,000	750,838	0	(12,378)	0	0	5.000	2.680	JD	1,456	32,750	10/25/2017.	12/15/2037.
91802R EK 1	UTILITY DEBT SECURITIZATION AUTH S2017			2	1.A FE	11,072,250	126.659	12,032,605	9,500,000	10,665,652	0	(148,445)	0	0	5.000	3.030	JD	21,111	475,000	03/05/2018.	12/15/2039.
919061 EY 3	VALDEZ ALASKA MARINE TERM REV S2011B				1.G FE	4,315,040	100.000	4,000,000	4,000,000	4,000,000	0	(38,831)	0	0	5.000	4.000	JJ	100,000	200,000	06/07/2011.	01/01/2021.
924214 WH 8	VERMONT MUNI BOND BANK REF S15-5			2	1.C FE	605,401	111.638	664,246	595,000	600,580	0	(1,024)	0	0	3.750	3.540	JD	1,859	22,313	11/10/2015.	12/01/2031.
924214 TF 6	VERMONT MUNI BOND BANK REF S2015-1			2	1.C FE	2,364,152	122.616	2,403,274	1,960,000	2,163,366	0	(38,156)	0	0	5.000	2.730	JD	8,167	98,000	05/12/2015.	12/01/2026.
924214 JX 8	VERMONT MUNI BOND BANK REV S2011-5			2	1.C FE	2,169,640	104.406	2,056,798	1,970,000	1,991,569	0	(22,770)	0	0	5.000	3.770	JD	8,208	98,500	11/29/2011.	12/01/2030.
924214 KB 4	VERMONT MUNI BOND BANK REV S2011-5			2	1.C FE	2,122,244	104.406	2,035,917	1,950,000	1,968,717	0	(19,741)	0	0	5.000	3.920	JD	8,125	97,500	11/29/2011.	12/01/2032.
924214 QR 3	VERMONT MUNI BOND BANK S2014-1			2	1.C FE	1,664,835	113.187	1,709,124	1,510,000	1,561,642	0	(16,472)	0	0	5.000	3.750	JD	6,292	75,500	12/11/2013.	12/01/2028.
924214 QS 1	VERMONT MUNI BOND BANK S2014-1			2	1.C FE	656,328	113.093	678,558	600,000	618,845	0	(6,000)	0	0	5.000	3.850	JD	2,500	30,000	12/11/2013.	12/01/2029.
924214 QT 9	VERMONT MUNI BOND BANK S2014-1			2	1.C FE	1,084,450	112.969	1,129,690	1,000,000	1,028,349	0	(9,008)	0	0	5.000	3.960	JD	4,167	50,000	12/11/2013.	12/01/2030.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
924214	QV	4	VERMONT MUNI BOND BANK S2014-1			2	1.C FE	606,013	112.567	636,004	565,000	578,826	0	(4,382)	0	0	5.000	4.100	JD	2,354	28,250	12/11/2013.	12/01/2032.
927749	JM	4	VIRGINIA BEACH WATER & SEWER S2016A			2	1.A FE	2,241,301	111.789	2,375,516	2,125,000	2,193,677	0	(10,931)	0	0	3.250	2.640	AO	17,266	69,063	05/25/2016.	10/01/2033.
927781	E6	7	VIRGINIA COLL BLDG AUTH (U RICHMOND) S12			2	1.B FE	2,469,500	104.011	2,600,275	2,500,000	2,480,121	0	1,454	0	0	3.125	3.210	MS	26,042	78,125	10/23/2012.	03/01/2032.
927781	F3	3	VIRGINIA COLL BLDG AUTH (U RICHMOND) S12			2	1.B FE	2,963,910	104.137	3,124,110	3,000,000	2,978,512	0	1,992	0	0	3.000	3.090	MS	30,000	90,000	10/23/2012.	03/01/2030.
927781	F4	1	VIRGINIA COLL BLDG AUTH (U RICHMOND) S12			2	1.B FE	4,245,133	104.159	4,437,173	4,260,000	4,250,681	0	757	0	0	3.125	3.150	MS	44,375	133,125	10/23/2012.	03/01/2031.
92818H	FH	9	VIRGINIA PUBLIC SCH AUTH FING REF S2016B			2	1.B FE	4,321,080	109.793	4,754,037	4,330,000	4,322,789	0	416	0	0	3.125	3.140	FA	56,380	135,313	10/25/2016.	08/01/2034.
92818H	FJ	5	VIRGINIA PUBLIC SCH AUTH FING REF S2016B			2	1.B FE	4,406,837	109.597	4,888,026	4,460,000	4,416,050	0	2,327	0	0	3.125	3.210	FA	58,073	139,375	10/25/2016.	08/01/2035.
92818H	FK	2	VIRGINIA PUBLIC SCH AUTH FING REF S2016B			2	1.B FE	4,578,214	110.007	5,043,821	4,585,000	4,579,349	0	270	0	0	3.250	3.260	FA	62,089	149,013	10/25/2016.	08/01/2036.
92817S	C8	9	VIRGINIA PUBLIC SCH AUTH FING REV S2012B			2	1.B FE	3,721,388	106.845	3,547,254	3,320,000	3,390,682	0	(42,943)	0	0	4.500	3.110	FA	62,250	149,400	04/26/2012.	08/01/2032.
92817S	K8	0	VIRGINIA PUBLIC SCH AUTH FING REV S2012D			2	1.B FE	4,546,201	104.441	4,736,399	4,535,000	4,537,019	0	(1,270)	0	0	3.000	2.970	FA	56,688	136,050	12/06/2012.	08/01/2033.
92817S	N2	0	VIRGINIA PUBLIC SCH AUTH FING REV S2013A			2	1.B FE	2,886,309	108.462	3,091,167	2,850,000	2,861,841	0	(4,340)	0	0	3.500	3.330	FA	41,563	99,750	11/05/2014.	08/01/2030.
92818H	AP	6	VIRGINIA PUBLIC SCH AUTH FING REV S2014C			2	1.B FE	4,733,556	109.827	5,002,620	4,555,000	4,627,096	0	(18,793)	0	0	3.500	3.030	FA	66,427	159,425	10/29/2014.	08/01/2028.
92818H	AQ	4	VIRGINIA PUBLIC SCH AUTH FING REV S2014C			2	1.B FE	4,807,296	109.449	5,083,906	4,645,000	4,710,624	0	(17,089)	0	0	3.500	3.080	FA	67,740	162,575	10/29/2014.	08/01/2029.
92818H	AR	2	VIRGINIA PUBLIC SCH AUTH FING REV S2014C			2	1.B FE	3,999,116	108.792	4,221,130	3,880,000	3,928,233	0	(12,549)	0	0	3.500	3.130	FA	56,583	135,800	10/29/2014.	08/01/2030.
92818H	PQ	8	VIRGINIA PUBLIC SCH AUTH FING S2019C			2	1.B FE	2,566,971	108.632	2,802,706	2,580,000	2,567,603	0	532	0	0	2.875	2.910	FA	30,906	53,365	10/22/2019.	08/01/2038.
92818H	PQ	8	VIRGINIA PUBLIC SCH AUTH FING S2019C	SD..		2	1.B FE	2,810,734	108.632	3,068,854	2,825,000	2,811,426	0	582	0	0	2.875	2.910	FA	33,841	58,432	10/22/2019.	08/01/2038.
92817T	FV	3	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S15			2	1.A FE	5,006,641	112.515	5,535,738	4,920,000	4,957,673	0	(9,728)	0	0	3.750	3.520	FA	76,875	184,500	07/14/2015.	08/01/2035.
92817T	JG	2	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S18			2	1.A FE	203,440	114.698	235,131	205,000	203,603	0	63	0	0	3.375	3.430	MS	2,306	6,919	05/09/2018.	03/01/2037.
92817T	JG	2	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S18	SD..		2	1.A FE	5,547,460	114.698	6,411,618	5,590,000	5,551,911	0	1,730	0	0	3.375	3.430	MS	62,888	188,663	05/09/2018.	03/01/2037.
92818F	CC	7	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19			2	1.B FE	1,598,454	106.161	1,719,808	1,620,000	1,599,868	0	1,180	0	0	2.375	2.480	FA	16,031	29,604	10/10/2019.	02/01/2035.
92818F	CE	3	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19			2	1.B FE	1,678,767	105.853	1,799,501	1,700,000	1,679,960	0	992	0	0	2.500	2.590	FA	17,708	32,701	10/10/2019.	02/01/2037.
92817L	PN	7	VIRGINIA RES AUTH CLEAN WTR REF S2014B			2	1.A FE	3,092,221	109.584	3,271,082	2,985,000	3,028,981	0	(10,926)	0	0	3.500	3.080	AO	26,119	104,475	09/17/2014.	10/01/2029.
92817L	PN	7	VIRGINIA RES AUTH CLEAN WTR REF S2014B	SD..		2	1.A FE	19,294,010	109.584	20,410,020	18,625,000	18,899,421	0	(68,175)	0	0	3.500	3.080	AO	162,969	651,875	09/17/2014.	10/01/2029.
92818N	VD	7	VIRGINIA RES AUTH INFRAS REF TXBL S2020C				1.A FE	1,150,000	101.052	1,162,098	1,150,000	1,150,000	0	0	0	0	1.005	1.005	MN	1,380	0	10/28/2020.	11/01/2026.
92818N	VE	5	VIRGINIA RES AUTH INFRAS REF TXBL S2020C				1.A FE	2,300,000	101.391	2,331,993	2,300,000	2,300,000	0	0	0	0	1.185	1.185	MN	3,255	0	10/28/2020.	11/01/2027.
92818N	VF	2	VIRGINIA RES AUTH INFRAS REF TXBL S2020C				1.A FE	1,855,000	101.715	1,886,813	1,855,000	1,855,000	0	0	0	0	1.413	1.413	MN	3,131	0	10/28/2020.	11/01/2028.
92818N	VG	0	VIRGINIA RES AUTH INFRAS REF TXBL S2020C				1.A FE	810,000	101.799	824,572	810,000	810,000	0	0	0	0	1.513	1.513	MN	1,464	0	10/28/2020.	11/01/2029.
92818N	SU	3	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	958,234	102.559	984,566	960,000	958,245	0	11	0	0	1.875	1.890	MN	2,150	0	10/28/2020.	11/01/2034.
92818N	SV	1	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	958,108	101.909	988,517	970,000	958,187	0	79	0	0	1.875	1.970	MN	2,172	0	10/28/2020.	11/01/2035.
92818N	SW	9	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	442,584	102.524	456,232	445,000	442,597	0	13	0	0	2.000	2.040	MN	1,063	0	10/28/2020.	11/01/2036.
92818N	SX	7	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	453,463	102.087	469,600	460,000	453,500	0	37	0	0	2.000	2.100	MN	1,099	0	10/28/2020.	11/01/2037.
92818N	SY	5	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	462,582	102.699	477,550	465,000	462,596	0	14	0	0	2.125	2.160	MN	1,180	0	10/28/2020.	11/01/2038.
92818N	SZ	2	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	473,707	102.357	491,314	480,000	473,736	0	29	0	0	2.125	2.210	MN	1,218	0	10/28/2020.	11/01/2039.
92818N	TA	6	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	485,000	103.158	500,316	485,000	485,000	0	0	0	0	2.250	2.250	MN	1,303	0	10/28/2020.	11/01/2040.
92818L	QS	4	VIRGINIA RESOURCES AUTH INFRA REV S2015A			2	1.A FE	2,731,131	121.761	2,849,207	2,340,000	2,536,952	0	(37,227)	0	0	5.000	3.110	MN	19,500	117,000	05/13/2015.	11/01/2032.
92818L	QU	9	VIRGINIA RESOURCES AUTH INFRA REV S2015A			2	1.A FE	3,217,391	121.281	3,365,548	2,775,000	2,998,212	0	(42,093)	0	0	5.000	3.190	MN	23,125	138,750	05/13/2015.	11/01/2034.
92818L	QV	7	VIRGINIA RESOURCES AUTH INFRA REV S2015A			2	1.A FE	3,356,960	121.015	3,515,486	2,905,000	3,133,266	0	(42,997)	0	0	5.000	3.230	MN	24,208	145,250	05/13/2015.	11/01/2035.
92818N	YR	3	VIRGINIA RESOURCES AUTH INFRAS REF S2015			2	1.A	1,532,153	117.753	1,719,194	1,460,000	1,498,032	0	(7,132)	0	0	4.000	3.410	MN	9,733	58,400	11/04/2015.	11/01/2035.
92818N	YW	2	VIRGINIA RESOURCES AUTH INFRAS REF S2015			2	1.A FE	566,687	114.579	618,727	540,000	554,067	0	(2,638)	0	0	4.000	3.410	MN	3,600	21,600	11/04/2015.	11/01/2035.
977123	E7	9	WISCONSIN TRANSPORTATION REV REF S13-1			2	1.B FE	2,168,900	109.535	2,190,700	2,000,000	2,045,887	0	(17,407)	0	0	4.000	3.040	JJ	40,000	80,000	02/05/2013.	07/01/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
977123 E7 9	WISCONSIN TRANSPORTATION REV REF S13-1	SD..	..	2	1.B FE	8,675,600	109.535	8,762,800	8,000,000	8,183,546	0	(69,629)	0	0	4.000	3.040	JJ	160,000	320,000	02/05/2013.	07/01/2033.
977123 L7 1	WISCONSIN TRANSPORTATION REV REF S15-1		..	2	1.B FE	2,106,808	120.499	2,144,882	1,780,000	1,961,033	0	(37,460)	0	0	5.000	2.591	JJ	44,500	89,000	12/14/2016.	07/01/2027.
977123 L7 1	WISCONSIN TRANSPORTATION REV REF S15-1	SD..	..	2	1.B FE	11,836,000	120.499	12,049,900	10,000,000	11,017,041	0	(210,450)	0	0	5.000	2.591	JJ	250,000	500,000	12/14/2016.	07/01/2027.
977123 L8 9	WISCONSIN TRANSPORTATION REV REF S15-1		..	2	1.B FE	7,321,260	120.351	7,221,060	6,000,000	6,626,603	0	(129,877)	0	0	5.000	2.530	JJ	150,000	300,000	03/26/2015.	07/01/2028.
977123 R6 7	WISCONSIN TRANSPORTATION REV REF S17-1		..	2	1.B FE	2,131,822	114.888	2,102,450	1,830,000	1,986,251	0	(42,261)	0	0	5.000	2.440	JJ	45,750	91,500	06/07/2017.	07/01/2036.
977123 R7 5	WISCONSIN TRANSPORTATION REV REF S17-1	SD..	..	2	1.B FE	2,039,676	114.813	2,060,893	1,795,000	1,922,074	0	(34,047)	0	0	5.000	2.860	JJ	44,875	89,750	05/03/2017.	07/01/2037.
977123 P3 6	WISCONSIN TRANSPORTATION REV S2015A		..	2	1.B FE	190,686	116.718	192,585	165,000	176,283	0	(3,018)	0	0	5.000	2.930	JJ	4,125	8,250	11/17/2015.	07/01/2034.
977123 P3 6	WISCONSIN TRANSPORTATION REV S2015A	SD..	..	2	1.B FE	20,154,885	116.718	20,355,619	17,440,000	18,632,624	0	(319,036)	0	0	5.000	2.930	JJ	436,000	872,000	11/17/2015.	07/01/2034.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						2,185,987,484	XXX	2,286,096,961	1,962,497,127	2,118,429,189	0	(16,045,780)	0	0	XXX	XXX	XXX	23,222,231	66,593,423	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3128QG CC 4	FH (3/1 ARM) #1N0067		..	4	1.A	150,155	100.816	150,838	149,617	148,938	0	0	0	0	2.890	5.664	MON	360	5,587	03/03/2006.	12/15/2035.
3128JR G4 2	FH (3/1 ARM) #847419		..	4	1.A	246,480	105.175	260,375	247,563	245,822	0	0	0	0	3.379	4.398	MON	697	10,297	01/25/2006.	03/15/2035.
3128JR KQ 8	FH (5/1 ARM) #847503		..	4	1.A	625,468	104.656	666,520	636,862	625,720	0	0	0	0	2.754	4.475	MON	1,462	24,556	03/03/2006.	12/15/2035.
3128MJ ZF 0	FHLMC GOLD PASS THROUGH #G08741		..	4	1.A	2,605,147	105.538	2,776,121	2,630,423	2,605,147	0	0	0	0	3.000	3.145	MON	2,630	78,913	12/01/2016.	01/15/2047.
31296S DY 9	FHLMC GOLD PASSTHRU #A17319		..	4	1.A	101,594	116.203	118,427	101,913	101,630	0	6	0	0	5.000	5.061	MON	425	5,096	02/06/2004.	01/15/2034.
31292H AK 0	FHLMC GOLD PASSTHRU #C00910		..	4	1.A	273	118.184	308	261	285	0	(3)	0	0	7.500	4.762	MON	2	20	10/31/2001.	01/15/2030.
31292H AK 0	FHLMC GOLD PASSTHRU #C00910		..	4	1.A	8,232	118.184	9,277	7,850	8,594	0	(80)	0	0	7.500	5.077	MON	49	589	06/27/2002.	01/15/2030.
31292H NH 3	FHLMC GOLD PASSTHRU #C01292		..	4	1.A	7,782	118.170	8,958	7,581	7,864	0	(9)	0	0	6.000	3.106	MON	38	455	05/07/2003.	02/15/2032.
31292M FD 0	FHLMC GOLD PASSTHRU #C04664		..	4	1.A	22,982,576	108.568	24,562,343	22,623,777	22,874,637	0	(81,219)	0	0	3.000	2.756	MON	56,559	678,713	09/26/2017.	03/15/2043.
31293J ZX 0	FHLMC GOLD PASSTHRU #C21658		..	4	1.A	32,230	112.911	35,585	31,516	32,525	0	(59)	0	0	6.000	3.106	MON	158	1,891	05/07/2003.	04/15/2029.
31298S UJ 1	FHLMC GOLD PASSTHRU #C55985		..	4	1.A	7,714	104.550	7,709	7,373	7,838	0	(67)	0	0	7.500	4.762	MON	46	553	10/31/2001.	08/15/2031.
31298V FC 6	FHLMC GOLD PASSTHRU #C58263		..	4	1.A	18,223	108.058	18,821	17,417	18,559	0	(133)	0	0	7.500	4.762	MON	109	1,306	10/31/2001.	09/15/2031.
31287S GA 9	FHLMC GOLD PASSTHRU #C66493		..	4	1.A	13,157	112.639	14,492	12,865	13,385	0	(13)	0	0	6.000	3.106	MON	64	772	05/07/2003.	04/15/2032.
31287X PZ 3	FHLMC GOLD PASSTHRU #C70440		..	4	1.A	33,269	112.359	36,416	32,410	33,440	0	(150)	0	0	6.000	3.106	MON	162	1,945	05/07/2003.	09/15/2032.
31288A K7 9	FHLMC GOLD PASSTHRU #C72118		..	4	1.A	14,166	116.435	16,038	13,774	14,569	0	(23)	0	0	6.000	3.106	MON	69	826	05/07/2003.	10/15/2032.
31288E 6E 2	FHLMC GOLD PASSTHRU #C76269		..	4	1.A	14,385	114.769	16,053	13,987	14,589	0	(16)	0	0	6.000	3.106	MON	70	839	05/07/2003.	02/15/2033.
31288H RC 6	FHLMC GOLD PASSTHRU #C78583		..	4	1.A	7,933	112.472	8,692	7,728	7,976	0	(7)	0	0	6.000	3.106	MON	39	464	05/07/2003.	03/15/2033.
31335H TT 0	FHLMC GOLD PASSTHRU #C90562		..	4	1.A	5,819	112.305	6,379	5,680	5,713	0	(27)	0	0	6.000	3.095	MON	28	341	01/07/2003.	07/15/2022.
31283H WY 7	FHLMC GOLD PASSTHRU #G01563		..	4	1.A	941,444	116.440	1,073,604	922,017	936,999	0	(1,302)	0	0	5.500	3.410	MON	4,226	50,711	01/07/2003.	06/15/2033.
31283H WY 7	FHLMC GOLD PASSTHRU #G01563		..	4	1.A	1,441,930	116.440	1,708,252	1,467,056	1,446,131	0	1,273	0	0	5.500	3.451	MON	6,724	80,688	06/17/2003.	06/15/2033.
31283H WZ 4	FHLMC GOLD PASSTHRU #G01564		..	4	1.A	147,142	118.235	169,596	143,439	147,504	0	(121)	0	0	6.000	5.808	MON	717	8,606	01/08/2004.	04/15/2033.
31283H WZ 4	FHLMC GOLD PASSTHRU #G01564		..	4	1.A	159,681	118.235	184,080	155,689	160,072	0	(131)	0	0	6.000	5.810	MON	778	9,341	01/08/2004.	04/15/2033.
31283H W9 2	FHLMC GOLD PASSTHRU #G01572		..	4	1.A	31,783	116.196	36,112	31,079	32,021	0	(34)	0	0	6.000	3.106	MON	155	1,865	05/07/2003.	05/15/2033.
31283H Z2 4	FHLMC GOLD PASSTHRU #G01661		..	4	1.A	8,425	118.234	9,704	8,208	8,443	0	(6)	0	0	6.000	5.806	MON	41	492	02/09/2004.	11/15/2033.
31283H Z2 4	FHLMC GOLD PASSTHRU #G01661		..	4	1.A	489,357	118.234	564,759	477,659	490,355	0	(335)	0	0	6.000	5.824	MON	2,388	28,660	02/09/2004.	11/15/2033.
31283H Z2 4	FHLMC GOLD PASSTHRU #G01661		..	4	1.A	4,115	118.234	4,757	4,024	4,123	0	(3)	0	0	6.000	5.841	MON	20	241	02/09/2004.	11/15/2033.
31283H Z5 7	FHLMC GOLD PASSTHRU #G01664		..	4	1.A	1,869	119.556	2,177	1,821	1,877	0	(1)	0	0	6.000	5.807	MON	9	109	02/09/2004.	02/15/2034.
31283H Z5 7	FHLMC GOLD PASSTHRU #G01664		..	4	1.A	300,577	119.556	350,770	293,392	301,762	0	(183)	0	0	6.000	5.825	MON	1,467	17,603	02/09/2004.	02/15/2034.
31283H Z5 7	FHLMC GOLD PASSTHRU #G01664		..	4	1.A	193,666	119.556	226,022	189,050	194,428	0	(118)	0	0	6.000	5.826	MON	945	11,343	02/09/2004.	02/15/2034.
3128MJ SY 7	FHLMC GOLD PASSTHRU #G08534		..	4	1.A	5,840,440	106.372	6,213,566	5,841,353	5,839,061	0	(960)	0	0	3.000	3.003	MON	14,603	175,241	01/09/2018.	06/15/2043.

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	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3128MJ	SY	7	FHLMC GOLD PASSTHRU	#G08534			4	1.A	1,884,148	106.372	2,111,514	1,985,027	1,927,529	0	24,888	0	0	3.000	3.716	MON	4,963	59,551	12/04/2013.	06/15/2043.
3128MJ	S3	5	FHLMC GOLD PASSTHRU	#G08537			4	1.A	1,907,859	106.359	2,115,370	1,988,891	1,944,869	0	19,399	0	0	3.000	3.502	MON	4,972	59,667	06/25/2013.	07/15/2043.
3128MJ	S6	8	FHLMC GOLD PASSTHRU	#G08540			4	1.A	1,965,010	106.560	2,186,966	2,052,314	2,004,974	0	21,067	0	0	3.000	3.524	MON	5,131	61,569	06/24/2013.	08/15/2043.
3128MJ	S6	8	FHLMC GOLD PASSTHRU	#G08540			4	1.A	3,880,155	106.560	4,373,931	4,104,627	3,983,237	0	54,450	0	0	3.000	3.680	MON	10,262	123,139	07/05/2013.	08/15/2043.
3132J4	MM	8	FHLMC GOLD PASSTHRU	#G31063			4	1.A	6,053,837	106.419	6,494,722	6,102,947	6,058,854	0	807	0	0	3.500	3.702	MON	17,800	213,603	10/30/2018.	11/15/2037.
31335A	YU	6	FHLMC GOLD PASSTHRU	#G60723			4	1.A	2,935,886	108.405	3,131,288	2,888,497	2,927,721	0	(8,021)	0	0	3.000	2.749	MON	7,221	86,655	06/07/2019.	10/15/2046.
31335C	GR	9	FHLMC GOLD PASSTHRU	#G62008			4	1.A	4,297,224	108.061	4,556,789	4,216,840	4,285,951	0	(10,175)	0	0	3.000	2.692	MON	10,542	126,505	06/21/2019.	05/15/2047.
3133D3	BG	9	FHLMC PASS THRU CERT POOL	#QK0039			4	1.A	6,265,147	105.506	6,559,921	6,217,544	6,267,657	0	4,349	0	0	2.500	2.353	MON	12,953	155,439	09/09/2019.	09/25/2039.
3132A4	E9	5	FHLMC PASS THRU CERT POOL	#ZS3760			4	1.A	8,606,850	107.012	9,232,006	8,627,070	8,680,112	0	61,415	0	0	2.500	2.523	MON	17,973	215,677	10/23/2019.	06/25/2043.
3132A5	FW	0	FHLMC PASS THRU CERT POOL	#ZS4681			4	1.A	8,602,944	106.416	9,205,293	8,650,250	8,627,538	0	24,458	0	0	2.500	2.569	MON	18,021	216,256	12/16/2019.	10/25/2046.
3132AE	KL	9	FHLMC PASS THRU CERT POOL	#ZT2099			4	1.A	3,364,908	105.273	3,489,204	3,314,415	3,360,393	0	(4,141)	0	0	3.000	2.739	MON	8,286	99,432	06/25/2019.	11/25/2046.
3132AE	KL	9	FHLMC PASS THRU CERT POOL	#ZT2099			4	1.A	3,360,506	105.273	3,489,204	3,314,415	3,356,379	0	(3,804)	0	0	3.000	2.760	MON	8,286	99,432	06/26/2019.	11/25/2046.
3133TG	NU	9	FHR 2093 Z CMO				4	1.A	543,868	113.710	675,949	594,449	575,322	0	1,659	0	0	6.000	6.780	MON	2,972	35,667	03/20/2001.	11/15/2028.
3133TK	SJ	0	FHR 2151 JZ CMO				4	1.A	973,918	113.896	1,213,340	1,065,305	1,035,917	0	2,089	0	0	6.000	6.715	MON	5,327	63,918	03/20/2001.	05/15/2029.
3133TM	7G	5	FHR 2182 ZC CMO				4	1.A	331,248	116.986	376,780	322,071	321,184	0	(0)	0	0	7.500	7.258	MON	2,013	24,155	03/16/2001.	09/15/2029.
3133TN	JY	1	FHR 2223 Z CMO				4	1.A	47,328	119.542	57,919	48,450	47,873	0	40	0	0	8.000	8.299	MON	323	3,876	03/02/2000.	03/15/2030.
3133TQ	ZU	4	FHR 2274 KC CMO				4	1.A	165,167	115.468	191,126	165,522	165,135	0	(3)	0	0	6.500	6.584	MON	897	10,759	06/27/2002.	01/15/2031.
3133TR	LB	9	FHR 2284 Z CMO				4	1.A	393,988	115.464	481,214	416,763	407,926	0	694	0	0	6.500	6.963	MON	2,257	27,090	03/14/2001.	02/15/2031.
3133TR	GX	7	FHR 2288 Z CMO				4	1.A	799,103	112.091	953,769	850,883	831,580	0	1,239	0	0	6.500	7.210	MON	4,609	55,307	02/13/2001.	02/15/2031.
3133TR	SR	7	FHR 2297 KZ CMO				4	1.A	532,749	112.014	661,847	590,856	574,908	0	1,333	0	0	6.000	6.780	MON	2,954	35,451	03/20/2001.	03/15/2031.
31339W	Q2	5	FHR 2433 NH CMO				4	1.A	2,310,426	117.899	2,708,733	2,297,503	2,299,683	0	(562)	0	0	6.500	6.492	MON	12,445	149,338	06/27/2002.	04/15/2032.
31392K	FP	6	FHR 2451 JH CMO				4	1.A	512,682	117.806	608,390	516,434	513,804	0	85	0	0	6.500	6.635	MON	2,797	33,568	05/24/2002.	05/15/2032.
31392K	AA	4	FHR 2454 BK CMO				4	1.A	1,059,509	118.009	1,240,816	1,051,459	1,052,909	0	(270)	0	0	6.500	6.480	MON	5,695	68,345	06/21/2002.	05/15/2032.
31394K	NK	6	FHR 2686 NY CMO				4	1.A	801,122	104.219	863,944	828,970	824,032	0	1,027	0	0	5.000	5.449	MON	3,454	41,449	02/03/2004.	10/15/2023.
31394M	SG	6	FHR 2719 WC CMO				4	1.A	296,095	103.346	332,104	321,351	317,502	0	1,118	0	0	4.500	5.504	MON	1,205	14,461	02/05/2004.	12/15/2023.
31394N	L3	0	FHR 2729 CE CMO				4	1.A	683,512	103.251	757,453	733,603	725,974	0	2,169	0	0	4.500	5.370	MON	2,751	33,012	02/03/2004.	01/15/2024.
31394N	L3	0	FHR 2729 CE CMO				4	1.A	366,951	103.251	408,084	395,235	390,948	0	1,228	0	0	4.500	5.413	MON	1,482	17,786	02/04/2004.	01/15/2024.
3137AM	ER	4	FHR 4022 AH CMO				4	1.A	860,047	100.332	873,002	870,108	867,348	0	3,014	0	0	1.500	2.091	MON	1,088	13,052	12/14/2017.	12/15/2025.
3137B8	DA	2	FHR 4302 CA CMO				4	1.A	1,085,934	101.519	1,093,209	1,076,848	1,077,744	0	(3,912)	0	0	3.000	2.822	MON	2,692	32,305	04/17/2014.	06/15/2040.
3137BB	QB	9	FHR 4351 LC CMO				4	1.A	1,418,007	101.904	1,426,341	1,399,691	1,402,950	0	(7,236)	0	0	3.000	2.729	MON	3,499	41,991	06/09/2014.	11/15/2040.
3137BB	QB	9	FHR 4351 LC CMO				4	1.A	1,416,913	101.904	1,426,341	1,399,691	1,402,683	0	(6,840)	0	0	3.000	2.744	MON	3,499	41,991	06/10/2014.	11/15/2040.
3137BT	JW	2	FHR 4635 EG CMO				4	1.A	2,600,447	105.558	2,739,861	2,595,581	2,599,275	0	(404)	0	0	2.500	2.435	MON	5,407	64,890	11/09/2017.	12/15/2046.
3137FN	ZQ	6	FHR 4922 NG CMO				4	1.A	6,091,616	103.426	6,294,444	6,085,910	6,091,134	0	139	0	0	2.500	2.449	MON	12,679	152,148	09/19/2019.	04/25/2049.
3137FP	LJ	2	FHR 4926 BN CMO				4	1.A	13,344,806	104.248	13,874,392	13,308,934	13,331,973	0	(11,711)	0	0	2.500	2.435	MON	27,727	332,723	10/15/2019.	10/25/2049.
31282X	A8	4	FHS 146 75 CMO				4	1.A	14,798	105.473	15,478	14,675	14,665	0	(14)	0	0	7.500	7.500	MON	92	1,101	01/14/1993.	01/15/2023.
31403D	AC	3	FN (5/1 ARM)	#745303			4	1.A	650,823	104.243	685,236	657,345	655,753	0	0	0	0	2.561	4.917	MON	1,403	23,155	03/03/2006.	01/25/2036.
3138A1	V5	7	FNMA PASS THRU CERT POOL	#AH0635			4	1.A	232,994	106.124	248,068	233,751	233,078	0	30	0	0	3.500	3.538	MON	682	8,181	12/28/2010.	01/25/2026.
3138A6	ZA	1	FNMA PASS THRU CERT POOL	#AH5236			4	1.A	453,111	106.131	482,458	454,585	453,331	0	42	0	0	3.500	3.538	MON	1,326	15,910	12/28/2010.	01/25/2026.
3138X5	PC	5	FNMA PASS THRU CERT POOL	#AU5818			4	1.A	1,434,888	104.447	1,510,618	1,446,300	1,439,680	0	1,019	0	0	2.500	2.622	MON	3,013	36,158	06/24/2013.	08/25/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140EV S3 2	FNMA PASS THRU CERT POOL #BC1437			4	1.A	2,874,197	109.185	3,213,535	2,943,177	2,891,144	0	14,296	0	0	3.000	3.329	MON	7,358	88,295	01/25/2019.	07/25/2046.
3140FX JW 3	FNMA PASS THRU CERT POOL #BF0276			4	1.A	7,197,932	106.846	7,734,574	7,238,934	7,199,668	0	2,953	0	0	3.000	3.084	MON	18,097	217,168	03/15/2019.	10/25/2042.
3140FX JW 3	FNMA PASS THRU CERT POOL #BF0276			4	1.A	10,754,059	106.846	11,601,862	10,858,401	10,759,704	0	9,299	0	0	3.000	3.155	MON	27,146	325,752	03/08/2019.	10/25/2042.
3140FX LB 6	FNMA PASS THRU CERT POOL #BF0321			4	1.A	8,233,421	107.145	8,854,985	8,264,412	8,234,198	0	819	0	0	2.500	2.553	MON	17,218	206,610	10/28/2019.	07/25/2048.
3140FX L9 1	FNMA PASS THRU CERT POOL #BF0351			4	1.A	10,151,721	107.374	10,892,721	10,144,588	10,151,112	0	(418)	0	0	2.500	2.476	MON	21,135	253,615	11/21/2019.	05/25/2053.
3140J7 LQ 6	FNMA PASS THRU CERT POOL #BM3034			4	1.A	11,653,098	106.306	12,311,588	11,581,168	11,630,575	0	(17,825)	0	0	3.000	2.894	MON	28,953	347,435	11/29/2017.	02/25/2047.
3140J7 LQ 6	FNMA PASS THRU CERT POOL #BM3034			4	1.A	7,327,359	106.306	7,770,370	7,309,371	7,319,753	0	(5,965)	0	0	3.000	2.951	MON	18,273	219,281	12/22/2017.	02/25/2047.
3140J7 WR 2	FNMA PASS THRU CERT POOL #BM3355			4	1.A	2,192,119	105.804	2,315,912	2,188,870	2,192,119	0	0	0	0	3.500	3.466	MON	2,554	76,610	02/08/2018.	02/25/2048.
3140JA M7 0	FNMA PASS THRU CERT POOL #BM5781			4	1.A	6,609,217	106.020	6,909,933	6,517,563	6,604,069	0	(4,396)	0	0	3.000	2.755	MON	16,294	195,527	07/12/2019.	01/25/2045.
3140QB GN 2	FNMA PASS THRU CERT POOL #CA3804			4	1.A	4,547,848	106.184	4,826,107	4,545,008	4,547,147	0	(423)	0	0	2.500	2.480	MON	9,469	113,625	08/08/2019.	07/25/2049.
31418C 3D 4	FNMA PASS THRU CERT POOL #MA3495			4	1.A	3,214,054	106.760	3,430,405	3,213,175	3,214,744	0	646	0	0	4.000	3.989	MON	10,711	128,527	10/31/2018.	10/25/2048.
31417A P8 6	FNMA PASS THRU CERT POOL #00AB4046			4	1.A	3,995,785	108.448	4,200,449	3,873,233	3,942,109	0	(29,442)	0	0	3.500	2.736	MON	11,297	135,563	02/13/2012.	12/25/2041.
3140X4 VS 2	FNMA PASS THRU CERT POOL #1524			4	1.A	11,007,222	106.904	11,736,076	10,978,062	11,007,863	0	923	0	0	2.500	2.447	MON	22,871	274,452	09/27/2019.	02/25/2047.
31371K RC 7	FNMA PASS THRU CERT POOL #254383			4	1.A	23,974	122.306	28,049	22,933	24,719	0	(268)	0	0	7.500	5.518	MON	143	1,720	06/18/2002.	06/25/2032.
31371K 2V 2	FNMA PASS THRU CERT POOL #254688			4	1.A	82,286	111.574	89,530	80,242	80,516	0	(230)	0	0	5.500	5.198	MON	368	4,413	01/07/2004.	03/25/2023.
31371K 2X 8	FNMA PASS THRU CERT POOL #254690			4	1.A	125,263	111.574	136,833	122,638	122,954	0	(297)	0	0	5.500	4.921	MON	562	6,745	12/08/2003.	04/25/2023.
31371K 5X 5	FNMA PASS THRU CERT POOL #254762			4	1.A	38,592	110.408	42,702	38,677	38,558	0	(4)	0	0	5.000	5.022	MON	161	1,934	10/09/2003.	05/25/2023.
31371L A8 2	FNMA PASS THRU CERT POOL #254831			4	1.A	37,817	110.408	41,845	37,900	37,784	0	(3)	0	0	5.000	5.022	MON	158	1,895	10/09/2003.	08/25/2023.
31371L A9 0	FNMA PASS THRU CERT POOL #254832			4	1.A	407,436	111.574	444,593	398,471	399,840	0	(932)	0	0	5.500	5.240	MON	1,826	21,916	01/02/2004.	08/25/2023.
31371L DM 8	FNMA PASS THRU CERT POOL #254908			4	1.A	129,058	110.408	141,562	128,216	128,091	0	(94)	0	0	5.000	8.547	MON	534	6,411	10/03/2003.	09/25/2023.
31371L F3 8	FNMA PASS THRU CERT POOL #254986			4	1.A	153,914	111.574	168,156	150,711	151,215	0	(351)	0	0	5.500	4.925	MON	691	8,289	12/08/2003.	11/25/2023.
31371L HY 8	FNMA PASS THRU CERT POOL #255047			4	1.A	130,598	111.574	142,682	127,881	128,341	0	(257)	0	0	5.500	4.925	MON	586	7,033	12/08/2003.	01/25/2024.
31371L JU 4	FNMA PASS THRU CERT POOL #255075			4	1.A	290,954	111.574	316,569	283,728	285,090	0	(721)	0	0	5.500	5.208	MON	1,300	15,605	01/07/2004.	02/25/2024.
31372Q CQ 8	FNMA PASS THRU CERT POOL #279179			4	1.A	17,790	101.248	19,137	18,901	18,575	0	54	0	0	7.000	7.675	MON	110	1,323	05/01/1994.	05/25/2024.
31373U F3 6	FNMA PASS THRU CERT POOL #303586			4	1.A	10,622	112.037	12,698	11,334	10,984	0	43	0	0	6.500	7.542	MON	61	737	04/07/1997.	09/25/2025.
31375F 4Z 8	FNMA PASS THRU CERT POOL #333940			4	1.A	12,911	112.037	15,110	13,487	13,281	0	41	0	0	6.500	6.989	MON	73	877	04/01/1996.	06/25/2024.
31376R 6H 9	FNMA PASS THRU CERT POOL #363672			4	1.A	64,107	104.390	69,339	66,423	64,865	0	599	0	0	7.500	7.470	MON	415	4,982	02/12/1997.	11/25/2026.
31376U MV 3	FNMA PASS THRU CERT POOL #365872			4	1.A	21,482	100.373	22,342	22,258	21,755	0	196	0	0	7.500	7.470	MON	139	1,669	02/12/1997.	12/25/2026.
31378R S5 9	FNMA PASS THRU CERT POOL #406540			4	1.A	1,722	100.331	1,724	1,718	1,717	0	(3)	0	0	6.500	6.486	MON	9	112	01/12/1998.	12/25/2027.
31379F J3 9	FNMA PASS THRU CERT POOL #417982			4	1.A	36,443	101.241	36,328	35,882	36,118	0	(202)	0	0	7.000	6.707	MON	209	2,512	05/01/1998.	03/25/2028.
31379T G5 7	FNMA PASS THRU CERT POOL #428720			4	1.A	52,006	102.507	53,540	52,230	52,004	0	(0)	0	0	6.500	6.588	MON	283	3,395	06/01/1998.	06/25/2028.
313615 L4 6	FNMA PASS THRU CERT POOL #50747			4	1.A	39	105.350	44	41	41	0	0	0	0	7.000	7.775	MON	0	3	03/03/1995.	06/25/2023.
313615 L4 6	FNMA PASS THRU CERT POOL #50747			4	1.A	28	105.350	32	30	29	0	0	0	0	7.000	7.775	MON	0	2	03/03/1995.	06/25/2023.
313615 L4 6	FNMA PASS THRU CERT POOL #50747			4	1.A	55	105.350	62	58	57	0	0	0	0	7.000	7.775	MON	0	4	03/03/1995.	06/25/2023.
313615 L4 6	FNMA PASS THRU CERT POOL #50747			4	1.A	283	105.350	319	303	297	0	2	0	0	7.000	7.775	MON	2	21	03/03/1995.	06/25/2023.
313615 L4 6	FNMA PASS THRU CERT POOL #50747			4	1.A	595	105.350	671	637	625	0	3	0	0	7.000	7.775	MON	4	45	03/03/1995.	06/25/2023.
313615 L4 6	FNMA PASS THRU CERT POOL #50747			4	1.A	627	105.350	707	671	658	0	4	0	0	7.000	7.775	MON	4	47	03/03/1995.	06/25/2023.
313615 L4 6	FNMA PASS THRU CERT POOL #50747			4	1.A	438	105.350	494	469	460	0	3	0	0	7.000	7.775	MON	3	33	03/03/1995.	06/25/2023.
313615 L4 6	FNMA PASS THRU CERT POOL #50747			4	1.A	180	105.350	203	192	189	0	1	0	0	7.000	7.775	MON	1	13	03/03/1995.	06/25/2023.
313615 L4 6	FNMA PASS THRU CERT POOL #50747			4	1.A	1,083	105.350	1,221	1,159	1,137	0	6	0	0	7.000	7.775	MON	7	81	03/03/1995.	06/25/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
313615 L4 6	FNMA PASS THRU CERT POOL #50747			4	1.A	271	105.350	305	290	284	0	2	0	0	7.000	7.775	MON	2	20	03/03/1995.	06/25/2023.
313615 L4 6	FNMA PASS THRU CERT POOL #50747			4	1.A	17	105.350	19	18	18	0	0	0	0	7.000	7.775	MON	0	1	03/03/1995.	06/25/2023.
31384V L7 5	FNMA PASS THRU CERT POOL #535050			4	1.A	71,583	116.955	80,211	68,582	73,804	0	(770)	0	0	7.500	4.577	MON	429	5,144	09/12/2002.	12/25/2029.
31385H 5H 1	FNMA PASS THRU CERT POOL #545448			4	1.A	9,619	115.620	10,680	9,237	10,005	0	(110)	0	0	7.500	4.577	MON	58	693	09/12/2002.	02/25/2032.
31385X M8 7	FNMA PASS THRU CERT POOL #555783			4	1.A	674,117	110.546	755,512	683,434	677,433	0	692	0	0	4.500	4.700	MON	2,563	30,755	03/16/2004.	10/25/2033.
31389Y M7 3	FNMA PASS THRU CERT POOL #639482			4	1.A	23,831	103.613	23,620	22,797	24,827	0	(308)	0	0	7.500	5.518	MON	142	1,710	06/18/2002.	01/25/2032.
31390K RG 5	FNMA PASS THRU CERT POOL #648587			4	1.A	5,369	100.795	5,176	5,135	5,655	0	(72)	0	0	7.500	5.518	MON	32	385	06/18/2002.	05/25/2032.
31401M BR 1	FNMA PASS THRU CERT POOL #712048			4	1.A	9,937	116.134	11,299	9,729	9,903	0	(20)	0	0	5.500	3.356	MON	45	535	01/06/2003.	07/25/2033.
31402C QM 7	FNMA PASS THRU CERT POOL #725060			4	1.A	3,421	119.653	4,000	3,343	3,442	0	(3)	0	0	6.000	5.821	MON	17	201	01/08/2004.	01/25/2034.
31402J ER 4	FNMA PASS THRU CERT POOL #730144			4	1.A	388,469	112.366	439,083	390,758	388,917	0	51	0	0	5.000	5.073	MON	1,628	19,538	02/10/2004.	07/25/2033.
31402Q LF 6	FNMA PASS THRU CERT POOL #734826			4	1.A	177,476	110.321	203,157	184,151	180,388	0	563	0	0	4.500	4.838	MON	691	8,287	02/05/2004.	08/25/2033.
31403F Q6 4	FNMA PASS THRU CERT POOL #747577			4	1.A	224,437	115.882	261,430	225,600	224,586	0	25	0	0	5.000	5.067	MON	940	11,280	02/09/2004.	11/25/2033.
31403G RL 8	FNMA PASS THRU CERT POOL #748491			4	1.A	101,153	115.704	117,645	101,677	101,217	0	11	0	0	5.000	5.067	MON	424	5,084	02/09/2004.	10/25/2033.
31403G RL 8	FNMA PASS THRU CERT POOL #748491			4	1.A	113,791	115.704	132,351	114,387	113,866	0	13	0	0	5.000	5.067	MON	477	5,719	02/09/2004.	10/25/2033.
31403L LR 0	FNMA PASS THRU CERT POOL #751936			4	1.A	89,196	111.574	97,434	87,326	87,588	0	(175)	0	0	5.500	4.921	MON	400	4,803	12/08/2003.	11/25/2023.
31404B SY 9	FNMA PASS THRU CERT POOL #763835			4	1.A	7,184	111.672	8,067	7,224	7,190	0	1	0	0	5.000	5.069	MON	30	361	02/09/2004.	01/25/2034.
31404B SY 9	FNMA PASS THRU CERT POOL #763835			4	1.A	2,395	111.672	2,689	2,408	2,396	0	0	0	0	5.000	5.070	MON	10	120	02/09/2004.	01/25/2034.
31404J MA 0	FNMA PASS THRU CERT POOL #769953			4	1.A	110,904	114.909	127,518	110,973	110,801	0	(19)	0	0	5.000	5.027	MON	462	5,549	02/11/2004.	03/25/2034.
31404J YQ 2	FNMA PASS THRU CERT POOL #770319			4	1.A	370,828	115.617	431,268	373,014	371,169	0	49	0	0	5.000	5.073	MON	1,554	18,651	02/10/2004.	04/25/2034.
31404N 2P 0	FNMA PASS THRU CERT POOL #773982			4	1.A	274,503	111.686	308,391	276,121	274,834	0	40	0	0	5.000	5.073	MON	1,151	13,806	02/10/2004.	03/25/2034.
31404N 2S 4	FNMA PASS THRU CERT POOL #773985			4	1.A	57,471	110.547	63,907	57,809	57,539	0	9	0	0	5.000	5.073	MON	241	2,890	02/10/2004.	03/25/2034.
31404W GW 0	FNMA PASS THRU CERT POOL #780613			4	1.A	36,801	110.619	42,620	38,529	37,191	0	104	0	0	5.000	5.770	MON	161	1,926	11/04/2005.	05/25/2034.
31404W R9 9	FNMA PASS THRU CERT POOL #780912			4	1.A	361,310	111.670	420,698	376,733	367,846	0	883	0	0	5.000	5.742	MON	1,570	18,837	11/03/2005.	06/25/2029.
31406V 2P 0	FNMA PASS THRU CERT POOL #821682			4	1.A	797,449	116.275	932,397	801,885	797,923	0	107	0	0	5.000	5.086	MON	3,341	40,094	06/01/2005.	06/25/2035.
31407X A8 4	FNMA PASS THRU CERT POOL #843431			4	1.A	965,827	116.235	1,173,611	1,009,685	981,611	0	2,215	0	0	5.000	5.697	MON	4,207	50,484	11/03/2005.	07/25/2035.
31358T 3G 2	FNR G93-10 J CMO			4	1.A	497	102.334	590	577	566	0	3	0	0	5.000	6.655	MON	2	29	02/25/1998.	03/25/2023.
31358T 3G 2	FNR G93-10 J CMO			4	1.A	42,728	102.334	50,142	48,999	48,146	0	256	0	0	5.000	6.742	MON	204	2,450	02/11/1998.	03/25/2023.
31359U 2Q 7	FNR 1998-64 ZB CMO			4	1.A	1,107,343	112.304	1,301,618	1,159,013	1,140,043	0	1,400	0	0	6.500	6.920	MON	6,278	75,336	03/14/2001.	09/25/2028.
31359W AW 1	FNR 1999-28 ZB CMO			4	1.A	263,803	112.098	311,746	278,101	272,589	0	505	0	0	6.500	6.992	MON	1,506	18,077	02/28/2001.	06/25/2029.
31359V S5 3	FNR 1999-29 ZB CMO			4	1.A	136,474	112.108	160,865	143,491	139,603	0	308	0	0	6.500	6.993	MON	777	9,327	02/28/2001.	06/25/2029.
31392D NT 5	FNR 2002-40 MG CMO			4	1.A	913,501	114.614	1,056,409	921,710	915,914	0	137	0	0	6.500	6.634	MON	4,993	59,911	05/24/2002.	06/25/2032.
31392G EK 7	FNR 2002-90 A1 CMO			4	1.A	275,974	117.765	312,359	265,240	271,287	0	1,380	0	0	6.500	5.040	MON	1,437	17,241	10/18/2002.	06/25/2042.
31393U LU 5	FNR 2003-122 TG CMO			4	1.A	772,245	104.227	836,926	802,984	797,180	0	927	0	0	5.000	5.487	MON	3,346	40,149	02/04/2004.	12/25/2023.
3136AJ G4 2	FNR 2014-26 W CMO			4	1.A	1,769,203	101.209	1,769,581	1,748,440	1,749,463	0	(9,372)	0	0	3.000	2.721	MON	4,371	52,453	04/22/2014.	04/25/2040.
3136AJ 6A 9	FNR 2014-27 NA CMO			4	1.A	2,278,358	101.421	2,277,296	2,245,379	2,248,607	0	(13,421)	0	0	3.000	2.660	MON	5,613	67,361	06/17/2014.	04/25/2040.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						232,817,370	XXX	249,719,500	233,136,423	233,217,468	0	40,409	0	0	XXX	XXX	XXX	603,868	7,356,258	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						2,418,804,854	XXX	2,535,816,461	2,195,633,550	2,351,646,657	0	(16,005,371)	0	0	XXX	XXX	XXX	23,826,098	73,949,681	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00037B AB 8	ABB FINANCE USA		C	1	1.G FE	1,034,240	103.395	1,033,950	1,000,000	1,005,324	0	(3,837)	0	0	2.875	2.471	MN	4,233	28,750	10/09/2012.	05/08/2022.
00037B AB 8	ABB FINANCE USA		C	1	1.G FE	1,027,880	103.395	1,033,950	1,000,000	1,004,329	0	(3,120)	0	0	2.875	2.546	MN	4,233	28,750	09/25/2012.	05/08/2022.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00037B	AB 8	ABB FINANCE USA		C	1	1.G FE	978,330	103.395	1,033,950	1,000,000	996,638	0	2,380	0	0	2.875	3.129	MN	4,233	28,750	05/03/2012.	05/08/2022.
00037B	AF 9	ABB FINANCE USA		C	1	1.G FE	4,000,000	118.048	4,721,920	4,000,000	4,000,000	0	0	0	0	3.800	3.800	AO	37,156	152,000	03/26/2018.	04/03/2028.
00038A	AB 9	ABB TREASURY USA (144A)		C	1	1.G FE	1,829,662	101.668	1,809,690	1,780,000	1,782,748	0	(6,005)	0	0	4.000	3.649	JD	3,164	71,200	12/20/2011.	06/15/2021.
002824	BB 5	ABBOTT LABORATORIES			1	1.G FE	997,930	109.764	1,097,640	1,000,000	999,031	0	207	0	0	2.950	2.974	MS	8,686	29,500	03/05/2015.	03/15/2025.
002824	BE 9	ABBOTT LABORATORIES			1	1.G FE	718,670	108.431	757,933	699,000	708,531	0	(3,282)	0	0	3.400	2.881	MN	1,981	23,766	10/19/2017.	11/30/2023.
002824	BE 9	ABBOTT LABORATORIES			1	1.G FE	5,196,709	108.431	5,713,229	5,269,000	5,224,986	0	14,002	0	0	3.400	3.704	MN	14,929	179,146	12/03/2018.	11/30/2023.
002824	BF 6	ABBOTT LABORATORIES			1	1.G FE	4,050,640	117.206	4,688,240	4,000,000	4,039,144	0	(6,120)	0	0	3.750	3.558	MN	12,500	150,000	01/29/2019.	11/30/2026.
002824	BF 6	ABBOTT LABORATORIES			1	1.G FE	564,237	117.206	662,214	565,000	564,451	0	79	0	0	3.750	3.768	MN	1,766	21,188	04/10/2018.	11/30/2026.
002824	BF 6	ABBOTT LABORATORIES			1	1.G FE	558,909	117.206	662,214	565,000	561,106	0	573	0	0	3.750	3.881	MN	1,766	21,188	11/29/2016.	11/30/2026.
002824	BM 1	ABBOTT LABORATORIES			1	1.G FE	2,804,551	114.651	3,215,961	2,805,000	2,804,634	0	46	0	0	3.875	3.877	MS	32,004	108,694	12/12/2018.	09/15/2025.
002824	BM 1	ABBOTT LABORATORIES			1	1.G FE	998,130	114.651	1,146,510	1,000,000	998,847	0	211	0	0	3.875	3.901	MS	11,410	38,750	03/20/2017.	09/15/2025.
00287Y	AL 3	ABBVIE INC			1	2.B FE	1,987,120	104.641	2,092,820	2,000,000	1,997,278	0	1,389	0	0	2.900	2.975	MN	8,861	58,000	11/05/2012.	11/06/2022.
00287Y	AQ 2	ABBVIE INC			1	2.B FE	991,580	111.495	1,114,950	1,000,000	995,289	0	969	0	0	3.600	3.717	MN	4,700	36,000	12/02/2016.	05/14/2025.
00287Y	AU 3	ABBVIE INC			1	2.B FE	998,260	100.556	1,005,560	1,000,000	999,839	0	347	0	0	2.300	2.337	MN	3,003	23,000	05/09/2016.	05/14/2021.
00287Y	BX 6	ABBVIE INC			1	2.A FE	4,998,750	112.183	5,609,150	5,000,000	4,998,738	0	110	0	0	3.200	3.203	MN	17,778	160,000	11/12/2019.	11/21/2029.
00287Y	CU 1	ABBVIE INC			1	2.A FE	2,043,240	104.628	2,092,560	2,000,000	2,032,888	0	(10,352)	0	0	2.800	1.939	MS	16,489	28,000	05/14/2020.	03/15/2023.
00507V	AK 5	ACTIVISION BLIZZARD			1	2.A FE	996,140	113.855	1,138,550	1,000,000	997,601	0	369	0	0	3.400	3.446	MS	10,011	34,000	09/14/2016.	09/15/2026.
00507V	AK 5	ACTIVISION BLIZZARD			1	2.A FE	967,210	113.855	1,138,550	1,000,000	976,605	0	3,594	0	0	3.400	3.860	MS	10,011	34,000	04/16/2018.	09/15/2026.
00507V	AM 1	ACTIVISION BLIZZARD			1	2.A FE	1,017,690	113.499	1,134,990	1,000,000	1,012,149	0	(1,741)	0	0	3.400	3.183	JD	1,511	34,000	08/30/2017.	06/15/2027.
00724P	AD 1	ADOBE INC			1	1.F FE	1,994,500	108.310	2,166,200	2,000,000	1,994,932	0	432	0	0	2.300	2.331	FA	19,167	22,744	01/22/2020.	02/01/2030.
00724F	AC 5	ADOBE SYSTEMS INC			1	1.F FE	994,580	110.204	1,102,040	1,000,000	997,556	0	546	0	0	3.250	3.314	FA	13,542	32,500	01/22/2015.	02/01/2025.
00724F	AC 5	ADOBE SYSTEMS INC			1	1.F FE	989,280	110.204	1,102,040	1,000,000	995,175	0	1,080	0	0	3.250	3.377	FA	13,542	32,500	01/21/2015.	02/01/2025.
00724F	AC 5	ADOBE SYSTEMS INC			1	1.F FE	1,981,400	110.204	2,204,080	2,000,000	1,988,463	0	2,583	0	0	3.250	3.402	FA	27,083	65,000	03/05/2018.	02/01/2025.
00724F	AC 5	ADOBE SYSTEMS INC			1	1.F FE	2,969,670	110.204	3,306,120	3,000,000	2,978,852	0	4,733	0	0	3.250	3.436	FA	40,625	97,500	01/08/2019.	02/01/2025.
0010EP	AN 8	AEP TEXAS CENTRAL COMPANY (144A)			1	1.G FE	990,210	112.538	1,125,380	1,000,000	994,847	0	959	0	0	3.850	3.969	AO	9,625	38,500	09/15/2015.	10/01/2025.
00108W	AD 2	AEP TEXAS INC			1	1.G FE	998,260	103.205	1,032,050	1,000,000	999,352	0	348	0	0	2.400	2.437	AO	6,000	24,000	09/19/2017.	10/01/2022.
00108W	AH 3	AEP TEXAS INC			1	1.G FE	2,990,100	116.971	3,509,152	3,000,000	2,992,280	0	869	0	0	3.950	3.990	JD	9,875	118,500	05/14/2018.	06/01/2028.
00115A	AE 9	AEP TRANSMISSION CO LLC			1	1.F FE	998,030	112.616	1,126,160	1,000,000	998,750	0	187	0	0	3.100	3.123	JD	2,583	31,000	11/16/2016.	12/01/2026.
00115A	AE 9	AEP TRANSMISSION CO LLC			1	1.F FE	989,210	112.616	1,126,160	1,000,000	993,192	0	1,026	0	0	3.100	3.227	JD	2,583	31,000	11/30/2016.	12/01/2026.
037680	AB 1	AEPWV 2013-1 A2				1.A FE	2,999,689	111.058	3,331,740	3,000,000	2,999,972	0	(6)	0	0	3.772	3.770	FA	47,153	113,166	11/06/2013.	08/01/2031.
008117	AP 8	AETNA INC			1	2.B FE	983,090	103.727	1,037,270	1,000,000	996,436	0	1,815	0	0	2.750	2.946	MN	3,514	27,500	11/02/2012.	11/15/2022.
008117	AP 8	AETNA INC			1	2.B FE	957,970	103.727	1,037,270	1,000,000	989,750	0	5,211	0	0	2.750	3.318	MN	3,514	27,500	04/21/2014.	11/15/2022.
00817Y	AQ 1	AETNA INC			1	2.B FE	995,810	109.851	1,098,510	1,000,000	998,177	0	425	0	0	3.500	3.550	MN	4,472	35,000	11/03/2014.	11/15/2024.
00846U	AH 4	AGILENT TECHNOLOGIES INC			1	2.A FE	1,001,690	103.996	1,039,960	1,000,000	1,000,333	0	(213)	0	0	3.200	3.180	AO	8,000	32,000	09/11/2012.	10/01/2022.
00846U	AH 4	AGILENT TECHNOLOGIES INC			1	2.A FE	250,000	103.996	259,990	250,000	250,000	0	0	0	0	3.200	3.200	AO	2,000	8,000	01/07/2015.	10/01/2022.
00846U	AJ 0	AGILENT TECHNOLOGIES INC			1	2.A FE	1,990,880	107.659	2,153,180	2,000,000	1,997,339	0	968	0	0	3.875	3.930	JJ	35,736	77,500	06/18/2013.	07/15/2023.
00846U	AL 5	AGILENT TECHNOLOGIES INC			1	2.A FE	6,952,120	109.246	7,647,220	7,000,000	6,957,429	0	4,237	0	0	2.750	2.829	MS	56,681	191,965	09/05/2019.	09/15/2029.
009158	AR 7	AIR PRODUCTS & CHEMICALS			1	1.F FE	1,998,800	102.287	2,045,740	2,000,000	1,999,836	0	134	0	0	3.000	3.007	MN	9,667	60,000	10/31/2011.	11/03/2021.
009158	AT 3	AIR PRODUCTS & CHEMICALS			1	1.F FE	995,930	105.022	1,050,220	1,000,000	999,039	0	434	0	0	2.750	2.797	FA	11,306	27,500	01/30/2013.	02/03/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
009158 BC 9	AIR PRODUCTS & CHEMICALS		..	1	1.F FE	2,128,340	106.704	2,134,080	2,000,000	2,127,575	0	(765)	0	0	2.050	1.306	MN	5,239	0	12/08/2020.	05/15/2030.
010392 FE 3	ALABAMA POWER CO		..	1	1.F FE	264,605	101.504	248,685	245,000	246,130	0	(2,681)	0	0	3.950	2.821	JD	806	9,678	06/11/2013.	06/01/2021.
010392 FE 3	ALABAMA POWER CO		..	1	1.F FE	997,860	101.504	1,015,040	1,000,000	999,840	0	221	0	0	3.950	3.976	JD	3,292	39,500	05/18/2011.	06/01/2021.
010392 FK 9	ALABAMA POWER CO		..	1	1.E FE	2,991,510	108.874	3,266,220	3,000,000	2,997,133	0	895	0	0	3.550	3.584	JD	8,875	106,500	12/03/2013.	12/01/2023.
012725 AC 1	ALBEMARLE CORP		..	1	2.C FE	832,026	111.010	865,878	780,000	809,425	0	(7,470)	0	0	4.150	3.055	JD	2,698	32,370	11/15/2017.	12/01/2024.
012725 AC 1	ALBEMARLE CORP		..	1	2.C FE	1,799,017	111.010	1,909,372	1,720,000	1,761,221	0	(10,365)	0	0	4.150	3.449	JD	5,948	71,380	02/28/2017.	12/01/2024.
012725 AC 1	ALBEMARLE CORP		..	1	2.C FE	1,033,960	111.010	1,110,100	1,000,000	1,020,129	0	(5,047)	0	0	4.150	3.560	JD	3,458	41,500	02/27/2018.	12/01/2024.
012725 AC 1	ALBEMARLE CORP		..	1	2.C FE	996,580	111.010	1,110,100	1,000,000	998,468	0	346	0	0	4.150	4.192	JD	3,458	41,500	11/17/2014.	12/01/2024.
012725 AC 1	ALBEMARLE CORP		..	1	2.C FE	996,260	111.010	1,110,100	1,000,000	998,325	0	379	0	0	4.150	4.196	JD	3,458	41,500	11/18/2014.	12/01/2024.
01400E AB 9	ALCON FINANCE CORP (144A)		..	1	2.B FE	2,042,580	109.166	2,183,320	2,000,000	2,038,494	0	(3,980)	0	0	3.000	2.744	MS	16,167	60,000	12/18/2019.	09/23/2029.
01400E AB 9	ALCON FINANCE CORP (144A)		..	1	2.B FE	5,094,550	109.166	5,458,300	5,000,000	5,084,845	0	(8,760)	0	0	3.000	2.774	MS	40,417	150,000	11/20/2019.	09/23/2029.
01748N AE 4	ALLEGION US HOLDING CO		..	1	2.C FE	1,995,160	109.483	2,189,660	2,000,000	1,996,471	0	445	0	0	3.550	3.579	AO	17,750	71,000	09/18/2017.	10/01/2027.
02079K AA 5	ALPHABET INC		..	1	1.C FE	3,272,490	101.297	3,038,910	3,000,000	3,021,427	0	(55,411)	0	0	3.625	1.742	MN	12,688	108,750	04/26/2016.	05/19/2021.
02079K AB 3	ALPHABET INC		..	1	1.C FE	2,159,280	109.496	2,189,920	2,000,000	2,067,458	0	(20,448)	0	0	3.375	2.259	FA	23,625	67,500	04/26/2016.	02/25/2024.
02079K AB 3	ALPHABET INC		..	1	1.C FE	1,017,968	109.496	1,067,586	975,000	994,782	0	(5,946)	0	0	3.375	2.698	FA	11,517	32,906	12/06/2016.	02/25/2024.
02079K AB 3	ALPHABET INC		..	1	1.C FE	1,826,313	109.496	1,974,213	1,803,000	1,816,535	0	(4,043)	0	0	3.375	3.122	FA	21,298	60,851	07/09/2018.	02/25/2024.
02079K AC 1	ALPHABET INC		..	1	1.C FE	1,958,380	107.278	2,145,560	2,000,000	1,975,484	0	4,046	0	0	1.998	2.231	FA	15,096	39,960	08/02/2016.	08/15/2026.
02079K AC 1	ALPHABET INC		..	1	1.C FE	1,237,828	107.278	1,357,067	1,265,000	1,248,702	0	2,689	0	0	1.998	2.243	FA	9,548	25,275	10/19/2016.	08/15/2026.
02079K AC 1	ALPHABET INC		..	1	1.C FE	1,825,660	107.278	2,145,560	2,000,000	1,866,360	0	21,288	0	0	1.998	3.310	FA	15,096	39,960	01/17/2019.	08/15/2026.
02209S AL 7	ALTRIA GROUP INC		..		2.B FE	995,750	101.444	1,014,440	1,000,000	999,697	0	452	0	0	4.750	4.804	MN	7,389	47,500	05/02/2011.	05/05/2021.
02209S AN 3	ALTRIA GROUP INC		..		2.B FE	1,052,170	103.877	1,038,770	1,000,000	1,014,306	0	(8,696)	0	0	2.850	1.940	FA	11,242	28,500	06/27/2016.	08/09/2022.
02209S AN 3	ALTRIA GROUP INC		..		2.B FE	998,880	103.877	1,038,770	1,000,000	999,781	0	122	0	0	2.850	2.863	FA	11,242	28,500	08/06/2012.	08/09/2022.
02209S AP 8	ALTRIA GROUP INC		..		2.B FE	998,450	105.448	1,054,480	1,000,000	999,573	0	164	0	0	2.950	2.968	MN	4,835	29,500	04/29/2013.	05/02/2023.
02209S AS 2	ALTRIA GROUP INC		..		2.B FE	1,008,400	109.927	1,099,270	1,000,000	1,002,881	0	(871)	0	0	4.000	3.899	JJ	16,667	40,000	10/30/2013.	01/31/2024.
02209S AS 2	ALTRIA GROUP INC		..		2.B FE	993,780	109.927	1,099,270	1,000,000	997,848	0	634	0	0	4.000	4.074	JJ	16,667	40,000	10/28/2013.	01/31/2024.
023135 AJ 5	AMAZON.COM INC		..	1	1.E FE	991,860	103.873	1,038,730	1,000,000	998,265	0	868	0	0	2.500	2.593	MN	2,222	25,000	11/27/2012.	11/29/2022.
023135 AJ 5	AMAZON.COM INC		..	1	1.E FE	991,160	103.873	1,038,730	1,000,000	998,117	0	943	0	0	2.500	2.601	MN	2,222	25,000	11/26/2012.	11/29/2022.
023135 AJ 5	AMAZON.COM INC		..	1	1.E FE	944,920	103.873	1,038,730	1,000,000	987,473	0	6,253	0	0	2.500	3.180	MN	2,222	25,000	06/18/2013.	11/29/2022.
023135 AJ 5	AMAZON.COM INC		..	1	1.E FE	912,180	103.873	1,038,730	1,000,000	978,615	0	10,604	0	0	2.500	3.668	MN	2,222	25,000	01/09/2014.	11/29/2022.
023135 AN 6	AMAZON.COM INC		..	1	1.E FE	996,380	112.512	1,125,120	1,000,000	998,388	0	368	0	0	3.800	3.844	JD	2,744	38,000	12/02/2014.	12/05/2024.
023135 BC 9	AMAZON.COM INC		..	1	1.E FE	2,014,680	113.995	2,279,900	2,000,000	2,010,379	0	(1,448)	0	0	3.150	3.060	FA	22,575	63,000	12/05/2017.	08/22/2027.
023135 BC 9	AMAZON.COM INC		..	1	1.E FE	1,996,420	113.995	2,279,900	2,000,000	1,997,452	0	333	0	0	3.150	3.171	FA	22,575	63,000	08/15/2017.	08/22/2027.
023138 AA 8	AMBAC ASSURANCE CORP (144A)		..		6. *	0	138.500	766	553	553	553	0	0	0	5.100	5.036	JUN	16	0	03/01/2018.	12/31/2049.
02343U AH 8	AMCOR FINANCE USA INC		C	1	2.B FE	3,992,880	119.529	4,781,160	4,000,000	3,993,599	0	695	0	0	4.500	4.525	MN	23,000	180,000	06/13/2019.	05/15/2028.
02361D AL 4	AMEREN ILLINOIS		..	1	1.F FE	1,007,530	103.391	1,033,910	1,000,000	1,002,464	0	(1,685)	0	0	2.700	2.522	MS	9,000	27,000	11/29/2017.	09/01/2022.
02361D AP 5	AMEREN ILLINOIS		..	1	1.F FE	999,430	109.925	1,099,250	1,000,000	999,700	0	60	0	0	3.250	3.256	MS	10,833	32,500	12/03/2014.	03/01/2025.
02361D AS 9	AMEREN ILLINOIS		..	1	1.F FE	3,033,360	116.658	3,499,740	3,000,000	3,025,563	0	(3,085)	0	0	3.800	3.663	MN	14,567	114,000	06/04/2018.	05/15/2028.
02361D AS 9	AMEREN ILLINOIS		..	1	1.F FE	2,997,300	116.658	3,499,740	3,000,000	2,997,794	0	243	0	0	3.800	3.811	MN	14,567	114,000	05/14/2018.	05/15/2028.
02361D AV 2	AMEREN ILLINOIS		..	1	1.F FE	2,015,020	100.781	2,015,620	2,000,000	2,014,851	0	(169)	0	0	1.550	1.467	MN	3,272	0	11/18/2020.	11/15/2030.
025816 BD 0	AMERICAN EXPRESS		..		2.A FE	1,001,740	104.409	1,044,090	1,000,000	1,000,360	0	(187)	0	0	2.650	2.630	JD	2,135	26,500	12/07/2012.	12/02/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
025816 BD 0	AMERICAN EXPRESS		..		2.A FE	1,145,297	104.409	1,200,704	1,150,000	1,148,982	0	503	0	0	2.650	2.697	JD	2,455	30,475	11/28/2012.	12/02/2022.
025816 BR 9	AMERICAN EXPRESS		..	2	2.A FE	999,370	109.258	1,092,580	1,000,000	999,616	0	87	0	0	3.000	3.010	AO	5,000	30,000	10/23/2017.	10/30/2024.
025816 CF 4	AMERICAN EXPRESS		..	2	1.G FE	4,986,600	112.126	5,606,300	5,000,000	4,989,323	0	1,773	0	0	3.125	3.168	MN	17,795	156,250	05/15/2019.	05/20/2026.
0258M0 EG 0	AMERICAN EXPRESS CREDIT		..	2	1.F FE	997,770	102.577	1,025,770	1,000,000	999,429	0	455	0	0	2.700	2.748	MS	8,850	27,000	02/28/2017.	03/03/2022.
02665W BH 3	AMERICAN HONDA FINANCE		C	1	1.G FE	996,980	108.664	1,086,640	1,000,000	998,183	0	293	0	0	2.300	2.334	MS	7,156	23,000	09/06/2016.	09/09/2026.
02665W BP 5	AMERICAN HONDA FINANCE		C	1	1.G FE	993,730	107.027	1,070,270	1,000,000	997,018	0	891	0	0	2.900	3.000	FA	10,875	29,000	02/13/2017.	02/16/2024.
02665W CA 7	AMERICAN HONDA FINANCE		C	1	1.G FE	1,001,540	104.290	1,042,900	1,000,000	1,000,585	0	(309)	0	0	2.600	2.567	MN	3,250	26,000	11/14/2017.	11/16/2022.
02665W CE 9	AMERICAN HONDA FINANCE		C	1	1.G FE	1,994,140	115.335	2,306,700	2,000,000	1,995,570	0	531	0	0	3.500	3.535	FA	26,444	70,000	02/12/2018.	02/15/2028.
02665W CJ 8	AMERICAN HONDA FINANCE		C	1	1.G FE	1,998,180	107.801	2,156,020	2,000,000	1,999,017	0	357	0	0	3.450	3.470	JJ	32,008	69,000	07/12/2018.	07/14/2023.
03027X AB 6	AMERICAN TOWER CORP		..	1	2.C FE	991,850	106.107	1,061,070	1,000,000	998,048	0	877	0	0	3.500	3.597	JJ	14,583	35,000	01/03/2013.	01/31/2023.
03027X AD 2	AMERICAN TOWER CORP		..	1	2.C FE	1,024,580	113.254	1,132,540	1,000,000	1,008,824	0	(2,582)	0	0	5.000	4.691	FA	18,889	50,000	01/07/2014.	02/15/2024.
03027X AK 6	AMERICAN TOWER CORP		..	1	2.C FE	990,040	112.417	1,124,170	1,000,000	993,984	0	917	0	0	3.375	3.490	AO	7,125	33,750	05/10/2016.	10/15/2026.
03027X AM 2	AMERICAN TOWER CORP		..	1	2.C FE	999,330	110.458	1,104,580	1,000,000	999,554	0	65	0	0	3.125	3.133	JJ	14,410	31,250	09/28/2016.	01/15/2027.
03027X AP 5	AMERICAN TOWER CORP		..	1	2.C FE	997,730	113.228	1,132,280	1,000,000	998,427	0	209	0	0	3.550	3.577	JJ	16,369	35,500	06/27/2017.	07/15/2027.
03027X AR 1	AMERICAN TOWER CORP		..	1	2.C FE	1,989,520	113.701	2,274,020	2,000,000	1,992,344	0	935	0	0	3.600	3.662	JJ	33,200	72,000	12/05/2017.	01/15/2028.
03027X AX 8	AMERICAN TOWER CORP		..	1	2.C FE	1,996,760	108.539	2,170,780	2,000,000	1,997,224	0	402	0	0	2.750	2.775	JJ	25,361	43,083	09/30/2019.	01/15/2027.
03027X BA 7	AMERICAN TOWER CORP		..	1	2.C FE	1,991,200	109.160	2,183,200	2,000,000	1,991,944	0	744	0	0	2.900	2.951	JJ	26,744	29,806	01/07/2020.	01/15/2030.
03027X BJ 8	AMERICAN TOWER CORP		..	1	2.C FE	4,998,550	100.677	5,033,850	5,000,000	4,998,560	0	10	0	0	1.500	1.504	JJ	8,542	0	11/17/2020.	01/31/2028.
030288 AA 2	AMERICAN TRANSMISSION SYSTEM (144A)		..	1	3.A FE	1,121,140	104.249	1,042,490	1,000,000	1,014,790	0	(13,719)	0	0	5.250	3.783	JJ	24,208	52,500	01/11/2012.	01/15/2022.
030288 AA 2	AMERICAN TRANSMISSION SYSTEM (144A)		..	1	3.A FE	1,090,120	104.249	1,042,490	1,000,000	1,010,708	0	(9,899)	0	0	5.250	4.184	JJ	24,208	52,500	06/24/2011.	01/15/2022.
030288 AA 2	AMERICAN TRANSMISSION SYSTEM (144A)		..	1	3.A FE	1,998,280	104.249	2,084,980	2,000,000	1,999,771	0	164	0	0	5.250	5.259	JJ	48,417	105,000	12/10/2009.	01/15/2022.
03040W AK 1	AMERICAN WATER CAPITAL CORP		..	1	2.A FE	1,027,140	109.383	1,093,830	1,000,000	1,014,675	0	(4,714)	0	0	3.850	3.318	MS	12,833	38,500	04/11/2018.	03/01/2024.
03040W AL 9	AMERICAN WATER CAPITAL CORP		..	1	2.A FE	998,670	110.766	1,107,660	1,000,000	999,390	0	127	0	0	3.400	3.415	MS	11,333	34,000	08/11/2014.	03/01/2025.
03040W AL 9	AMERICAN WATER CAPITAL CORP		..	1	2.A FE	996,670	110.766	1,107,660	1,000,000	998,389	0	347	0	0	3.400	3.441	MS	11,333	34,000	08/10/2015.	03/01/2025.
03040W AN 5	AMERICAN WATER CAPITAL CORP		..	1	2.A FE	998,180	111.224	1,112,240	1,000,000	998,854	0	172	0	0	3.000	3.021	JD	2,500	30,000	11/14/2016.	12/01/2026.
03040W AQ 8	AMERICAN WATER CAPITAL CORP		..	1	2.A FE	996,710	110.683	1,106,830	1,000,000	997,694	0	305	0	0	2.950	2.988	MS	9,833	29,500	08/07/2017.	09/01/2027.
03040W AQ 8	AMERICAN WATER CAPITAL CORP		..	1	2.A FE	994,550	110.683	1,106,830	1,000,000	996,196	0	505	0	0	2.950	3.013	MS	9,833	29,500	08/08/2017.	09/01/2027.
03040W AQ 8	AMERICAN WATER CAPITAL CORP		..	1	2.A FE	979,110	110.683	1,106,830	1,000,000	984,835	0	2,007	0	0	2.950	3.204	MS	9,833	29,500	01/18/2018.	09/01/2027.
03040W AU 9	AMERICAN WATER CAPITAL CORP		..	1	2.A FE	3,458,040	115.151	3,454,530	3,000,000	3,454,807	0	(3,233)	0	0	3.450	1.473	JD	8,625	0	12/07/2020.	06/01/2029.
03040W AU 9	AMERICAN WATER CAPITAL CORP		..	1	2.A FE	4,988,950	115.151	5,757,550	5,000,000	4,990,481	0	948	0	0	3.450	3.476	JD	14,375	172,500	05/06/2019.	06/01/2029.
03076C AG 1	AMERIPRISE FINANCIAL		..	1	1.G FE	1,993,120	111.622	2,232,440	2,000,000	1,997,045	0	693	0	0	3.700	3.741	AO	15,622	74,000	09/15/2014.	10/15/2024.
03076C AH 9	AMERIPRISE FINANCIAL		..	1	1.G FE	998,930	110.662	1,106,620	1,000,000	999,348	0	100	0	0	2.875	2.887	MS	8,465	28,750	08/08/2016.	09/15/2026.
03073E AM 7	AMERISOURCEBERGEN CORP		..	1	2.B FE	1,010,450	109.755	1,097,550	1,000,000	1,005,639	0	(1,334)	0	0	3.250	3.096	MS	10,833	32,500	03/28/2017.	03/01/2025.
03073E AM 7	AMERISOURCEBERGEN CORP		..	1	2.B FE	1,005,770	109.755	1,097,550	1,000,000	1,002,522	0	(595)	0	0	3.250	3.181	MS	10,833	32,500	02/19/2015.	03/01/2025.
03073E AM 7	AMERISOURCEBERGEN CORP		..	1	2.B FE	994,650	109.755	1,097,550	1,000,000	997,537	0	536	0	0	3.250	3.313	MS	10,833	32,500	02/17/2015.	03/01/2025.
03073E AP 0	AMERISOURCEBERGEN CORP		..	1	2.B FE	997,550	114.076	1,140,760	1,000,000	998,210	0	222	0	0	3.450	3.479	JD	1,533	34,500	11/29/2017.	12/15/2027.
031162 BN 9	AMGEN INC		..	2	2.A FE	1,082,790	103.631	1,036,310	1,000,000	1,017,435	0	(15,199)	0	0	3.625	2.046	MN	4,632	36,250	07/13/2016.	05/15/2022.
031162 CJ 7	AMGEN INC		..	1	2.A FE	999,390	109.227	1,092,270	1,000,000	999,619	0	59	0	0	2.600	2.607	FA	9,533	26,000	08/10/2016.	08/19/2026.
031162 CP 3	AMGEN INC		..	1	2.A FE	1,995,720	103.101	2,062,020	2,000,000	1,998,743	0	869	0	0	2.650	2.696	MN	7,361	53,000	05/08/2017.	05/11/2022.
031162 CQ 1	AMGEN INC		..	1	2.A FE	4,980,050	112.367	5,618,350	5,000,000	4,985,555	0	1,841	0	0	3.200	3.247	MN	26,222	160,000	10/31/2017.	11/02/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
032095 AE 1	AMPHENOL CORP			1	2.A FE	999,120	101.617	1,016,170	1,000,000	999,874	0	134	0	0	3.125	3.139	MS	9,201	31,250	09/09/2014.	09/15/2021.
032095 AG 6	AMPHENOL CORP			1	2.A FE	998,880	107.812	1,078,120	1,000,000	999,417	0	158	0	0	3.200	3.218	AO	8,000	32,000	03/29/2017.	04/01/2024.
032095 AH 4	AMPHENOL CORP			1	2.A FE	3,016,140	122.531	3,675,930	3,000,000	3,013,345	0	(1,331)	0	0	4.350	4.285	JD	10,875	130,500	01/08/2019.	06/01/2029.
032095 AJ 0	AMPHENOL CORP			1	2.A FE	2,036,980	110.378	2,207,560	2,000,000	2,033,900	0	(3,080)	0	0	2.800	2.585	FA	21,156	52,111	01/30/2020.	02/15/2030.
032095 AJ 0	AMPHENOL CORP			1	2.A FE	3,000,240	110.378	3,311,340	3,000,000	3,000,237	0	(3)	0	0	2.800	2.799	FA	31,733	78,167	01/16/2020.	02/15/2030.
032165 AD 4	AMSOUTH BANCORP				2.B FE	3,250,860	122.939	3,688,170	3,000,000	3,085,788	0	(14,923)	0	0	6.750	6.057	MN	33,750	202,500	10/15/2003.	11/01/2025.
032654 AH 8	ANALOG DEVICES INC			1	2.A FE	996,040	105.368	1,053,680	1,000,000	998,920	0	420	0	0	2.875	2.921	JD	2,396	28,750	05/22/2013.	06/01/2023.
032654 AJ 4	ANALOG DEVICES INC			1	2.A FE	997,700	114.172	1,141,720	1,000,000	998,735	0	224	0	0	3.900	3.928	JD	1,733	39,000	12/03/2015.	12/15/2025.
032654 AM 7	ANALOG DEVICES INC			1	2.A FE	1,014,630	107.644	1,076,440	1,000,000	1,007,129	0	(2,444)	0	0	3.125	2.855	JD	2,257	31,250	10/31/2017.	12/05/2023.
032654 AM 7	ANALOG DEVICES INC			1	2.A FE	1,931,840	107.644	2,152,880	2,000,000	1,960,014	0	12,654	0	0	3.125	3.853	JD	4,514	62,500	09/19/2018.	12/05/2023.
032654 AN 5	ANALOG DEVICES INC			1	2.A FE	1,011,120	113.795	1,137,950	1,000,000	1,007,658	0	(1,202)	0	0	3.500	3.351	JD	2,528	35,000	01/04/2018.	12/05/2026.
032654 AN 5	ANALOG DEVICES INC			1	2.A FE	1,031,505	113.795	1,200,537	1,055,000	1,038,266	0	2,470	0	0	3.500	3.801	JD	2,667	36,925	03/01/2018.	12/05/2026.
03523T BX 5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2.A FE	3,996,000	113.905	4,556,200	4,000,000	3,997,095	0	623	0	0	4.150	4.169	JJ	72,856	166,000	01/10/2019.	01/23/2025.
035240 AL 4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2.B FE	2,000,800	117.920	2,358,400	2,000,000	2,000,586	0	(71)	0	0	4.000	3.995	AO	17,333	80,000	03/23/2018.	04/13/2028.
035240 AL 4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2.B FE	1,984,320	117.920	2,358,400	2,000,000	1,987,915	0	1,386	0	0	4.000	4.096	AO	17,333	80,000	03/20/2018.	04/13/2028.
036752 AB 9	ANTHEM INC			1	2.B FE	2,993,970	115.340	3,460,200	3,000,000	2,995,568	0	545	0	0	3.650	3.674	JD	9,125	109,500	11/14/2017.	12/01/2027.
037735 CR 6	APPALACHIAN POWER CO			1	2.A FE	1,994,420	100.261	2,005,220	2,000,000	1,999,564	0	536	0	0	4.600	4.635	MS	23,000	92,000	03/22/2011.	03/30/2021.
037735 CU 9	APPALACHIAN POWER CO			1	1.G FE	996,450	111.128	1,111,280	1,000,000	998,273	0	352	0	0	3.400	3.442	JD	2,833	34,000	05/11/2015.	06/01/2025.
037833 AK 6	APPLE INC			1	1.B FE	1,001,860	104.925	1,049,250	1,000,000	1,000,460	0	(195)	0	0	2.400	2.379	MN	3,867	24,000	05/01/2013.	05/03/2023.
037833 AK 6	APPLE INC			1	1.B FE	1,997,340	104.925	2,098,500	2,000,000	1,999,290	0	279	0	0	2.400	2.415	MN	7,733	48,000	04/30/2013.	05/03/2023.
037833 AS 9	APPLE INC			1	1.B FE	2,997,480	110.155	3,304,650	3,000,000	2,998,965	0	261	0	0	3.450	3.460	MN	15,813	103,500	04/29/2014.	05/06/2024.
037833 BG 4	APPLE INC			1	1.B FE	1,969,520	111.589	2,231,780	2,000,000	1,979,679	0	4,231	0	0	3.200	3.452	MN	8,533	64,000	07/12/2018.	05/13/2025.
037833 BY 5	APPLE INC			1	1.B FE	1,047,390	112.273	1,122,730	1,000,000	1,027,050	0	(5,109)	0	0	3.250	2.657	FA	11,556	32,500	11/02/2016.	02/23/2026.
037833 BY 5	APPLE INC			1	1.B FE	1,008,460	112.273	1,122,730	1,000,000	1,004,911	0	(913)	0	0	3.250	3.141	FA	11,556	32,500	11/28/2016.	02/23/2026.
037833 BY 5	APPLE INC			1	1.B FE	997,800	112.273	1,122,730	1,000,000	998,751	0	215	0	0	3.250	3.276	FA	11,556	32,500	02/16/2016.	02/23/2026.
037833 BZ 2	APPLE INC			1	1.B FE	941,170	109.179	1,091,790	1,000,000	963,805	0	5,828	0	0	2.450	3.161	FA	10,004	24,500	11/30/2016.	08/04/2026.
037833 CJ 7	APPLE INC			1	1.B FE	1,000,000	114.128	1,141,280	1,000,000	1,000,000	0	0	0	0	3.350	3.350	FA	13,214	33,500	02/02/2017.	02/09/2027.
037833 CX 6	APPLE INC			1	1.B FE	3,821,320	112.040	4,481,600	4,000,000	3,865,922	0	18,106	0	0	3.000	3.585	JD	3,667	120,000	06/15/2018.	06/20/2027.
037833 DB 3	APPLE INC			1	1.B FE	1,997,760	111.863	2,237,260	2,000,000	1,998,378	0	210	0	0	2.900	2.913	MS	17,561	58,000	09/05/2017.	09/12/2027.
037833 DK 3	APPLE INC			1	1.B FE	2,991,270	112.854	3,385,620	3,000,000	2,993,654	0	811	0	0	3.000	3.034	MN	12,000	90,000	11/06/2017.	11/13/2027.
038222 AL 9	APPLIED MATERIALS			1	1.G FE	1,002,420	113.852	1,138,520	1,000,000	1,001,562	0	(232)	0	0	3.300	3.271	AO	8,250	33,000	03/29/2017.	04/01/2027.
038222 AL 9	APPLIED MATERIALS			1	1.G FE	996,450	113.852	1,138,520	1,000,000	997,614	0	333	0	0	3.300	3.342	AO	8,250	33,000	03/28/2017.	04/01/2027.
038522 AP 3	ARAMARK SERVICES INC (144A)			1	4.A FE	505,000	103.150	515,750	500,000	502,315	0	(968)	0	0	5.000	4.777	AO	6,250	25,000	02/09/2018.	04/01/2025.
040555 CQ 5	ARIZONA PUBLIC SERVICE CO			1	1.F FE	1,998,160	108.387	2,167,740	2,000,000	1,999,265	0	191	0	0	3.350	3.361	JD	2,978	67,000	06/09/2014.	06/15/2024.
040555 CS 1	ARIZONA PUBLIC SERVICE CO			1	1.F FE	994,740	109.793	1,097,930	1,000,000	997,466	0	527	0	0	3.150	3.212	MN	4,025	31,500	05/14/2015.	05/15/2025.
040555 CV 4	ARIZONA PUBLIC SERVICE CO			1	1.F FE	1,834,360	107.033	2,140,660	2,000,000	1,879,068	0	18,679	0	0	2.550	3.736	MS	15,017	51,000	07/12/2018.	09/15/2026.
040555 CZ 5	ARIZONA PUBLIC SERVICE CO			1	1.F FE	2,148,940	109.053	2,181,060	2,000,000	2,147,036	0	(1,904)	0	0	2.600	1.656	FA	19,644	0	11/16/2020.	08/15/2029.
00209T AB 1	AT&T BROADBAND				1.G FE	1,503,340	117.088	1,170,880	1,000,000	1,108,186	0	(55,059)	0	0	9.455	3.435	MN	12,081	94,550	12/03/2012.	11/15/2022.
00209T AB 1	AT&T BROADBAND				1.G FE	1,283,030	117.088	1,170,880	1,000,000	1,049,857	0	(24,328)	0	0	9.455	6.573	MN	12,081	94,550	10/25/2006.	11/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00206R BN 1	AT&T INC		..	1	2.B FE	1,998,440	103.762	2,075,240	2,000,000	1,999,642	0	168	0	0	2.625	2.634	JD	4,375	52,500	12/06/2012.	12/01/2022.
00206R DC 3	AT&T INC		..	1	2.B FE	1,085,420	111.710	1,117,100	1,000,000	1,035,453	0	(11,087)	0	0	4.450	3.201	AO	11,125	44,500	03/18/2016.	04/01/2024.
00206R DD 1	AT&T INC LS:800K	LS...	..	1	2.B FE	1,042,010	112.546	1,125,460	1,000,000	1,020,101	0	(4,886)	0	0	3.950	3.381	JJ	18,214	39,500	03/18/2016.	01/15/2025.
00206R HP 0	AT&T INC		..	1	2.B FE	2,111,100	110.693	2,213,860	2,000,000	2,074,049	0	(23,744)	0	0	4.050	2.737	JD	3,600	81,000	06/05/2019.	12/15/2023.
00206R HT 2	AT&T INC		..	1	2.B FE	1,010,630	113.924	1,139,240	1,000,000	1,008,252	0	(1,543)	0	0	3.875	3.686	JJ	17,868	38,750	06/05/2019.	01/15/2026.
048303 CE 9	ATLANTIC CITY ELECTRIC		..	1	1.F FE	998,480	100.230	1,002,300	1,000,000	999,836	0	123	0	0	4.350	4.369	AO	10,875	43,500	03/29/2011.	04/01/2021.
048303 CH 2	ATLANTIC CITY ELECTRIC		..	1	1.F FE	3,047,040	117.516	3,525,480	3,000,000	3,038,391	0	(4,321)	0	0	4.000	3.803	AO	25,333	120,000	12/13/2018.	10/15/2028.
048303 CH 2	ATLANTIC CITY ELECTRIC		..	1	1.F FE	2,997,060	117.516	3,525,480	3,000,000	2,997,467	0	256	0	0	4.000	4.012	AO	25,333	120,000	10/09/2018.	10/15/2028.
048303 E@ 6	ATLANTIC CITY ELECTRIC		..	1	1.F	15,000,000	110.000	16,500,000	15,000,000	15,000,000	0	0	0	0	3.500	3.500	MN	58,333	525,000	05/02/2019.	05/21/2029.
049560 AN 5	ATMOS ENERGY CORP		..	1	1.E FE	1,004,060	110.768	1,107,680	1,000,000	1,002,718	0	(391)	0	0	3.000	2.952	JD	1,333	30,000	06/06/2017.	06/15/2027.
049560 AN 5	ATMOS ENERGY CORP		..	1	1.E FE	1,994,500	110.768	2,215,360	2,000,000	1,996,255	0	515	0	0	3.000	3.032	JD	2,667	60,000	06/05/2017.	06/15/2027.
049560 AR 6	ATMOS ENERGY CORP		..	1	1.F FE	3,355,224	109.921	3,654,873	3,325,000	3,351,933	0	(2,846)	0	0	2.625	2.518	MS	25,699	83,160	11/06/2019.	09/15/2029.
052769 AD 8	AUTODESK INC		..	1	2.B FE	1,061,210	114.405	1,144,050	1,000,000	1,037,219	0	(8,089)	0	0	4.375	3.418	JD	1,944	43,750	12/04/2017.	06/15/2025.
052769 AD 8	AUTODESK INC		..	1	2.B FE	1,024,970	114.405	1,144,050	1,000,000	1,015,922	0	(3,407)	0	0	4.375	3.961	JD	1,944	43,750	03/26/2018.	06/15/2025.
052769 AE 6	AUTODESK INC		..	1	2.B FE	993,720	112.745	1,127,450	1,000,000	995,698	0	581	0	0	3.500	3.575	JD	1,556	35,000	06/05/2017.	06/15/2027.
052769 AG 1	AUTODESK INC		..	1	2.B FE	2,037,500	111.200	2,224,000	2,000,000	2,034,372	0	(3,128)	0	0	2.850	2.635	JJ	26,283	28,658	01/28/2020.	01/15/2030.
053015 AE 3	AUTOMATIC DATA PROCESSING		..	1	1.D FE	1,005,870	112.635	1,126,350	1,000,000	1,002,916	0	(598)	0	0	3.375	3.304	MS	9,938	33,750	09/16/2015.	09/15/2025.
053015 AE 3	AUTOMATIC DATA PROCESSING		..	1	1.D FE	998,910	112.635	1,126,350	1,000,000	999,405	0	108	0	0	3.375	3.388	MS	9,938	33,750	09/08/2015.	09/15/2025.
05329W AN 2	AUTONATION INC		..	1	2.C FE	2,996,280	108.019	3,240,570	3,000,000	2,997,759	0	511	0	0	3.500	3.520	MN	13,417	105,000	11/07/2017.	11/15/2024.
05329W AP 7	AUTONATION INC		..	1	2.C FE	999,250	110.731	1,107,310	1,000,000	999,426	0	68	0	0	3.800	3.809	MN	4,856	38,000	11/07/2017.	11/15/2027.
053332 AN 2	AUTOZONE INC		..	1	2.B FE	242,238	104.222	260,555	250,000	247,739	0	1,053	0	0	2.875	3.337	JJ	3,314	7,188	05/12/2015.	01/15/2023.
053332 AN 2	AUTOZONE INC		..	1	2.B FE	953,030	104.222	1,042,220	1,000,000	986,112	0	6,448	0	0	2.875	3.587	JJ	13,257	28,750	06/09/2015.	01/15/2023.
053332 AR 3	AUTOZONE INC		..	1	2.B FE	1,264,357	109.651	1,335,549	1,218,000	1,241,408	0	(5,408)	0	0	3.250	2.744	AO	8,357	39,585	07/18/2016.	04/15/2025.
053332 AT 9	AUTOZONE INC		..	1	2.B FE	999,740	110.764	1,107,640	1,000,000	999,826	0	25	0	0	3.125	3.128	AO	6,076	31,250	04/18/2016.	04/21/2026.
053332 AV 4	AUTOZONE INC		..	1	2.B FE	999,950	114.918	1,149,180	1,000,000	1,000,000	0	0	0	0	3.750	3.750	JD	3,125	37,500	04/06/2017.	06/01/2027.
05348E AW 9	AVALONBAY COMMUNITIES		..	1	1.G FE	1,993,480	112.557	2,251,140	2,000,000	1,996,479	0	640	0	0	3.500	3.539	MN	8,944	70,000	11/04/2015.	11/15/2025.
05348E AX 7	AVALONBAY COMMUNITIES		..	1	1.G FE	999,660	110.666	1,106,660	1,000,000	999,784	0	34	0	0	2.950	2.954	MN	3,769	29,500	05/04/2016.	05/11/2026.
05348E AX 7	AVALONBAY COMMUNITIES		..	1	1.G FE	2,806,890	110.666	3,319,980	3,000,000	2,856,809	0	23,534	0	0	2.950	3.946	MN	11,308	88,500	10/25/2018.	05/11/2026.
05348E AY 5	AVALONBAY COMMUNITIES		..	1	1.G FE	996,890	110.955	1,109,550	1,000,000	998,071	0	298	0	0	2.900	2.936	AO	6,122	29,000	09/26/2016.	10/15/2026.
05348E BA 6	AVALONBAY COMMUNITIES		..	1	1.G FE	2,363,203	112.121	2,713,328	2,420,000	2,376,823	0	5,904	0	0	3.350	3.666	MN	10,359	81,070	08/20/2018.	05/15/2027.
05348E BC 2	AVALONBAY COMMUNITIES		..	1	1.G FE	995,990	111.419	1,114,190	1,000,000	997,054	0	366	0	0	3.200	3.247	JJ	14,756	32,000	11/08/2017.	01/15/2028.
053611 AJ 8	AVERY DENNISON		..	1	2.B FE	4,975,000	123.888	6,194,400	5,000,000	4,979,034	0	2,095	0	0	4.875	4.939	JD	16,927	243,750	11/29/2018.	12/06/2028.
05523U AK 6	BAE SYSTEMS HOLDINGS (144A)		C	1	2.B FE	997,030	111.301	1,113,010	1,000,000	998,704	0	303	0	0	3.800	3.836	AO	8,867	38,000	09/30/2014.	10/07/2024.
05523U AP 5	BAE SYSTEMS HOLDINGS (144A)		C	1	2.B FE	843,745	113.525	925,229	815,000	832,159	0	(3,308)	0	0	3.850	3.363	JD	1,395	31,378	04/27/2017.	12/15/2025.
05523U AP 5	BAE SYSTEMS HOLDINGS (144A)		C	1	2.B FE	988,200	113.525	1,135,250	1,000,000	993,568	0	1,149	0	0	3.850	3.994	JD	1,711	38,500	12/03/2015.	12/15/2025.
05523U AP 5	BAE SYSTEMS HOLDINGS (144A)		C	1	2.B FE	2,964,420	113.525	3,405,750	3,000,000	2,975,250	0	4,419	0	0	3.850	4.035	JD	5,133	115,500	06/14/2018.	12/15/2025.
05723K AE 0	BAKER HUGHES INC		..	1	1.G FE	2,000,000	112.051	2,241,020	2,000,000	2,000,000	0	0	0	0	3.337	3.337	JD	2,966	66,740	12/06/2017.	12/15/2027.
05723K AE 0	BAKER HUGHES INC		..	1	1.G FE	1,976,620	112.051	2,241,020	2,000,000	1,982,809	0	2,147	0	0	3.337	3.477	JD	2,966	66,740	01/10/2018.	12/15/2027.
058498 AR 7	BALL CORP		..	1	3.A FE	95,000	104.847	99,605	95,000	95,000	0	0	0	0	5.000	5.000	MS	1,399	4,750	02/24/2012.	03/15/2022.
059165 ED 8	BALTIMORE GAS & ELECTRIC		..	1	1.G FE	1,988,980	101.948	2,038,960	2,000,000	1,998,817	0	1,246	0	0	3.500	3.566	MN	8,944	70,000	11/10/2011.	11/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
059165 EF 3	BALTIMORE GAS & ELECTRIC			1	1.G FE	999,570	106.691	1,066,910	1,000,000	999,881	0	45	0	0	3.350	3.355	JJ	16,750	33,500	06/12/2013.	07/01/2023.
059165 EG 1	BALTIMORE GAS & ELECTRIC			1	1.F FE	948,820	108.306	1,083,060	1,000,000	965,225	0	5,581	0	0	2.400	3.078	FA	9,067	24,000	12/18/2017.	08/15/2026.
06051G FB 0	BANK OF AMERICA CORP				1.G FE	1,003,580	111.079	1,110,790	1,000,000	1,001,232	0	(377)	0	0	4.125	4.081	JJ	18,219	41,250	01/16/2014.	01/22/2024.
06051G FB 0	BANK OF AMERICA CORP				1.G FE	1,998,540	111.079	2,221,580	2,000,000	1,999,444	0	154	0	0	4.125	4.134	JJ	36,438	82,500	01/15/2014.	01/22/2024.
06051G FF 1	BANK OF AMERICA CORP				1.G FE	996,250	111.040	1,110,400	1,000,000	998,562	0	392	0	0	4.000	4.046	AO	10,000	40,000	03/27/2014.	04/01/2024.
06051G FS 3	BANK OF AMERICA CORP				1.G FE	1,018,000	114.162	1,141,620	1,000,000	1,009,225	0	(1,822)	0	0	3.875	3.654	FA	16,146	38,750	10/14/2015.	08/01/2025.
06051G FX 2	BANK OF AMERICA CORP			1	1.G FE	2,855,670	113.389	3,401,670	3,000,000	2,892,849	0	17,646	0	0	3.500	4.259	AO	21,000	105,000	10/31/2018.	04/19/2026.
06051G FZ 7	BANK OF AMERICA CORP			1	1.G FE	989,960	101.804	1,018,040	1,000,000	996,758	0	1,719	0	0	2.503	2.687	AO	4,867	25,030	11/09/2016.	10/21/2022.
06051G GA 1	BANK OF AMERICA CORP			1	1.G FE	1,005,790	111.940	1,119,400	1,000,000	1,003,549	0	(553)	0	0	3.248	3.180	AO	6,316	32,480	10/18/2016.	10/21/2027.
06051G GF 0	BANK OF AMERICA CORP			1	1.G FE	1,000,000	114.879	1,148,790	1,000,000	1,000,000	0	0	0	0	3.824	3.824	JJ	17,102	38,240	01/17/2017.	01/20/2028.
06051G GL 7	BANK OF AMERICA CORP			1	1.G FE	2,000,000	113.867	2,277,340	2,000,000	2,000,000	0	0	0	0	3.705	3.705	AO	13,791	74,100	04/19/2017.	04/24/2028.
06051G GR 4	BANK OF AMERICA CORP			1	1.G FE	1,011,560	113.624	1,136,240	1,000,000	1,008,311	0	(1,114)	0	0	3.593	3.450	JJ	15,969	35,930	12/20/2017.	07/21/2028.
06051G GR 4	BANK OF AMERICA CORP			1	1.G FE	2,000,000	113.624	2,272,480	2,000,000	2,000,000	0	0	0	0	3.593	3.593	JJ	31,938	71,860	07/18/2017.	07/21/2028.
06051G GT 0	BANK OF AMERICA CORP			1	1.G FE	1,000,000	108.290	1,082,900	1,000,000	1,000,000	0	0	0	0	3.093	3.093	AO	7,733	30,930	09/13/2017.	10/01/2025.
06051G GZ 6	BANK OF AMERICA CORP			1	1.G FE	1,002,480	110.132	1,101,320	1,000,000	1,001,493	0	(341)	0	0	3.366	3.326	JJ	14,773	33,660	01/19/2018.	01/23/2026.
06051G GZ 6	BANK OF AMERICA CORP			1	1.G FE	2,001,480	110.132	2,202,640	2,000,000	2,000,874	0	(205)	0	0	3.366	3.354	JJ	29,546	67,320	01/22/2018.	01/23/2026.
06051G GZ 6	BANK OF AMERICA CORP			1	1.G FE	3,000,000	110.132	3,303,960	3,000,000	3,000,000	0	0	0	0	3.366	3.366	JJ	44,319	100,980	01/18/2018.	01/23/2026.
06051G HC 6	BANK OF AMERICA CORP			2	1.F FE	1,105,000	105.340	1,164,007	1,105,000	1,105,000	0	0	0	0	3.004	3.004	JD	1,014	33,194	12/20/2017.	12/20/2023.
06051G HG 7	BANK OF AMERICA CORP			1	1.F FE	3,000,000	116.646	3,499,380	3,000,000	3,000,000	0	0	0	0	3.970	3.970	MS	38,377	119,100	02/28/2018.	03/05/2029.
06051G HH 5	BANK OF AMERICA CORP			1	1.F FE	3,000,750	101.187	3,035,610	3,000,000	2,999,945	0	(372)	0	0	3.499	3.489	MN	12,830	104,970	06/15/2018.	05/17/2022.
06051G HZ 5	BANK OF AMERICA CORP			1	1.F FE	5,000,000	106.235	5,311,750	5,000,000	5,000,000	0	0	0	0	2.496	2.496	FA	47,840	62,400	02/10/2020.	02/13/2031.
06053F AA 7	BANK OF AMERICA CORP				1.G FE	1,010,720	109.488	1,094,880	1,000,000	1,003,141	0	(1,150)	0	0	4.100	3.969	JJ	17,881	41,000	07/19/2013.	07/24/2023.
06053F AA 7	BANK OF AMERICA CORP				1.G FE	999,190	109.488	1,094,880	1,000,000	999,736	0	87	0	0	4.100	4.110	JJ	17,881	41,000	07/18/2013.	07/24/2023.
06406H BU 2	BANK OF NEW YORK MELLON				1.F FE	628,441	100.280	615,719	614,000	614,117	0	(1,776)	0	0	4.150	3.854	FA	10,617	25,481	06/22/2011.	02/01/2021.
06406H BY 4	BANK OF NEW YORK MELLON			2	1.F FE	1,037,640	102.153	1,021,530	1,000,000	1,003,438	0	(5,228)	0	0	3.550	3.005	MS	9,664	35,500	10/31/2013.	09/23/2021.
06406H BY 4	BANK OF NEW YORK MELLON			2	1.F FE	2,066,760	102.153	2,043,060	2,000,000	2,005,148	0	(7,831)	0	0	3.550	3.141	MS	19,328	71,000	02/13/2012.	09/23/2021.
06406H BY 4	BANK OF NEW YORK MELLON			2	1.F FE	1,010,520	102.153	1,021,530	1,000,000	1,000,780	0	(1,201)	0	0	3.550	3.424	MS	9,664	35,500	09/21/2011.	09/23/2021.
06406H CQ 0	BANK OF NEW YORK MELLON			2	1.F FE	1,062,630	116.506	1,165,060	1,000,000	1,039,512	0	(7,538)	0	0	3.950	3.058	MN	4,718	39,500	10/27/2017.	11/18/2025.
06406H CQ 0	BANK OF NEW YORK MELLON			2	1.F FE	997,630	116.506	1,165,060	1,000,000	998,866	0	200	0	0	3.950	3.975	MN	4,718	39,500	11/13/2013.	11/18/2025.
06406H CS 6	BANK OF NEW YORK MELLON			2	1.F FE	1,000,750	109.697	1,096,970	1,000,000	1,000,250	0	(78)	0	0	3.650	3.641	FA	14,904	36,500	01/29/2014.	02/04/2024.
06406H CS 6	BANK OF NEW YORK MELLON			2	1.F FE	996,350	109.697	1,096,970	1,000,000	998,701	0	382	0	0	3.650	3.694	FA	14,904	36,500	01/28/2014.	02/04/2024.
06406H CV 9	BANK OF NEW YORK MELLON			2	1.F FE	999,490	109.414	1,094,140	1,000,000	999,783	0	52	0	0	3.400	3.406	MN	4,344	34,000	05/02/2014.	05/15/2024.
06406H CX 5	BANK OF NEW YORK MELLON			2	1.F FE	996,530	109.920	1,099,200	1,000,000	998,553	0	355	0	0	3.250	3.291	MS	9,931	32,500	09/04/2014.	09/11/2024.
06406R AB 3	BANK OF NEW YORK MELLON			2	1.F FE	1,011,410	114.270	1,142,700	1,000,000	1,007,435	0	(1,086)	0	0	3.442	3.306	FA	13,768	34,420	02/28/2017.	02/07/2028.
06406R AD 9	BANK OF NEW YORK MELLON			2	1.F FE	999,580	113.048	1,130,480	1,000,000	999,690	0	40	0	0	3.250	3.255	MN	4,063	32,500	05/09/2017.	05/16/2027.
06406R AF 4	BANK OF NEW YORK MELLON			2	1.E FE	2,998,500	114.595	3,437,850	3,000,000	2,998,820	0	138	0	0	3.400	3.406	JJ	43,067	102,000	01/22/2018.	01/29/2028.
06406R AH 0	BANK OF NEW YORK MELLON				1.E FE	1,997,040	120.007	2,400,140	2,000,000	1,997,639	0	264	0	0	3.850	3.868	AO	13,475	77,000	04/24/2018.	04/28/2028.
05526D AZ 8	BAT CAPITAL CORP		C	1	2.B FE	1,970,820	108.262	2,165,244	2,000,000	1,983,000	0	4,319	0	0	3.222	3.473	FA	24,344	64,440	01/26/2018.	08/15/2024.
05526D BB 0	BAT CAPITAL CORP		C	1	2.B FE	2,000,000	111.347	2,226,958	2,000,000	2,000,000	0	0	0	0	3.557	3.557	FA	26,875	71,140	08/08/2017.	08/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
07177M AB 9	BAXALTA INC		C	1	2.B FE	295,986	113.040	336,859	298,000	296,995	0	200	0	0	4.000	4.083	JD	265	11,920	06/18/2015.	06/23/2025.
071813 BQ 1	BAXTER INTERNATIONAL			1	2.A FE	1,998,080	109.230	2,184,600	2,000,000	1,998,825	0	186	0	0	2.600	2.611	FA	19,644	52,000	08/10/2016.	08/15/2026.
07274E AG 8	BAYER US FINANCE (144A)		C	1	2.A FE	1,016,450	109.242	1,092,420	1,000,000	1,006,807	0	(1,682)	0	0	3.375	3.181	AO	7,781	33,750	10/15/2014.	10/08/2024.
07274E AG 8	BAYER US FINANCE (144A)		C	1	2.A FE	998,320	109.242	1,092,420	1,000,000	999,263	0	172	0	0	3.375	3.395	AO	7,781	33,750	10/02/2014.	10/08/2024.
07274E AG 8	BAYER US FINANCE (144A)		C	1	2.A FE	990,110	109.242	1,092,420	1,000,000	995,830	0	1,009	0	0	3.375	3.493	AO	7,781	33,750	10/01/2014.	10/08/2024.
07274N AL 7	BAYER US FINANCE II LLC (144A)		C	1	2.A FE	4,963,550	117.647	5,882,350	5,000,000	4,970,708	0	2,996	0	0	4.375	4.463	JD	9,722	218,750	06/18/2018.	12/15/2028.
07274N AV 5	BAYER US FINANCE II LLC (144A)		C	1	2.A FE	1,868,020	101.945	2,038,900	2,000,000	1,946,827	0	32,847	0	0	2.200	3.998	JJ	20,289	44,000	07/12/2018.	07/15/2022.
07274N AW 3	BAYER US FINANCE II LLC (144A)		C	1	2.A FE	956,690	108.198	1,081,980	1,000,000	973,183	0	6,887	0	0	3.375	4.198	JJ	15,563	33,750	07/12/2018.	07/15/2024.
07274N AY 9	BAYER US FINANCE II LLC (144A)		C	1	2.A FE	2,667,900	117.584	2,939,600	2,500,000	2,615,138	0	(22,040)	0	0	5.500	4.387	FA	51,944	137,500	07/12/2018.	08/15/2025.
073730 AE 3	BEAM INC		C	1	2.B FE	991,080	103.036	1,030,360	1,000,000	998,564	0	988	0	0	3.250	3.356	MN	4,153	32,500	05/10/2012.	05/15/2022.
073730 AG 8	BEAM INC		C	1	2.B FE	1,995,240	105.779	2,115,580	2,000,000	1,998,668	0	505	0	0	3.250	3.278	JD	2,889	65,000	06/03/2013.	06/15/2023.
075887 BA 6	BECTON DICKINSON			1	2.C FE	997,950	102.228	1,022,280	1,000,000	999,774	0	228	0	0	3.125	3.149	MN	4,601	31,250	11/03/2011.	11/08/2021.
075887 BF 5	BECTON DICKINSON			1	2.C FE	1,000,000	110.907	1,109,070	1,000,000	1,000,000	0	0	0	0	3.734	3.734	JD	1,660	37,340	12/04/2014.	12/15/2024.
075887 BK 4	BECTON DICKINSON			1	2.C FE	1,006,180	104.979	1,049,790	1,000,000	1,001,699	0	(844)	0	0	3.300	3.208	MS	11,000	33,000	04/23/2015.	03/01/2023.
075887 BW 8	BECTON DICKINSON			1	2.C FE	75,131	114.782	86,087	75,000	75,087	0	(12)	0	0	3.700	3.661	JD	193	2,775	05/23/2017.	06/06/2027.
075887 BW 8	BECTON DICKINSON			1	2.C FE	3,000,000	114.782	3,443,460	3,000,000	3,000,000	0	0	0	0	3.700	3.700	JD	7,708	111,000	05/22/2017.	06/06/2027.
081437 AR 6	BEMIS CO		C	1	2.B FE	1,001,150	102.174	1,021,740	1,000,000	1,000,279	0	(498)	0	0	4.500	4.447	AO	9,500	45,000	06/13/2019.	10/15/2021.
081437 AR 6	BEMIS CO		C	1	2.B FE	998,170	102.174	1,021,740	1,000,000	999,279	0	802	0	0	4.500	4.586	AO	9,500	45,000	06/13/2019.	10/15/2021.
081437 AS 4	BEMIS CO		C	1	2.B FE	170,649	108.085	183,745	170,000	170,509	0	(84)	0	0	3.100	3.040	MS	1,552	5,270	06/13/2019.	09/15/2026.
081437 AS 4	BEMIS CO		C	1	2.B FE	998,680	108.085	1,080,850	1,000,000	998,881	0	172	0	0	3.100	3.121	MS	9,128	31,000	06/13/2019.	09/15/2026.
09247X AL 5	BLACKROCK INC			1	1.D FE	2,129,785	109.941	2,239,498	2,037,000	2,082,050	0	(13,240)	0	0	3.500	2.775	MS	20,398	71,295	03/31/2017.	03/18/2024.
09247X AL 5	BLACKROCK INC			1	1.D FE	1,002,760	109.941	1,099,410	1,000,000	1,001,653	0	(489)	0	0	3.500	3.444	MS	10,014	35,000	09/27/2018.	03/18/2024.
09247X AL 5	BLACKROCK INC			1	1.D FE	1,595,424	109.941	1,759,056	1,600,000	1,597,145	0	807	0	0	3.500	3.558	MS	16,022	56,000	10/09/2018.	03/18/2024.
09247X AN 1	BLACKROCK INC			1	1.D FE	1,013,130	112.818	1,128,180	1,000,000	1,009,127	0	(1,322)	0	0	3.200	3.037	MS	9,422	32,000	11/13/2017.	03/15/2027.
09247X AN 1	BLACKROCK INC			1	1.D FE	995,950	112.818	1,128,180	1,000,000	997,291	0	384	0	0	3.200	3.248	MS	9,422	32,000	03/21/2017.	03/15/2027.
09247X AN 1	BLACKROCK INC			1	1.D FE	973,540	112.818	1,128,180	1,000,000	980,844	0	2,710	0	0	3.200	3.546	MS	9,422	32,000	03/14/2018.	03/15/2027.
09247X AP 6	BLACKROCK INC			1	1.D FE	2,401,538	115.918	2,608,155	2,250,000	2,383,983	0	(14,826)	0	0	3.250	2.434	AO	12,188	73,125	10/22/2019.	04/30/2029.
09247X AQ 4	BLACKROCK INC			1	1.D FE	2,998,440	109.629	3,288,870	3,000,000	2,998,455	0	15	0	0	2.400	2.406	AO	12,000	54,600	01/17/2020.	04/30/2030.
05565E AH 8	BMW US CAPITAL LLC (144A)		C	1	1.F FE	974,860	108.413	1,084,130	1,000,000	984,560	0	2,647	0	0	2.800	3.119	AO	6,222	28,000	02/28/2017.	04/11/2026.
05565E AT 2	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,007,300	110.960	1,109,600	1,000,000	1,004,881	0	(725)	0	0	3.300	3.210	AO	7,792	33,000	07/11/2017.	04/06/2027.
05565E AT 2	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,003,710	110.960	1,109,600	1,000,000	1,002,597	0	(385)	0	0	3.300	3.252	AO	7,792	33,000	01/10/2018.	04/06/2027.
05565E AT 2	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,989,200	110.960	2,219,200	2,000,000	1,992,756	0	1,013	0	0	3.300	3.364	AO	15,583	66,000	03/30/2017.	04/06/2027.
05565E AW 5	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,998,540	106.627	2,132,540	2,000,000	1,999,231	0	288	0	0	3.450	3.466	AO	15,142	69,000	04/05/2018.	04/12/2023.
05581J AA 2	BNSF RAILWAY CO 2015-1 (144A)			1	1.C FE	2,379,383	113.377	2,697,673	2,379,383	2,379,380	0	(1)	0	0	3.442	3.442	JD	3,412	81,898	06/11/2015.	06/16/2028.
05565S AA 2	BNSF 2006-2 TRUST			1	1.B FE	395,025	106.054	418,940	395,025	395,015	0	8	0	0	5.629	5.629	AO	5,559	22,236	08/02/2006.	04/01/2024.
097023 AD 7	BOEING CO				2.C FE	1,308,220	104.970	1,049,700	1,000,000	1,020,975	0	(32,483)	0	0	8.750	5.262	FA	33,056	87,500	07/24/2009.	08/15/2021.
097023 AH 8	BOEING CO				2.C FE	326,017	120.952	275,771	228,000	268,151	0	(10,393)	0	0	7.950	2.802	FA	6,848	18,126	01/13/2015.	08/15/2024.
097023 AH 8	BOEING CO				2.C FE	1,414,010	120.952	1,209,520	1,000,000	1,171,880	0	(44,378)	0	0	7.950	2.914	FA	30,033	79,500	02/24/2015.	08/15/2024.
097023 AH 8	BOEING CO				2.C FE	771,390	120.952	626,531	518,000	604,935	0	(22,390)	0	0	7.950	3.022	FA	15,557	41,181	09/19/2012.	08/15/2024.
097023 AH 8	BOEING CO				2.C FE	1,448,210	120.952	1,209,520	1,000,000	1,162,228	0	(41,639)	0	0	7.950	3.172	FA	30,033	79,500	05/21/2013.	08/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
097023 AH 8	BOEING CO				2.C FE	1,471,060	120.952	1,209,520	1,000,000	1,156,883	0	(40,135)	0	0	7.950	3.316	FA	30,033	79,500	02/10/2012.	08/15/2024.
097023 BG 9	BOEING CO			1	2.C FE	987,250	101.344	1,013,440	1,000,000	998,345	0	1,921	0	0	2.350	2.550	AO	3,917	23,500	10/28/2014.	10/30/2021.
097023 BH 7	BOEING CO			1	2.C FE	984,740	105.773	1,057,730	1,000,000	993,580	0	1,551	0	0	2.850	3.028	AO	4,750	28,500	10/28/2014.	10/30/2024.
097023 BJ 3	BOEING CO			1	2.C FE	976,510	104.261	1,042,610	1,000,000	989,386	0	2,367	0	0	2.500	2.771	MS	8,333	25,000	03/06/2015.	03/01/2025.
097023 BP 9	BOEING CO			1	2.C FE	975,990	104.661	1,046,610	1,000,000	987,519	0	2,370	0	0	2.600	2.878	AO	4,333	26,000	10/27/2015.	10/30/2025.
097023 BP 9	BOEING CO			1	2.C FE	1,471,555	104.661	1,577,241	1,507,000	1,486,582	0	3,875	0	0	2.600	2.902	AO	6,530	39,182	12/07/2016.	10/30/2025.
097023 BU 8	BOEING CO			1	2.C FE	976,980	104.048	1,040,480	1,000,000	985,023	0	2,171	0	0	2.800	3.068	MS	9,333	28,000	02/14/2017.	03/01/2027.
097023 BX 2	BOEING CO			1	2.C FE	981,760	105.914	1,059,140	1,000,000	986,303	0	1,653	0	0	3.250	3.467	MS	10,833	32,500	02/22/2018.	03/01/2028.
097023 BX 2	BOEING CO			1	2.C FE	1,472,839	105.914	1,605,656	1,516,000	1,483,071	0	3,956	0	0	3.250	3.596	MS	16,423	49,270	05/01/2018.	03/01/2028.
097023 CA 1	BOEING CO			1	2.C FE	4,877,050	107.392	5,369,600	5,000,000	4,899,818	0	10,798	0	0	3.450	3.747	MN	28,750	172,500	10/29/2018.	11/01/2028.
741503 BB 1	BOOKING HOLDINGS INC			1	1.G FE	1,001,900	104.944	1,049,440	1,000,000	1,000,789	0	(361)	0	0	2.750	2.711	MS	8,097	27,500	10/10/2017.	03/15/2023.
741503 BB 1	BOOKING HOLDINGS INC			1	1.G FE	981,570	104.944	1,049,440	1,000,000	991,684	0	3,575	0	0	2.750	3.142	MS	8,097	27,500	01/31/2018.	03/15/2023.
741503 BB 1	BOOKING HOLDINGS INC			1	1.G FE	967,170	104.944	1,049,440	1,000,000	984,664	0	6,566	0	0	2.750	3.477	MS	8,097	27,500	03/28/2018.	03/15/2023.
099724 AJ 5	BORG-WARNER AUTO LS:990K	LS		1	2.B FE	997,980	110.289	1,102,890	1,000,000	999,032	0	203	0	0	3.375	3.399	MS	9,938	33,750	03/09/2015.	03/15/2025.
100743 AK 9	BOSTON GAS COMPANY		C	1	1.G FE	999,060	111.146	1,111,460	1,000,000	999,334	0	87	0	0	3.150	3.161	FA	13,125	31,500	07/31/2017.	08/01/2027.
100743 AK 9	BOSTON GAS COMPANY		C	1	1.G FE	1,927,280	111.146	2,222,920	2,000,000	1,946,823	0	7,033	0	0	3.150	3.607	FA	26,250	63,000	02/14/2018.	08/01/2027.
100743 AL 7	BOSTON GAS COMPANY (144A)		C	1	1.G FE	4,015,560	110.494	4,419,760	4,000,000	4,013,528	0	(1,406)	0	0	3.001	2.955	FA	50,017	120,707	07/25/2019.	08/01/2029.
10112R AW 4	BOSTON PROPERTIES LP			1	2.A FE	1,081,810	108.748	1,087,480	1,000,000	1,033,776	0	(11,348)	0	0	3.800	2.557	FA	15,833	38,000	07/27/2016.	02/01/2024.
10112R AW 4	BOSTON PROPERTIES LP			1	2.A FE	275,054	108.748	279,482	257,000	264,466	0	(2,500)	0	0	3.800	2.728	FA	4,069	9,766	07/20/2016.	02/01/2024.
10112R AY 0	BOSTON PROPERTIES LP			1	2.A FE	992,710	109.137	1,091,370	1,000,000	995,600	0	691	0	0	2.750	2.833	AO	6,875	27,500	08/08/2016.	10/01/2026.
10112R AY 0	BOSTON PROPERTIES LP			1	2.A FE	1,142,067	109.137	1,380,583	1,265,000	1,174,384	0	13,676	0	0	2.750	4.163	AO	8,697	34,788	07/23/2018.	10/01/2026.
10112R AZ 7	BOSTON PROPERTIES LP			1	2.A FE	997,570	109.408	1,094,080	1,000,000	998,563	0	326	0	0	3.200	3.238	JJ	14,756	32,000	11/17/2017.	01/15/2025.
10112R BA 1	BOSTON PROPERTIES LP			1	2.A FE	4,982,050	119.709	5,985,450	5,000,000	4,985,004	0	1,524	0	0	4.500	4.545	JD	18,750	225,000	11/13/2018.	12/01/2028.
101137 AR 8	BOSTON SCIENTIFIC			1	2.C FE	529,981	112.886	574,590	509,000	521,298	0	(2,580)	0	0	3.850	3.252	MN	2,504	19,597	06/27/2017.	05/15/2025.
101137 AR 8	BOSTON SCIENTIFIC			1	2.C FE	1,028,070	112.886	1,128,860	1,000,000	1,017,498	0	(3,657)	0	0	3.850	3.415	MN	4,919	38,500	01/03/2018.	05/15/2025.
101137 AR 8	BOSTON SCIENTIFIC			1	2.C FE	998,600	112.886	1,128,860	1,000,000	999,287	0	140	0	0	3.850	3.867	MN	4,919	38,500	05/07/2015.	05/15/2025.
101137 AS 6	BOSTON SCIENTIFIC			1	2.C FE	1,000,320	117.881	1,178,810	1,000,000	1,000,233	0	(28)	0	0	4.000	3.996	MS	13,333	40,000	02/23/2018.	03/01/2028.
101137 AS 6	BOSTON SCIENTIFIC			1	2.C FE	998,280	117.881	1,178,810	1,000,000	998,659	0	153	0	0	4.000	4.021	MS	13,333	40,000	02/22/2018.	03/01/2028.
101137 AS 6	BOSTON SCIENTIFIC			1	2.C FE	1,990,680	117.881	2,357,620	2,000,000	1,992,882	0	830	0	0	4.000	4.057	MS	26,667	80,000	03/02/2018.	03/01/2028.
10373Q AB 6	BP CAP MARKETS AMERICA		C	1	1.F FE	5,000,000	113.401	5,670,050	5,000,000	5,000,000	0	0	0	0	3.796	3.796	MS	52,722	189,800	09/18/2018.	09/21/2025.
10373Q AJ 9	BP CAP MARKETS AMERICA		C	1	1.F FE	2,003,160	104.010	2,080,200	2,000,000	2,001,254	0	(936)	0	0	3.245	3.195	MN	9,915	64,900	12/14/2018.	05/06/2022.
10373Q AL 4	BP CAP MARKETS AMERICA		C	1	1.F FE	1,930,400	105.516	2,110,320	2,000,000	1,961,354	0	15,408	0	0	2.750	3.611	MN	7,792	55,000	12/14/2018.	05/10/2023.
10373Q AW 0	BP CAP MARKETS AMERICA		C	1	1.F FE	1,960,860	107.306	2,146,120	2,000,000	1,976,156	0	7,622	0	0	3.216	3.651	MN	5,896	64,320	12/14/2018.	11/28/2023.
110122 AA 6	BRISTOL-MYERS SQUIBB				1.F FE	3,888,720	116.370	3,491,100	3,000,000	3,255,664	0	(98,067)	0	0	7.150	3.497	JD	9,533	214,500	10/28/2013.	06/15/2023.
110122 AT 5	BRISTOL-MYERS SQUIBB			1	1.F FE	1,970,280	102.695	2,053,900	2,000,000	1,994,845	0	3,157	0	0	2.000	2.166	FA	16,667	40,000	07/26/2012.	08/01/2022.
110122 AT 5	BRISTOL-MYERS SQUIBB			1	1.F FE	946,980	102.695	1,026,950	1,000,000	990,207	0	5,974	0	0	2.000	2.635	FA	8,333	20,000	01/30/2013.	08/01/2022.
110122 AW 8	BRISTOL-MYERS SQUIBB			1	1.F FE	989,130	108.523	1,085,230	1,000,000	996,512	0	1,144	0	0	3.250	3.379	MN	5,417	32,500	10/24/2013.	11/01/2023.
110122 BB 3	BRISTOL-MYERS SQUIBB			1	1.F FE	1,029,440	113.152	1,131,520	1,000,000	1,020,540	0	(3,012)	0	0	3.250	2.883	FA	11,194	32,500	12/13/2017.	02/27/2027.
110122 BB 3	BRISTOL-MYERS SQUIBB			1	1.F FE	993,920	113.152	1,131,520	1,000,000	995,993	0	574	0	0	3.250	3.322	FA	11,194	32,500	02/22/2017.	02/27/2027.
110122 CM 8	BRISTOL-MYERS SQUIBB			1	1.F FE	1,993,860	108.620	2,172,400	2,000,000	1,995,736	0	1,133	0	0	2.900	2.963	JJ	24,972	69,278	05/08/2019.	07/26/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
11134L AF 6	BROADCOM CORP / CAYMAN FINANCE		..	1	2.C FE	998,960	108.131	1,081,310	1,000,000	999,503	0	148	0	0	3.625	3.642	JJ	16,715	36,250	01/11/2017.	01/15/2024.
11134L AH 2	BROADCOM CORP / CAYMAN FINANCE		..	1	2.C FE	995,580	112.421	1,124,210	1,000,000	997,108	0	415	0	0	3.875	3.929	JJ	17,868	38,750	01/11/2017.	01/15/2027.
11134L AR 0	BROADCOM CORP / CAYMAN FINANCE		..	1	2.C FE	1,999,100	110.276	2,205,520	2,000,000	1,999,483	0	61	0	0	3.500	3.504	JJ	32,278	70,000	10/10/2017.	01/15/2028.
114259 AN 4	BROOKLYN UNION GAS		C	1	1.G FE	3,029,610	111.797	3,353,910	3,000,000	3,016,151	0	(2,962)	0	0	3.407	3.288	MS	31,515	102,210	03/09/2016.	03/10/2026.
114259 AT 1	BROOKLYN UNION GAS (144A)		C	1	1.G FE	5,000,000	115.475	5,773,750	5,000,000	5,000,000	0	0	0	0	3.865	3.865	MS	62,806	193,250	02/27/2019.	03/04/2029.
11575T AB 4	BROWN UNIVERSITY REV (TAXABLE) S2020		..	1	1.B FE	27,871,130	103.428	27,946,246	27,020,000	27,866,571	0	(4,559)	0	0	1.914	1.546	MS	172,388	0	12/09/2020.	09/01/2030.
115637 AM 2	BROWN-FORMAN		..	1	1.G FE	993,450	102.998	1,029,980	1,000,000	998,550	0	684	0	0	2.250	2.323	JJ	10,375	22,500	12/10/2012.	01/15/2023.
115637 AM 2	BROWN-FORMAN		..	1	1.G FE	1,876,201	102.998	2,041,420	1,982,000	1,929,342	0	24,448	0	0	2.250	3.613	JJ	20,563	44,595	10/10/2018.	01/15/2023.
115637 AS 9	BROWN-FORMAN		..	1	1.G FE	2,011,880	110.822	2,216,440	2,000,000	2,007,465	0	(1,661)	0	0	3.500	3.402	AO	14,778	70,000	04/09/2018.	04/15/2025.
115637 AS 9	BROWN-FORMAN		..	1	1.G FE	995,530	110.822	1,108,220	1,000,000	997,123	0	602	0	0	3.500	3.572	AO	7,389	35,000	03/22/2018.	04/15/2025.
115637 AS 9	BROWN-FORMAN		..	1	1.G FE	1,983,300	110.822	2,216,440	2,000,000	1,989,211	0	2,268	0	0	3.500	3.636	AO	14,778	70,000	04/23/2018.	04/15/2025.
12189L AD 3	BURLINGTON NORTHERN SANTA FE		..	1	1.E FE	995,670	100.594	1,005,940	1,000,000	999,725	0	476	0	0	4.100	4.153	JD	3,417	41,000	05/16/2011.	06/01/2021.
12189L AF 8	BURLINGTON NORTHERN SANTA FE		..	1	1.E FE	1,000,990	101.415	1,014,150	1,000,000	1,000,068	0	(143)	0	0	3.450	3.438	MS	10,158	34,500	08/18/2011.	09/15/2021.
12189L AF 8	BURLINGTON NORTHERN SANTA FE		..	1	1.E FE	997,530	101.415	1,014,150	1,000,000	999,764	0	276	0	0	3.450	3.479	MS	10,158	34,500	08/17/2011.	09/15/2021.
12189L AH 4	BURLINGTON NORTHERN SANTA FE		..	1	1.E FE	1,296,809	102.571	1,284,189	1,252,000	1,257,284	0	(5,391)	0	0	3.050	2.600	MS	11,244	38,186	12/19/2012.	03/15/2022.
12189L AH 4	BURLINGTON NORTHERN SANTA FE		..	1	1.E FE	1,995,000	102.571	2,051,420	2,000,000	1,999,262	0	546	0	0	3.050	3.079	MS	17,961	61,000	02/28/2012.	03/15/2022.
12189L AL 5	BURLINGTON NORTHERN SANTA FE		..	1	1.E FE	1,021,290	103.932	1,039,320	1,000,000	1,003,478	0	(2,372)	0	0	3.050	2.798	MS	10,167	30,500	09/13/2012.	09/01/2022.
12189L AM 3	BURLINGTON NORTHERN SANTA FE		..	1	1.G FE	1,000,000	105.071	1,050,710	1,000,000	1,000,000	0	0	0	0	3.000	3.000	MS	8,833	30,000	03/05/2013.	03/15/2023.
12189L AT 8	BURLINGTON NORTHERN SANTA FE		..	1	1.G FE	997,710	109.812	1,098,120	1,000,000	999,045	0	232	0	0	3.400	3.427	MS	11,333	34,000	08/11/2014.	09/01/2024.
12189L AV 3	BURLINGTON NORTHERN SANTA FE		..	1	1.G FE	995,340	109.675	1,096,750	1,000,000	997,835	0	464	0	0	3.000	3.054	AO	7,500	30,000	03/04/2015.	04/01/2025.
12189L BA 8	BURLINGTON NORTHERN SANTA FE		..	1	1.G FE	999,110	113.247	1,132,470	1,000,000	999,469	0	71	0	0	3.250	3.259	JD	1,444	32,500	03/07/2017.	06/15/2027.
12189L BA 8	BURLINGTON NORTHERN SANTA FE		..	1	1.G FE	997,470	113.247	1,132,470	1,000,000	998,372	0	222	0	0	3.250	3.278	JD	1,444	32,500	03/06/2017.	06/15/2027.
12189L BA 8	BURLINGTON NORTHERN SANTA FE		..	1	1.G FE	2,923,980	113.247	3,397,410	3,000,000	2,943,861	0	7,599	0	0	3.250	3.577	JD	4,333	97,500	04/19/2018.	06/15/2027.
12189T AG 9	BURLINGTON NORTHERN SANTA FE		..	1	1.E FE	6,053,550	134.623	6,731,150	5,000,000	5,834,275	0	(102,496)	0	0	6.875	4.081	JD	28,646	343,750	10/18/2018.	12/01/2027.
12673P AH 8	CA INC		..	1	2.C FE	1,023,210	103.056	1,030,560	1,000,000	1,007,195	0	(4,499)	0	0	3.600	3.117	FA	13,600	36,000	04/12/2017.	08/15/2022.
12673P AH 8	CA INC		..	1	2.C FE	1,015,220	103.056	1,030,560	1,000,000	1,004,682	0	(2,923)	0	0	3.600	3.289	FA	13,600	36,000	03/27/2017.	08/15/2022.
12673P AH 8	CA INC		..	1	2.C FE	999,100	103.056	1,030,560	1,000,000	999,673	0	175	0	0	3.600	3.619	FA	13,600	36,000	03/15/2017.	08/15/2022.
127055 AK 7	CABOT CORP		..	1	2.C FE	1,004,090	108.343	1,083,430	1,000,000	1,002,668	0	(439)	0	0	3.400	3.346	MS	10,011	34,000	09/08/2017.	09/15/2026.
127055 AK 7	CABOT CORP		..	1	2.C FE	998,490	108.343	1,083,430	1,000,000	999,039	0	145	0	0	3.400	3.418	MS	10,011	34,000	09/06/2016.	09/15/2026.
127055 AL 5	CABOT CORP		..	1	2.C FE	4,985,200	108.343	5,417,150	5,000,000	4,987,157	0	1,244	0	0	4.000	4.036	JJ	100,000	206,111	06/17/2019.	07/01/2029.
12652A AA 1	CAESARS RESORT (144A)		..	1	5.A FE	559,630	101.190	592,973	586,000	568,144	0	3,123	0	0	5.250	5.989	AO	6,495	30,765	02/09/2018.	10/15/2025.
133131 AX 0	CAMDEN PROPERTY TRUST		..	2	1.G FE	1,995,020	112.690	2,253,800	2,000,000	1,995,710	0	433	0	0	3.150	3.179	JJ	31,500	65,450	06/06/2019.	07/01/2029.
14149Y AV 0	CARDINAL HEALTH		..	1	2.B FE	1,030,450	103.692	1,036,920	1,000,000	1,005,231	0	(3,478)	0	0	3.200	2.830	JD	1,422	32,000	01/02/2013.	06/15/2022.
14149Y AV 0	CARDINAL HEALTH		..	1	2.B FE	998,790	103.692	1,036,920	1,000,000	999,792	0	131	0	0	3.200	3.214	JD	1,422	32,000	05/16/2012.	06/15/2022.
14149Y AY 4	CARDINAL HEALTH		..	1	2.B FE	1,995,860	105.840	2,116,800	2,000,000	1,998,924	0	437	0	0	3.200	3.224	MS	18,844	64,000	02/19/2013.	03/15/2023.
14149Y BA 5	CARDINAL HEALTH		..	1	2.B FE	1,989,660	109.741	2,194,820	2,000,000	1,995,493	0	1,053	0	0	3.500	3.562	MN	8,944	70,000	11/07/2014.	11/15/2024.
14149Y BE 7	CARDINAL HEALTH		..	1	2.B FE	999,280	112.987	1,129,870	1,000,000	999,573	0	73	0	0	3.750	3.759	MS	11,042	37,500	06/16/2015.	09/15/2025.
14149Y BJ 6	CARDINAL HEALTH		..	1	2.B FE	2,000,000	112.936	2,258,720	2,000,000	2,000,000	0	0	0	0	3.410	3.410	JD	3,031	68,200	06/01/2017.	06/15/2027.
142339 AF 7	CARLISLE COS INC		..	1	2.B FE	1,993,740	104.880	2,097,600	2,000,000	1,998,572	0	689	0	0	3.750	3.788	MN	9,583	75,000	11/15/2012.	11/15/2022.
142339 AG 5	CARLISLE COS INC		..	1	2.B FE	1,997,860	109.654	2,193,080	2,000,000	1,998,724	0	289	0	0	3.500	3.517	JD	5,833	70,000	11/13/2017.	12/01/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
142339 AH 3	CARLISLE COS INC			1	2.B FE	1,992,020	113.270	2,265,400	2,000,000	1,994,160	0	719	0	0	3.750	3.798	JD	6,250	75,000	11/13/2017.	12/01/2027.
14448C AN 4	CARRIER GLOBAL CORP			1	2.C FE	2,010,360	105.954	2,119,080	2,000,000	2,008,618	0	(1,742)	0	0	2.242	2.130	FA	16,940	20,925	02/14/2020.	02/15/2025.
14448C AN 4	CARRIER GLOBAL CORP			1	2.C FE	3,000,000	105.954	3,178,620	3,000,000	3,000,000	0	0	0	0	2.242	2.242	FA	25,409	31,388	02/13/2020.	02/15/2025.
14448C AP 9	CARRIER GLOBAL CORP			1	2.C FE	3,014,280	107.982	3,239,460	3,000,000	3,012,578	0	(1,702)	0	0	2.493	2.417	FA	28,254	34,902	02/14/2020.	02/15/2027.
14448C AP 9	CARRIER GLOBAL CORP			1	2.C FE	2,000,000	107.982	2,159,640	2,000,000	2,000,000	0	0	0	0	2.493	2.493	FA	18,836	23,268	02/13/2020.	02/15/2027.
14912L 6G 1	CATERPILLAR FINANCIAL SERVICES				1.F FE	998,900	110.727	1,107,270	1,000,000	999,507	0	112	0	0	3.250	3.263	JD	2,708	32,500	11/21/2014.	12/01/2024.
14913Q 2E 8	CATERPILLAR FINANCIAL SERVICES			1	1.F FE	999,160	104.251	1,042,510	1,000,000	999,655	0	168	0	0	2.550	2.568	MN	2,267	25,500	11/27/2017.	11/29/2022.
14913Q 2S 7	CATERPILLAR FINANCIAL SERVICES			1	1.F FE	5,997,000	109.746	6,584,760	6,000,000	5,998,066	0	577	0	0	3.650	3.661	JD	14,600	219,000	12/03/2018.	12/07/2023.
149123 BV 2	CATERPILLAR INC			1	1.G FE	1,073,130	101.486	1,014,860	1,000,000	1,003,449	0	(8,440)	0	0	3.900	3.028	MN	3,683	39,000	08/23/2011.	05/27/2021.
12505B AD 2	CBRE SERVICES INC			1	2.A FE	1,078,930	118.436	1,184,360	1,000,000	1,051,000	0	(9,285)	0	0	4.875	3.730	MS	16,250	48,750	11/13/2017.	03/01/2026.
12505B AD 2	CBRE SERVICES INC			1	2.A FE	2,108,940	118.436	2,368,720	2,000,000	2,072,524	0	(13,077)	0	0	4.875	4.054	MS	32,500	97,500	02/08/2018.	03/01/2026.
12505B AD 2	CBRE SERVICES INC			1	2.A FE	992,400	118.436	1,184,360	1,000,000	995,741	0	696	0	0	4.875	4.968	MS	16,250	48,750	08/06/2015.	03/01/2026.
14987B AE 3	CC HOLDINGS GS V LLC			1	2.B FE	1,000,000	107.357	1,073,570	1,000,000	1,000,000	0	0	0	0	3.849	3.849	AO	8,126	38,490	12/11/2012.	04/15/2023.
12508E AD 3	CDK GLOBAL INC			1	3.A FE	1,000,000	110.125	1,101,250	1,000,000	1,000,000	0	0	0	0	5.000	4.500	AO	10,556	50,000	10/08/2014.	10/15/2024.
15089Q AC 8	CELANESE US HOLDINGS			1	2.C FE	1,695,000	102.210	1,533,150	1,500,000	1,512,316	0	(26,416)	0	0	5.875	4.029	JD	3,917	88,125	01/28/2013.	06/15/2021.
15089Q AC 8	CELANESE US HOLDINGS			1	2.C FE	1,065,000	102.210	1,022,100	1,000,000	1,004,678	0	(10,052)	0	0	5.875	4.813	JD	2,611	58,750	02/06/2014.	06/15/2021.
15089Q AD 6	CELANESE US HOLDINGS			1	2.C FE	1,094,190	107.385	1,073,850	1,000,000	1,031,007	0	(15,888)	0	0	4.625	2.911	MS	13,618	46,250	11/01/2016.	11/15/2022.
15089Q AD 6	CELANESE US HOLDINGS			1	2.C FE	1,000,000	107.385	1,073,850	1,000,000	1,000,000	0	0	0	0	4.625	4.625	MS	13,618	46,250	11/07/2012.	11/15/2022.
15089Q AJ 3	CELANESE US HOLDINGS			2	2.C FE	2,996,850	108.325	3,249,750	3,000,000	2,997,741	0	598	0	0	3.500	3.523	MN	15,458	105,000	04/29/2019.	05/08/2024.
15189X AL 2	CENTERPOINT ENERGY HOUSTON			1	1.F FE	1,000,690	102.610	1,026,100	1,000,000	1,000,111	0	(76)	0	0	2.250	2.242	FA	9,375	22,500	10/09/2012.	08/01/2022.
15189X AL 2	CENTERPOINT ENERGY HOUSTON			1	1.F FE	962,180	102.610	1,026,100	1,000,000	991,468	0	5,192	0	0	2.250	2.804	FA	9,375	22,500	12/10/2014.	08/01/2022.
15189X AQ 1	CENTERPOINT ENERGY HOUSTON			1	1.F FE	998,840	108.236	1,082,360	1,000,000	999,299	0	111	0	0	2.400	2.413	MS	8,000	24,000	08/08/2016.	09/01/2026.
15189X AR 9	CENTERPOINT ENERGY HOUSTON			1	1.F FE	1,986,920	110.203	2,204,060	2,000,000	1,991,594	0	1,234	0	0	3.000	3.076	FA	25,000	60,000	01/09/2017.	02/01/2027.
15189W AK 6	CENTERPOINT ENERGY RESOURCES			1	2.A FE	1,000,750	106.714	1,067,140	1,000,000	1,000,333	0	(153)	0	0	3.550	3.533	AO	8,875	35,500	04/16/2018.	04/01/2023.
15189W AL 4	CENTERPOINT ENERGY RESOURCES			1	2.A FE	1,001,310	116.684	1,166,840	1,000,000	1,000,957	0	(116)	0	0	4.000	3.984	AO	10,000	40,000	03/27/2018.	04/01/2028.
15189W AL 4	CENTERPOINT ENERGY RESOURCES			1	2.A FE	3,002,160	116.684	3,500,520	3,000,000	3,001,781	0	(217)	0	0	4.000	3.990	AO	30,000	120,000	01/23/2019.	04/01/2028.
15189W AL 4	CENTERPOINT ENERGY RESOURCES			1	2.A FE	1,998,840	116.684	2,333,680	2,000,000	1,999,027	0	102	0	0	4.000	4.007	AO	20,000	80,000	03/26/2018.	04/01/2028.
15200W AC 9	CENTERPOINT ENERGY 2012-1 A3				1.A FE	1,799,126	105.720	1,902,049	1,799,139	1,799,105	0	(5)	0	0	3.028	3.280	AO	11,502	54,482	01/11/2012.	10/15/2025.
153609 F@ 6	CENTRAL HUDSON GAS & ELECTRIC			1	1.G	8,000,000	110.000	8,800,000	8,000,000	8,000,000	0	0	0	0	3.990	3.990	AO	55,860	319,200	10/16/2018.	10/28/2026.
156700 AR 7	CENTURYLINK INC			1	4.B FE	996,590	102.121	1,021,210	1,000,000	999,710	0	394	0	0	6.450	6.497	JD	2,867	64,500	06/09/2011.	06/15/2021.
156700 AS 5	CENTURYLINK INC			1	4.B FE	2,060,000	104.437	2,088,740	2,000,000	2,025,847	0	(20,501)	0	0	5.800	4.678	MS	34,156	116,000	04/18/2019.	03/15/2022.
156700 AS 5	CENTURYLINK INC			1	4.B FE	1,996,840	104.437	2,088,740	2,000,000	1,999,316	0	375	0	0	5.800	5.821	MS	34,156	116,000	03/05/2012.	03/15/2022.
156700 AX 4	CENTURYLINK INC			1	4.B FE	2,125,000	111.562	2,231,240	2,000,000	2,082,780	0	(25,683)	0	0	6.750	5.200	JD	11,250	135,000	04/25/2019.	12/01/2023.
12527G AC 7	CF INDUSTRIES			1	3.A FE	999,070	104.375	1,043,750	1,000,000	999,727	0	99	0	0	3.450	3.461	JD	2,875	34,500	05/20/2013.	06/01/2023.
12541W AA 8	CH ROBINSON WORLDWIDE			1	2.A FE	994,020	118.403	1,184,030	1,000,000	995,353	0	527	0	0	4.200	4.274	AO	8,867	42,000	04/09/2018.	04/15/2028.
161175 BJ 2	CHARTER COMM OPT			1	2.C FE	991,660	112.248	1,122,480	1,000,000	994,036	0	711	0	0	3.750	3.846	FA	14,167	37,500	06/27/2017.	02/15/2028.
161175 BJ 2	CHARTER COMM OPT			1	2.C FE	1,847,800	112.248	2,244,960	2,000,000	1,883,145	0	13,502	0	0	3.750	4.725	FA	28,333	75,000	04/09/2018.	02/15/2028.
161175 BQ 6	CHARTER COMM OPT			1	2.C FE	2,996,790	110.966	3,328,980	3,000,000	2,998,101	0	531	0	0	4.500	4.521	FA	56,250	135,000	06/28/2018.	02/01/2024.
161175 BX 1	CHARTER COMM OPT			1	2.C FE	6,985,020	100.149	7,010,430	7,000,000	6,985,068	0	48	0	0	2.300	2.322	FA	12,075	0	11/19/2020.	02/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
166764 AB 6	CHEVRON CORP		..	1	1.C FE	1,006,460	103.611	1,036,110	1,000,000	1,001,268	0	(728)	0	0	2.355	2.278	JD	1,701	23,550	04/22/2013.	12/05/2022.
166764 AB 6	CHEVRON CORP		..	1	1.C FE	2,000,000	103.611	2,072,220	2,000,000	2,000,000	0	0	0	0	2.355	2.355	JD	3,402	47,100	11/28/2012.	12/05/2022.
166764 AH 3	CHEVRON CORP		..	1	1.C FE	1,006,960	106.442	1,064,420	1,000,000	1,001,799	0	(756)	0	0	3.191	3.107	JD	620	31,910	06/18/2013.	06/24/2023.
166764 BD 1	CHEVRON CORP		..	1	1.C FE	1,000,000	112.160	1,121,600	1,000,000	1,000,000	0	0	0	0	3.326	3.326	MN	4,065	33,260	11/09/2015.	11/17/2025.
166764 BK 5	CHEVRON CORP		..	1	1.C FE	3,160,285	105.059	3,423,873	3,259,000	3,206,989	0	20,704	0	0	2.566	3.269	MN	10,453	83,626	09/10/2018.	05/16/2023.
166764 BL 3	CHEVRON CORP		..	1	1.C FE	999,770	110.974	1,109,740	1,000,000	999,832	0	25	0	0	2.954	2.957	MN	3,693	29,540	12/04/2017.	05/16/2026.
166764 BL 3	CHEVRON CORP		..	1	1.C FE	1,935,740	110.974	2,219,480	2,000,000	1,956,181	0	7,304	0	0	2.954	3.403	MN	7,385	59,080	02/08/2018.	05/16/2026.
169905 AF 3	CHOICE HOTELS		..	1	2.C FE	4,970,200	109.378	5,468,900	5,000,000	4,972,835	0	2,540	0	0	3.700	3.772	JD	15,417	187,056	11/13/2019.	12/01/2029.
171340 AH 5	CHURCH & DWIGHT CO		..	1	2.A FE	1,015,240	104.315	1,043,150	1,000,000	1,002,948	0	(1,637)	0	0	2.875	2.700	AO	7,188	28,750	09/26/2012.	10/01/2022.
171340 AH 5	CHURCH & DWIGHT CO		..	1	2.A FE	2,001,260	104.315	2,086,300	2,000,000	2,000,220	0	(149)	0	0	2.875	2.867	AO	14,375	57,500	05/13/2013.	10/01/2022.
171340 AN 2	CHURCH & DWIGHT CO		..	1	2.A FE	5,211,000	110.939	5,546,950	5,000,000	5,183,368	0	(26,378)	0	0	3.150	2.520	FA	65,625	157,500	12/11/2019.	08/01/2027.
171340 AN 2	CHURCH & DWIGHT CO		..	1	2.A FE	998,970	110.939	1,109,390	1,000,000	999,275	0	95	0	0	3.150	3.162	FA	13,125	31,500	07/20/2017.	08/01/2027.
171340 AN 2	CHURCH & DWIGHT CO		..	1	2.A FE	1,869,300	110.939	2,218,780	2,000,000	1,902,413	0	12,716	0	0	3.150	4.000	FA	26,250	63,000	04/19/2018.	08/01/2027.
125523 AV 2	CIGNA CORP		..	2	2.B FE	1,025,100	109.899	1,098,990	1,000,000	1,019,564	0	(4,521)	0	0	3.250	2.735	AO	6,861	32,500	10/11/2019.	04/15/2025.
125523 BR 0	CIGNA CORP		..	1	2.B FE	2,070,440	103.920	2,078,400	2,000,000	2,034,184	0	(29,753)	0	0	3.900	2.346	FA	29,467	78,000	10/11/2019.	02/15/2022.
125523 BX 7	CIGNA CORP		..	1	2.B FE	2,075,340	109.343	2,186,860	2,000,000	2,055,455	0	(16,342)	0	0	3.500	2.595	JD	3,111	70,000	10/11/2019.	06/15/2024.
125523 AF 7	CIGNA HOLDING CO		..	1	2.B FE	4,643,626	108.107	5,029,139	4,652,000	4,647,254	0	1,727	0	0	3.750	3.792	JJ	80,441	174,450	09/07/2018.	07/15/2023.
171798 AC 5	CIMAREX ENERGY CO		..	1	2.C FE	2,048,740	109.164	2,183,280	2,000,000	2,027,722	0	(8,058)	0	0	4.375	3.906	JD	7,292	87,500	04/18/2018.	06/01/2024.
171798 AD 3	CIMAREX ENERGY CO		..	1	2.C FE	1,000,290	110.264	1,102,640	1,000,000	1,000,217	0	(29)	0	0	3.900	3.896	MN	4,983	39,000	04/04/2017.	05/15/2027.
171798 AE 1	CIMAREX ENERGY CO		..	1	2.C FE	2,995,860	113.933	3,417,990	3,000,000	2,996,345	0	346	0	0	4.375	4.392	MS	38,646	131,250	03/06/2019.	03/15/2029.
17252M AK 6	CINTAS CORPORATE NO 2		..	1	1.G FE	1,007,380	101.622	1,016,220	1,000,000	1,000,315	0	(907)	0	0	4.300	4.208	JD	3,583	43,000	06/15/2011.	06/01/2021.
17252M AK 6	CINTAS CORPORATE NO 2		..	1	1.G FE	997,890	101.622	1,016,220	1,000,000	999,830	0	216	0	0	4.300	4.326	JD	3,583	43,000	05/18/2011.	06/01/2021.
17252M AL 4	CINTAS CORPORATE NO 2		..	1	1.G FE	998,480	103.296	1,032,960	1,000,000	999,735	0	168	0	0	3.250	3.268	JD	2,708	32,500	06/05/2012.	06/01/2022.
17252M AN 0	CINTAS CORPORATE NO 2		..	1	1.G FE	1,046,740	115.270	1,152,700	1,000,000	1,032,061	0	(4,790)	0	0	3.700	3.110	AO	9,250	37,000	10/31/2017.	04/01/2027.
17252M AN 0	CINTAS CORPORATE NO 2		..	1	1.G FE	1,036,380	115.270	1,152,700	1,000,000	1,025,443	0	(3,785)	0	0	3.700	3.230	AO	9,250	37,000	01/04/2018.	04/01/2027.
17252M AN 0	CINTAS CORPORATE NO 2		..	1	1.G FE	1,992,320	115.270	2,305,400	2,000,000	1,994,830	0	710	0	0	3.700	3.746	AO	18,500	74,000	03/09/2017.	04/01/2027.
17275R AN 2	CISCO SYSTEMS		..	1	1.E FE	1,004,680	109.995	1,099,950	1,000,000	1,001,630	0	(487)	0	0	3.625	3.569	MS	11,781	36,250	02/25/2014.	03/04/2024.
17275R AN 2	CISCO SYSTEMS		..	1	1.E FE	999,250	109.995	1,099,950	1,000,000	999,695	0	78	0	0	3.625	3.634	MS	11,781	36,250	02/24/2014.	03/04/2024.
17275R BC 5	CISCO SYSTEMS		..	1	1.E FE	1,021,810	111.551	1,115,510	1,000,000	1,012,038	0	(2,151)	0	0	2.950	2.698	FA	10,079	29,500	03/21/2016.	02/28/2026.
17275R BH 4	CISCO SYSTEMS		..	2	1.E FE	995,300	104.730	1,047,300	1,000,000	998,044	0	684	0	0	2.200	2.274	MS	6,172	22,000	10/27/2016.	09/20/2023.
17275R BL 5	CISCO SYSTEMS		..	2	1.E FE	1,998,240	109.945	2,198,900	2,000,000	1,998,902	0	170	0	0	2.500	2.510	MS	14,028	50,000	09/13/2016.	09/20/2026.
172967 HD 6	CITIGROUP INC		..		2.A FE	1,071,720	110.063	1,100,630	1,000,000	1,030,480	0	(10,281)	0	0	3.875	2.742	AO	7,104	38,750	10/20/2016.	10/25/2023.
172967 HD 6	CITIGROUP INC		..		2.A FE	997,700	110.063	1,100,630	1,000,000	999,217	0	244	0	0	3.875	3.903	AO	7,104	38,750	10/21/2013.	10/25/2023.
172967 HT 1	CITIGROUP INC		..		2.A FE	1,997,520	110.651	2,213,020	2,000,000	1,999,009	0	256	0	0	3.750	3.765	JD	3,125	75,000	06/09/2014.	06/16/2024.
172967 JP 7	CITIGROUP INC		..		2.A FE	2,384,551	110.942	2,600,480	2,344,000	2,365,884	0	(4,680)	0	0	3.300	3.067	AO	13,751	77,352	10/27/2016.	04/27/2025.
172967 KG 5	CITIGROUP INC		..		2.A FE	998,670	113.768	1,137,680	1,000,000	999,262	0	129	0	0	3.700	3.716	JJ	17,369	37,000	01/05/2016.	01/12/2026.
172967 KV 2	CITIGROUP INC		..		2.A FE	999,300	101.172	1,011,720	1,000,000	999,903	0	145	0	0	2.350	2.365	FA	9,726	23,500	07/26/2016.	08/02/2021.
172967 KY 6	CITIGROUP INC		..	1	2.A FE	999,410	111.812	1,118,120	1,000,000	999,602	0	57	0	0	3.200	3.207	AO	6,222	32,000	10/17/2016.	10/21/2026.
172967 LC 3	CITIGROUP INC		..	1	2.A FE	1,998,620	102.172	2,043,440	2,000,000	1,999,702	0	286	0	0	2.900	2.915	JD	3,706	58,000	02/16/2017.	12/08/2021.
172967 LC 3	CITIGROUP INC		..	1	2.A FE	998,290	102.172	1,021,720	1,000,000	999,649	0	352	0	0	2.900	2.937	JD	1,853	29,000	12/01/2016.	12/08/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
172967 LS 8	CITIGROUP INC			1	1.G FE	1,000,000	113.078	1,130,780	1,000,000	1,000,000	0	0	0	0	3.520	3.520	AO	6,258	35,200	10/23/2017.	10/27/2028.
172967 LW 9	CITIGROUP INC			1	2.A FE	2,000,000	117.313	2,346,260	2,000,000	2,000,000	0	0	0	0	4.075	4.075	AO	15,394	81,500	04/16/2018.	04/23/2029.
17401Q AQ 4	CITIZENS BANK NA			2	2.A FE	998,550	106.997	1,069,970	1,000,000	999,274	0	286	0	0	3.700	3.732	MS	9,456	37,000	03/26/2018.	03/29/2023.
186108 CJ 3	CLEVELAND ELECTRIC ILLUMINATING CO			1	2.B FE	994,660	115.261	1,152,610	1,000,000	998,213	0	417	0	0	5.500	5.553	FA	20,778	55,000	08/13/2009.	08/15/2024.
189054 AS 8	CLOROX CO			1	1.G FE	1,012,290	103.068	1,030,680	1,000,000	1,001,448	0	(1,642)	0	0	3.800	3.626	MN	4,856	38,000	08/06/2013.	11/15/2021.
189054 AS 8	CLOROX CO			1	1.G FE	990,970	103.068	1,030,680	1,000,000	999,031	0	1,033	0	0	3.800	3.910	MN	4,856	38,000	11/14/2011.	11/15/2021.
189054 AT 6	CLOROX CO			1	1.G FE	1,003,630	104.031	1,040,310	1,000,000	1,000,622	0	(411)	0	0	3.050	3.006	MS	8,981	30,500	09/12/2012.	09/15/2022.
189054 AU 3	CLOROX CO			1	1.G FE	1,006,650	110.814	1,108,140	1,000,000	1,004,029	0	(998)	0	0	3.500	3.384	JD	1,556	35,000	04/05/2018.	12/15/2024.
189054 AU 3	CLOROX CO			1	1.G FE	999,070	110.814	1,108,140	1,000,000	999,585	0	93	0	0	3.500	3.511	JD	1,556	35,000	12/04/2014.	12/15/2024.
189054 AV 1	CLOROX CO			1	1.G FE	994,640	112.593	1,125,930	1,000,000	996,167	0	498	0	0	3.100	3.163	AO	7,750	31,000	10/18/2017.	10/01/2027.
189054 AW 9	CLOROX CO			1	1.G FE	10,479,928	117.581	10,464,709	8,900,000	10,465,935	0	(13,993)	0	0	3.900	1.305	MN	44,352	0	12/03/2020.	05/15/2028.
189054 AW 9	CLOROX CO			1	1.G FE	4,990,950	117.581	5,879,050	5,000,000	4,992,837	0	802	0	0	3.900	3.922	MN	24,917	195,000	05/07/2018.	05/15/2028.
191216 AZ 3	COCA-COLA CO			1	1.F FE	3,983,680	105.131	4,205,240	4,000,000	3,995,922	0	1,706	0	0	2.500	2.546	AO	25,000	100,000	02/28/2013.	04/01/2023.
191216 BE 9	COCA-COLA CO			1	1.F FE	4,000,000	108.484	4,339,360	4,000,000	4,000,000	0	0	0	0	3.200	3.200	MN	21,333	128,000	10/29/2013.	11/01/2023.
191216 BS 8	COCA-COLA CO			1	1.F FE	998,450	110.984	1,109,840	1,000,000	999,172	0	153	0	0	2.875	2.893	AO	5,111	28,750	10/22/2015.	10/27/2025.
191216 BW 9	COCA-COLA CO			1	1.F FE	1,888,060	109.604	2,192,080	2,000,000	1,922,177	0	12,897	0	0	2.550	3.341	JD	4,250	51,000	04/10/2018.	06/01/2026.
191216 CE 8	COCA-COLA CO			1	1.F FE	1,916,500	111.608	2,232,160	2,000,000	1,938,616	0	8,433	0	0	2.900	3.438	MN	5,800	58,000	04/17/2018.	05/25/2027.
19416Q EC 0	COLGATE-PALMOLIVE			1	1.D FE	1,970,100	104.191	2,083,820	2,000,000	1,992,379	0	3,134	0	0	2.100	2.268	MN	7,000	42,000	04/29/2013.	05/01/2023.
19416Q EL 0	COLGATE-PALMOLIVE			1	1.D FE	1,993,660	103.747	2,074,940	2,000,000	1,997,534	0	1,261	0	0	2.250	2.317	MN	5,750	45,000	10/30/2017.	11/15/2022.
195869 AP 7	COLONIAL PIPELINE CO (144A)			1	1.G FE	997,260	112.641	1,126,410	1,000,000	998,534	0	269	0	0	3.750	3.783	AO	9,375	37,500	09/16/2015.	10/01/2025.
198280 AF 6	COLUMBIA PIPELINE GROUP			1	1.G FE	998,470	115.092	1,150,920	1,000,000	999,212	0	151	0	0	4.500	4.519	JD	3,750	45,000	05/19/2015.	06/01/2025.
20030N BJ 9	COMCAST CORP			1	1.G FE	994,260	110.058	1,100,580	1,000,000	997,918	0	598	0	0	3.600	3.669	MS	12,000	36,000	02/19/2014.	03/01/2024.
20030N BN 0	COMCAST CORP			1	1.G FE	998,750	111.677	1,116,770	1,000,000	999,337	0	125	0	0	3.375	3.390	FA	12,750	33,750	05/19/2015.	08/15/2025.
20030N BS 9	COMCAST CORP			1	1.G FE	1,137,158	111.713	1,275,762	1,142,000	1,138,999	0	520	0	0	3.150	3.205	MS	11,991	35,973	04/11/2017.	03/01/2026.
20030N BY 6	COMCAST CORP			1	1.G FE	1,996,060	113.021	2,260,420	2,000,000	1,997,447	0	367	0	0	3.300	3.323	FA	27,500	66,000	01/05/2017.	02/01/2027.
20030N CA 7	COMCAST CORP			1	1.G FE	1,998,740	112.920	2,258,400	2,000,000	1,999,068	0	109	0	0	3.150	3.157	FA	23,800	63,000	08/01/2017.	02/15/2028.
20030N CA 7	COMCAST CORP			1	1.G FE	992,920	112.920	1,129,200	1,000,000	994,797	0	637	0	0	3.150	3.232	FA	11,900	31,500	12/20/2017.	02/15/2028.
20030N CA 7	COMCAST CORP			1	1.G FE	1,937,540	112.920	2,258,400	2,000,000	1,953,443	0	5,652	0	0	3.150	3.522	FA	23,800	63,000	01/31/2018.	02/15/2028.
20030N CH 2	COMCAST CORP			1	1.G FE	1,992,940	115.377	2,307,540	2,000,000	1,994,556	0	630	0	0	3.550	3.592	MN	11,833	71,000	02/01/2018.	05/01/2028.
20030N CH 2	COMCAST CORP			1	1.G FE	994,270	115.377	1,153,770	1,000,000	995,619	0	509	0	0	3.550	3.618	MN	5,917	35,500	02/02/2018.	05/01/2028.
20034D JA 8	COMERICA BANK				1.G FE	3,997,000	106.434	4,257,360	4,000,000	3,997,799	0	575	0	0	2.500	2.516	JJ	43,889	100,000	07/19/2019.	07/23/2024.
200340 AS 6	COMERICA INC			2	2.A FE	4,999,550	107.981	5,399,050	5,000,000	4,999,638	0	89	0	0	3.700	3.702	JJ	77,083	185,000	07/26/2018.	07/31/2023.
200340 AT 4	COMERICA INC			2	2.A FE	7,970,000	119.160	9,532,800	8,000,000	7,974,619	0	2,583	0	0	4.000	4.046	FA	133,333	320,000	01/28/2019.	02/01/2029.
202795 HZ 6	COMMONWEALTH EDISON			1	1.F FE	1,999,340	101.274	2,025,480	2,000,000	1,999,884	0	76	0	0	3.400	3.404	MS	22,667	68,000	08/30/2011.	09/01/2021.
202795 JE 1	COMMONWEALTH EDISON			1	1.F FE	2,997,450	108.677	3,260,310	3,000,000	2,998,844	0	260	0	0	3.100	3.110	MN	15,500	93,000	11/03/2014.	11/01/2024.
202795 JH 4	COMMONWEALTH EDISON			1	1.F FE	935,160	109.577	1,095,770	1,000,000	954,765	0	7,409	0	0	2.550	3.467	JD	1,133	25,500	04/09/2018.	06/15/2026.
202795 JK 7	COMMONWEALTH EDISON			1	1.F FE	1,913,860	111.141	2,222,820	2,000,000	1,936,586	0	8,369	0	0	2.950	3.490	FA	22,289	59,000	03/08/2018.	08/15/2027.
205887 CA 8	CONAGRA BRANDS INC			1	2.C FE	2,997,480	111.949	3,358,470	3,000,000	2,998,279	0	428	0	0	4.300	4.317	MN	21,500	129,000	10/18/2018.	05/01/2024.
205887 CC 4	CONAGRA BRANDS INC			1	2.C FE	3,189,510	124.295	3,728,850	3,000,000	3,160,747	0	(17,798)	0	0	4.850	4.023	MN	24,250	145,500	05/10/2019.	11/01/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
205887 CC 4	CONAGRA BRANDS INC			1	2.C FE	4,246,680	124.295	4,971,800	4,000,000	4,209,254	0	(23,149)	0	0	4.850	4.042	MN	32,333	194,000	05/10/2019.	11/01/2028.
205887 CF 7	CONAGRA BRANDS INC			1	2.C FE	4,940,850	100.964	5,048,200	5,000,000	4,942,466	0	1,616	0	0	1.375	1.553	MN	14,323	0	10/07/2020.	11/01/2027.
205887 BJ 0	CONAGRA FOODS			1	2.C FE	1,001,000	104.624	1,046,240	1,000,000	1,000,182	0	(120)	0	0	3.250	3.237	MS	9,569	32,500	05/23/2013.	09/15/2022.
205887 BR 2	CONAGRA FOODS			1	2.C FE	884,409	105.234	932,995	886,590	886,067	0	235	0	0	3.200	3.229	JJ	12,294	28,371	01/15/2013.	01/25/2023.
205887 BR 2	CONAGRA FOODS			1	2.C FE	476,616	105.234	507,659	482,410	479,816	0	1,187	0	0	3.200	3.471	JJ	6,689	15,437	03/21/2018.	01/25/2023.
20605P AH 4	CONCHO RESOURCES INC			1	2.C FE	1,992,720	114.313	2,286,260	2,000,000	1,994,715	0	664	0	0	3.750	3.794	AO	18,750	75,000	09/13/2017.	10/01/2027.
207597 EF 8	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,987,020	103.893	2,077,860	2,000,000	1,997,067	0	1,378	0	0	2.500	2.574	JJ	23,056	50,000	01/08/2013.	01/15/2023.
207597 EF 8	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,274,438	103.893	1,376,582	1,325,000	1,299,874	0	11,689	0	0	2.500	3.471	JJ	15,274	33,125	10/10/2018.	01/15/2023.
207597 EJ 0	CONNECTICUT LIGHT AND POWER			1	1.E FE	7,360,010	112.347	7,864,290	7,000,000	7,300,328	0	(46,339)	0	0	3.200	2.422	MS	65,956	224,000	09/10/2019.	03/15/2027.
207597 EJ 0	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,014,200	112.347	1,123,470	1,000,000	1,009,686	0	(1,463)	0	0	3.200	3.021	MS	9,422	32,000	10/24/2017.	03/15/2027.
207597 EJ 0	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,013,620	112.347	1,123,470	1,000,000	1,009,305	0	(1,405)	0	0	3.200	3.028	MS	9,422	32,000	10/27/2017.	03/15/2027.
207597 EJ 0	CONNECTICUT LIGHT AND POWER			1	1.E FE	996,600	112.347	1,123,470	1,000,000	997,737	0	320	0	0	3.200	3.240	MS	9,422	32,000	03/02/2017.	03/15/2027.
207651 E@ 5	CONNECTICUT NATURAL GAS CORP			1	1.G YE	13,189,680	110.000	13,200,000	12,000,000	12,848,569	0	(93,914)	0	0	4.300	3.267	AO	94,600	516,000	02/24/2017.	10/25/2028.
20826F AQ 9	CONOCOPHILLIPS			1	1.F FE	1,034,146	120.096	1,100,079	916,000	990,881	0	(13,752)	0	0	4.950	3.155	MS	13,351	45,342	09/27/2017.	03/15/2026.
20826F AQ 9	CONOCOPHILLIPS			1	1.F FE	1,123,970	120.096	1,200,960	1,000,000	1,075,237	0	(13,761)	0	0	4.950	3.292	MS	14,575	49,500	04/17/2017.	03/15/2026.
20826F AQ 9	CONOCOPHILLIPS			1	1.F FE	1,120,990	120.096	1,200,960	1,000,000	1,074,290	0	(13,580)	0	0	4.950	3.312	MS	14,575	49,500	05/24/2017.	03/15/2026.
20826F AQ 9	CONOCOPHILLIPS			1	1.F FE	2,076,002	120.096	2,233,786	1,860,000	1,990,980	0	(23,883)	0	0	4.950	3.394	MS	27,110	92,070	04/06/2017.	03/15/2026.
20826F AQ 9	CONOCOPHILLIPS			1	1.F FE	2,181,680	120.096	2,401,920	2,000,000	2,122,466	0	(22,200)	0	0	4.950	3.590	MS	29,150	99,000	03/28/2018.	03/15/2026.
208251 AE 8	CONOCOPHILLIPS HLDG CO			1	1.G FE	3,356,532	140.335	3,789,045	2,700,000	3,251,086	0	(55,019)	0	0	6.950	4.028	AO	39,615	187,650	01/16/2019.	04/15/2029.
208251 AE 8	CONOCOPHILLIPS HLDG CO			1	1.G FE	7,410,960	140.335	8,420,100	6,000,000	7,138,882	0	(112,715)	0	0	6.950	4.212	AO	88,033	417,000	07/02/2018.	04/15/2029.
209111 FE 8	CONSOLIDATED EDISON CO OF NY			1	1.G FE	1,005,340	109.440	1,094,400	1,000,000	1,002,242	0	(563)	0	0	3.300	3.235	JD	2,750	33,000	11/20/2014.	12/01/2024.
209111 FE 8	CONSOLIDATED EDISON CO OF NY			1	1.G FE	1,993,060	109.440	2,188,800	2,000,000	1,996,975	0	703	0	0	3.300	3.341	JD	5,500	66,000	11/19/2014.	12/01/2024.
209111 FJ 7	CONSOLIDATED EDISON CO OF NY			1	1.G FE	1,991,860	110.313	2,206,260	2,000,000	1,994,901	0	773	0	0	2.900	2.947	JD	4,833	58,000	11/10/2016.	12/01/2026.
209111 FM 0	CONSOLIDATED EDISON CO OF NY			1	2.A FE	2,999,220	111.922	3,357,660	3,000,000	2,999,378	0	71	0	0	3.125	3.128	MN	11,979	93,750	11/13/2017.	11/15/2027.
209111 FP 3	CONSOLIDATED EDISON CO OF NY			1	1.G FE	1,999,660	115.812	2,316,240	2,000,000	1,999,677	0	29	0	0	3.800	3.802	MN	9,711	76,000	05/07/2018.	05/15/2028.
209111 FS 7	CONSOLIDATED EDISON CO OF NY			1	1.G FE	3,997,040	118.113	4,724,520	4,000,000	3,997,469	0	255	0	0	4.000	4.009	JD	13,333	160,000	11/27/2018.	12/01/2028.
21036P AL 2	CONSTELLATION BRANDS INC			1	2.C FE	1,073,750	109.034	1,090,340	1,000,000	1,028,069	0	(11,461)	0	0	4.250	2.994	MN	7,083	42,500	10/25/2016.	05/01/2023.
21036P AP 3	CONSTELLATION BRANDS INC			1	2.C FE	1,077,500	118.560	1,185,600	1,000,000	1,045,359	0	(8,265)	0	0	4.750	3.731	JD	3,958	47,500	11/17/2016.	12/01/2025.
21036P AP 3	CONSTELLATION BRANDS INC			1	2.C FE	500,000	118.560	592,800	500,000	500,000	0	0	0	0	4.750	4.750	JD	1,979	23,750	11/19/2015.	12/01/2025.
21036P AQ 1	CONSTELLATION BRANDS INC			1	2.C FE	999,090	114.503	1,145,030	1,000,000	999,399	0	86	0	0	3.700	3.711	JD	2,569	37,000	11/29/2016.	12/06/2026.
21036P AS 7	CONSTELLATION BRANDS INC			1	2.C FE	997,660	112.930	1,129,300	1,000,000	998,387	0	218	0	0	3.500	3.528	MN	5,056	35,000	05/02/2017.	05/09/2027.
21036P AW 8	CONSTELLATION BRANDS INC			1	2.C FE	2,987,460	103.952	3,118,560	3,000,000	2,995,105	0	2,516	0	0	2.650	2.740	MN	11,925	79,500	10/31/2017.	11/07/2022.
21036P BB 3	CONSTELLATION BRANDS INC			1	2.C FE	4,990,600	116.214	5,810,700	5,000,000	4,993,045	0	1,212	0	0	4.400	4.431	MN	28,111	220,000	10/22/2018.	11/15/2025.
21036P BE 7	CONSTELLATION BRANDS INC			1	2.C FE	4,997,850	111.515	5,575,750	5,000,000	4,998,047	0	189	0	0	3.150	3.155	FA	65,625	158,375	07/24/2019.	08/01/2029.
210518 CV 6	CONSUMERS ENERGY COMPANY			2	1.F FE	1,002,750	107.186	1,071,860	1,000,000	1,000,798	0	(315)	0	0	3.375	3.341	FA	12,750	33,750	08/06/2013.	08/15/2023.
210518 CV 6	CONSUMERS ENERGY COMPANY			2	1.F FE	999,490	107.186	1,071,860	1,000,000	999,824	0	54	0	0	3.375	3.381	FA	12,750	33,750	08/05/2013.	08/15/2023.
212015 AN 1	CONTINENTAL RESOURCES			1	3.A FE	996,440	103.187	1,031,870	1,000,000	998,610	0	367	0	0	3.800	3.843	JD	3,167	38,000	05/12/2014.	06/01/2024.
219350 AZ 8	CORNING INC			1	2.A FE	1,012,510	107.985	1,079,850	1,000,000	1,006,298	0	(2,253)	0	0	3.700	3.447	MN	4,728	37,000	02/22/2018.	11/15/2023.
219350 BB 0	CORNING INC			1	2.A FE	1,027,769	102.896	1,044,394	1,015,000	1,018,450	0	(2,778)	0	0	2.900	2.612	MN	3,761	29,435	07/11/2017.	05/15/2022.
219350 BB 0	CORNING INC			1	2.A FE	2,952,630	102.896	3,086,880	3,000,000	2,982,569	0	12,166	0	0	2.900	3.335	MN	11,117	87,000	06/20/2018.	05/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
22160K AM 7	COSTCO WHOLESALE CORP			1	1.D FE	1,002,750	112.330	1,123,300	1,000,000	1,001,896	0	(277)	0	0	3.000	2.966	MN	3,583	30,000	11/09/2017.	05/18/2027.
22160K AM 7	COSTCO WHOLESALE CORP			1	1.D FE	991,370	112.330	1,123,300	1,000,000	994,173	0	811	0	0	3.000	3.101	MN	3,583	30,000	05/09/2017.	05/18/2027.
224044 BW 6	COX COMMUNICATIONS INC (144A)			1	2.B FE	1,996,920	105.376	2,107,520	2,000,000	1,999,302	0	330	0	0	3.250	3.268	JD	2,889	65,000	11/26/2012.	12/15/2022.
224044 CA 3	COX COMMUNICATIONS INC (144A)			1	2.B FE	1,991,200	105.234	2,104,680	2,000,000	1,997,609	0	908	0	0	2.950	3.000	JD	0	59,000	04/24/2013.	06/30/2023.
224044 CE 5	COX COMMUNICATIONS INC (144A)			1	2.B FE	4,991,350	111.618	5,580,900	5,000,000	4,996,315	0	789	0	0	3.850	3.870	FA	80,208	192,500	12/01/2014.	02/01/2025.
224044 CG 0	COX COMMUNICATIONS INC (144A)			1	2.B FE	998,310	112.472	1,124,720	1,000,000	998,936	0	161	0	0	3.350	3.370	MS	9,864	33,500	09/08/2016.	09/15/2026.
224044 CG 0	COX COMMUNICATIONS INC (144A)			1	2.B FE	1,977,080	112.472	2,249,440	2,000,000	1,985,046	0	2,319	0	0	3.350	3.495	MS	19,728	67,000	05/24/2017.	09/15/2026.
224044 CG 0	COX COMMUNICATIONS INC (144A)			1	2.B FE	942,140	112.472	1,124,720	1,000,000	958,849	0	6,261	0	0	3.350	4.167	MS	9,864	33,500	03/21/2018.	09/15/2026.
224044 CJ 4	COX COMMUNICATIONS INC (144A)			1	2.B FE	995,220	113.171	1,131,710	1,000,000	996,635	0	440	0	0	3.500	3.557	FA	13,222	35,000	07/24/2017.	08/15/2027.
224399 AR 6	CRANE CO			1	2.B FE	999,920	109.687	1,096,870	1,000,000	999,953	0	9	0	0	4.450	4.450	JD	1,978	44,500	12/10/2013.	12/15/2023.
12626P AL 7	CRH AMERICA INC		C	1	2.A FE	3,478,740	100.142	3,004,260	3,000,000	3,003,183	0	(82,377)	0	0	5.750	2.941	JJ	79,542	172,500	10/07/2014.	01/15/2021.
12626P AM 5	CRH AMERICA INC (144A)		C	1	2.A FE	1,005,610	112.766	1,127,660	1,000,000	1,002,615	0	(573)	0	0	3.875	3.807	MN	4,628	38,750	05/13/2015.	05/18/2025.
12626P AM 5	CRH AMERICA INC (144A)		C	1	2.A FE	998,770	112.766	1,127,660	1,000,000	999,367	0	123	0	0	3.875	3.890	MN	4,628	38,750	05/12/2015.	05/18/2025.
12626P AM 5	CRH AMERICA INC (144A)		C	1	2.A FE	1,976,100	112.766	2,255,320	2,000,000	1,984,346	0	3,188	0	0	3.875	4.071	MN	9,257	77,500	04/23/2018.	05/18/2025.
12636Y AA 0	CRH AMERICA INC (144A)		C	1	2.A FE	1,359,855	111.589	1,506,452	1,350,000	1,356,816	0	(991)	0	0	3.400	3.308	MN	6,630	45,900	11/01/2017.	05/09/2027.
12636Y AA 0	CRH AMERICA INC (144A)		C	1	2.A FE	993,790	111.589	1,115,890	1,000,000	995,782	0	579	0	0	3.400	3.474	MN	4,911	34,000	05/03/2017.	05/09/2027.
12636Y AA 0	CRH AMERICA INC (144A)		C	1	2.A FE	992,710	111.589	1,115,890	1,000,000	995,049	0	681	0	0	3.400	3.487	MN	4,911	34,000	05/02/2017.	05/09/2027.
12636Y AA 0	CRH AMERICA INC (144A)		C	1	2.A FE	1,983,980	111.589	2,231,780	2,000,000	1,988,518	0	1,579	0	0	3.400	3.501	MN	9,822	68,000	01/10/2018.	05/09/2027.
12636Y AC 6	CRH AMERICA INC (144A)		C	1	2.A FE	1,994,440	116.470	2,329,400	2,000,000	1,995,653	0	496	0	0	3.950	3.984	AO	19,092	79,000	03/28/2018.	04/04/2028.
12636Y AC 6	CRH AMERICA INC (144A)		C	1	2.A FE	1,987,420	116.470	2,329,400	2,000,000	1,990,292	0	1,119	0	0	3.950	4.027	AO	19,092	79,000	03/27/2018.	04/04/2028.
228189 AB 2	CROWN AMERICAS/CAP CORP IV			1	3.C FE	144,375	105.763	158,645	150,000	148,446	0	705	0	0	4.500	5.040	JJ	3,113	6,750	05/19/2014.	01/15/2023.
22822V AC 5	CROWN CASTLE INTL CORP			1	2.C FE	1,004,590	112.744	1,127,440	1,000,000	1,002,890	0	(491)	0	0	3.700	3.639	JD	1,644	37,000	05/01/2017.	06/15/2026.
22822V AH 4	CROWN CASTLE INTL CORP			1	2.C FE	1,003,200	113.018	1,130,180	1,000,000	1,002,212	0	(301)	0	0	3.650	3.611	MS	12,167	36,500	07/26/2017.	09/01/2027.
22822V AK 7	CROWN CASTLE INTL CORP			1	2.C FE	996,150	115.346	1,153,460	1,000,000	997,124	0	341	0	0	3.800	3.846	FA	14,356	38,000	01/09/2018.	02/15/2028.
22822V AL 5	CROWN CASTLE INTL CORP			1	2.C FE	2,983,830	118.792	3,563,760	3,000,000	2,986,250	0	1,370	0	0	4.300	4.367	FA	48,733	129,000	01/29/2019.	02/15/2029.
228227 BD 5	CROWN CASTLE INTL CORP			1	2.C FE	1,091,420	109.451	1,094,510	1,000,000	1,033,157	0	(15,421)	0	0	5.250	3.549	JJ	24,208	52,500	01/04/2017.	01/15/2023.
228227 BD 5	CROWN CASTLE INTL CORP			1	2.C FE	2,120,000	109.451	2,189,020	2,000,000	2,038,708	0	(17,824)	0	0	5.250	4.248	JJ	48,417	105,000	01/19/2016.	01/15/2023.
126307 BA 4	CSC HOLDINGS LLC (144A)			1	4.C FE	1,000,000	109.750	1,097,500	1,000,000	1,000,000	0	0	0	0	5.750	5.750	JJ	26,514	58,299	07/01/2019.	01/15/2030.
126408 GV 9	CSX CORP			1	2.A FE	1,073,890	100.622	1,006,220	1,000,000	1,001,504	0	(8,945)	0	0	4.250	3.330	JD	3,542	42,500	09/23/2011.	06/01/2021.
126408 GV 9	CSX CORP			1	2.A FE	994,990	100.622	1,006,220	1,000,000	999,684	0	558	0	0	4.250	4.312	JD	3,542	42,500	05/20/2011.	06/01/2021.
126408 HB 2	CSX CORP			1	2.A FE	1,998,300	109.330	2,186,600	2,000,000	1,999,291	0	173	0	0	3.400	3.410	FA	28,333	68,000	07/16/2014.	08/01/2024.
126408 HE 6	CSX CORP			1	2.A FE	995,960	109.394	1,093,940	1,000,000	997,510	0	387	0	0	2.600	2.646	MN	4,333	26,000	10/13/2016.	11/01/2026.
126408 HH 9	CSX CORP			1	2.A FE	998,780	113.148	1,131,480	1,000,000	999,177	0	111	0	0	3.250	3.264	JD	2,708	32,500	04/26/2017.	06/01/2027.
126408 HH 9	CSX CORP			1	2.A FE	997,760	113.148	1,131,480	1,000,000	998,488	0	206	0	0	3.250	3.276	JD	2,708	32,500	05/05/2017.	06/01/2027.
126408 HH 9	CSX CORP			1	2.A FE	2,841,330	113.148	3,394,440	3,000,000	2,877,481	0	16,448	0	0	3.250	3.977	JD	8,125	97,500	09/27/2018.	06/01/2027.
126408 HJ 5	CSX CORP			1	2.A FE	1,998,660	116.670	2,333,400	2,000,000	1,998,925	0	119	0	0	3.800	3.808	MS	25,333	76,000	02/15/2018.	03/01/2028.
126408 HM 8	CSX CORP			1	2.A FE	4,990,300	121.256	6,062,800	5,000,000	4,991,496	0	822	0	0	4.250	4.274	MS	62,569	212,500	11/08/2018.	03/15/2029.
126410 LM 9	CSX TRANS			1	1.E FE	175,621	110.443	165,074	149,465	158,300	0	(2,809)	0	0	6.251	3.880	JJ	4,308	9,343	03/28/2014.	01/15/2023.
126410 LM 9	CSX TRANS			1	1.E FE	842,056	110.443	929,992	842,056	844,367	0	2,324	0	0	6.251	6.251	JJ	24,271	52,637	12/10/2007.	01/15/2023.
22966R AC 0	CUBESMART LP			1	2.B FE	1,013,430	112.765	1,127,650	1,000,000	1,007,945	0	(1,542)	0	0	4.000	3.811	MN	5,111	40,000	03/30/2017.	11/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
22966R AF 3	CUBESMART LP		..	1	2.B FE	2,988,690	109.462	3,283,860	3,000,000	2,989,729	0	906	0	0	3.000	3.043	FA	34,000	76,000	10/08/2019.	02/15/2030.
22966R AG 1	CUBESMART LP		..	1	2.B FE	1,981,480	100.389	2,007,780	2,000,000	1,981,843	0	363	0	0	2.000	2.100	FA	9,444	0	09/29/2020.	02/15/2031.
231021 AR 7	CUMMINS INC		..	1	1.F FE	1,059,880	108.399	1,083,990	1,000,000	1,018,831	0	(7,165)	0	0	3.650	2.864	AO	9,125	36,500	10/28/2014.	10/01/2023.
231021 AR 7	CUMMINS INC		..	1	1.F FE	669,155	108.399	687,250	634,000	645,186	0	(4,253)	0	0	3.650	2.913	AO	5,785	23,141	12/08/2014.	10/01/2023.
231021 AR 7	CUMMINS INC		..	1	1.F FE	1,023,350	108.399	1,083,990	1,000,000	1,007,087	0	(2,674)	0	0	3.650	3.352	AO	9,125	36,500	04/29/2014.	10/01/2023.
231021 AR 7	CUMMINS INC		..	1	1.F FE	992,830	108.399	1,083,990	1,000,000	997,678	0	773	0	0	3.650	3.738	AO	9,125	36,500	01/03/2014.	10/01/2023.
126650 BZ 2	CVS CAREMARK		..	1	2.B FE	3,994,440	103.986	4,159,440	4,000,000	3,998,761	0	595	0	0	2.750	2.766	JD	9,167	110,000	11/26/2012.	12/01/2022.
126650 CF 5	CVS CAREMARK		..	1	2.B FE	1,049,610	109.282	1,092,820	1,000,000	1,021,864	0	(6,127)	0	0	3.375	2.691	FA	13,031	33,750	03/22/2016.	08/12/2024.
126650 CL 2	CVS HEALTH CORP		..	1	2.B FE	1,066,030	113.384	1,133,840	1,000,000	1,035,707	0	(7,662)	0	0	3.875	2.985	JJ	17,330	38,750	11/03/2016.	07/20/2025.
126650 CL 2	CVS HEALTH CORP		..	1	2.B FE	989,940	113.384	1,133,840	1,000,000	994,908	0	997	0	0	3.875	3.998	JJ	17,330	38,750	07/13/2015.	07/20/2025.
126650 CX 6	CVS HEALTH CORP		..	1	2.B FE	985,940	119.102	1,191,020	1,000,000	989,228	0	1,229	0	0	4.300	4.475	MS	11,467	43,000	03/06/2018.	03/25/2028.
126650 BC 3	CVS LEASE PASS THRU CERT		..	1	2.B FE	489,856	113.379	473,236	417,393	453,194	0	(4,976)	0	0	5.880	4.350	MON	1,432	24,543	12/05/2012.	01/10/2028.
126650 BC 3	CVS LEASE PASS THRU CERT		..	1	2.B FE	937,962	113.379	1,063,452	937,962	937,962	0	(0)	0	0	5.880	5.952	MON	3,217	55,152	12/08/2005.	01/10/2028.
126650 BC 3	CVS LEASE PASS THRU CERT		..	1	2.B FE	351,736	113.379	531,726	468,981	407,982	0	7,070	0	0	5.880	8.717	MON	1,609	27,576	04/07/2009.	01/10/2028.
126650 BC 3	CVS LEASE PASS THRU CERT		..	1	2.B FE	349,391	113.379	531,726	468,981	406,639	0	7,205	0	0	5.880	8.783	MON	1,609	27,576	03/31/2009.	01/10/2028.
126650 BC 3	CVS LEASE PASS THRU CERT		..	1	2.B FE	128,841	113.379	263,204	232,145	171,772	0	6,078	0	0	5.880	12.025	MON	796	13,650	12/17/2008.	01/10/2028.
126650 BQ 2	CVS LEASE PASS THRU CERT		..	1	2.B IF	596,804	119.569	713,593	596,804	596,805	0	0	0	0	6.943	7.044	MON	2,417	41,436	12/05/2007.	01/10/2030.
126650 BQ 2	CVS LEASE PASS THRU CERT		..	1	2.B IF	278,484	119.569	356,796	298,402	287,049	0	1,062	0	0	6.943	7.707	MON	1,209	20,718	07/29/2009.	01/10/2030.
126650 BQ 2	CVS LEASE PASS THRU CERT		..	1	2.B IF	523,696	119.569	713,593	596,804	554,358	0	3,856	0	0	6.943	8.313	MON	2,417	41,436	05/07/2009.	01/10/2030.
12665U AA 2	CVS LEASE PASS THRU CERT (144A)		..	1	2.B FE	2,363,794	113.599	2,685,247	2,363,794	2,363,805	0	1	0	0	4.704	4.704	MON	6,486	111,193	12/11/2013.	01/10/2036.
233851 AF 1	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	994,500	102.433	1,024,330	1,000,000	999,492	0	633	0	0	3.875	3.942	MS	11,410	38,750	09/09/2011.	09/15/2021.
233851 AF 1	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	990,350	102.433	1,024,330	1,000,000	999,141	0	1,114	0	0	3.875	3.993	MS	11,410	38,750	09/07/2011.	09/15/2021.
233851 BE 3	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	998,110	100.455	1,004,550	1,000,000	999,894	0	267	0	0	2.875	2.905	MS	8,865	28,750	03/03/2014.	03/10/2021.
233851 BJ 2	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	1,356,870	108.515	1,470,378	1,355,000	1,355,931	0	(248)	0	0	3.250	3.229	FA	18,349	44,038	12/13/2016.	08/01/2024.
233851 BW 3	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	997,970	110.465	1,104,650	1,000,000	999,004	0	203	0	0	3.300	3.324	MN	3,850	33,000	05/11/2015.	05/19/2025.
233851 CH 5	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	1,545,056	100.811	1,562,571	1,550,000	1,549,430	0	1,087	0	0	2.000	2.072	JJ	15,069	31,000	11/03/2016.	07/06/2021.
233851 CS 1	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	998,890	102.415	1,024,150	1,000,000	999,759	0	228	0	0	2.850	2.874	JJ	13,854	28,500	01/03/2017.	01/06/2022.
233851 DF 8	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	1,000,000	114.760	1,147,600	1,000,000	1,000,000	0	0	0	0	3.750	3.750	FA	13,438	37,500	02/15/2018.	02/22/2028.
235851 AQ 5	DANAHER CORP		..	1	2.A FE	1,101,730	112.000	1,120,000	1,000,000	1,053,339	0	(11,307)	0	0	3.350	2.090	MS	9,864	33,500	07/20/2016.	09/15/2025.
235851 AQ 5	DANAHER CORP		..	1	2.A FE	1,025,040	112.000	1,120,000	1,000,000	1,014,117	0	(2,918)	0	0	3.350	3.009	MS	9,864	33,500	02/01/2017.	09/15/2025.
235851 AQ 5	DANAHER CORP		..	1	2.A FE	3,013,770	112.000	3,360,000	3,000,000	3,008,753	0	(1,795)	0	0	3.350	3.279	MS	29,592	100,500	02/27/2018.	09/15/2025.
235851 AQ 5	DANAHER CORP		..	1	2.A FE	998,570	112.000	1,120,000	1,000,000	999,232	0	142	0	0	3.350	3.367	MS	9,864	33,500	09/10/2015.	09/15/2025.
246688 AF 2	DELHAIZE AMERICA		C	1	2.A FE	55,440	160.796	106,125	66,000	58,649	0	375	0	0	9.000	10.820	AO	1,254	5,940	11/25/2002.	04/15/2031.
246688 AF 2	DELHAIZE AMERICA		C	1	2.A FE	50,375	160.796	104,517	65,000	54,490	0	506	0	0	9.000	11.748	AO	1,235	5,850	11/19/2002.	04/15/2031.
246688 AF 2	DELHAIZE AMERICA		C	1	2.A FE	21,170	160.796	46,631	29,000	23,241	0	265	0	0	9.000	12.478	AO	551	2,610	11/07/2002.	04/15/2031.
344775 AC 5	DELHAIZE AMERICA		C	1	2.A FE	4,689,058	132.231	7,398,324	5,595,000	5,142,713	0	49,869	0	0	8.050	9.800	AO	95,084	450,398	08/13/2002.	04/15/2027.
247109 BS 9	DELMARVA POWER & LIGHT		..	1	1.F FE	999,580	108.172	1,081,720	1,000,000	999,836	0	44	0	0	3.500	3.505	MN	4,472	35,000	11/07/2013.	11/15/2023.
250847 EG 1	DETROIT EDISON COMPANY		..	1	1.F FE	429,324	100.569	402,276	400,000	400,585	0	(3,477)	0	0	3.900	3.008	JD	1,300	15,600	08/23/2011.	06/01/2021.
250847 EG 1	DETROIT EDISON COMPANY		..	1	1.F FE	997,350	100.569	1,005,690	1,000,000	999,816	0	280	0	0	3.900	3.932	JD	3,250	39,000	05/11/2011.	06/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
23291K AH 8	DH EUROPE FINANCE II			1	2.A FE	9,990,300	109.393	10,939,300	10,000,000	9,991,178	0	913	0	0	2.600	2.611	MN	33,222	265,778	10/29/2019.	11/15/2029.
25245B AB 3	DIAGEO INVESTMENT CORP		C	1	1.G FE	996,380	103.438	1,034,380	1,000,000	999,423	0	395	0	0	2.875	2.917	MN	3,993	28,750	05/08/2012.	05/11/2022.
25245B AB 3	DIAGEO INVESTMENT CORP		C	1	1.G FE	960,430	103.438	1,034,380	1,000,000	992,722	0	5,120	0	0	2.875	3.425	MN	3,993	28,750	01/09/2014.	05/11/2022.
25272K AK 9	DIAMOND 1 FIN/DIAMOND 2 (144A)			1	2.C FE	1,095,410	122.156	1,221,560	1,000,000	1,060,276	0	(9,991)	0	0	6.020	4.702	JD	2,676	60,200	03/28/2017.	06/15/2026.
25272K AK 9	DIAMOND 1 FIN/DIAMOND 2 (144A)			1	2.C FE	2,146,580	122.156	2,443,120	2,000,000	2,088,945	0	(14,582)	0	0	6.020	5.039	JD	5,351	120,400	09/09/2016.	06/15/2026.
25278X AM 1	DIAMONDBACK ENERGY INC			1	2.C FE	2,995,740	106.881	3,206,430	3,000,000	2,996,261	0	541	0	0	3.250	3.273	JD	8,125	96,417	11/20/2019.	12/01/2026.
25470D AE 9	DISCOVERY COMMUNICATIONS			1	2.C FE	1,987,540	101.766	2,035,320	2,000,000	1,999,226	0	1,440	0	0	4.375	4.453	JD	3,889	87,500	06/13/2011.	06/15/2021.
25470D AK 5	DISCOVERY COMMUNICATIONS			1	2.C FE	999,150	109.821	1,098,210	1,000,000	999,576	0	84	0	0	3.450	3.460	MS	10,158	34,500	02/25/2015.	03/15/2025.
25470D AL 3	DISCOVERY COMMUNICATIONS			1	2.C FE	1,053,710	118.056	1,180,560	1,000,000	1,031,855	0	(5,687)	0	0	4.900	4.180	MS	14,972	49,000	11/22/2016.	03/11/2026.
25470D AL 3	DISCOVERY COMMUNICATIONS			1	2.C FE	1,050,380	118.056	1,180,560	1,000,000	1,030,683	0	(5,474)	0	0	4.900	4.206	MS	14,972	49,000	02/28/2017.	03/11/2026.
25470D AR 0	DISCOVERY COMMUNICATIONS			1	2.C FE	996,430	114.802	1,148,020	1,000,000	997,340	0	307	0	0	3.950	3.992	MS	11,082	39,500	09/07/2017.	03/20/2028.
25470D BC 2	DISCOVERY COMMUNICATIONS			1	2.C FE	1,005,780	110.886	1,108,861	1,000,000	1,003,460	0	(872)	0	0	3.900	3.797	MN	4,983	39,000	04/03/2018.	11/15/2024.
25470D BE 8	DISCOVERY COMMUNICATIONS			1	2.C FE	993,390	112.352	1,123,529	1,000,000	995,703	0	860	0	0	3.950	4.056	JD	1,756	39,500	04/03/2018.	06/15/2025.
256677 AC 9	DOLLAR GENERAL			1	2.B FE	1,846,480	105.835	2,116,700	2,000,000	1,956,219	0	17,806	0	0	3.250	4.262	AO	13,722	65,000	01/09/2014.	04/15/2023.
256677 AE 5	DOLLAR GENERAL			1	2.B FE	999,260	115.847	1,158,470	1,000,000	999,457	0	69	0	0	3.875	3.884	AO	8,181	38,750	03/28/2017.	04/15/2027.
256677 AF 2	DOLLAR GENERAL			1	2.B FE	1,004,340	118.036	1,180,360	1,000,000	1,003,287	0	(392)	0	0	4.125	4.071	MN	6,875	41,250	03/27/2018.	05/01/2028.
256677 AF 2	DOLLAR GENERAL			1	2.B FE	998,990	118.036	1,180,360	1,000,000	999,201	0	86	0	0	4.125	4.137	MN	6,875	41,250	03/26/2018.	05/01/2028.
256746 AG 3	DOLLAR TREE			1	2.B FE	998,990	112.943	1,129,430	1,000,000	999,326	0	131	0	0	4.000	4.016	MN	5,111	40,000	04/05/2018.	05/15/2025.
256746 AH 1	DOLLAR TREE			1	2.B FE	1,001,920	119.042	1,190,420	1,000,000	1,001,465	0	(172)	0	0	4.200	4.176	MN	5,367	42,000	04/06/2018.	05/15/2028.
256746 AH 1	DOLLAR TREE			1	2.B FE	997,360	119.042	1,190,420	1,000,000	997,950	0	228	0	0	4.200	4.232	MN	5,367	42,000	04/05/2018.	05/15/2028.
260003 AP 3	DOVER CORP			1	2.A FE	3,018,540	109.551	3,286,530	3,000,000	3,016,559	0	(1,675)	0	0	2.950	2.877	MN	14,013	88,500	11/05/2019.	11/04/2029.
260003 AP 3	DOVER CORP			1	2.A FE	2,011,180	109.551	2,191,020	2,000,000	2,009,978	0	(1,009)	0	0	2.950	2.884	MN	9,342	59,000	11/05/2019.	11/04/2029.
260003 AP 3	DOVER CORP			1	2.A FE	7,966,320	109.551	8,764,080	8,000,000	7,969,563	0	2,946	0	0	2.950	2.999	MN	37,367	236,000	10/28/2019.	11/04/2029.
260543 CJ 0	DOW CHEMICAL CO			1	2.C FE	1,974,600	109.594	2,191,880	2,000,000	1,989,357	0	2,583	0	0	3.500	3.652	AO	17,500	70,000	09/09/2014.	10/01/2024.
23331A BG 3	DR HORTON			1	2.B FE	1,190,910	107.654	1,198,189	1,113,000	1,140,125	0	(13,795)	0	0	4.750	3.396	FA	19,972	52,868	02/16/2017.	02/15/2023.
23331A BG 3	DR HORTON			1	2.B FE	3,121,260	107.654	3,229,620	3,000,000	3,052,646	0	(26,625)	0	0	4.750	3.771	FA	53,833	142,500	05/02/2018.	02/15/2023.
23331A BH 1	DR HORTON			1	2.B FE	1,137,500	112.290	1,122,900	1,000,000	1,052,880	0	(21,045)	0	0	5.750	3.411	FA	21,722	57,500	09/28/2016.	08/15/2023.
23338V AC 0	DTE ELECTRIC CO			1	1.E FE	1,997,220	110.548	2,210,960	2,000,000	1,998,780	0	254	0	0	3.375	3.390	MS	22,500	67,500	06/23/2014.	03/01/2025.
23338V AK 2	DTE ELECTRIC CO			1	1.E FE	4,994,200	107.350	5,367,500	5,000,000	4,994,576	0	376	0	0	2.250	2.263	MS	37,500	57,813	02/11/2020.	03/01/2030.
23357* AK 7	DTE GAS COMPANY			1	1.F	13,000,000	110.000	14,300,000	13,000,000	13,000,000	0	0	0	0	3.810	3.810	MS	165,100	495,300	06/12/2018.	09/01/2028.
26442C AK 0	DUKE ENERGY CAROLINAS			1	1.F FE	1,105,280	100.697	1,006,970	1,000,000	1,002,673	0	(12,821)	0	0	3.900	2.587	JD	1,733	39,000	02/24/2012.	06/15/2021.
26442C AK 0	DUKE ENERGY CAROLINAS			1	1.F FE	998,980	100.697	1,006,970	1,000,000	999,916	0	99	0	0	3.900	3.912	JD	1,733	39,000	05/16/2011.	06/15/2021.
26442C AS 3	DUKE ENERGY CAROLINAS			1	1.F FE	2,992,740	112.191	3,365,730	3,000,000	2,995,429	0	690	0	0	2.950	2.978	JD	7,375	88,500	11/14/2016.	12/01/2026.
26442C AV 6	DUKE ENERGY CAROLINAS			1	1.F FE	998,830	105.700	1,057,000	1,000,000	999,443	0	228	0	0	3.050	3.075	MS	8,981	30,500	02/26/2018.	03/15/2023.
26442C AX 2	DUKE ENERGY CAROLINAS			1	1.F FE	4,981,550	119.300	5,965,000	5,000,000	4,984,745	0	1,600	0	0	3.950	3.995	MN	25,236	197,500	11/05/2018.	11/15/2028.
26442C AY 0	DUKE ENERGY CAROLINAS			1	1.F FE	9,987,700	107.876	10,787,600	10,000,000	9,989,046	0	1,115	0	0	2.450	2.464	FA	92,556	245,681	08/12/2019.	08/15/2029.
26442C BA 1	DUKE ENERGY CAROLINAS			1	1.F FE	4,984,000	107.708	5,385,400	5,000,000	4,985,392	0	1,392	0	0	2.450	2.486	FA	51,042	69,076	01/06/2020.	02/01/2030.
26444H AC 5	DUKE ENERGY FLORIDA			1	1.F FE	999,400	111.749	1,117,490	1,000,000	999,609	0	56	0	0	3.200	3.207	JJ	14,756	32,000	01/03/2017.	01/15/2027.
26444H AC 5	DUKE ENERGY FLORIDA			1	1.F FE	1,949,180	111.749	2,234,980	2,000,000	1,963,298	0	5,359	0	0	3.200	3.540	JJ	29,511	64,000	04/16/2018.	01/15/2027.
26444H AH 4	DUKE ENERGY FLORIDA			1	1.F FE	9,994,700	109.273	10,927,300	10,000,000	9,995,124	0	507	0	0	2.500	2.506	JD	20,833	253,472	11/21/2019.	12/01/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26442E AD 2	DUKE ENERGY OHIO			1	1.F FE	1,024,170	108.131	1,081,310	1,000,000	1,011,826	0	(4,626)	0	0	3.800	3.287	MS	12,667	38,000	04/02/2018.	09/01/2023.
26442E AD 2	DUKE ENERGY OHIO			1	1.F FE	1,214,640	108.131	1,297,572	1,200,000	1,207,859	0	(3,061)	0	0	3.800	3.515	MS	15,200	45,600	09/26/2018.	09/01/2023.
26442E AF 7	DUKE ENERGY OHIO			1	1.F FE	3,998,240	115.963	4,638,520	4,000,000	3,998,519	0	145	0	0	3.650	3.655	FA	60,833	146,000	01/03/2019.	02/01/2029.
26441Y AY 3	DUKE REALTY LP			1	2.A FE	1,356,190	110.527	1,449,009	1,311,000	1,336,733	0	(6,511)	0	0	3.750	3.179	JD	4,097	49,163	11/29/2017.	12/01/2024.
26441Y AZ 0	DUKE REALTY LP			1	2.A FE	952,570	112.125	1,121,250	1,000,000	966,562	0	5,347	0	0	3.250	3.932	JD	0	32,500	04/17/2018.	06/30/2026.
26441Y BA 4	DUKE REALTY LP			1	2.A FE	1,996,960	112.603	2,252,060	2,000,000	1,997,763	0	278	0	0	3.375	3.393	JD	3,000	67,500	12/05/2017.	12/15/2027.
26441Y BB 2	DUKE REALTY LP			1	2.A FE	2,967,780	117.960	3,538,800	3,000,000	2,973,945	0	2,802	0	0	4.000	4.132	MS	35,333	120,000	09/04/2018.	09/15/2028.
26078J AD 2	DUPONT DE NEMOURS INC			1	2.A FE	5,000,000	123.220	6,161,000	5,000,000	5,000,000	0	0	0	0	4.725	4.725	MN	30,188	236,250	11/14/2018.	11/15/2028.
27409L AC 7	EAST OHIO GAS CO (144A)			1	1.F FE	3,375,327	103.797	3,394,162	3,270,000	3,373,337	0	(1,990)	0	0	2.000	1.629	JD	2,907	32,518	10/20/2020.	06/15/2030.
27409L AC 7	EAST OHIO GAS CO (144A)			1	1.F FE	2,104,444	103.797	2,117,459	2,040,000	2,103,230	0	(1,213)	0	0	2.000	1.636	JD	1,813	20,287	10/20/2020.	06/15/2030.
277432 AR 1	EASTMAN CHEMICAL			1	2.C FE	1,044,410	111.226	1,112,260	1,000,000	1,026,093	0	(6,109)	0	0	3.800	3.094	MS	11,189	38,000	11/22/2017.	03/15/2025.
277432 AR 1	EASTMAN CHEMICAL			1	2.C FE	1,006,510	111.226	1,112,260	1,000,000	1,004,010	0	(925)	0	0	3.800	3.690	MS	11,189	38,000	03/26/2018.	03/15/2025.
277432 AR 1	EASTMAN CHEMICAL			1	2.C FE	995,060	111.226	1,112,260	1,000,000	997,686	0	488	0	0	3.800	3.858	MS	11,189	38,000	11/10/2014.	03/15/2025.
277432 AW 0	EASTMAN CHEMICAL			1	2.C FE	4,956,300	120.526	6,026,300	5,000,000	4,964,013	0	3,672	0	0	4.500	4.609	JD	18,750	225,000	10/30/2018.	12/01/2028.
278062 AC 8	EATON CORP			1	2.A FE	1,993,280	104.378	2,087,560	2,000,000	1,998,571	0	726	0	0	2.750	2.789	MN	9,014	55,000	11/14/2012.	11/02/2022.
278062 AG 9	EATON CORP			1	2.A FE	1,000,000	112.151	1,121,510	1,000,000	1,000,000	0	0	0	0	3.103	3.103	MS	9,137	31,030	09/06/2017.	09/15/2027.
278062 AG 9	EATON CORP			1	2.A FE	1,900,600	112.151	2,243,020	2,000,000	1,920,273	0	10,256	0	0	3.103	3.781	MS	18,273	62,060	01/16/2019.	09/15/2027.
278865 AU 4	ECOLAB INC			1	2.A FE	999,750	105.303	1,053,030	1,000,000	999,893	0	46	0	0	3.250	3.255	JJ	15,076	32,500	03/22/2018.	01/14/2023.
278865 AY 6	ECOLAB INC			1	2.A FE	2,900,280	103.125	3,093,750	3,000,000	2,957,752	0	25,146	0	0	2.375	3.280	FA	27,906	71,250	08/28/2018.	08/10/2022.
278865 BD 1	ECOLAB INC			1	1.G FE	1,002,680	113.545	1,135,450	1,000,000	1,001,915	0	(252)	0	0	3.250	3.218	JD	2,708	32,500	11/27/2017.	12/01/2027.
278865 BD 1	ECOLAB INC			1	1.G FE	999,660	113.545	1,135,450	1,000,000	999,736	0	31	0	0	3.250	3.254	JD	2,708	32,500	11/17/2017.	12/01/2027.
278865 BD 1	ECOLAB INC			1	1.G FE	996,950	113.545	1,135,450	1,000,000	997,770	0	280	0	0	3.250	3.286	JD	2,708	32,500	11/16/2017.	12/01/2027.
29266R AC 2	EDGEWELL PERSONAL CARE			1	3.B FE	1,021,550	104.302	1,043,020	1,000,000	1,003,927	0	(2,696)	0	0	4.700	4.404	MN	4,831	47,000	06/26/2013.	05/24/2022.
29266R AC 2	EDGEWELL PERSONAL CARE			1	3.B FE	997,160	104.302	1,043,020	1,000,000	999,474	0	326	0	0	4.700	4.736	MN	4,831	47,000	05/21/2012.	05/24/2022.
28176E AD 0	EDWARDS LIFESCIENCES CORP			1	2.B FE	3,001,860	118.449	3,553,470	3,000,000	3,001,545	0	(166)	0	0	4.300	4.292	JD	5,733	129,000	06/28/2018.	06/15/2028.
283677 AY 8	EL PASO ELECTRIC CO			1	2.B FE	997,880	102.248	1,022,480	1,000,000	999,519	0	229	0	0	3.300	3.325	JD	1,467	33,000	12/03/2012.	12/15/2022.
532457 AM 0	ELI LILLY				1.F FE	2,653,660	127.613	2,552,260	2,000,000	2,281,836	0	(57,831)	0	0	7.125	3.641	JD	11,875	142,500	10/29/2013.	06/01/2025.
532457 AZ 1	ELI LILLY			1	1.F FE	1,164,470	125.309	1,253,090	1,000,000	1,088,636	0	(12,418)	0	0	5.500	3.878	MS	16,194	55,000	03/07/2014.	03/15/2027.
532457 AZ 1	ELI LILLY			1	1.F FE	1,155,400	125.309	1,253,090	1,000,000	1,083,303	0	(11,632)	0	0	5.500	3.971	MS	16,194	55,000	01/15/2014.	03/15/2027.
532457 AZ 1	ELI LILLY			1	1.F FE	2,984,520	125.309	3,759,270	3,000,000	2,993,031	0	882	0	0	5.500	5.543	MS	48,583	165,000	03/07/2007.	03/15/2027.
532457 BH 0	ELI LILLY			1	1.F FE	932,995	108.928	1,027,191	943,000	937,472	0	1,154	0	0	2.750	2.892	JD	2,161	25,933	12/06/2016.	06/01/2025.
28932M AG 0	ELM RD GENERATING STAT (144A)			1	1.F FE	668,283	106.676	700,044	656,234	663,037	0	(618)	0	0	4.673	4.532	JJ	13,800	30,666	01/13/2011.	01/19/2031.
28932M AG 0	ELM RD GENERATING STAT (144A)			1	1.F FE	1,968,702	106.676	2,100,133	1,968,702	1,968,692	0	(3)	0	0	4.673	4.673	JJ	41,399	91,997	01/12/2011.	01/19/2031.
26867L AG 5	EMD FINANCE LLC (144A)		C	1	2.A FE	998,240	102.701	1,027,010	1,000,000	999,641	0	264	0	0	2.950	2.978	MS	8,358	29,500	03/16/2015.	03/19/2022.
26867L AL 4	EMD FINANCE LLC (144A)		C	1	2.A FE	1,987,660	109.653	2,193,060	2,000,000	1,994,234	0	1,240	0	0	3.250	3.323	MS	18,417	65,000	03/16/2015.	03/19/2025.
26867L AL 4	EMD FINANCE LLC (144A)		C	1	2.A FE	1,945,220	109.653	2,193,060	2,000,000	1,965,086	0	7,502	0	0	3.250	3.700	MS	18,417	65,000	04/03/2018.	03/19/2025.
291011 BE 3	EMERSON ELECTRIC			1	1.F FE	995,650	104.338	1,043,380	1,000,000	998,959	0	463	0	0	2.625	2.675	FA	9,917	26,250	02/14/2013.	02/15/2023.
291011 BG 8	EMERSON ELECTRIC			1	1.F FE	1,015,950	110.657	1,106,570	1,000,000	1,009,520	0	(2,117)	0	0	3.150	2.906	JD	2,625	31,500	11/13/2017.	06/01/2025.
291011 BG 8	EMERSON ELECTRIC			1	1.F FE	996,840	110.657	1,106,570	1,000,000	998,470	0	314	0	0	3.150	3.187	JD	2,625	31,500	05/18/2015.	06/01/2025.
292480 AH 3	ENABLE MIDSTREAM PARTNER			1	2.C FE	998,870	102.288	1,022,880	1,000,000	999,526	0	119	0	0	3.900	3.914	MN	4,983	39,000	05/19/2014.	05/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29278N AH 6	ENERGY TRANSFER OPERATING			1	2.C FE	2,989,380	109.467	3,284,010	3,000,000	2,992,744	0	1,949	0	0	4.500	4.578	AO	28,500	135,000	01/08/2019.	04/15/2024.
29278N AP 8	ENERGY TRANSFER OPERATING			1	2.C FE	1,998,480	105.882	2,117,640	2,000,000	1,998,655	0	175	0	0	2.900	2.916	MN	7,411	47,206	01/07/2020.	05/15/2025.
29336U AB 3	ENLINK MIDSTREAM			1	3.A FE	998,300	98.927	989,270	1,000,000	989,270	16,504	176	0	0	4.400	4.421	AO	11,000	44,000	03/12/2014.	04/01/2024.
29362U AB 0	ENTEGRIS INC (144A)			1	3.B FE	271,563	103.875	285,656	275,000	272,646	0	396	0	0	4.625	4.815	FA	4,805	12,719	02/13/2018.	02/10/2026.
29362U AB 0	ENTEGRIS INC (144A)			1	3.B FE	983,750	103.875	1,038,750	1,000,000	988,858	0	1,871	0	0	4.625	4.873	FA	17,472	46,250	02/13/2018.	02/10/2026.
29362U AB 0	ENTEGRIS INC (144A)			1	3.B FE	421,938	103.875	446,663	430,000	424,464	0	929	0	0	4.625	4.912	FA	7,513	19,888	02/13/2018.	02/10/2026.
29362U AB 0	ENTEGRIS INC (144A)			1	3.B FE	1,158,338	103.875	1,230,919	1,185,000	1,166,699	0	3,067	0	0	4.625	4.970	FA	20,705	54,806	02/14/2018.	02/10/2026.
29364D AR 1	ENTERGY ARKANSAS			1	1.F FE	1,005,650	105.488	1,054,880	1,000,000	1,001,427	0	(623)	0	0	3.050	2.982	JD	2,542	30,500	05/23/2013.	06/01/2023.
29364D AS 9	ENTERGY ARKANSAS			1	1.F FE	999,280	109.844	1,098,440	1,000,000	999,722	0	69	0	0	3.700	3.708	JD	3,083	37,000	03/10/2014.	06/01/2024.
29364D AU 4	ENTERGY ARKANSAS			1	1.F FE	1,022,080	113.069	1,130,690	1,000,000	1,013,524	0	(2,456)	0	0	3.500	3.205	AO	8,750	35,000	05/09/2017.	04/01/2026.
29364D AU 4	ENTERGY ARKANSAS			1	1.F FE	1,011,330	113.069	1,130,690	1,000,000	1,006,114	0	(1,105)	0	0	3.500	3.366	AO	8,750	35,000	01/06/2016.	04/01/2026.
29364D AU 4	ENTERGY ARKANSAS			1	1.F FE	996,710	113.069	1,130,690	1,000,000	998,108	0	316	0	0	3.500	3.539	AO	8,750	35,000	01/05/2016.	04/01/2026.
29364W AK 4	ENTERGY LOUISIANA			1	1.F FE	996,580	117.815	1,178,150	1,000,000	998,791	0	258	0	0	5.400	5.433	MN	9,000	54,000	11/10/2009.	11/01/2024.
29364W AR 9	ENTERGY LOUISIANA			1	1.F FE	997,890	104.884	1,048,840	1,000,000	999,521	0	229	0	0	3.300	3.325	JD	2,750	33,000	11/28/2012.	12/01/2022.
29364W AU 2	ENTERGY LOUISIANA			1	1.F FE	999,170	110.807	1,108,070	1,000,000	999,605	0	75	0	0	3.780	3.789	AO	9,450	37,800	06/24/2014.	04/01/2025.
29364W AW 8	ENTERGY LOUISIANA			1	1.F FE	999,900	112.300	1,123,000	1,000,000	999,903	0	8	0	0	3.250	3.251	AO	8,125	32,500	03/17/2016.	04/01/2028.
29364W AY 4	ENTERGY LOUISIANA			1	1.F FE	2,860,560	108.231	3,246,930	3,000,000	2,887,956	0	17,523	0	0	2.400	3.114	AO	18,000	72,000	05/30/2019.	10/01/2026.
29364W AZ 1	ENTERGY LOUISIANA			1	1.F FE	999,510	111.532	1,115,320	1,000,000	999,615	0	48	0	0	3.120	3.126	MS	10,400	31,200	05/17/2017.	09/01/2027.
29364W AZ 1	ENTERGY LOUISIANA			1	1.F FE	2,092,046	111.532	2,453,704	2,200,000	2,113,557	0	11,190	0	0	3.120	3.792	MS	22,880	68,640	01/14/2019.	09/01/2027.
29364W BE 7	ENTERGY LOUISIANA			1	1.F FE	5,057,100	101.093	5,054,650	5,000,000	5,056,751	0	(349)	0	0	1.600	1.474	JD	10,667	0	12/07/2020.	12/15/2030.
29364W BE 7	ENTERGY LOUISIANA			1	1.F FE	2,000,180	101.093	2,021,860	2,000,000	2,000,167	0	(13)	0	0	1.600	1.599	JD	4,267	0	11/10/2020.	12/15/2030.
29364N AR 9	ENTERGY MISSISSIPPI			1	1.F FE	996,060	106.379	1,063,790	1,000,000	998,950	0	398	0	0	3.100	3.144	JJ	15,500	31,000	12/05/2012.	07/01/2023.
29364N AS 7	ENTERGY MISSISSIPPI			1	1.F FE	999,700	109.376	1,093,760	1,000,000	999,902	0	26	0	0	3.750	3.753	JJ	18,750	37,500	03/18/2014.	07/01/2024.
29364N AT 5	ENTERGY MISSISSIPPI			1	1.F FE	999,680	110.511	1,105,110	1,000,000	999,787	0	24	0	0	2.850	2.853	JD	2,375	28,500	05/10/2016.	06/01/2028.
29364N AU 2	ENTERGY MISSISSIPPI			1	1.F FE	1,993,180	109.699	2,193,980	2,000,000	1,995,050	0	623	0	0	3.250	3.290	JD	5,417	65,000	11/09/2017.	12/01/2027.
29365T AF 1	ENTERGY TEXAS INC			1	2.A FE	997,380	109.508	1,095,080	1,000,000	998,088	0	238	0	0	3.450	3.481	JD	2,875	34,500	11/14/2017.	12/01/2027.
29365T AG 9	ENTERGY TEXAS INC			1	2.A FE	1,104,180	116.810	1,168,100	1,000,000	1,093,344	0	(10,324)	0	0	4.000	2.695	MS	10,000	40,000	12/10/2019.	03/30/2029.
29365T AG 9	ENTERGY TEXAS INC			1	2.A FE	4,990,700	116.810	5,840,500	5,000,000	4,991,745	0	804	0	0	4.000	4.023	MS	50,000	200,000	01/03/2019.	03/30/2029.
29379V AU 7	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	3,744,513	104.075	3,835,164	3,685,000	3,705,540	0	(17,739)	0	0	4.050	3.536	FA	56,381	149,243	10/01/2018.	02/15/2022.
29379V BE 2	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	1,873,766	112.068	2,090,068	1,865,000	1,870,284	0	(1,243)	0	0	3.750	3.671	FA	26,421	69,938	02/20/2018.	02/15/2025.
29379V BH 5	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	3,107,070	113.322	3,399,660	3,000,000	3,068,277	0	(12,752)	0	0	3.700	3.192	FA	41,933	111,000	11/06/2017.	02/15/2026.
29379V BH 5	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	4,038,640	113.322	4,532,880	4,000,000	4,025,398	0	(4,687)	0	0	3.700	3.557	FA	55,911	148,000	02/06/2018.	02/15/2026.
29379V BL 6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	1,047,280	115.265	1,152,650	1,000,000	1,032,556	0	(4,939)	0	0	3.950	3.335	FA	14,922	39,500	11/28/2017.	02/15/2027.
29379V BL 6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	1,007,090	115.265	1,152,650	1,000,000	1,005,109	0	(760)	0	0	3.950	3.852	FA	14,922	39,500	04/16/2018.	02/15/2027.
29379V BL 6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	3,005,970	115.265	3,457,950	3,000,000	3,004,376	0	(645)	0	0	3.950	3.922	FA	44,767	118,500	05/30/2018.	02/15/2027.
29379V BT 9	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	4,988,200	119.071	5,953,550	5,000,000	4,990,181	0	1,019	0	0	4.150	4.179	AO	43,229	207,500	10/03/2018.	10/16/2028.
29379V BX 0	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	1,994,240	108.495	2,169,900	2,000,000	1,994,719	0	479	0	0	2.800	2.833	JJ	23,333	30,489	01/14/2020.	01/31/2030.
26875P AG 6	EOG RESOURCES INC			1	1.G FE	979,210	100.257	1,002,570	1,000,000	999,726	0	2,437	0	0	4.100	4.356	FA	17,083	41,000	12/21/2010.	02/01/2021.
26875P AK 7	EOG RESOURCES INC			1	1.G FE	1,027,270	104.410	1,044,100	1,000,000	1,005,760	0	(2,846)	0	0	2.625	2.322	MS	7,729	26,250	10/16/2012.	03/15/2023.
26875P AK 7	EOG RESOURCES INC			1	1.G FE	1,023,570	104.410	1,044,100	1,000,000	1,004,978	0	(2,458)	0	0	2.625	2.363	MS	7,729	26,250	10/09/2012.	03/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26875P AK 7	EOG RESOURCES INC		..	1	1.G FE	948,000	104.410	1,044,100	1,000,000	986,273	0	5,896	0	0	2.625	3.274	MS	7,729	26,250	10/30/2013.	03/15/2023.
26875P AK 7	EOG RESOURCES INC		..	1	1.G FE	916,160	104.410	1,044,100	1,000,000	977,195	0	9,733	0	0	2.625	3.710	MS	7,729	26,250	01/03/2014.	03/15/2023.
26875P AM 3	EOG RESOURCES INC		..	1	1.G FE	999,990	110.178	1,101,780	1,000,000	1,000,000	0	0	0	0	3.150	3.150	AO	7,875	31,500	03/12/2015.	04/01/2025.
26875P AM 3	EOG RESOURCES INC		..	1	1.G FE	360,098	110.178	410,964	373,000	364,700	0	1,768	0	0	3.150	3.720	AO	2,937	11,750	04/19/2018.	04/01/2025.
26875P AP 6	EOG RESOURCES INC		..	1	1.G FE	2,069,180	116.086	2,321,720	2,000,000	2,046,187	0	(8,670)	0	0	4.150	3.621	JJ	38,272	83,000	04/02/2018.	01/15/2026.
26885B AA 8	EQM MIDSTREAM PARTNERS LP		..	1	3.C FE	993,810	103.178	1,031,780	1,000,000	997,462	0	638	0	0	4.000	4.076	FA	16,667	40,000	07/30/2014.	08/01/2024.
26884L AF 6	EQT CORP		..	1	3.C FE	999,180	99.532	995,320	1,000,000	995,320	(4,045)	75	0	0	3.900	3.910	AO	9,750	39,000	09/27/2017.	10/01/2027.
294429 AJ 4	EQUIFAX INC		..	1	2.B FE	1,000,340	104.743	1,047,430	1,000,000	1,000,120	0	(54)	0	0	3.300	3.295	JD	1,467	33,000	12/11/2012.	12/15/2022.
294429 AJ 4	EQUIFAX INC		..	1	2.B FE	998,560	104.743	1,047,430	1,000,000	999,670	0	156	0	0	3.300	3.317	JD	1,467	33,000	01/15/2013.	12/15/2022.
294429 AJ 4	EQUIFAX INC		..	1	2.B FE	998,480	104.743	1,047,430	1,000,000	999,651	0	165	0	0	3.300	3.318	JD	1,467	33,000	12/10/2012.	12/15/2022.
294429 AL 9	EQUIFAX INC		..	1	2.B FE	1,270,997	110.372	1,434,836	1,300,000	1,281,666	0	3,016	0	0	3.250	3.538	JD	3,521	42,250	04/11/2017.	06/01/2026.
26884T AD 4	ERAC USA FINANCE LLC (144A)		..	1	2.A FE	835,298	102.555	769,163	750,000	756,789	0	(10,637)	0	0	4.500	3.022	FA	12,656	33,750	10/15/2012.	08/16/2021.
26884T AD 4	ERAC USA FINANCE LLC (144A)		..	1	2.A FE	995,360	102.555	1,025,550	1,000,000	999,611	0	526	0	0	4.500	4.556	FA	16,875	45,000	05/09/2011.	08/16/2021.
26884T AH 5	ERAC USA FINANCE LLC (144A)		..	1	2.A FE	1,005,090	105.082	1,050,820	1,000,000	1,001,002	0	(553)	0	0	3.300	3.240	AO	6,967	33,000	10/11/2012.	10/15/2022.
26884T AH 5	ERAC USA FINANCE LLC (144A)		..	1	2.A FE	996,880	105.082	1,050,820	1,000,000	999,329	0	340	0	0	3.300	3.337	AO	6,967	33,000	10/10/2012.	10/15/2022.
26884T AL 6	ERAC USA FINANCE LLC (144A)		..	1	2.A FE	1,006,600	111.285	1,112,850	1,000,000	1,002,657	0	(670)	0	0	3.850	3.771	MN	4,919	38,500	06/30/2014.	11/15/2024.
26884T AL 6	ERAC USA FINANCE LLC (144A)		..	1	2.A FE	998,300	111.285	1,112,850	1,000,000	999,252	0	168	0	0	3.850	3.870	MN	4,919	38,500	05/19/2014.	11/15/2024.
26884T AP 7	ERAC USA FINANCE LLC (144A)		..	1	2.A FE	998,110	112.601	1,126,010	1,000,000	998,954	0	186	0	0	3.800	3.823	MN	6,333	38,000	11/02/2015.	11/01/2025.
26884T AT 9	ERAC USA FINANCE LLC (144A)		..	1	2.A FE	2,419,680	105.585	2,534,040	2,400,000	2,413,479	0	(4,830)	0	0	2.700	2.481	MN	10,800	64,800	09/16/2019.	11/01/2023.
26884A BA 0	ERP OPERATING LP		..	1	1.G FE	2,940,450	105.356	3,160,680	3,000,000	2,969,071	0	12,727	0	0	3.000	3.471	AO	19,000	90,000	09/10/2018.	04/15/2023.
26884A BD 4	ERP OPERATING LP		..	1	1.G FE	1,989,000	110.608	2,212,160	2,000,000	1,994,675	0	1,090	0	0	3.375	3.440	JD	5,625	67,500	05/11/2015.	06/01/2025.
26884A BD 4	ERP OPERATING LP		..	1	1.G FE	831,704	110.608	932,425	843,000	836,661	0	1,300	0	0	3.375	3.560	JD	2,371	28,451	12/20/2016.	06/01/2025.
26884A BD 4	ERP OPERATING LP		..	1	1.G FE	486,715	110.608	553,040	500,000	491,304	0	1,774	0	0	3.375	3.806	JD	1,406	16,875	04/26/2018.	06/01/2025.
26884A BG 7	ERP OPERATING LP		..	1	1.G FE	998,220	111.853	1,118,530	1,000,000	998,747	0	166	0	0	3.250	3.271	FA	13,542	32,500	07/31/2017.	08/01/2027.
26884A BJ 1	ERP OPERATING LP		..	1	1.G FE	994,020	113.660	1,136,600	1,000,000	995,511	0	537	0	0	3.500	3.571	MS	11,667	35,000	02/01/2018.	03/01/2028.
26884A BK 8	ERP OPERATING LP		..	1	1.G FE	1,996,420	119.362	2,387,240	2,000,000	1,997,000	0	308	0	0	4.150	4.172	JD	6,917	83,000	11/28/2018.	12/01/2028.
29736R AE 0	ESTEE LAUDER CO		..	1	1.E FE	984,710	103.390	1,033,900	1,000,000	997,127	0	1,705	0	0	2.350	2.531	FA	8,878	23,500	01/17/2013.	08/15/2022.
29736R AE 0	ESTEE LAUDER CO		..	1	1.E FE	777,931	103.390	821,951	795,000	791,889	0	1,847	0	0	2.350	2.597	FA	7,058	18,683	09/14/2012.	08/15/2022.
29736R AE 0	ESTEE LAUDER CO		..	1	1.E FE	382,752	103.390	413,560	400,000	396,601	0	2,014	0	0	2.350	2.889	FA	3,551	9,400	06/13/2013.	08/15/2022.
29736R AE 0	ESTEE LAUDER CO		..	1	1.E FE	104,700	103.390	113,729	110,000	108,806	0	707	0	0	2.350	3.040	FA	977	2,585	09/16/2014.	08/15/2022.
29736R AE 0	ESTEE LAUDER CO		..	1	1.E FE	1,642,608	103.390	1,757,630	1,700,000	1,676,115	0	14,097	0	0	2.350	3.245	FA	15,092	39,950	07/23/2018.	08/15/2022.
29736R AJ 9	ESTEE LAUDER CO		..	1	1.E FE	1,008,400	112.533	1,125,330	1,000,000	1,005,730	0	(865)	0	0	3.150	3.044	MS	9,275	31,500	10/25/2017.	03/15/2027.
29736R AJ 9	ESTEE LAUDER CO		..	1	1.E FE	1,000,830	112.533	1,125,330	1,000,000	1,000,535	0	(80)	0	0	3.150	3.140	MS	9,275	31,500	02/07/2017.	03/15/2027.
29736R AJ 9	ESTEE LAUDER CO		..	1	1.E FE	999,630	112.533	1,125,330	1,000,000	999,746	0	32	0	0	3.150	3.154	MS	9,275	31,500	02/06/2017.	03/15/2027.
29736R AJ 9	ESTEE LAUDER CO		..	1	1.E FE	2,848,410	112.533	3,375,990	3,000,000	2,883,664	0	16,283	0	0	3.150	3.858	MS	27,825	94,500	10/10/2018.	03/15/2027.
29736R AP 5	ESTEE LAUDER CO		..	1	1.E FE	5,033,900	108.549	5,427,450	5,000,000	5,030,905	0	(2,995)	0	0	2.375	2.296	JD	9,896	122,049	01/15/2020.	12/01/2029.
29736R AP 5	ESTEE LAUDER CO		..	1	1.E FE	1,551,576	108.549	1,693,364	1,560,000	1,552,399	0	763	0	0	2.375	2.436	JD	3,088	38,079	11/21/2019.	12/01/2029.
30231G AC 6	EXXON MOBIL CORP		..	1	1.C FE	5,000,000	107.950	5,397,500	5,000,000	5,000,000	0	0	0	0	3.176	3.176	MS	46,758	158,800	03/17/2014.	03/15/2024.
30231G AF 9	EXXON MOBIL CORP		..	1	1.C FE	2,000,000	108.034	2,160,680	2,000,000	2,000,000	0	0	0	0	2.709	2.709	MS	17,308	54,180	03/03/2015.	03/06/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
30231G AF 9	EXXON MOBIL CORP			1	1.C FE	2,238,755	108.034	2,503,148	2,317,000	2,267,511	0	10,866	0	0	2.709	3.259	MS	20,051	62,768	04/09/2018.	03/06/2025.
30231G AT 9	EXXON MOBIL CORP			1	1.C FE	1,969,120	110.849	2,216,980	2,000,000	1,979,274	0	3,617	0	0	3.043	3.262	MS	20,287	60,860	02/05/2018.	03/01/2026.
30231G AT 9	EXXON MOBIL CORP			1	1.C FE	982,850	110.849	1,108,490	1,000,000	988,230	0	2,053	0	0	3.043	3.292	MS	10,143	30,430	04/18/2018.	03/01/2026.
30231G BD 3	EXXON MOBIL CORP			1	1.C FE	16,000,000	107.870	17,259,200	16,000,000	16,000,000	0	0	0	0	2.275	2.275	FA	136,500	364,000	08/13/2019.	08/16/2026.
313747 AU 1	FEDERAL REALTY INVESTMENT TRUST			1	1.G FE	489,796	108.819	511,449	470,000	480,064	0	(3,396)	0	0	3.950	3.143	JJ	8,561	18,565	01/16/2018.	01/15/2024.
313747 AU 1	FEDERAL REALTY INVESTMENT TRUST			1	1.G FE	941,824	108.819	1,022,899	940,000	941,110	0	(359)	0	0	3.950	3.906	JJ	17,121	37,130	12/06/2018.	01/15/2024.
313747 AY 3	FEDERAL REALTY INVESTMENT TRUST			1	1.G FE	1,988,080	108.873	2,177,460	2,000,000	1,991,463	0	1,148	0	0	3.250	3.323	JJ	29,972	65,000	12/07/2017.	07/15/2027.
313747 AY 3	FEDERAL REALTY INVESTMENT TRUST			1	1.G FE	990,830	108.873	1,088,730	1,000,000	993,697	0	847	0	0	3.250	3.358	JJ	14,986	32,500	06/20/2017.	07/15/2027.
31428X AV 8	FEDEX CORP			1	2.B FE	997,300	104.961	1,049,610	1,000,000	999,294	0	285	0	0	2.700	2.731	AO	5,700	27,000	04/08/2013.	04/15/2023.
31428X AY 2	FEDEX CORP			1	2.B FE	1,996,560	110.807	2,216,140	2,000,000	1,998,781	0	361	0	0	4.000	4.021	JJ	36,889	80,000	01/06/2014.	01/15/2024.
31428X BC 9	FEDEX CORP			1	2.B FE	398,654	109.787	433,659	395,000	396,618	0	(368)	0	0	3.200	3.092	FA	5,267	12,640	01/09/2015.	02/01/2025.
31428X BC 9	FEDEX CORP			1	2.B FE	998,450	109.787	1,097,870	1,000,000	999,299	0	154	0	0	3.200	3.218	FA	13,333	32,000	01/06/2015.	02/01/2025.
31428X BF 2	FEDEX CORP			1	2.B FE	1,013,040	111.846	1,118,460	1,000,000	1,008,465	0	(1,544)	0	0	3.250	3.066	AO	8,125	32,500	12/08/2017.	04/01/2026.
31428X BF 2	FEDEX CORP			1	2.B FE	1,011,030	111.846	1,118,460	1,000,000	1,007,171	0	(1,307)	0	0	3.250	3.094	AO	8,125	32,500	12/12/2017.	04/01/2026.
31428X BF 2	FEDEX CORP			1	2.B FE	993,060	111.846	1,118,460	1,000,000	995,808	0	713	0	0	3.250	3.337	AO	8,125	32,500	12/09/2016.	04/01/2026.
31428X BM 7	FEDEX CORP			1	2.B FE	995,980	112.156	1,121,560	1,000,000	997,408	0	365	0	0	3.300	3.346	MS	9,717	33,000	01/03/2017.	03/15/2027.
31428X BM 7	FEDEX CORP			1	2.B FE	966,760	112.156	1,121,560	1,000,000	975,687	0	3,415	0	0	3.300	3.742	MS	9,717	33,000	04/17/2018.	03/15/2027.
31428X BR 6	FEDEX CORP			1	2.B FE	3,995,160	118.878	4,755,120	4,000,000	3,995,837	0	420	0	0	4.200	4.215	AO	34,533	168,000	10/15/2018.	10/17/2028.
31428X BU 9	FEDEX CORP			1	2.B FE	4,994,200	103.188	5,159,400	5,000,000	4,997,882	0	1,929	0	0	3.400	3.441	JJ	78,861	170,000	01/14/2019.	01/14/2022.
31620M AK 2	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	992,080	106.182	1,061,820	1,000,000	997,892	0	853	0	0	3.500	3.595	AO	7,389	35,000	04/10/2013.	04/15/2023.
31620M AM 8	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	1,047,690	110.196	1,101,960	1,000,000	1,018,318	0	(5,379)	0	0	3.875	3.264	JD	2,799	38,750	02/02/2015.	06/05/2024.
31620M AM 8	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	996,220	110.196	1,101,960	1,000,000	998,515	0	391	0	0	3.875	3.921	JD	2,799	38,750	05/27/2014.	06/05/2024.
31620M AY 2	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	1,993,080	119.178	2,383,560	2,000,000	1,994,528	0	609	0	0	4.250	4.293	MN	10,861	85,000	05/14/2018.	05/15/2028.
31620M BJ 4	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	5,514,450	117.427	5,871,350	5,000,000	5,466,577	0	(47,873)	0	0	3.750	2.477	MN	20,833	187,500	01/22/2020.	05/21/2029.
316773 CV 0	FIFTH THIRD BANCORP			2	2.A FE	998,200	117.591	1,175,910	1,000,000	998,587	0	161	0	0	3.950	3.972	MS	11,740	39,500	03/12/2018.	03/14/2028.
316773 CX 6	FIFTH THIRD BANCORP			2	2.A FE	2,994,420	109.109	3,273,270	3,000,000	2,996,406	0	1,070	0	0	3.650	3.691	JJ	47,450	109,500	01/23/2019.	01/25/2024.
31677Q BC 2	FIFTH THIRD BANK			2	1.G FE	1,989,700	101.714	2,034,280	2,000,000	1,998,754	0	1,550	0	0	2.875	2.956	AO	14,375	57,500	09/02/2014.	10/01/2021.
31677Q BG 3	FIFTH THIRD BANK			2	1.G FE	994,700	100.695	1,006,950	1,000,000	999,290	0	1,510	0	0	2.250	2.406	JD	1,063	22,500	11/20/2017.	06/14/2021.
336158 AK 6	FIRST REPUBLIC BANK			2	2.A FE	1,001,360	102.835	1,028,350	1,000,000	1,000,383	0	(275)	0	0	2.500	2.471	JD	1,736	25,000	05/31/2017.	06/06/2022.
33738K AA 3	FIRST UNION FLORIDA				1.F FE	267,614	139.103	340,802	245,000	260,225	0	(629)	0	0	6.180	5.566	FA	5,720	15,141	01/17/2003.	02/15/2036.
33738K AA 3	FIRST UNION FLORIDA				1.F FE	435,212	139.103	556,412	400,000	423,762	0	(980)	0	0	6.180	5.592	FA	9,339	24,720	12/11/2002.	02/15/2036.
33738K AA 3	FIRST UNION FLORIDA				1.F FE	3,006,540	139.103	4,173,090	3,000,000	3,004,417	0	(183)	0	0	6.180	6.164	FA	70,040	185,400	03/15/2001.	02/15/2036.
33738K AA 3	FIRST UNION FLORIDA				1.F FE	5,140,157	139.103	7,135,984	5,130,000	5,137,053	0	(294)	0	0	6.180	6.165	FA	119,768	317,034	03/15/2001.	02/15/2036.
33738M AA 9	FIRST UNION NORTH CAROLINA				2.A FE	110,915	135.688	135,688	100,000	109,616	0	(409)	0	0	6.180	5.250	FA	2,335	6,180	08/17/2017.	02/15/2036.
33738M AA 9	FIRST UNION NORTH CAROLINA				2.A FE	2,828,878	135.688	3,527,888	2,600,000	2,754,453	0	(6,371)	0	0	6.180	5.592	FA	60,701	160,680	12/11/2002.	02/15/2036.
337738 AM 0	FISERV INC			2	2.B FE	1,014,780	104.652	1,046,520	1,000,000	1,003,222	0	(2,062)	0	0	3.500	3.278	AO	8,750	35,000	12/01/2014.	10/01/2022.
337738 AP 3	FISERV INC			1	2.B FE	2,024,720	112.904	2,258,080	2,000,000	2,015,667	0	(3,413)	0	0	3.850	3.646	JD	6,417	77,000	04/02/2018.	06/01/2025.
337738 AP 3	FISERV INC			1	2.B FE	1,998,660	112.904	2,258,080	2,000,000	1,999,305	0	131	0	0	3.850	3.858	JD	6,417	77,000	05/19/2015.	06/01/2025.
337738 AU 2	FISERV INC			1	2.B FE	5,251,050	114.337	5,716,850	5,000,000	5,225,947	0	(23,922)	0	0	3.500	2.881	JJ	87,500	178,403	12/10/2019.	07/01/2029.
337738 AU 2	FISERV INC			1	2.B FE	2,994,960	114.337	3,430,110	3,000,000	2,995,625	0	435	0	0	3.500	3.520	JJ	52,500	107,042	06/10/2019.	07/01/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
33829T AA 4	FIVE CORNERS FUNDING TRUST (144A)		..	1	1.G FE	1,046,430	110.974	1,109,740	1,000,000	1,015,946	0	(5,170)	0	0	4.419	3.826	MN	5,647	44,190	06/17/2014.	11/15/2023.
33829T AA 4	FIVE CORNERS FUNDING TRUST (144A)		..	1	1.G FE	547,754	110.974	582,614	525,000	532,700	0	(2,495)	0	0	4.419	3.873	MN	2,964	23,200	04/10/2014.	11/15/2023.
33829T AA 4	FIVE CORNERS FUNDING TRUST (144A)		..	1	1.G FE	1,000,000	110.974	1,109,740	1,000,000	1,000,000	0	0	0	0	4.419	4.419	MN	5,647	44,190	11/18/2013.	11/15/2023.
340711 AV 2	FLORIDA GAS TRANSMISSION (144A)		..	1	2.B FE	998,730	104.021	1,040,210	1,000,000	999,765	0	137	0	0	3.875	3.890	JJ	17,868	38,750	06/12/2012.	07/15/2022.
340711 AW 0	FLORIDA GAS TRANSMISSION (144A)		..	1	2.B FE	997,750	113.653	1,136,530	1,000,000	998,842	0	223	0	0	4.350	4.378	JJ	20,058	43,500	07/07/2015.	07/15/2025.
341081 FJ 1	FLORIDA POWER & LIGHT		..	1	1.E FE	1,992,380	104.685	2,093,700	2,000,000	1,997,931	0	806	0	0	2.750	2.794	JD	4,583	55,000	05/30/2013.	06/01/2023.
341081 FK 8	FLORIDA POWER & LIGHT		..	1	1.D FE	1,997,420	107.738	2,154,760	2,000,000	1,999,001	0	262	0	0	3.250	3.265	JD	5,417	65,000	05/12/2014.	06/01/2024.
341081 FM 4	FLORIDA POWER & LIGHT		..	1	1.D FE	1,996,740	111.042	2,220,840	2,000,000	1,998,248	0	318	0	0	3.125	3.144	JD	5,208	62,500	11/16/2015.	12/01/2025.
341099 CP 2	FLORIDA POWER CORP		..	1	1.F FE	1,584,585	101.021	1,515,315	1,500,000	1,507,231	0	(19,171)	0	0	3.100	1.796	FA	17,567	46,500	11/02/2016.	08/15/2021.
341099 CP 2	FLORIDA POWER CORP		..	1	1.F FE	1,995,920	101.021	2,020,420	2,000,000	1,999,662	0	460	0	0	3.100	3.124	FA	23,422	62,000	08/15/2011.	08/15/2021.
343498 AA 9	FLOWERS FOODS		..	1	2.B FE	997,600	103.576	1,035,760	1,000,000	999,579	0	275	0	0	4.375	4.405	AO	10,938	43,750	03/29/2012.	04/01/2022.
34354P AC 9	FLOWSERVE CORP		..	1	2.C FE	1,008,910	103.794	1,037,940	1,000,000	1,001,521	0	(1,002)	0	0	3.500	3.394	MS	10,306	35,000	09/14/2012.	09/15/2022.
34354P AD 7	FLOWSERVE CORP		..	1	2.C FE	995,320	105.962	1,059,620	1,000,000	998,431	0	493	0	0	4.000	4.057	MN	5,111	40,000	10/28/2013.	11/15/2023.
302491 AR 6	FMC CORP		..	1	2.C FE	725,322	102.904	689,457	670,000	675,811	0	(6,780)	0	0	3.950	2.890	FA	11,027	26,465	12/06/2012.	02/01/2022.
302491 AR 6	FMC CORP		..	1	2.C FE	1,052,560	102.904	1,029,040	1,000,000	1,005,235	0	(6,075)	0	0	3.950	3.323	FA	16,458	39,500	02/27/2012.	02/01/2022.
302491 AR 6	FMC CORP		..	1	2.C FE	995,750	102.904	1,029,040	1,000,000	999,437	0	474	0	0	3.950	4.001	FA	16,458	39,500	11/17/2011.	02/01/2022.
302491 AS 4	FMC CORP		..	1	2.C FE	189,595	108.939	201,537	185,000	186,515	0	(496)	0	0	4.100	3.792	FA	3,160	7,585	01/29/2014.	02/01/2024.
302491 AS 4	FMC CORP		..	1	2.C FE	1,996,800	108.939	2,178,780	2,000,000	1,998,852	0	325	0	0	4.100	4.119	FA	34,167	82,000	11/12/2013.	02/01/2024.
302491 AU 9	FMC CORP		..	1	2.C FE	4,999,950	114.211	5,710,550	5,000,000	5,000,000	0	0	0	0	3.450	3.450	AO	43,125	177,771	09/17/2019.	10/01/2029.
345397 VU 4	FORD MOTOR CREDIT CO LLC		..		3.B FE	1,167,860	102.475	1,024,750	1,000,000	1,015,073	0	(25,124)	0	0	5.875	3.252	FA	24,316	58,750	05/02/2014.	08/02/2021.
345397 WF 6	FORD MOTOR CREDIT CO LLC		..		3.B FE	991,100	103.380	1,033,800	1,000,000	998,124	0	998	0	0	4.250	4.361	MS	11,924	42,500	09/20/2012.	09/20/2022.
345397 WW 9	FORD MOTOR CREDIT CO LLC		..		3.A FE	1,000,000	102.802	1,028,020	1,000,000	1,000,000	0	0	0	0	3.664	3.664	MS	11,501	36,640	09/03/2014.	09/08/2024.
345397 XA 6	FORD MOTOR CREDIT CO LLC		..		3.A FE	1,000,000	101.177	1,011,770	1,000,000	1,000,000	0	0	0	0	3.219	3.219	JJ	15,380	32,190	01/06/2015.	01/09/2022.
345397 YL 1	FORD MOTOR CREDIT CO LLC		..	2	3.A FE	1,000,000	101.125	1,011,250	1,000,000	1,000,000	0	0	0	0	3.339	3.339	MS	8,626	33,390	03/28/2017.	03/28/2022.
345397 YQ 0	FORD MOTOR CREDIT CO LLC		..	2	3.A FE	1,000,000	101.795	1,017,950	1,000,000	1,000,000	0	0	0	0	2.979	2.979	FA	12,247	29,790	07/31/2017.	08/03/2022.
345397 YT 4	FORD MOTOR CREDIT CO LLC		..	2	3.A FE	3,000,000	102.937	3,088,110	3,000,000	3,000,000	0	0	0	0	3.815	3.815	MN	18,757	114,450	10/30/2017.	11/02/2027.
345397 ZB 2	FORD MOTOR CREDIT CO LLC		..	2	3.A FE	3,000,000	103.250	3,097,500	3,000,000	3,000,000	0	0	0	0	4.140	4.140	FA	46,920	124,200	04/30/2018.	02/15/2023.
34959J AG 3	FORTIVE CORPORATION		..	1	2.B FE	1,046,170	111.303	1,113,030	1,000,000	1,026,680	0	(4,724)	0	0	3.150	2.601	JD	1,400	31,500	08/23/2016.	06/15/2026.
34959J AG 3	FORTIVE CORPORATION		..	1	2.B FE	1,002,310	111.303	1,113,030	1,000,000	1,001,447	0	(249)	0	0	3.150	3.120	JD	1,400	31,500	05/25/2017.	06/15/2026.
34959J AG 3	FORTIVE CORPORATION		..	1	2.B FE	1,000,730	111.303	1,113,030	1,000,000	1,000,493	0	(82)	0	0	3.150	3.140	JD	1,400	31,500	11/03/2017.	06/15/2026.
34959J AG 3	FORTIVE CORPORATION		..	1	2.B FE	992,450	111.303	1,113,030	1,000,000	995,324	0	770	0	0	3.150	3.244	JD	1,400	31,500	02/08/2017.	06/15/2026.
34959J AG 3	FORTIVE CORPORATION		..	1	2.B FE	1,917,100	111.303	2,226,060	2,000,000	1,942,133	0	9,392	0	0	3.150	3.741	JD	2,800	63,000	03/28/2018.	06/15/2026.
34964C AA 4	FORTUNE BRANDS HOME & SECURITY		..	1	2.B FE	3,055,710	113.233	3,396,990	3,000,000	3,035,646	0	(7,679)	0	0	4.000	3.693	JD	5,333	120,000	04/13/2018.	06/15/2025.
35137L AG 0	FOX CORP		..	1	2.B FE	2,012,460	110.181	2,203,620	2,000,000	2,007,819	0	(2,423)	0	0	4.030	3.890	JJ	34,927	80,600	01/16/2019.	01/25/2024.
35137L AG 0	FOX CORP		..	1	2.B FE	6,000,000	110.181	6,610,860	6,000,000	6,000,000	0	0	0	0	4.030	4.030	JJ	104,780	241,800	01/15/2019.	01/25/2024.
35137L AH 8	FOX CORP		..	1	2.B FE	2,290,180	121.397	2,427,940	2,000,000	2,261,905	0	(28,275)	0	0	4.709	2.830	JJ	40,811	94,180	01/15/2020.	01/25/2029.
35802X AF 0	FRESENIUS MED (144A)		C	1	2.C FE	490,613	105.331	464,510	441,000	453,220	0	(10,921)	0	0	5.875	3.248	JJ	10,795	25,909	06/01/2017.	01/31/2022.
35802X AF 0	FRESENIUS MED (144A)		C	1	2.C FE	400,000	105.331	421,324	400,000	400,000	0	0	0	0	5.875	5.875	JJ	9,792	23,500	01/17/2012.	01/31/2022.
35802X AJ 2	FRESENIUS MED (144A)		C	1	2.C FE	1,087,630	112.055	1,120,550	1,000,000	1,048,057	0	(12,579)	0	0	4.750	3.302	AO	10,028	47,500	09/25/2017.	10/15/2024.
35802X AJ 2	FRESENIUS MED (144A)		C	1	2.C FE	3,242,130	112.055	3,361,650	3,000,000	3,138,034	0	(36,082)	0	0	4.750	3.362	AO	30,083	142,500	01/04/2018.	10/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
35802X AJ 2	FRESENIUS MED (144A)		C	1	2.C FE	964,944	112.055	1,008,495	900,000	935,243	0	(9,170)	0	0	4.750	3.564	AO	9,025	42,750	08/11/2017.	10/15/2024.
35802X AJ 2	FRESENIUS MED (144A)		C	1	2.C FE	1,049,210	112.055	1,120,550	1,000,000	1,029,148	0	(7,533)	0	0	4.750	3.862	AO	10,028	47,500	03/28/2018.	10/15/2024.
361448 BA 0	GATX CORP			1	2.B FE	995,210	112.542	1,125,420	1,000,000	996,431	0	423	0	0	3.500	3.556	MS	10,306	35,000	10/31/2017.	03/15/2028.
361448 BD 4	GATX CORP			1	2.B FE	4,996,800	110.484	5,524,200	5,000,000	4,997,616	0	635	0	0	4.350	4.365	FA	82,167	217,500	11/01/2018.	02/15/2024.
369550 AR 9	GENERAL DYNAMICS CORP			1	1.F FE	1,017,170	101.019	1,010,190	1,000,000	1,000,632	0	(2,030)	0	0	3.875	3.663	JJ	17,868	38,750	07/14/2011.	07/15/2021.
369550 AR 9	GENERAL DYNAMICS CORP			1	1.F FE	998,350	101.019	1,010,190	1,000,000	999,881	0	190	0	0	3.875	3.895	JJ	17,868	38,750	07/05/2011.	07/15/2021.
369550 AU 2	GENERAL DYNAMICS CORP			1	1.F FE	4,949,350	103.205	5,160,250	5,000,000	4,989,558	0	5,359	0	0	2.250	2.364	MN	14,375	112,500	11/01/2012.	11/15/2022.
369550 AX 6	GENERAL DYNAMICS CORP			1	1.F FE	989,560	107.567	1,075,670	1,000,000	993,841	0	1,015	0	0	2.125	2.242	FA	8,028	21,250	08/09/2016.	08/15/2026.
369550 AX 6	GENERAL DYNAMICS CORP			1	1.F FE	923,160	107.567	1,075,670	1,000,000	947,101	0	8,468	0	0	2.125	3.159	FA	8,028	21,250	01/31/2018.	08/15/2026.
369550 AZ 1	GENERAL DYNAMICS CORP			1	1.F FE	978,570	109.148	1,091,480	1,000,000	984,861	0	1,964	0	0	2.625	2.869	MN	3,354	26,250	09/12/2017.	11/15/2027.
369550 AZ 1	GENERAL DYNAMICS CORP			1	1.F FE	978,310	109.148	1,091,480	1,000,000	984,677	0	1,988	0	0	2.625	2.872	MN	3,354	26,250	09/11/2017.	11/15/2027.
369550 AZ 1	GENERAL DYNAMICS CORP			1	1.F FE	930,700	109.148	1,091,480	1,000,000	948,117	0	6,573	0	0	2.625	3.480	MN	3,354	26,250	04/05/2018.	11/15/2027.
369550 AZ 1	GENERAL DYNAMICS CORP			1	1.F FE	929,480	109.148	1,091,480	1,000,000	947,058	0	6,703	0	0	2.625	3.498	MN	3,354	26,250	04/17/2018.	11/15/2027.
36962G 6F 6	GENERAL ELECTRIC COMPANY				2.B FE	373,853	104.516	365,806	350,000	356,857	0	(3,972)	0	0	3.150	1.960	MS	3,491	11,025	07/26/2016.	09/07/2022.
36962G 6F 6	GENERAL ELECTRIC COMPANY				2.B FE	515,675	104.516	522,580	500,000	504,810	0	(2,768)	0	0	3.150	2.561	MS	4,988	15,750	11/29/2016.	09/07/2022.
36962G 6F 6	GENERAL ELECTRIC COMPANY				2.B FE	286,584	104.516	299,961	287,000	286,912	0	45	0	0	3.150	3.167	MS	2,863	9,041	09/04/2012.	09/07/2022.
36962G 6S 8	GENERAL ELECTRIC COMPANY				2.B FE	286,460	105.156	301,798	287,000	286,876	0	58	0	0	3.100	3.122	JJ	4,251	8,897	01/03/2013.	01/09/2023.
36962G 7K 4	GENERAL ELECTRIC COMPANY			2	2.B FE	570,599	109.179	625,596	573,000	572,080	0	248	0	0	3.450	3.500	MN	2,526	19,769	05/12/2014.	05/15/2024.
370334 BM 5	GENERAL MILLS INC			1	2.B FE	1,991,780	101.966	2,039,320	2,000,000	1,999,083	0	909	0	0	3.150	3.198	JD	2,800	63,000	11/17/2011.	12/15/2021.
370334 BT 0	GENERAL MILLS INC			1	2.B FE	1,996,800	108.592	2,171,840	2,000,000	1,998,827	0	330	0	0	3.650	3.669	FA	27,578	73,000	01/21/2014.	02/15/2024.
370334 BT 0	GENERAL MILLS INC			1	2.B FE	997,900	108.592	1,085,920	1,000,000	999,238	0	217	0	0	3.650	3.675	FA	13,789	36,500	01/22/2014.	02/15/2024.
370334 BZ 6	GENERAL MILLS INC			1	2.B FE	1,991,600	112.095	2,241,900	2,000,000	1,994,566	0	786	0	0	3.200	3.249	FA	25,067	64,000	01/09/2017.	02/10/2027.
370334 CG 7	GENERAL MILLS INC			1	2.B FE	1,010,090	119.922	1,199,220	1,000,000	1,007,637	0	(919)	0	0	4.200	4.074	AO	8,633	42,000	04/09/2018.	04/17/2028.
370334 CG 7	GENERAL MILLS INC			1	2.B FE	1,004,810	119.922	1,199,220	1,000,000	1,003,622	0	(434)	0	0	4.200	4.140	AO	8,633	42,000	04/04/2018.	04/17/2028.
370334 CG 7	GENERAL MILLS INC			1	2.B FE	997,980	119.922	1,199,220	1,000,000	998,392	0	179	0	0	4.200	4.225	AO	8,633	42,000	04/03/2018.	04/17/2028.
370334 CL 6	GENERAL MILLS INC			1	2.B FE	5,538,300	110.997	5,549,850	5,000,000	5,536,283	0	(2,017)	0	0	2.875	1.596	AO	30,347	0	12/16/2020.	04/15/2030.
37045X AS 5	GENERAL MOTORS FINANCIAL			1	2.C FE	972,410	110.154	1,101,540	1,000,000	986,566	0	2,976	0	0	4.000	4.366	JJ	18,444	40,000	10/21/2015.	01/15/2025.
37045X AZ 9	GENERAL MOTORS FINANCIAL			1	2.C FE	998,630	112.246	1,122,460	1,000,000	999,292	0	136	0	0	4.300	4.317	JJ	20,067	43,000	07/08/2015.	07/13/2025.
37045X BQ 8	GENERAL MOTORS FINANCIAL			1	2.C FE	998,610	112.643	1,126,430	1,000,000	999,083	0	131	0	0	4.000	4.017	AO	9,444	40,000	10/03/2016.	10/06/2026.
37045X BT 2	GENERAL MOTORS FINANCIAL			1	2.C FE	998,550	113.946	1,139,460	1,000,000	999,034	0	134	0	0	4.350	4.368	JJ	19,817	43,500	01/11/2017.	01/17/2027.
37045X CD 6	GENERAL MOTORS FINANCIAL			1	2.C FE	998,520	108.160	1,081,600	1,000,000	999,111	0	204	0	0	3.500	3.524	MN	5,250	35,000	11/02/2017.	11/07/2024.
373298 CF 3	GEORGIA-PACIFIC CORP			1	1.G FE	1,752,437	122.103	1,520,182	1,245,000	1,408,460	0	(50,225)	0	0	8.000	3.414	JJ	45,927	99,600	05/06/2013.	01/15/2024.
373298 CF 3	GEORGIA-PACIFIC CORP			1	1.G FE	1,676,220	122.103	1,465,236	1,200,000	1,352,078	0	(46,590)	0	0	8.000	3.562	JJ	44,267	96,000	02/27/2013.	01/15/2024.
37331N AD 3	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	1,999,940	107.371	2,147,420	2,000,000	2,000,000	0	0	0	0	3.734	3.734	JJ	34,436	74,680	06/18/2013.	07/15/2023.
37331N AH 4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	1,306,713	111.231	1,403,735	1,262,000	1,288,145	0	(6,194)	0	0	3.600	3.035	MS	15,144	45,432	11/22/2017.	03/01/2025.
37331N AH 4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	999,610	111.231	1,112,310	1,000,000	999,811	0	34	0	0	3.600	3.604	MS	12,000	36,000	11/03/2014.	03/01/2025.
37331N AH 4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	1,402,524	111.231	1,588,379	1,428,000	1,410,643	0	3,753	0	0	3.600	3.918	MS	17,136	51,408	10/10/2018.	03/01/2025.
37331N AK 7	GEORGIA-PACIFIC CORP (144A)			2	1.G FE	5,340,150	106.990	5,349,500	5,000,000	5,336,290	0	(3,860)	0	0	2.300	1.505	AO	19,167	0	11/18/2020.	04/30/2030.
37331N AK 7	GEORGIA-PACIFIC CORP (144A)			2	1.G FE	2,132,500	106.990	2,139,800	2,000,000	2,131,185	0	(1,315)	0	0	2.300	1.524	AO	7,667	0	11/23/2020.	04/30/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
377372 AH 0	GLAXOSMITHKLINE		C	1	1.F FE	989,920	105.417	1,054,170	1,000,000	997,484	0	1,074	0	0	2.800	2.917	MS	8,011	28,000	03/13/2013.	03/18/2023.
377372 AN 7	GLAXOSMITHKLINE		C	1	1.F FE	5,033,450	119.208	5,960,400	5,000,000	5,025,661	0	(2,985)	0	0	3.875	3.794	MN	24,757	193,750	05/14/2018.	05/15/2028.
37940X AA 0	GLOBAL PAYMENTS INC			1	2.C FE	2,999,250	107.130	3,213,900	3,000,000	2,999,369	0	133	0	0	2.650	2.655	FA	30,033	79,721	08/07/2019.	02/15/2025.
891906 AB 5	GLOBAL PAYMENTS INC			1	2.C FE	934,720	106.920	1,069,200	1,000,000	981,252	0	7,166	0	0	3.750	4.577	JD	3,125	37,500	07/02/2013.	06/01/2023.
891906 AC 3	GLOBAL PAYMENTS INC			1	2.C FE	1,030,190	119.063	1,190,630	1,000,000	1,021,231	0	(3,728)	0	0	4.800	4.323	AO	12,000	48,000	07/05/2018.	04/01/2026.
891906 AC 3	GLOBAL PAYMENTS INC			1	2.C FE	997,300	119.063	1,190,630	1,000,000	998,368	0	255	0	0	4.800	4.834	AO	12,000	48,000	03/14/2016.	04/01/2026.
891906 AD 1	GLOBAL PAYMENTS INC			1	2.C FE	997,760	100.551	1,005,510	1,000,000	999,788	0	426	0	0	3.800	3.849	AO	9,500	38,000	03/14/2016.	04/01/2021.
361841 AJ 8	GLP CAP/FIN II			1	2.C FE	1,005,000	112.758	1,127,580	1,000,000	1,003,312	0	(661)	0	0	5.250	5.164	JD	4,375	52,500	05/09/2018.	06/01/2025.
38141E C2 3	GOLDMAN SACHS GROUP			1	2.A FE	998,680	110.615	1,106,150	1,000,000	999,471	0	136	0	0	3.850	3.866	JJ	18,501	38,500	06/30/2014.	07/08/2024.
38141G VM 3	GOLDMAN SACHS GROUP				2.A FE	3,009,930	110.530	3,315,900	3,000,000	3,005,985	0	(1,777)	0	0	4.000	3.931	MS	39,333	120,000	10/02/2018.	03/03/2024.
38141G VM 3	GOLDMAN SACHS GROUP				2.A FE	996,980	110.530	1,105,300	1,000,000	998,863	0	316	0	0	4.000	4.037	MS	13,111	40,000	02/26/2014.	03/03/2024.
38141G WB 6	GOLDMAN SACHS GROUP			1	2.A FE	997,200	114.146	1,141,460	1,000,000	998,155	0	262	0	0	3.850	3.884	JJ	16,576	38,500	01/23/2017.	01/26/2027.
38141G WL 4	GOLDMAN SACHS GROUP			1	2.A FE	1,013,730	115.336	1,153,360	1,000,000	1,009,568	0	(1,308)	0	0	3.691	3.523	JD	2,666	36,910	08/28/2017.	06/05/2028.
38141G WL 4	GOLDMAN SACHS GROUP			1	2.A FE	1,000,000	115.336	1,153,360	1,000,000	1,000,000	0	0	0	0	3.691	3.691	JD	2,666	36,910	05/31/2017.	06/05/2028.
38141G WM 2	GOLDMAN SACHS GROUP			1	2.A FE	1,000,000	103.892	1,038,920	1,000,000	1,000,000	0	0	0	0	2.905	2.905	JJ	12,669	29,050	07/19/2017.	07/24/2023.
38141G WV 2	GOLDMAN SACHS GROUP			1	2.A FE	1,003,160	115.893	1,158,930	1,000,000	1,002,430	0	(289)	0	0	3.814	3.775	AO	7,204	38,140	01/19/2018.	04/23/2029.
38141G WV 2	GOLDMAN SACHS GROUP			1	2.A FE	1,000,000	115.893	1,158,930	1,000,000	1,000,000	0	0	0	0	3.814	3.814	AO	7,204	38,140	01/18/2018.	04/23/2029.
38141G WZ 3	GOLDMAN SACHS GROUP			1	2.A FE	3,000,000	118.661	3,559,830	3,000,000	3,000,000	0	0	0	0	4.223	4.223	MN	21,115	126,690	04/18/2018.	05/01/2029.
38141G XG 4	GOLDMAN SACHS GROUP			1	1.G FE	2,998,950	107.683	3,230,490	3,000,000	2,998,993	0	43	0	0	2.600	2.604	FA	31,200	39,000	02/05/2020.	02/07/2030.
38145G AH 3	GOLDMAN SACHS GROUP			1	2.A FE	2,992,230	112.337	3,370,110	3,000,000	2,995,018	0	738	0	0	3.500	3.531	MN	13,125	105,000	11/10/2016.	11/16/2026.
38148L AC 0	GOLDMAN SACHS GROUP			2	2.A FE	999,580	110.445	1,104,450	1,000,000	999,796	0	42	0	0	3.500	3.505	JJ	15,361	35,000	01/20/2015.	01/23/2025.
39138Q AA 3	GREAT-WEST LIFECO INC (144A)			1	1.F FE	2,991,930	117.259	3,517,770	3,000,000	2,993,634	0	713	0	0	4.047	4.080	MN	14,839	121,410	05/15/2018.	05/17/2028.
362320 AT 0	GTE CORP				2.A FE	1,387,820	105.926	1,059,260	1,000,000	1,039,061	0	(45,342)	0	0	8.750	3.928	MN	14,583	87,500	01/23/2012.	11/01/2021.
40139L AC 7	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	2,998,020	101.409	3,042,270	3,000,000	2,999,626	0	407	0	0	1.950	1.964	AO	10,400	58,500	10/20/2016.	10/27/2021.
40139L AE 3	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	998,810	106.888	1,068,880	1,000,000	999,392	0	234	0	0	3.400	3.426	AO	6,233	34,000	04/18/2018.	04/25/2023.
40139L BA 0	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	5,976,420	100.067	6,004,020	6,000,000	5,976,749	0	329	0	0	1.250	1.309	MN	8,750	0	11/16/2020.	11/19/2027.
402479 CF 4	GULF POWER			1	1.F FE	1,008,510	112.779	1,127,790	1,000,000	1,005,672	0	(818)	0	0	3.300	3.198	MN	2,750	33,000	05/17/2017.	05/30/2027.
402479 CF 4	GULF POWER			1	1.F FE	998,300	112.779	1,127,790	1,000,000	998,834	0	158	0	0	3.300	3.320	MN	2,750	33,000	05/15/2017.	05/30/2027.
406216 AZ 4	HALLIBURTON COMPANY			1	2.A FE	996,700	101.719	1,017,190	1,000,000	999,642	0	370	0	0	3.250	3.289	MN	4,153	32,500	11/08/2011.	11/15/2021.
412822 AD 0	HARLEY-DAVIDSON			1	2.B FE	2,012,260	108.893	2,177,860	2,000,000	2,006,009	0	(1,260)	0	0	3.500	3.425	JJ	29,750	70,000	08/27/2015.	07/28/2025.
418056 AT 4	HASBRO INC			1	2.C FE	999,060	100.466	1,004,660	1,000,000	999,898	0	121	0	0	3.150	3.165	MN	4,025	31,500	05/08/2014.	05/15/2021.
404121 AF 2	HCA INC			1	2.C FE	2,000,000	109.087	2,181,740	2,000,000	2,000,000	0	0	0	0	4.750	4.750	MN	15,833	95,000	10/16/2012.	05/01/2023.
42704L AA 2	HERC HOLDINGS INC (144A)			1	4.C FE	2,512,500	106.187	2,654,675	2,500,000	2,509,780	0	(1,863)	0	0	5.500	5.401	JJ	63,403	139,792	06/24/2019.	07/15/2027.
42704L AA 2	HERC HOLDINGS INC (144A)			1	4.C FE	1,002,500	106.187	1,061,870	1,000,000	1,001,960	0	(374)	0	0	5.500	5.450	JJ	25,361	55,917	06/25/2019.	07/15/2027.
42704L AA 2	HERC HOLDINGS INC (144A)			1	4.C FE	500,000	106.187	530,935	500,000	500,000	0	0	0	0	5.500	5.500	JJ	12,681	27,958	06/24/2019.	07/15/2027.
427866 AT 5	HERSHEY COMPANY			1	1.F FE	997,400	104.634	1,046,340	1,000,000	999,306	0	277	0	0	2.625	2.655	MN	4,375	26,250	05/14/2013.	05/01/2023.
427866 AX 6	HERSHEY COMPANY			1	1.F FE	1,993,420	108.504	2,170,080	2,000,000	1,996,098	0	638	0	0	2.300	2.337	FA	17,378	46,000	08/02/2016.	08/15/2026.
427866 BD 9	HERSHEY COMPANY			1	1.F FE	2,006,080	109.605	2,192,100	2,000,000	2,005,421	0	(542)	0	0	2.450	2.415	MN	6,261	51,042	10/30/2019.	11/15/2029.
427866 BD 9	HERSHEY COMPANY			1	1.F FE	1,998,740	109.605	2,192,100	2,000,000	1,998,862	0	129	0	0	2.450	2.457	MN	6,261	51,042	11/05/2019.	11/15/2029.
428291 AM 0	HEXCEL CORP			1	2.C FE	997,130	112.331	1,123,310	1,000,000	998,470	0	280	0	0	4.700	4.736	FA	17,756	47,000	07/29/2015.	08/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
428291 AN 8	HEXCEL CORP		..	1	2.C FE	995,590	108.135	1,081,350	1,000,000	997,057	0	411	0	0	3.950	4.004	FA	14,922	39,500	02/13/2017.	02/15/2027.
428291 AN 8	HEXCEL CORP		..	1	2.C FE	995,000	108.135	1,081,350	1,000,000	996,359	0	510	0	0	3.950	4.017	FA	14,922	39,500	03/28/2018.	02/15/2027.
428291 AN 8	HEXCEL CORP		..	1	2.C FE	994,120	108.135	1,081,350	1,000,000	996,091	0	548	0	0	3.950	4.022	FA	14,922	39,500	02/14/2017.	02/15/2027.
42981C AA 6	HIGH STREET FUNDING TRUST I		..	1	2.A FE	1,005,470	115.306	1,153,069	1,000,000	1,004,105	0	(507)	0	0	4.111	4.042	FA	15,530	41,110	04/16/2018.	02/15/2028.
42981C AA 6	HIGH STREET FUNDING TRUST I		..	1	2.A FE	2,000,000	115.306	2,306,138	2,000,000	2,000,000	0	0	0	0	4.111	4.111	FA	31,061	82,220	03/08/2018.	02/15/2028.
431282 AP 7	HIGHWOODS REALTY LP		..	1	2.B FE	986,670	110.680	1,106,800	1,000,000	991,137	0	1,236	0	0	3.875	4.038	MS	12,917	38,750	02/13/2017.	03/01/2027.
431282 AQ 5	HIGHWOODS REALTY LP		..	1	2.B FE	988,180	112.568	1,125,680	1,000,000	990,973	0	1,043	0	0	4.125	4.271	MS	12,146	41,250	02/22/2018.	03/15/2028.
437076 AW 2	HOME DEPOT INC		..	1	1.F FE	1,465,820	100.000	1,237,000	1,237,000	1,239,052	0	(29,444)	0	0	4.400	1.951	AO	13,607	54,428	10/31/2012.	04/01/2021.
437076 AW 2	HOME DEPOT INC		..	1	1.F FE	999,600	100.000	1,000,000	1,000,000	999,868	0	(12)	0	0	4.400	4.405	AO	11,000	44,000	03/29/2011.	04/01/2021.
437076 AZ 5	HOME DEPOT INC		..	1	1.F FE	1,017,130	104.907	1,049,070	1,000,000	1,003,877	0	(1,867)	0	0	2.700	2.500	AO	6,750	27,000	04/18/2013.	04/01/2023.
437076 BC 5	HOME DEPOT INC		..	1	1.F FE	2,105,500	109.713	2,194,260	2,000,000	2,035,917	0	(11,774)	0	0	3.750	3.092	FA	28,333	75,000	07/23/2014.	02/15/2024.
437076 BC 5	HOME DEPOT INC		..	1	1.F FE	1,016,190	109.713	1,097,130	1,000,000	1,005,368	0	(1,742)	0	0	3.750	3.552	FA	14,167	37,500	01/28/2014.	02/15/2024.
437076 BC 5	HOME DEPOT INC		..	1	1.F FE	1,013,840	109.713	1,097,130	1,000,000	1,004,472	0	(1,449)	0	0	3.750	3.585	FA	14,167	37,500	10/01/2013.	02/15/2024.
437076 BK 7	HOME DEPOT INC		..	1	1.F FE	1,035,080	112.658	1,126,580	1,000,000	1,021,496	0	(4,465)	0	0	3.350	2.833	MS	9,864	33,500	11/09/2017.	09/15/2025.
437076 BK 7	HOME DEPOT INC		..	1	1.F FE	2,008,820	112.658	2,253,160	2,000,000	2,004,352	0	(892)	0	0	3.350	3.297	MS	19,728	67,000	09/10/2015.	09/15/2025.
437076 BK 7	HOME DEPOT INC		..	1	1.F FE	998,570	112.658	1,126,580	1,000,000	999,232	0	142	0	0	3.350	3.367	MS	9,864	33,500	09/08/2015.	09/15/2025.
437076 BT 8	HOME DEPOT INC		..	1	1.F FE	1,994,800	111.394	2,227,880	2,000,000	1,996,313	0	487	0	0	2.800	2.830	MS	16,644	56,000	09/05/2017.	09/14/2027.
437076 BW 1	HOME DEPOT INC		..	1	1.F FE	2,015,900	120.347	2,406,940	2,000,000	2,012,974	0	(1,424)	0	0	3.900	3.802	JD	5,417	78,000	12/04/2018.	12/06/2028.
437076 BY 7	HOME DEPOT INC		..	1	1.F FE	995,710	113.696	1,136,960	1,000,000	996,281	0	380	0	0	2.950	3.000	JD	1,311	29,500	06/04/2019.	06/15/2029.
438516 BA 3	HONEYWELL INTERNATIONAL		..	1	1.F FE	808,440	100.621	729,502	725,000	726,668	0	(10,100)	0	0	4.250	2.823	MS	10,271	30,813	12/07/2011.	03/01/2021.
438516 BA 3	HONEYWELL INTERNATIONAL		..	1	1.F FE	1,013,380	100.621	1,006,210	1,000,000	1,000,177	0	(1,636)	0	0	4.250	4.085	MS	14,167	42,500	03/02/2011.	03/01/2021.
438516 BD 7	HONEYWELL INTERNATIONAL		..	1	1.F FE	993,840	108.988	1,089,880	1,000,000	997,970	0	645	0	0	3.350	3.423	JD	2,792	33,500	11/18/2013.	12/01/2023.
438516 BL 9	HONEYWELL INTERNATIONAL		..	1	1.F FE	8,967,600	110.446	9,940,140	9,000,000	8,979,954	0	3,125	0	0	2.500	2.541	MN	37,500	225,000	10/24/2016.	11/01/2026.
438516 BW 5	HONEYWELL INTERNATIONAL		..	2	1.F FE	2,993,790	106.654	3,199,620	3,000,000	2,995,404	0	1,196	0	0	2.300	2.344	FA	26,067	70,342	07/30/2019.	08/15/2024.
440452 AE 0	HORMEL FOODS CORP		..	1	1.E FE	1,994,300	100.253	2,005,060	2,000,000	1,999,593	0	567	0	0	4.125	4.160	AO	17,417	82,500	04/04/2011.	04/15/2021.
44107T AU 0	HOST HOTELS & RESORTS LP		..	1	2.C FE	999,460	105.684	1,056,840	1,000,000	999,800	0	53	0	0	3.750	3.756	AO	7,917	37,500	03/19/2013.	10/15/2023.
44107T AU 0	HOST HOTELS & RESORTS LP		..	1	2.C FE	653,806	105.684	718,651	680,000	671,307	0	2,867	0	0	3.750	4.239	AO	5,383	25,500	02/10/2014.	10/15/2023.
44107T AV 8	HOST HOTELS & RESORTS LP		..	1	2.C FE	976,570	107.525	1,075,250	1,000,000	988,135	0	2,365	0	0	4.000	4.295	JD	1,778	40,000	08/27/2015.	06/15/2025.
44107T AW 6	HOST HOTELS & RESORTS LP		..	1	2.C FE	1,055,580	109.625	1,096,250	1,000,000	1,035,797	0	(6,646)	0	0	4.500	3.685	FA	18,750	45,000	11/22/2017.	02/01/2026.
44107T AX 4	HOST HOTELS & RESORTS LP		..	1	2.C FE	1,002,860	105.787	1,057,870	1,000,000	1,001,562	0	(466)	0	0	3.875	3.821	MN	4,951	38,750	01/31/2018.	04/01/2024.
44107T AX 4	HOST HOTELS & RESORTS LP		..	1	2.C FE	995,750	105.787	1,057,870	1,000,000	997,909	0	591	0	0	3.875	3.944	MN	4,951	38,750	03/09/2017.	04/01/2024.
42824C AN 9	HP ENTERPRISE CO		..	1	2.B FE	528,525	106.248	531,240	500,000	509,274	0	(5,483)	0	0	4.400	3.217	AO	4,644	22,000	05/01/2017.	10/15/2022.
42824C AN 9	HP ENTERPRISE CO		..	1	2.B FE	1,054,490	106.248	1,062,480	1,000,000	1,017,612	0	(10,405)	0	0	4.400	3.276	AO	9,289	44,000	04/17/2017.	10/15/2022.
42824C AN 9	HP ENTERPRISE CO		..	1	2.B FE	1,048,290	106.248	1,062,480	1,000,000	1,015,505	0	(9,145)	0	0	4.400	3.409	AO	9,289	44,000	03/28/2017.	10/15/2022.
443510 AH 5	HUBBELL INC		..	1	2.A FE	992,000	106.393	1,063,930	1,000,000	994,415	0	742	0	0	3.150	3.244	FA	11,900	31,500	07/31/2017.	08/15/2027.
443510 AJ 1	HUBBELL INC		..	1	2.A FE	996,220	108.926	1,089,260	1,000,000	997,161	0	341	0	0	3.500	3.545	FA	13,222	35,000	02/01/2018.	02/15/2028.
443510 AJ 1	HUBBELL INC		..	1	2.A FE	1,988,760	108.926	2,178,520	2,000,000	1,991,580	0	1,014	0	0	3.500	3.567	FA	26,444	70,000	01/31/2018.	02/15/2028.
446150 AK 0	HUNTINGTON BANCSHARES		..	2	2.A FE	987,670	101.814	1,018,140	1,000,000	996,775	0	3,026	0	0	2.300	2.617	JJ	10,669	23,000	11/27/2017.	01/14/2022.
446413 AL 0	HUNTINGTON INGALLS INDUSTRIES		..	1	2.C FE	1,002,070	112.219	1,122,190	1,000,000	1,001,486	0	(193)	0	0	3.483	3.458	JD	2,903	34,830	12/11/2017.	12/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
446413 AL 0	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	2,000,000	112.219	2,244,380	2,000,000	2,000,000	0	0	0	0	3.483	3.483	JD	5,805	69,660	11/16/2017.	12/01/2027.
446413 AL 0	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	934,034	112.219	1,050,370	936,000	934,554	0	179	0	0	3.483	3.508	JD	2,717	32,601	12/19/2017.	12/01/2027.
446413 AL 0	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	971,490	112.219	1,122,190	1,000,000	978,769	0	2,631	0	0	3.483	3.835	JD	2,903	34,830	02/20/2018.	12/01/2027.
446413 AL 0	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	1,928,980	112.219	2,244,380	2,000,000	1,946,859	0	6,562	0	0	3.483	3.925	JD	5,805	69,660	03/06/2018.	12/01/2027.
44644A AB 3	HUNTINGTON NATIONAL BANK			2	1.G FE	997,620	103.289	1,032,890	1,000,000	999,193	0	481	0	0	2.500	2.551	FA	10,000	25,000	08/02/2017.	08/07/2022.
44644A AE 7	HUNTINGTON NATIONAL BANK			1	1.G FE	1,979,300	108.317	2,166,340	2,000,000	1,988,004	0	4,016	0	0	3.550	3.779	AO	16,764	71,000	10/02/2018.	10/06/2023.
44701Q BE 1	HUNTSMAN INTERNATIONAL LLC			1	2.C FE	4,959,350	115.362	5,768,100	5,000,000	4,965,428	0	3,308	0	0	4.500	4.600	MN	37,500	225,000	03/26/2019.	05/01/2029.
448579 AE 2	HYATT HOTELS			1	2.C FE	994,980	105.237	1,052,370	1,000,000	998,591	0	519	0	0	3.375	3.433	JJ	15,563	33,750	05/07/2013.	07/15/2023.
448579 AF 9	HYATT HOTELS			1	2.C FE	2,368,463	112.064	2,423,944	2,163,000	2,295,188	0	(24,030)	0	0	4.850	3.496	MS	30,889	104,906	10/31/2017.	03/15/2026.
459200 AM 3	IBM CORP			1	1.F FE	147,442	130.084	136,588	105,000	123,167	0	(3,433)	0	0	7.000	3.115	AO	1,225	7,350	02/22/2013.	10/30/2025.
459200 AM 3	IBM CORP			1	1.F FE	1,320,240	130.084	1,300,840	1,000,000	1,152,455	0	(28,455)	0	0	7.000	3.539	AO	11,667	70,000	07/02/2014.	10/30/2025.
459200 HG 9	IBM CORP			1	1.F FE	2,951,940	102.793	3,083,790	3,000,000	2,991,703	0	5,092	0	0	1.875	2.053	FA	23,438	56,250	07/25/2012.	08/01/2022.
459200 HP 9	IBM CORP			1	1.F FE	1,993,600	108.084	2,161,680	2,000,000	1,998,096	0	679	0	0	3.375	3.413	FA	28,125	67,500	07/29/2013.	08/01/2023.
44932H AC 7	IBM CREDIT LLC			1	1.F FE	2,000,000	103.512	2,070,240	2,000,000	2,000,000	0	0	0	0	2.200	2.200	MS	13,811	44,000	09/05/2017.	09/08/2022.
452308 AP 4	ILLINOIS TOOL WORKS INC			1	1.F FE	1,023,210	101.303	1,013,030	1,000,000	1,001,258	0	(2,697)	0	0	3.375	3.095	MS	9,938	33,750	10/13/2011.	09/15/2021.
452308 AP 4	ILLINOIS TOOL WORKS INC			1	1.F FE	995,520	101.303	1,013,030	1,000,000	999,599	0	504	0	0	3.375	3.428	MS	9,938	33,750	08/24/2011.	09/15/2021.
452308 AT 6	ILLINOIS TOOL WORKS INC			1	1.F FE	4,062,960	108.837	4,353,480	4,000,000	4,036,057	0	(11,614)	0	0	3.500	3.174	MS	46,667	140,000	08/20/2018.	03/01/2024.
452308 AT 6	ILLINOIS TOOL WORKS INC			1	1.F FE	1,992,960	108.837	2,176,740	2,000,000	1,997,436	0	732	0	0	3.500	3.542	MS	23,333	70,000	02/18/2014.	03/01/2024.
452308 AX 7	ILLINOIS TOOL WORKS INC			1	1.F FE	2,990,550	110.648	3,319,440	3,000,000	2,994,119	0	905	0	0	2.650	2.686	MN	10,158	79,500	10/31/2016.	11/15/2026.
452308 AX 7	ILLINOIS TOOL WORKS INC			1	1.F FE	933,780	110.648	1,106,480	1,000,000	948,618	0	7,716	0	0	2.650	3.629	MN	3,386	26,500	01/15/2019.	11/15/2026.
454889 AP 1	INDIANA MICHIGAN POWER			1	1.G FE	2,995,170	105.242	3,157,260	3,000,000	2,998,703	0	519	0	0	3.200	3.219	MS	28,267	96,000	03/13/2013.	03/15/2023.
454889 AS 5	INDIANA MICHIGAN POWER			1	1.G FE	2,663,890	117.543	2,838,663	2,415,000	2,631,442	0	(27,470)	0	0	3.850	2.470	MN	11,880	92,978	10/23/2019.	05/15/2028.
454889 AS 5	INDIANA MICHIGAN POWER			1	1.G FE	2,990,550	117.543	3,526,290	3,000,000	2,992,648	0	834	0	0	3.850	3.888	MN	14,758	115,500	04/30/2018.	05/15/2028.
45688C AA 5	INGEVITY CORP (144A)			1	3.C FE	981,250	102.231	1,022,310	1,000,000	987,237	0	2,163	0	0	4.500	4.785	FA	18,750	45,000	02/13/2018.	02/01/2026.
45688C AA 5	INGEVITY CORP (144A)			1	3.C FE	177,380	102.231	185,038	181,000	178,529	0	419	0	0	4.500	4.805	FA	3,394	8,145	02/13/2018.	02/01/2026.
45688C AA 5	INGEVITY CORP (144A)			1	3.C FE	975,000	102.231	1,022,310	1,000,000	982,904	0	2,891	0	0	4.500	4.883	FA	18,750	45,000	02/15/2018.	02/01/2026.
457187 AB 8	INGREDION INC			1	2.B FE	1,959,320	111.320	2,226,400	2,000,000	1,974,569	0	3,925	0	0	3.200	3.445	AO	16,000	64,000	11/22/2016.	10/01/2026.
457187 AB 8	INGREDION INC			1	2.B FE	142,237	111.320	163,640	147,000	143,995	0	462	0	0	3.200	3.596	AO	1,176	4,704	12/21/2016.	10/01/2026.
458140 AJ 9	INTEL CORP			1	1.E FE	1,056,450	102.233	1,022,330	1,000,000	1,004,909	0	(6,433)	0	0	3.300	2.631	AO	8,250	33,000	02/16/2012.	10/01/2021.
458140 AJ 9	INTEL CORP			1	1.E FE	1,020,430	102.233	1,022,330	1,000,000	1,001,735	0	(2,293)	0	0	3.300	3.060	AO	8,250	33,000	10/14/2011.	10/01/2021.
458140 AJ 9	INTEL CORP			1	1.E FE	997,620	102.233	1,022,330	1,000,000	999,760	0	266	0	0	3.300	3.328	AO	8,250	33,000	09/14/2011.	10/01/2021.
458140 AJ 9	INTEL CORP			1	1.E FE	996,180	102.233	1,022,330	1,000,000	999,635	0	428	0	0	3.300	3.345	AO	8,250	33,000	09/15/2011.	10/01/2021.
458140 AM 2	INTEL CORP			1	1.E FE	1,005,330	104.755	1,047,550	1,000,000	1,001,148	0	(568)	0	0	2.700	2.639	JD	1,200	27,000	12/06/2012.	12/15/2022.
458140 AM 2	INTEL CORP			1	1.E FE	3,982,920	104.755	4,190,200	4,000,000	3,996,263	0	1,820	0	0	2.700	2.749	JD	4,800	108,000	12/04/2012.	12/15/2022.
458140 AS 9	INTEL CORP			1	1.E FE	2,056,360	113.199	2,263,980	2,000,000	2,027,687	0	(5,843)	0	0	3.700	3.354	JJ	31,244	74,000	09/22/2015.	07/29/2025.
458140 AX 8	INTEL CORP			1	1.E FE	3,055,260	112.893	3,386,790	3,000,000	3,038,030	0	(5,604)	0	0	3.150	2.922	MN	13,125	94,500	11/01/2017.	05/11/2027.
458140 AX 8	INTEL CORP			1	1.E FE	996,680	112.893	1,128,930	1,000,000	997,746	0	311	0	0	3.150	3.189	MN	4,375	31,500	05/08/2017.	05/11/2027.
459506 AC 5	INTERNATIONAL FLAVOR & FRAGRANCES			1	2.C FE	999,120	104.485	1,044,850	1,000,000	999,749	0	91	0	0	3.200	3.210	MN	5,333	32,000	04/01/2013.	05/01/2023.
459506 AC 5	INTERNATIONAL FLAVOR & FRAGRANCES			1	2.C FE	189,179	104.485	198,522	190,000	189,745	0	101	0	0	3.200	3.259	MN	1,013	6,080	12/16/2014.	05/01/2023.
459506 AC 5	INTERNATIONAL FLAVOR & FRAGRANCES			1	2.C FE	79,542	104.485	83,588	80,000	79,862	0	55	0	0	3.200	3.276	MN	427	2,560	08/25/2014.	05/01/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
460146 CL 5	INTERNATIONAL PAPER CO			1	2.B FE	1,009,220	113.428	1,134,280	1,000,000	1,004,725	0	(881)	0	0	3.800	3.692	JJ	17,522	38,000	05/15/2015.	01/15/2026.
460146 CL 5	INTERNATIONAL PAPER CO			1	2.B FE	995,690	113.428	1,134,280	1,000,000	997,762	0	393	0	0	3.800	3.849	JJ	17,522	38,000	05/14/2015.	01/15/2026.
460146 CP 6	INTERNATIONAL PAPER CO			1	2.B FE	1,992,480	110.209	2,204,180	2,000,000	1,995,298	0	683	0	0	3.000	3.042	FA	22,667	60,000	08/02/2016.	02/15/2027.
460146 CP 6	INTERNATIONAL PAPER CO			1	2.B FE	964,320	110.209	1,102,090	1,000,000	974,738	0	3,642	0	0	3.000	3.461	FA	11,333	30,000	01/11/2018.	02/15/2027.
461070 AL 8	INTERSTATE POWER & LIGHT CO			1	2.A FE	1,009,570	109.646	1,096,460	1,000,000	1,005,413	0	(1,370)	0	0	3.250	3.093	JD	2,708	32,500	11/09/2017.	12/01/2024.
461070 AL 8	INTERSTATE POWER & LIGHT CO			1	2.A FE	1,493,505	109.646	1,644,690	1,500,000	1,497,183	0	657	0	0	3.250	3.301	JD	4,063	48,750	11/19/2014.	12/01/2024.
461070 AM 6	INTERSTATE POWER & LIGHT CO			1	2.A FE	2,135,058	110.461	2,391,481	2,165,000	2,145,288	0	3,840	0	0	3.400	3.615	FA	27,808	73,610	03/28/2018.	08/15/2025.
461070 AQ 7	INTERSTATE POWER & LIGHT CO			1	2.A FE	3,015,810	115.620	3,468,600	3,000,000	3,013,248	0	(1,410)	0	0	3.600	3.536	AO	27,000	108,000	03/28/2019.	04/01/2029.
465685 AJ 4	ITC HOLDINGS CORP			1	2.B FE	996,660	109.068	1,090,680	1,000,000	998,700	0	343	0	0	3.650	3.690	JD	1,622	36,500	05/28/2014.	06/15/2024.
465685 AJ 4	ITC HOLDINGS CORP			1	2.B FE	1,982,260	109.068	2,181,360	2,000,000	1,993,098	0	1,830	0	0	3.650	3.757	JD	3,244	73,000	06/10/2014.	06/15/2024.
465685 AP 0	ITC HOLDINGS CORP			1	2.B FE	999,320	112.695	1,126,950	1,000,000	999,486	0	62	0	0	3.350	3.358	MN	4,281	33,500	11/09/2017.	11/15/2027.
465685 AP 0	ITC HOLDINGS CORP			1	2.B FE	1,880,020	112.695	2,253,900	2,000,000	1,908,924	0	11,245	0	0	3.350	4.117	MN	8,561	67,000	05/01/2018.	11/15/2027.
466313 AH 6	JABIL INC			1	2.C FE	997,140	113.216	1,132,160	1,000,000	997,861	0	257	0	0	3.950	3.985	JJ	18,543	39,500	01/09/2018.	01/12/2028.
466313 AH 6	JABIL INC			1	2.C FE	995,840	113.216	1,132,160	1,000,000	996,890	0	375	0	0	3.950	4.001	JJ	18,543	39,500	01/10/2018.	01/12/2028.
46849L SQ 5	JACKSON NATIONAL LIFE (144A)		C		1.F FE	995,810	111.192	1,111,920	1,000,000	997,584	0	406	0	0	3.050	3.099	AO	5,253	30,500	04/25/2016.	04/29/2026.
46849L SR 3	JACKSON NATIONAL LIFE (144A)		C		1.F FE	3,744,842	101.459	3,967,047	3,910,000	3,866,469	0	51,556	0	0	2.100	3.492	AO	15,054	82,110	07/30/2018.	10/25/2021.
46849L SR 3	JACKSON NATIONAL LIFE (144A)		C		1.F FE	286,866	101.459	304,377	300,000	296,537	0	4,100	0	0	2.100	3.544	AO	1,155	6,300	07/30/2018.	10/25/2021.
46849L SS 1	JACKSON NATIONAL LIFE (144A)		C		1.F FE	1,003,180	107.563	1,075,630	1,000,000	1,001,468	0	(452)	0	0	3.250	3.199	JJ	13,542	32,500	01/25/2017.	01/30/2024.
46849L TC 5	JACKSON NATIONAL LIFE (144A)		C		1.F FE	2,994,180	112.833	3,384,990	3,000,000	2,996,062	0	785	0	0	3.875	3.907	JD	6,458	116,250	06/06/2018.	06/11/2025.
46849L TK 7	JACKSON NATIONAL LIFE (144A)		C		1.F FE	4,990,250	106.598	5,329,900	5,000,000	4,993,060	0	1,876	0	0	2.650	2.692	JD	3,681	132,500	06/17/2019.	06/21/2024.
445658 CD 7	JB HUNT TRANSPORT			1	2.A FE	2,063,560	109.063	2,181,260	2,000,000	2,022,235	0	(7,028)	0	0	3.850	3.451	MS	22,672	77,000	07/17/2014.	03/15/2024.
445658 CD 7	JB HUNT TRANSPORT			1	2.A FE	999,000	109.063	1,090,630	1,000,000	999,597	0	103	0	0	3.850	3.862	MS	11,336	38,500	03/03/2014.	03/15/2024.
445658 CE 5	JB HUNT TRANSPORT			1	2.A FE	997,510	104.140	1,041,400	1,000,000	999,348	0	370	0	0	3.300	3.340	FA	12,467	33,000	08/03/2015.	08/15/2022.
476556 DC 6	JERSEY CENTRAL POWER & LIGHT (144A)			1	2.B FE	4,792,216	111.946	5,286,090	4,722,000	4,770,601	0	(8,987)	0	0	4.300	4.062	JJ	93,627	203,046	07/10/2018.	01/15/2026.
832696 AK 4	JM SMUCKER CO			1	2.B FE	999,750	111.568	1,115,680	1,000,000	999,847	0	25	0	0	3.500	3.503	MS	10,306	35,000	03/12/2015.	03/15/2025.
832696 AR 9	JM SMUCKER CO			1	2.B FE	1,999,320	111.235	2,224,700	2,000,000	1,999,485	0	62	0	0	3.375	3.379	JD	3,000	67,500	12/04/2017.	12/15/2027.
24422E RH 4	JOHN DEERE CAPITAL CORP				1.F FE	995,490	102.317	1,023,170	1,000,000	999,560	0	505	0	0	3.150	3.203	AO	6,650	31,500	10/05/2011.	10/15/2021.
24422E RM 3	JOHN DEERE CAPITAL CORP				1.F FE	998,250	102.992	1,029,920	1,000,000	999,742	0	190	0	0	2.750	2.770	MS	8,097	27,500	02/22/2012.	03/15/2022.
24422E SP 5	JOHN DEERE CAPITAL CORP				1.F FE	999,240	109.855	1,098,550	1,000,000	999,696	0	78	0	0	3.350	3.359	JD	1,768	33,500	06/09/2014.	06/12/2024.
24422E TG 4	JOHN DEERE CAPITAL CORP				1.F FE	1,011,780	105.604	1,056,040	1,000,000	1,003,918	0	(1,733)	0	0	2.800	2.613	MS	8,944	28,000	03/23/2016.	03/06/2023.
24422E TW 9	JOHN DEERE CAPITAL CORP				1.F FE	2,839,140	111.390	3,341,700	3,000,000	2,881,411	0	15,497	0	0	2.800	3.467	MS	26,367	84,000	03/02/2018.	09/08/2027.
24422E UB 3	JOHN DEERE CAPITAL CORP				1.F FE	998,380	113.155	1,131,550	1,000,000	998,806	0	150	0	0	3.050	3.069	JJ	14,826	30,500	01/03/2018.	01/06/2028.
24422E UE 7	JOHN DEERE CAPITAL CORP				1.F FE	1,999,380	112.103	2,242,060	2,000,000	1,999,541	0	84	0	0	3.450	3.455	MS	20,700	69,000	03/08/2018.	03/13/2025.
78408L AB 3	JOHNSON (SC) & SON (144A)			1	1.G FE	1,008,980	107.600	1,076,000	1,000,000	1,003,576	0	(950)	0	0	3.350	3.241	MS	8,375	33,500	10/01/2014.	09/30/2024.
78408L AB 3	JOHNSON (SC) & SON (144A)			1	1.G FE	1,998,160	107.600	2,152,000	2,000,000	1,999,161	0	189	0	0	3.350	3.361	MS	16,750	67,000	09/30/2014.	09/30/2024.
478160 AF 1	JOHNSON & JOHNSON				1.A FE	1,256,700	118.082	1,180,820	1,000,000	1,070,265	0	(22,621)	0	0	6.730	4.109	MN	8,599	67,300	03/11/2011.	11/15/2023.
478160 AZ 7	JOHNSON & JOHNSON			1	1.A FE	1,980,760	101.180	2,023,600	2,000,000	1,999,026	0	2,165	0	0	3.550	3.666	MN	9,072	71,000	05/17/2011.	05/15/2021.
478160 BH 6	JOHNSON & JOHNSON			1	1.A FE	2,103,060	109.376	2,187,520	2,000,000	2,036,147	0	(11,713)	0	0	3.375	2.728	JD	4,875	67,500	11/18/2014.	12/05/2023.
478160 BH 6	JOHNSON & JOHNSON			1	1.A FE	2,998,230	109.376	3,281,280	3,000,000	2,999,367	0	186	0	0	3.375	3.382	JD	7,313	101,250	12/02/2013.	12/05/2023.
478160 BN 3	JOHNSON & JOHNSON			1	1.A FE	1,996,520	102.060	2,041,200	2,000,000	1,999,489	0	518	0	0	2.450	2.477	JD	3,539	49,000	11/18/2014.	12/05/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
478160 BY 9	JOHNSON & JOHNSON			1	1.A FE	1,008,870	108.832	1,088,320	1,000,000	1,005,035	0	(955)	0	0	2.450	2.341	MS	8,167	24,500	10/27/2016.	03/01/2026.
478160 CE 2	JOHNSON & JOHNSON			1	1.A FE	994,510	112.652	1,126,520	1,000,000	996,395	0	520	0	0	2.950	3.014	MS	9,669	29,500	03/03/2017.	03/03/2027.
478160 CK 8	JOHNSON & JOHNSON			1	1.A FE	1,997,620	112.852	2,257,040	2,000,000	1,998,341	0	208	0	0	2.900	2.913	JJ	26,744	58,000	11/08/2017.	01/15/2028.
46625H HZ 6	JP MORGAN CHASE				1.F FE	1,014,600	101.539	1,015,390	1,000,000	1,000,553	0	(1,821)	0	0	4.625	4.439	MN	6,552	46,250	07/14/2011.	05/10/2021.
46625H HZ 6	JP MORGAN CHASE				1.F FE	1,013,000	101.539	1,015,390	1,000,000	1,000,479	0	(1,621)	0	0	4.625	4.460	MN	6,552	46,250	06/27/2011.	05/10/2021.
46625H JD 3	JP MORGAN CHASE				1.F FE	2,984,010	104.467	3,134,010	3,000,000	2,997,850	0	1,852	0	0	4.500	4.567	JJ	58,875	135,000	01/13/2012.	01/24/2022.
46625H JE 1	JP MORGAN CHASE				1.F FE	1,023,890	105.202	1,052,020	1,000,000	1,004,719	0	(2,640)	0	0	3.250	2.966	MS	8,847	32,500	12/13/2012.	09/23/2022.
46625H JE 1	JP MORGAN CHASE				1.F FE	1,017,650	105.202	1,052,020	1,000,000	1,003,512	0	(1,967)	0	0	3.250	3.038	MS	8,847	32,500	01/11/2013.	09/23/2022.
46625H JE 1	JP MORGAN CHASE				1.F FE	993,920	105.202	1,052,020	1,000,000	998,767	0	664	0	0	3.250	3.322	MS	8,847	32,500	09/19/2012.	09/23/2022.
46625H JH 4	JP MORGAN CHASE				1.F FE	1,999,840	105.887	2,117,740	2,000,000	1,999,931	0	18	0	0	3.200	3.201	JJ	27,733	64,000	01/17/2013.	01/25/2023.
46625H JT 8	JP MORGAN CHASE				1.F FE	2,983,260	110.140	3,304,200	3,000,000	2,994,053	0	1,756	0	0	3.875	3.943	FA	48,438	116,250	01/21/2014.	02/01/2024.
46625H KC 3	JP MORGAN CHASE			2	1.F FE	997,780	109.566	1,095,660	1,000,000	999,003	0	224	0	0	3.125	3.151	JJ	13,715	31,250	01/15/2015.	01/23/2025.
46625H RS 1	JP MORGAN CHASE			1	1.F FE	968,470	112.017	1,120,170	1,000,000	980,287	0	3,213	0	0	3.200	3.601	JD	1,422	32,000	02/16/2017.	06/15/2026.
46625H RV 4	JP MORGAN CHASE			1	1.F FE	498,920	110.973	554,865	500,000	499,330	0	103	0	0	2.950	2.975	AO	3,688	14,750	07/14/2016.	10/01/2026.
46625H RY 8	JP MORGAN CHASE			1	1.F FE	1,000,000	115.019	1,150,190	1,000,000	1,000,000	0	0	0	0	3.782	3.782	FA	15,758	37,820	01/25/2017.	02/01/2028.
46647P AF 3	JP MORGAN CHASE			1	1.F FE	2,000,000	114.387	2,287,740	2,000,000	2,000,000	0	0	0	0	3.540	3.540	MN	11,800	70,800	04/18/2017.	05/01/2028.
46647P AM 8	JP MORGAN CHASE			1	1.F FE	2,000,000	114.147	2,282,940	2,000,000	2,000,000	0	0	0	0	3.509	3.509	JJ	30,801	70,180	01/17/2018.	01/23/2029.
48128B AB 7	JP MORGAN CHASE			1	1.F FE	999,970	102.770	1,027,700	1,000,000	1,000,000	0	0	0	0	2.972	2.972	JJ	13,704	29,720	12/01/2016.	01/15/2023.
46647P AR 7	JPMORGAN CHASE			1	1.F FE	3,000,000	117.467	3,524,010	3,000,000	3,000,000	0	0	0	0	4.005	4.005	AO	22,695	120,150	04/16/2018.	04/23/2029.
485134 BN 9	KANSAS CITY POWER & LIGHT			1	1.F FE	1,998,120	105.366	2,107,320	2,000,000	1,999,475	0	201	0	0	3.150	3.161	MS	18,550	63,000	03/11/2013.	03/15/2023.
485134 BP 4	KANSAS CITY POWER & LIGHT			1	1.F FE	1,992,880	112.754	2,255,080	2,000,000	1,996,314	0	707	0	0	3.650	3.693	FA	27,578	73,000	08/13/2015.	08/15/2025.
485170 AR 5	KANSAS CITY SOUTHERN			1	2.B FE	1,990,970	105.549	2,110,980	2,000,000	1,996,322	0	1,164	0	0	3.850	3.917	MN	9,839	77,000	12/09/2015.	11/15/2023.
485170 AV 6	KANSAS CITY SOUTHERN			1	2.B FE	2,856,162	104.237	3,127,110	3,000,000	2,949,582	0	19,904	0	0	3.000	3.745	MN	11,250	90,000	12/09/2015.	05/15/2023.
48238T AA 7	KAR AUCTION (144A)			1	5.A FE	676,688	103.028	695,439	675,000	675,820	0	(323)	0	0	5.125	5.069	JD	2,883	34,594	02/20/2018.	06/01/2025.
487836 BP 2	KELLOGG CO			1	2.B FE	981,150	112.579	1,125,790	1,000,000	988,637	0	1,934	0	0	3.250	3.488	AO	8,125	32,500	11/28/2016.	04/01/2026.
487836 BS 6	KELLOGG CO			1	2.B FE	1,665,500	106.804	1,780,423	1,667,000	1,666,329	0	212	0	0	2.650	2.664	JD	3,681	44,176	11/07/2016.	12/01/2023.
487836 BU 1	KELLOGG CO			1	2.B FE	2,991,930	113.190	3,395,700	3,000,000	2,994,085	0	741	0	0	3.400	3.432	MN	13,033	102,000	11/07/2017.	11/15/2027.
487836 BW 7	KELLOGG CO			1	2.B FE	4,982,300	119.814	5,990,700	5,000,000	4,986,029	0	1,552	0	0	4.300	4.344	MN	27,472	215,000	05/07/2018.	05/15/2028.
489170 AC 4	KENNAMETAL INC			1	2.C FE	998,770	102.681	1,026,810	1,000,000	999,802	0	140	0	0	3.875	3.890	FA	14,639	38,750	02/09/2012.	02/15/2022.
491674 BK 2	KENTUCKY UTILITIES			1	1.F FE	1,999,140	110.922	2,218,440	2,000,000	1,999,496	0	84	0	0	3.300	3.305	AO	16,500	66,000	09/21/2015.	10/01/2025.
26138E AP 4	KEURIG DR PEPPER INC			1	2.B FE	1,994,400	101.762	2,035,240	2,000,000	1,999,388	0	627	0	0	3.200	3.233	MN	8,178	64,000	11/07/2011.	11/15/2021.
26138E AR 0	KEURIG DR PEPPER INC			1	2.B FE	996,560	103.502	1,035,020	1,000,000	999,257	0	372	0	0	2.700	2.740	MN	3,450	27,000	01/11/2013.	11/15/2022.
26138E AR 0	KEURIG DR PEPPER INC			1	2.B FE	996,270	103.502	1,035,020	1,000,000	999,203	0	400	0	0	2.700	2.743	MN	3,450	27,000	11/13/2012.	11/15/2022.
26138E AS 8	KEURIG DR PEPPER INC			1	2.B FE	994,030	112.168	1,121,680	1,000,000	996,815	0	585	0	0	3.400	3.471	MN	4,344	34,000	10/29/2015.	11/15/2025.
26138E AX 7	KEURIG DR PEPPER INC			1	2.B FE	999,560	114.320	1,143,200	1,000,000	999,701	0	39	0	0	3.430	3.435	JD	1,524	34,300	12/05/2016.	06/15/2027.
49327M 2Q 6	KEY BANK NA				1.G FE	1,249,013	101.934	1,274,175	1,250,000	1,249,753	0	252	0	0	2.500	2.521	MN	3,385	31,250	12/06/2017.	11/22/2021.
49327M 2Q 6	KEY BANK NA				1.G FE	997,710	101.934	1,019,340	1,000,000	999,557	0	470	0	0	2.500	2.549	MN	2,708	25,000	11/17/2016.	11/22/2021.
49327M 2U 7	KEY BANK NA				1.G FE	999,820	106.545	1,065,450	1,000,000	999,884	0	36	0	0	3.375	3.379	MS	10,688	33,750	02/28/2018.	03/07/2023.
49326E EG 4	KEYCORP				2.A FE	3,993,160	119.148	4,765,920	4,000,000	3,994,544	0	604	0	0	4.100	4.121	AO	27,333	164,000	04/23/2018.	04/30/2028.
49338L AB 9	KEYSIGHT TECHNOLOGIES			1	2.B FE	999,660	113.166	1,131,660	1,000,000	999,804	0	33	0	0	4.550	4.504	AO	7,583	45,500	10/06/2014.	10/30/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
49338L AE 3	KEYSIGHT TECHNOLOGIES			1	2.B FE	1,997,460	119.210	2,384,200	2,000,000	1,998,146	0	232	0	0	4.600	4.616	AO	21,722	92,000	03/28/2017.	04/06/2027.
49338L AF 0	KEYSIGHT TECHNOLOGIES			1	2.B FE	5,028,800	110.478	5,523,900	5,000,000	5,025,621	0	(2,548)	0	0	3.000	2.932	AO	25,000	153,333	10/08/2019.	10/30/2029.
49338C AB 9	KEYSPAN GAS EAST CORP		C	1	1.G FE	3,000,000	109.963	3,298,890	3,000,000	3,000,000	0	0	0	0	2.742	2.742	FA	31,076	82,260	08/02/2016.	08/15/2026.
494368 BF 9	KIMBERLY-CLARK			1	1.F FE	991,480	100.538	1,005,380	1,000,000	999,744	0	950	0	0	3.875	3.978	MS	12,917	38,750	01/27/2011.	03/01/2021.
494368 BH 5	KIMBERLY-CLARK			1	1.F FE	985,530	102.506	1,025,060	1,000,000	998,110	0	1,562	0	0	2.400	2.564	MS	8,000	24,000	02/07/2012.	03/01/2022.
494368 BJ 1	KIMBERLY-CLARK			1	1.F FE	3,910,400	105.122	4,204,880	4,000,000	3,976,140	0	9,419	0	0	2.400	2.656	JD	8,000	96,000	05/20/2013.	06/01/2023.
494368 BQ 5	KIMBERLY-CLARK			1	1.F FE	2,261,088	108.081	2,593,944	2,400,000	2,311,455	0	19,343	0	0	2.650	3.611	MS	21,200	63,600	04/23/2018.	03/01/2025.
494368 BU 6	KIMBERLY-CLARK			1	1.F FE	996,280	110.854	1,108,540	1,000,000	997,943	0	365	0	0	2.750	2.793	FA	10,389	27,500	02/17/2016.	02/15/2026.
49446R AP 4	KIMCO REALTY CORP			1	2.A FE	991,690	109.049	1,090,490	1,000,000	994,976	0	788	0	0	2.800	2.895	AO	7,000	28,000	08/09/2016.	10/01/2026.
49446R AR 0	KIMCO REALTY CORP			1	2.A FE	1,989,780	105.669	2,113,380	2,000,000	1,995,261	0	1,400	0	0	2.700	2.778	MS	18,000	54,000	11/01/2016.	03/01/2024.
49446R AS 8	KIMCO REALTY CORP			1	2.A FE	996,370	113.240	1,132,400	1,000,000	997,531	0	337	0	0	3.800	3.844	AO	9,500	38,000	03/22/2017.	04/01/2027.
49456B AF 8	KINDER MORGAN INC			1	2.B FE	2,030,740	114.145	2,282,900	2,000,000	2,019,255	0	(4,152)	0	0	4.300	4.047	JD	7,167	86,000	02/12/2018.	06/01/2025.
49456B AM 3	KINDER MORGAN INC			1	2.B FE	1,995,480	105.242	2,104,840	2,000,000	1,998,180	0	842	0	0	3.150	3.196	JJ	29,050	63,000	08/03/2017.	01/15/2023.
49456B AP 6	KINDER MORGAN INC			1	2.B FE	3,273,870	117.371	3,521,130	3,000,000	3,243,912	0	(29,958)	0	0	4.300	2.990	MS	43,000	129,000	01/15/2020.	03/01/2028.
49456B AP 6	KINDER MORGAN INC			1	2.B FE	4,832,730	117.371	5,281,695	4,500,000	4,780,248	0	(35,537)	0	0	4.300	3.286	MS	64,500	193,500	07/02/2019.	03/01/2028.
49456B AP 6	KINDER MORGAN INC			1	2.B FE	1,992,440	117.371	2,347,420	2,000,000	1,994,162	0	669	0	0	4.300	4.347	MS	28,667	86,000	02/22/2018.	03/01/2028.
49456B AP 6	KINDER MORGAN INC			1	2.B FE	991,350	117.371	1,173,710	1,000,000	993,373	0	765	0	0	4.300	4.408	MS	14,333	43,000	03/06/2018.	03/01/2028.
500255 AS 3	KOHLS CORP			1	2.C FE	999,940	103.792	1,037,920	1,000,000	1,000,000	0	0	0	0	3.250	3.250	FA	13,542	32,500	09/18/2012.	02/01/2023.
500255 AT 1	KOHLS CORP			1	2.C FE	2,152,320	106.990	2,139,800	2,000,000	2,055,267	0	(19,065)	0	0	4.750	3.669	JD	4,222	95,000	06/22/2015.	12/15/2023.
50077L AD 8	KRAFT HEINZ FOODS CO			1	3.A FE	947,640	104.477	1,044,770	1,000,000	968,008	0	5,247	0	0	3.000	3.656	JD	2,500	30,000	11/18/2016.	06/01/2026.
50077L AK 2	KRAFT HEINZ FOODS CO			1	3.A FE	1,876,501	110.171	2,070,113	1,879,000	1,877,736	0	244	0	0	3.950	3.966	JJ	34,224	74,221	06/23/2015.	07/15/2025.
501044 CQ 2	KROGER CO			1	2.A FE	4,967,750	103.156	5,157,800	5,000,000	4,995,009	0	3,589	0	0	3.400	3.477	AO	35,889	170,000	04/10/2012.	04/15/2022.
501044 CS 8	KROGER CO			1	2.A FE	999,580	107.836	1,078,360	1,000,000	999,853	0	44	0	0	3.850	3.855	FA	16,042	38,500	07/18/2013.	08/01/2023.
501044 CX 7	KROGER CO			1	2.A FE	1,001,420	100.080	1,000,800	1,000,000	999,991	0	(241)	0	0	3.300	3.277	JJ	15,217	33,000	12/17/2013.	01/15/2021.
501044 CY 5	KROGER CO			1	2.A FE	997,960	109.926	1,099,260	1,000,000	999,254	0	215	0	0	4.000	4.025	FA	16,667	40,000	01/23/2014.	02/01/2024.
501044 CZ 2	KROGER CO			1	2.A FE	999,680	101.957	1,019,570	1,000,000	999,935	0	48	0	0	2.950	2.955	MN	4,917	29,500	10/21/2014.	11/01/2021.
501044 DC 2	KROGER CO			1	2.A FE	999,150	112.383	1,123,830	1,000,000	999,517	0	82	0	0	3.500	3.510	FA	14,583	35,000	01/11/2016.	02/01/2026.
501044 DC 2	KROGER CO			1	2.A FE	997,630	112.383	1,123,830	1,000,000	998,686	0	228	0	0	3.500	3.528	FA	14,583	35,000	01/08/2016.	02/01/2026.
50540R AN 2	LABORATORY CORP			1	2.B FE	987,260	108.940	1,089,400	1,000,000	995,799	0	1,355	0	0	4.000	4.157	MN	6,667	40,000	10/29/2013.	11/01/2023.
50540R AQ 5	LABORATORY CORP			1	2.B FE	1,006,670	110.516	1,105,160	1,000,000	1,002,894	0	(689)	0	0	3.600	3.519	FA	15,000	36,000	01/22/2015.	02/01/2025.
50540R AQ 5	LABORATORY CORP			1	2.B FE	998,500	110.516	1,105,160	1,000,000	999,300	0	151	0	0	3.600	3.618	FA	15,000	36,000	01/21/2015.	02/01/2025.
50540R AU 6	LABORATORY CORP			1	2.B FE	998,490	114.279	1,142,790	1,000,000	998,906	0	138	0	0	3.600	3.618	MS	12,000	36,000	08/15/2017.	09/01/2027.
50540R AW 2	LABORATORY CORP			1	2.B FE	9,974,100	110.603	11,060,300	10,000,000	9,976,509	0	2,314	0	0	2.950	2.980	JD	24,583	299,917	11/18/2019.	12/01/2029.
505588 BJ 1	LACLEDE GAS CO			1	1.F FE	3,987,880	106.838	4,273,520	4,000,000	3,996,311	0	1,284	0	0	3.400	3.436	FA	51,378	136,000	08/06/2013.	08/15/2023.
50587K AA 9	LAFARGEHOLCIM FINANCE US (144A)		C	1	2.B FE	2,001,920	110.035	2,200,700	2,000,000	2,001,273	0	(208)	0	0	3.500	3.487	MS	19,250	70,000	11/07/2017.	09/22/2026.
50587K AA 9	LAFARGEHOLCIM FINANCE US (144A)		C	1	2.B FE	999,160	110.035	1,100,350	1,000,000	999,448	0	80	0	0	3.500	3.510	MS	9,625	35,000	09/15/2016.	09/22/2026.
521615 AA 2	LEA POWER PARTNERS (144A)			1	3.A FE	1,397,820	93.591	1,308,234	1,397,820	1,308,234	(82,988)	(1)	0	0	6.595	6.649	MJSD	4,097	92,186	07/17/2007.	06/15/2033.
524660 AX 5	LEGGETT & PLATT			1	2.C FE	2,992,320	107.305	3,219,150	3,000,000	2,996,580	0	780	0	0	3.800	3.831	MN	14,567	114,000	11/05/2014.	11/15/2024.
524660 AY 3	LEGGETT & PLATT			1	2.C FE	1,986,820	108.012	2,160,240	2,000,000	1,990,390	0	1,206	0	0	3.500	3.579	MN	8,944	70,000	11/14/2017.	11/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
526107 AD 9	LENNOX INTERNATIONAL INC			1	2.C FE	999,430	105.502	1,055,020	1,000,000	999,733	0	81	0	0	3.000	3.009	MN	3,833	30,000	10/25/2016.	11/15/2023.
526107 AD 9	LENNOX INTERNATIONAL INC			1	2.C FE	1,206,175	105.502	1,302,950	1,235,000	1,219,830	0	4,932	0	0	3.000	3.452	MN	4,734	37,050	02/21/2018.	11/15/2023.
526107 AD 9	LENNOX INTERNATIONAL INC			1	2.C FE	166,210	105.502	184,629	175,000	170,106	0	1,575	0	0	3.000	4.040	MN	671	5,250	06/08/2018.	11/15/2023.
74005P BA 1	LINDE INC/CT			1	1.F FE	5,975,640	101.881	6,112,860	6,000,000	5,996,880	0	2,635	0	0	2.450	2.496	FA	55,533	147,000	02/01/2012.	02/15/2022.
74005P BF 0	LINDE INC/CT			1	1.F FE	2,931,630	104.456	3,133,680	3,000,000	2,963,298	0	16,269	0	0	2.700	3.296	FA	29,250	81,000	01/07/2019.	02/21/2023.
74005P BQ 6	LINDE INC/CT			1	1.F FE	1,285,240	112.126	1,418,394	1,265,000	1,278,079	0	(2,478)	0	0	3.200	2.969	JJ	16,867	40,480	01/09/2018.	01/30/2026.
539830 AY 5	LOCKHEED MARTIN CORP			1	1.G FE	1,108,000	102.114	1,134,487	1,111,000	1,110,716	0	339	0	0	3.350	3.382	MS	10,959	37,219	09/06/2011.	09/15/2021.
539830 AY 5	LOCKHEED MARTIN CORP			1	1.G FE	553,237	102.114	567,754	556,000	555,754	0	312	0	0	3.350	3.409	MS	5,484	18,626	09/07/2011.	09/15/2021.
539830 BE 8	LOCKHEED MARTIN CORP			1	1.G FE	1,003,060	109.111	1,091,110	1,000,000	1,001,325	0	(315)	0	0	2.900	2.864	MS	9,667	29,000	02/13/2015.	03/01/2025.
539830 BE 8	LOCKHEED MARTIN CORP			1	1.G FE	997,140	109.111	1,091,110	1,000,000	998,691	0	286	0	0	2.900	2.933	MS	9,667	29,000	02/12/2015.	03/01/2025.
539830 BG 3	LOCKHEED MARTIN CORP			1	1.G FE	993,610	105.114	1,051,140	1,000,000	998,032	0	915	0	0	3.100	3.200	JJ	14,294	31,000	11/16/2015.	01/15/2023.
539830 BH 1	LOCKHEED MARTIN CORP			1	1.G FE	3,080,520	113.641	3,409,230	3,000,000	3,052,214	0	(9,935)	0	0	3.550	3.156	JJ	49,108	106,500	01/23/2018.	01/15/2026.
539830 BH 1	LOCKHEED MARTIN CORP			1	1.G FE	1,984,560	113.641	2,272,820	2,000,000	1,991,667	0	1,477	0	0	3.550	3.641	JJ	32,739	71,000	11/16/2015.	01/15/2026.
539830 BH 1	LOCKHEED MARTIN CORP			1	1.G FE	1,923,391	113.641	2,210,317	1,945,000	1,929,823	0	2,687	0	0	3.550	3.721	JJ	31,839	69,048	07/11/2018.	01/15/2026.
539830 BP 3	LOCKHEED MARTIN CORP			1	1.G FE	2,150,538	104.988	2,156,454	2,054,000	2,150,266	0	(272)	0	0	1.850	1.308	JD	1,689	0	12/17/2020.	06/15/2030.
546676 AW 7	LOUISVILLE GAS & ELECTRIC			1	1.F FE	1,999,140	111.114	2,222,280	2,000,000	1,999,496	0	84	0	0	3.300	3.305	AO	16,500	66,000	09/21/2015.	10/01/2025.
548661 CT 2	LOWES COMPANIES			1	2.A FE	994,610	100.244	1,002,440	1,000,000	999,725	0	591	0	0	3.750	3.816	AO	7,917	37,500	06/28/2011.	04/15/2021.
548661 CW 5	LOWES COMPANIES			1	2.A FE	999,580	102.941	1,029,410	1,000,000	999,908	0	47	0	0	3.120	3.125	AO	6,587	31,200	04/16/2012.	04/15/2022.
548661 DD 6	LOWES COMPANIES			1	2.A FE	1,021,230	108.739	1,087,390	1,000,000	1,011,686	0	(3,180)	0	0	3.125	2.768	MS	9,201	31,250	11/27/2017.	09/15/2024.
548661 DD 6	LOWES COMPANIES			1	2.A FE	991,330	108.739	1,087,390	1,000,000	996,434	0	884	0	0	3.125	3.227	MS	9,201	31,250	09/03/2014.	09/15/2024.
548661 DH 7	LOWES COMPANIES			1	2.A FE	2,000,340	111.707	2,234,140	2,000,000	2,000,157	0	(32)	0	0	3.375	3.373	MS	19,875	67,500	09/11/2015.	09/15/2025.
548661 DH 7	LOWES COMPANIES			1	2.A FE	994,210	111.707	1,117,070	1,000,000	996,991	0	573	0	0	3.375	3.444	MS	9,938	33,750	09/09/2015.	09/15/2025.
548661 DM 6	LOWES COMPANIES			1	2.A FE	995,440	108.571	1,085,710	1,000,000	997,423	0	446	0	0	2.500	2.552	AO	5,278	25,000	04/11/2016.	04/15/2026.
548661 DP 9	LOWES COMPANIES			1	2.A FE	998,460	112.243	1,122,430	1,000,000	998,946	0	145	0	0	3.100	3.118	MN	4,994	31,000	04/19/2017.	05/03/2027.
548661 DP 9	LOWES COMPANIES			1	2.A FE	995,010	112.243	1,122,430	1,000,000	996,437	0	496	0	0	3.100	3.162	MN	4,994	31,000	01/11/2018.	05/03/2027.
413875 AR 6	L3HARRIS TECH INC			1	2.B FE	992,810	112.326	1,123,260	1,000,000	996,490	0	723	0	0	3.832	3.920	AO	6,812	38,320	06/02/2015.	04/27/2025.
413875 AW 5	L3HARRIS TECH INC			1	2.B FE	4,999,500	120.646	6,032,300	5,000,000	4,999,588	0	35	0	0	4.400	4.401	JD	9,778	220,000	05/23/2018.	06/15/2028.
502431 AF 6	L3HARRIS TECH INC			1	2.B FE	2,008,000	110.645	2,212,900	2,000,000	2,007,225	0	(681)	0	0	2.900	2.853	JD	2,578	60,900	11/14/2019.	12/15/2029.
502431 AF 6	L3HARRIS TECH INC			1	2.B FE	4,986,550	110.645	5,532,250	5,000,000	4,987,826	0	1,264	0	0	2.900	2.931	JD	6,444	152,250	11/13/2019.	12/15/2029.
502431 AK 5	L3HARRIS TECH INC			1	2.B FE	357,780	110.288	377,185	342,000	352,934	0	(3,260)	0	0	3.950	2.884	MN	1,238	13,509	07/02/2019.	05/28/2024.
502431 AL 3	L3HARRIS TECH INC			1	2.B FE	1,053,050	115.899	1,158,990	1,000,000	1,042,955	0	(6,796)	0	0	3.850	3.025	JD	1,711	38,500	07/02/2019.	12/15/2026.
502431 AM 1	L3HARRIS TECH INC			1	2.B FE	5,482,600	120.646	6,032,300	5,000,000	5,408,573	0	(49,810)	0	0	4.400	3.125	JD	9,778	220,000	07/02/2019.	06/15/2028.
502431 AN 9	L3HARRIS TECH INC			1	2.B FE	2,022,140	101.896	2,037,920	2,000,000	2,021,919	0	(221)	0	0	1.800	1.678	JJ	3,600	0	11/16/2020.	01/15/2031.
502431 AN 9	L3HARRIS TECH INC			1	2.B FE	3,998,480	101.896	4,075,840	4,000,000	3,998,454	0	(26)	0	0	1.800	1.804	JJ	7,200	0	11/10/2020.	01/15/2031.
55261F AJ 3	M&T BANK CORP			2	1.G FE	5,006,350	108.097	5,404,850	5,000,000	5,003,311	0	(1,247)	0	0	3.550	3.522	JJ	76,424	177,500	07/20/2018.	07/26/2023.
55305B AQ 4	M/I HOMES INC			1	3.C FE	266,665	104.364	277,608	266,000	266,387	0	(99)	0	0	5.625	5.578	FA	6,234	14,963	02/13/2018.	08/01/2025.
55616X AF 4	MACYS RETAIL HOLDINGS INC			1	4.A FE	1,105,957	99.750	1,112,213	1,115,000	1,112,213	(1,660)	1,029	0	0	3.875	3.974	JJ	19,923	43,206	01/10/2012.	01/15/2022.
55616X AH 0	MACYS RETAIL HOLDINGS INC			1	4.A FE	137,810	96.250	132,825	138,000	132,825	(5,130)	19	0	0	2.875	2.890	FA	1,499	3,968	11/14/2012.	02/15/2023.
55616X AH 0	MACYS RETAIL HOLDINGS INC			1	4.A FE	966,970	96.250	962,500	1,000,000	962,500	(29,585)	3,536	0	0	2.875	3.263	FA	10,861	28,750	01/22/2013.	02/15/2023.
559080 AH 9	MAGELLAN MIDSTREAM PARTNERS			1	2.A FE	836,511	107.931	917,414	850,000	840,112	0	2,140	0	0	3.200	3.499	MS	8,009	27,200	04/11/2019.	03/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
559080 AH 9	MAGELLAN MIDSTREAM PARTNERS		..	1	2.A FE	367,783	107.931	415,534	385,000	373,476	0	2,467	0	0	3.200	3.979	MS	3,628	12,320	08/15/2018.	03/15/2025.
559080 AK 2	MAGELLAN MIDSTREAM PARTNERS		..	2	2.A FE	1,118,420	119.309	1,193,090	1,000,000	1,076,055	0	(14,021)	0	0	5.000	3.311	MS	16,667	50,000	11/13/2017.	03/01/2026.
559080 AK 2	MAGELLAN MIDSTREAM PARTNERS		..	2	2.A FE	1,114,870	119.309	1,193,090	1,000,000	1,074,177	0	(13,659)	0	0	5.000	3.351	MS	16,667	50,000	11/29/2017.	03/01/2026.
559080 AK 2	MAGELLAN MIDSTREAM PARTNERS		..	2	2.A FE	4,206,160	119.309	4,772,360	4,000,000	4,148,359	0	(26,667)	0	0	5.000	4.158	MS	66,667	200,000	10/10/2018.	03/01/2026.
55279H AL 4	MANUFACTURERS & TRADERS TRUST		..	2	1.F FE	998,600	102.906	1,029,060	1,000,000	999,581	0	284	0	0	2.500	2.530	MN	2,986	25,000	05/15/2017.	05/18/2022.
55279H AQ 3	MANUFACTURERS & TRADERS TRUST		..		1.G FE	999,660	113.182	1,131,820	1,000,000	999,737	0	31	0	0	3.400	3.404	FA	12,656	34,000	08/14/2017.	08/17/2027.
564759 QB 7	MANUFACTURERS & TRADERS TRUST		..	2	1.G FE	2,000,000	100.030	2,000,600	2,000,000	2,000,000	0	0	0	0	0.865	5.629	MJSD	1,442	33,640	03/01/2009.	12/01/2021.
565849 AK 2	MARATHON OIL		..	1	2.C FE	339,174	102.815	349,571	340,000	339,824	0	89	0	0	2.800	2.828	MN	1,587	9,520	10/24/2012.	11/01/2022.
565849 AP 1	MARATHON OIL		..	1	2.C FE	999,450	111.183	1,111,830	1,000,000	999,589	0	51	0	0	4.400	4.407	JJ	20,289	44,000	07/14/2017.	07/15/2027.
565849 AP 1	MARATHON OIL		..	1	2.C FE	1,992,680	111.183	2,223,660	2,000,000	1,994,794	0	668	0	0	4.400	4.446	JJ	40,578	88,000	07/13/2017.	07/15/2027.
56585A AD 4	MARATHON PETROLEUM		..	1	2.B FE	2,013,660	100.711	2,014,220	2,000,000	2,000,006	0	(1,822)	0	0	5.125	5.037	MS	34,167	102,500	01/28/2011.	03/01/2021.
56585A AG 7	MARATHON PETROLEUM		..	1	2.B FE	1,992,820	109.218	2,184,360	2,000,000	1,996,966	0	731	0	0	3.625	3.668	MS	21,347	72,500	09/02/2014.	09/15/2024.
571903 AM 5	MARRIOTT INTERNATIONAL		..	1	2.C FE	1,986,280	101.357	2,027,140	2,000,000	1,998,239	0	2,094	0	0	3.125	3.235	AO	13,194	62,500	10/06/2014.	10/15/2021.
571903 AP 8	MARRIOTT INTERNATIONAL		..	1	2.C FE	988,760	108.327	1,083,270	1,000,000	994,108	0	1,101	0	0	3.750	3.886	AO	9,375	37,500	09/09/2015.	10/01/2025.
571903 AV 5	MARRIOTT INTERNATIONAL		..	1	2.C FE	3,620,053	103.285	3,824,644	3,703,000	3,672,350	0	13,630	0	0	3.125	3.532	FA	43,716	115,719	12/13/2016.	02/15/2023.
571903 AW 3	MARRIOTT INTERNATIONAL		..	1	2.C FE	1,995,420	107.800	2,156,000	2,000,000	1,997,448	0	532	0	0	3.750	3.782	MS	22,083	75,000	12/13/2016.	03/15/2025.
571903 AY 9	MARRIOTT INTERNATIONAL		..	1	2.C FE	992,810	110.710	1,107,100	1,000,000	994,452	0	636	0	0	4.000	4.088	AO	8,444	40,000	04/03/2018.	04/15/2028.
571676 AA 3	MARS INC (144A)		..	1	1.F FE	4,002,440	108.330	4,333,200	4,000,000	4,001,678	0	(385)	0	0	2.700	2.689	AO	27,000	108,000	03/27/2019.	04/01/2025.
573284 AN 6	MARTIN MARIETTA MATERIALS		..	1	2.B FE	1,030,110	111.595	1,115,950	1,000,000	1,014,700	0	(4,158)	0	0	4.250	3.767	JJ	21,132	42,500	01/26/2017.	07/02/2024.
573284 AQ 9	MARTIN MARIETTA MATERIALS		..	1	2.B FE	998,650	112.103	1,121,030	1,000,000	999,066	0	125	0	0	3.450	3.466	JD	2,875	34,500	05/17/2017.	06/01/2027.
573284 AQ 9	MARTIN MARIETTA MATERIALS		..	1	2.B FE	997,980	112.103	1,121,030	1,000,000	998,610	0	188	0	0	3.450	3.474	JD	2,875	34,500	05/17/2017.	06/01/2027.
573284 AQ 9	MARTIN MARIETTA MATERIALS		..	1	2.B FE	953,030	112.103	1,121,030	1,000,000	965,436	0	4,624	0	0	3.450	4.067	JD	2,875	34,500	03/20/2018.	06/01/2027.
573284 AT 3	MARTIN MARIETTA MATERIALS		..	1	2.B FE	997,910	113.372	1,133,720	1,000,000	998,457	0	191	0	0	3.500	3.525	JD	1,556	35,000	12/07/2017.	12/15/2027.
573284 AT 3	MARTIN MARIETTA MATERIALS		..	1	2.B FE	1,995,000	113.372	2,267,440	2,000,000	1,996,303	0	458	0	0	3.500	3.530	JD	3,111	70,000	12/06/2017.	12/15/2027.
573284 AT 3	MARTIN MARIETTA MATERIALS		..	1	2.B FE	959,830	113.372	1,133,720	1,000,000	969,887	0	3,685	0	0	3.500	4.000	JD	1,556	35,000	03/01/2018.	12/15/2027.
574599 BJ 4	MASCO CORP		..	1	2.C FE	1,178,240	115.099	1,289,109	1,120,000	1,152,093	0	(7,319)	0	0	4.450	3.673	AO	12,460	49,840	03/29/2017.	04/01/2025.
574599 BL 9	MASCO CORP		..	1	2.C FE	995,240	117.465	1,174,650	1,000,000	997,203	0	454	0	0	4.375	4.434	AO	10,938	43,750	03/10/2016.	04/01/2026.
574599 BN 5	MASCO CORP		..	1	2.C FE	1,998,140	113.618	2,272,360	2,000,000	1,998,609	0	169	0	0	3.500	3.511	MN	8,944	70,000	06/12/2017.	11/15/2027.
574599 BN 5	MASCO CORP		..	1	2.C FE	997,060	113.618	1,136,180	1,000,000	997,852	0	268	0	0	3.500	3.535	MN	4,472	35,000	11/02/2017.	11/15/2027.
575634 AU 4	MASSACHUSETTS ELECTRIC (144A)		C	1	1.G FE	5,000,000	100.243	5,012,150	5,000,000	5,000,000	0	0	0	0	1.729	1.729	JJ	8,885	0	11/19/2020.	11/24/2030.
57629W BR 0	MASSMUTUAL GLOBAL FUNDING II (144A)		..		1.B FE	3,970,200	103.882	4,155,280	4,000,000	3,993,998	0	3,185	0	0	2.500	2.585	AO	20,556	100,000	10/10/2012.	10/17/2022.
57629W BV 1	MASSMUTUAL GLOBAL FUNDING II (144A)		..		1.B FE	501,585	109.837	549,185	500,000	500,562	0	(165)	0	0	3.600	3.562	AO	4,100	18,000	04/03/2014.	04/09/2024.
57629W BV 1	MASSMUTUAL GLOBAL FUNDING II (144A)		..		1.B FE	1,495,875	109.837	1,647,555	1,500,000	1,498,425	0	428	0	0	3.600	3.633	AO	12,300	54,000	04/02/2014.	04/09/2024.
57629W BY 5	MASSMUTUAL GLOBAL FUNDING II (144A)		..		1.B FE	999,720	100.493	1,004,930	1,000,000	999,958	0	47	0	0	2.000	2.006	AO	4,222	20,000	04/12/2016.	04/15/2021.
57629W CD 0	MASSMUTUAL GLOBAL FUNDING II (144A)		..		1.B FE	995,530	102.924	1,029,240	1,000,000	998,776	0	911	0	0	2.500	2.596	AO	5,417	25,000	04/10/2017.	04/13/2022.
57629W CE 8	MASSMUTUAL GLOBAL FUNDING II (144A)		..		1.B FE	967,836	107.480	1,095,221	1,019,000	986,534	0	8,593	0	0	2.750	3.736	JD	701	28,023	10/09/2018.	06/22/2024.
57629W CG 3	MASSMUTUAL GLOBAL FUNDING II (144A)		..		1.B FE	1,995,980	109.003	2,180,060	2,000,000	1,997,576	0	556	0	0	2.950	2.982	JJ	27,861	59,000	01/08/2018.	01/11/2025.
57629W CG 3	MASSMUTUAL GLOBAL FUNDING II (144A)		..		1.B FE	1,993,720	109.003	2,180,060	2,000,000	1,996,221	0	867	0	0	2.950	3.000	JJ	27,861	59,000	01/09/2018.	01/11/2025.
57629W CW 8	MASSMUTUAL GLOBAL FUNDING II (144A)		..		1.B FE	5,013,650	100.026	5,001,300	5,000,000	5,013,537	0	(113)	0	0	1.550	1.520	AO	17,653	0	11/30/2020.	10/09/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
57636Q AB 0	MASTERCARD INC			1	1.E FE	1,015,190	109.630	1,096,300	1,000,000	1,005,604	0	(1,621)	0	0	3.375	3.191	AO	8,438	33,750	07/22/2014.	04/01/2024.
57636Q AB 0	MASTERCARD INC			1	1.E FE	995,710	109.630	1,096,300	1,000,000	998,408	0	445	0	0	3.375	3.426	AO	8,438	33,750	03/26/2014.	04/01/2024.
57636Q AG 9	MASTERCARD INC			1	1.E FE	1,004,470	111.889	1,118,890	1,000,000	1,003,002	0	(482)	0	0	2.950	2.892	MN	3,278	29,500	11/22/2017.	11/21/2026.
57636Q AG 9	MASTERCARD INC			1	1.E FE	1,996,380	111.889	2,237,780	2,000,000	1,997,709	0	345	0	0	2.950	2.971	MN	6,556	59,000	11/16/2016.	11/21/2026.
57636Q AJ 3	MASTERCARD INC			1	1.E FE	1,007,190	115.389	1,153,890	1,000,000	1,005,308	0	(671)	0	0	3.500	3.413	FA	12,153	35,000	02/26/2018.	02/26/2028.
57636Q AJ 3	MASTERCARD INC			1	1.E FE	997,240	115.389	1,153,890	1,000,000	997,898	0	250	0	0	3.500	3.533	FA	12,153	35,000	02/21/2018.	02/26/2028.
57636Q AM 6	MASTERCARD INC			1	1.E FE	4,993,100	112.263	5,613,150	5,000,000	4,994,005	0	611	0	0	2.950	2.966	JD	12,292	147,500	05/28/2019.	06/01/2029.
577081 AY 8	MATTEL INC			1	4.C FE	1,000,080	101.364	1,013,640	1,000,000	1,000,074	12,200	(36)	0	0	3.150	3.149	MS	9,275	31,500	03/05/2013.	03/15/2023.
577081 AY 8	MATTEL INC			1	4.C FE	998,120	101.364	1,013,640	1,000,000	999,505	11,394	200	0	0	3.150	3.172	MS	9,275	31,500	03/04/2013.	03/15/2023.
577081 AY 8	MATTEL INC			1	4.C FE	142,994	101.364	152,046	150,000	148,178	0	776	0	0	3.150	3.727	MS	1,391	4,725	06/25/2013.	03/15/2023.
57772K AB 7	MAXIM INTEGRATED PRODUCT			1	2.A FE	988,790	105.329	1,053,290	1,000,000	997,144	0	1,209	0	0	3.375	3.509	MS	9,938	33,750	03/11/2013.	03/15/2023.
57772K AD 3	MAXIM INTEGRATED PRODUCT			1	2.A FE	968,450	112.266	1,122,660	1,000,000	976,979	0	3,083	0	0	3.450	3.856	JD	1,533	34,500	02/21/2018.	06/15/2027.
579780 AK 3	MCCORMICK & COMPANY INC			1	2.B FE	992,630	108.798	1,087,980	1,000,000	996,092	0	722	0	0	3.250	3.337	MN	4,153	32,500	11/03/2015.	11/15/2025.
579780 AN 7	MCCORMICK & COMPANY INC			1	2.B FE	996,550	112.495	1,124,950	1,000,000	997,564	0	319	0	0	3.400	3.441	FA	12,844	34,000	08/09/2017.	08/15/2027.
579780 AN 7	MCCORMICK & COMPANY INC			1	2.B FE	2,962,710	112.495	3,374,850	3,000,000	2,972,694	0	3,586	0	0	3.400	3.555	FA	38,533	102,000	02/06/2018.	08/15/2027.
579780 AQ 0	MCCORMICK & COMPANY INC			1	2.B FE	1,066,060	107.200	1,072,000	1,000,000	1,065,296	0	(764)	0	0	2.500	1.717	AO	5,278	0	11/18/2020.	04/15/2030.
58013M FQ 2	MCDONALD'S CORP			1	2.A FE	3,515,610	117.329	3,519,870	3,000,000	3,511,776	0	(3,834)	0	0	3.600	1.608	JJ	54,000	0	12/02/2020.	07/01/2030.
58013M EL 4	MCDONALDS CORP			1	2.A FE	1,988,220	101.255	2,025,100	2,000,000	1,999,343	0	1,303	0	0	3.625	3.696	MN	8,257	72,500	05/17/2011.	05/20/2021.
58013M EM 2	MCDONALDS CORP			1	2.A FE	1,025,310	102.425	1,024,250	1,000,000	1,002,923	0	(2,753)	0	0	2.625	2.338	JJ	12,104	26,250	02/02/2012.	01/15/2022.
58013M EM 2	MCDONALDS CORP			1	2.A FE	1,003,420	102.425	1,024,250	1,000,000	1,000,391	0	(372)	0	0	2.625	2.586	JJ	12,104	26,250	01/03/2012.	01/15/2022.
58013M ES 9	MCDONALDS CORP			1	2.A FE	1,994,400	109.415	2,188,300	2,000,000	1,997,841	0	576	0	0	3.250	3.283	JD	3,792	65,000	06/04/2014.	06/10/2024.
58013M EY 6	MCDONALDS CORP			1	2.A FE	2,092,880	113.960	2,279,200	2,000,000	2,058,850	0	(11,135)	0	0	3.700	3.041	JJ	30,833	74,000	11/01/2017.	01/30/2026.
58013M FF 6	MCDONALDS CORP			1	2.A FE	1,997,820	116.991	2,339,820	2,000,000	1,998,277	0	192	0	0	3.800	3.813	AO	19,000	76,000	03/14/2018.	04/01/2028.
58155Q AG 8	MCKESSON CORP			1	2.B FE	998,780	104.659	1,046,590	1,000,000	999,678	0	129	0	0	2.850	2.864	MS	8,392	28,500	03/05/2013.	03/15/2023.
581557 AZ 8	MCKESSON CORP			1	2.B FE	1,012,660	103.911	1,039,110	1,000,000	1,002,452	0	(1,381)	0	0	2.700	2.553	JD	1,200	27,000	11/30/2012.	12/15/2022.
581557 AZ 8	MCKESSON CORP			1	2.B FE	998,860	103.911	1,039,110	1,000,000	999,747	0	121	0	0	2.700	2.713	JD	1,200	27,000	11/29/2012.	12/15/2022.
581557 BE 4	MCKESSON CORP			1	2.B FE	1,012,590	109.788	1,097,880	1,000,000	1,004,331	0	(1,364)	0	0	3.796	3.640	MS	11,177	37,960	04/16/2014.	03/15/2024.
581557 BE 4	MCKESSON CORP			1	2.B FE	1,000,000	109.788	1,097,880	1,000,000	1,000,000	0	0	0	0	3.796	3.796	MS	11,177	37,960	03/05/2014.	03/15/2024.
581557 BJ 3	MCKESSON CORP			1	2.B FE	1,999,680	116.658	2,333,160	2,000,000	1,999,681	0	29	0	0	3.950	3.952	FA	29,625	79,000	02/12/2018.	02/16/2028.
581557 BJ 3	MCKESSON CORP			1	2.B FE	2,996,550	116.658	3,499,740	3,000,000	2,997,306	0	308	0	0	3.950	3.964	FA	44,438	118,500	02/08/2018.	02/16/2028.
585055 BS 4	MEDTRONIC INC			1	1.G FE	925,052	112.244	1,048,359	934,000	929,881	0	884	0	0	3.500	3.612	MS	9,625	32,690	12/01/2014.	03/15/2025.
58933Y AF 2	MERCK & CO INC			1	1.E FE	1,998,260	106.077	2,121,540	2,000,000	1,999,507	0	183	0	0	2.800	2.810	MN	6,689	56,000	05/15/2013.	05/18/2023.
58933Y AQ 8	MERCK & CO INC			1	1.E FE	2,710,083	102.305	2,844,079	2,780,000	2,757,831	0	19,329	0	0	2.350	3.086	FA	25,588	65,330	06/19/2018.	02/10/2022.
58933Y AR 6	MERCK & CO INC			1	1.E FE	998,350	108.673	1,086,730	1,000,000	999,251	0	166	0	0	2.750	2.769	FA	10,771	27,500	02/05/2015.	02/10/2025.
58933Y AR 6	MERCK & CO INC			1	1.E FE	7,655,120	108.673	8,693,840	8,000,000	7,776,271	0	49,781	0	0	2.750	3.486	FA	86,167	220,000	06/28/2018.	02/10/2025.
58933Y AU 9	MERCK & CO INC			1	1.E FE	3,745,838	107.862	4,044,825	3,750,000	3,747,192	0	803	0	0	2.900	2.924	MS	34,438	108,750	03/06/2019.	03/07/2024.
58933Y AU 9	MERCK & CO INC			1	1.E FE	1,248,325	107.862	1,348,275	1,250,000	1,248,875	0	323	0	0	2.900	2.929	MS	11,479	36,250	03/06/2019.	03/07/2024.
589331 AT 4	MERCK & CO INC			1	1.E FE	1,000,420	103.423	1,034,230	1,000,000	1,000,071	0	(47)	0	0	2.400	2.395	MS	7,067	24,000	09/14/2012.	09/15/2022.
59217G AQ 2	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	998,930	104.545	1,045,450	1,000,000	999,793	0	120	0	0	3.875	3.888	AO	8,611	38,750	04/04/2012.	04/11/2022.
59217G AX 7	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	999,490	105.469	1,054,690	1,000,000	999,878	0	55	0	0	3.000	3.006	JJ	14,250	30,000	01/03/2013.	01/10/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59217G BY 4	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	1,998,660	114.208	2,284,160	2,000,000	1,999,125	0	127	0	0	3.450	3.458	JD	2,492	69,000	12/12/2016.	12/18/2026.
59217G CK 3	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	1,996,060	111.726	2,234,520	2,000,000	1,997,167	0	368	0	0	3.000	3.023	MS	17,000	60,000	09/12/2017.	09/19/2027.
59217G CK 3	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	2,370,634	111.726	2,846,778	2,548,000	2,414,850	0	17,027	0	0	3.000	3.891	MS	21,658	76,440	04/23/2018.	09/19/2027.
59217G CT 4	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	2,002,820	108.981	2,179,620	2,000,000	2,001,748	0	(542)	0	0	3.600	3.569	JJ	34,000	72,000	01/09/2019.	01/11/2024.
59217G DC 0	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	1,018,950	112.652	1,126,520	1,000,000	1,016,443	0	(1,698)	0	0	3.050	2.830	JD	1,186	30,500	07/02/2019.	06/17/2029.
59217G DC 0	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	2,037,560	112.652	2,253,040	2,000,000	2,032,584	0	(3,365)	0	0	3.050	2.832	JD	2,372	61,000	07/02/2019.	06/17/2029.
59217G EG 0	MET LIFE GLOBAL FUNDING I (144A)			1	1.D FE	2,993,820	112.675	3,380,250	3,000,000	2,994,122	0	302	0	0	2.950	2.974	AO	20,158	44,250	04/03/2020.	04/09/2030.
59156R BF 4	METLIFE INC			1	1.G FE	1,005,508	105.310	1,053,100	1,000,000	1,001,188	0	(583)	0	0	3.048	2.996	MJSD	1,355	30,480	09/27/2012.	12/15/2022.
59156R BH 0	METLIFE INC			1	1.G FE	1,001,170	109.942	1,099,420	1,000,000	1,000,389	0	(121)	0	0	3.600	3.586	AO	8,100	36,000	04/08/2014.	04/10/2024.
59156R BH 0	METLIFE INC			1	1.G FE	999,920	109.942	1,099,420	1,000,000	999,930	0	9	0	0	3.600	3.601	AO	8,100	36,000	04/07/2014.	04/10/2024.
59156R BM 9	METLIFE INC			1	1.G FE	993,600	109.960	1,099,600	1,000,000	997,062	0	646	0	0	3.000	3.075	MS	10,000	30,000	03/04/2015.	03/01/2025.
59156R BQ 0	METLIFE INC			1	1.G FE	999,920	113.307	1,133,070	1,000,000	999,924	0	8	0	0	3.600	3.601	MN	4,800	36,000	11/09/2015.	11/13/2025.
591894 BY 5	METROPOLITAN EDISON (144A)			1	3.A FE	1,997,160	104.372	2,087,440	2,000,000	1,999,211	0	307	0	0	3.500	3.517	MS	20,611	70,000	03/12/2013.	03/15/2023.
591894 CB 4	METROPOLITAN EDISON (144A)			1	2.B FE	2,991,750	109.213	3,276,390	3,000,000	2,996,459	0	712	0	0	4.000	4.031	AO	25,333	120,000	06/05/2014.	04/15/2025.
591894 CC 2	METROPOLITAN EDISON (144A)			1	3.A FE	4,993,900	113.277	5,663,850	5,000,000	4,994,868	0	515	0	0	4.300	4.315	JJ	99,139	215,000	01/07/2019.	01/15/2029.
594918 AL 8	MICROSOFT CORP				1.A FE	2,955,504	100.315	2,972,333	2,963,000	2,962,712	0	790	0	0	4.000	4.031	FA	47,079	118,520	02/03/2011.	02/08/2021.
594918 AQ 7	MICROSOFT CORP			1	1.A FE	994,270	103.705	1,037,050	1,000,000	998,821	0	605	0	0	2.125	2.189	MN	2,715	21,250	11/02/2012.	11/15/2022.
594918 AT 1	MICROSOFT CORP			1	1.A FE	996,640	104.536	1,045,360	1,000,000	999,127	0	353	0	0	2.375	2.413	MN	3,958	23,750	04/25/2013.	05/01/2023.
594918 AT 1	MICROSOFT CORP			1	1.A FE	932,060	104.536	1,045,360	1,000,000	980,645	0	7,852	0	0	2.375	3.242	MN	3,958	23,750	03/18/2014.	05/01/2023.
594918 AW 4	MICROSOFT CORP			1	1.A FE	2,985,240	109.257	3,277,710	3,000,000	2,995,046	0	1,546	0	0	3.625	3.684	JD	4,833	108,750	12/03/2013.	12/15/2023.
594918 BA 1	MICROSOFT CORP			1	1.A FE	1,001,180	102.244	1,022,440	1,000,000	1,000,210	0	(201)	0	0	2.375	2.354	FA	9,170	23,750	12/01/2015.	02/12/2022.
594918 BA 1	MICROSOFT CORP			1	1.A FE	2,287,488	102.244	2,351,612	2,300,000	2,297,559	0	2,109	0	0	2.375	2.471	FA	21,091	54,625	12/22/2015.	02/12/2022.
594918 BB 9	MICROSOFT CORP			1	1.A FE	998,780	108.668	1,086,680	1,000,000	999,442	0	123	0	0	2.700	2.714	FA	10,425	27,000	02/10/2015.	02/12/2025.
594918 BB 9	MICROSOFT CORP			1	1.A FE	997,910	108.668	1,086,680	1,000,000	999,056	0	210	0	0	2.700	2.724	FA	10,425	27,000	02/09/2015.	02/12/2025.
594918 BJ 2	MICROSOFT CORP			1	1.A FE	1,965,140	111.833	2,236,660	2,000,000	1,976,912	0	4,311	0	0	3.125	3.385	MN	10,069	62,500	03/06/2018.	11/03/2025.
594918 BR 4	MICROSOFT CORP			1	1.A FE	998,060	109.127	1,091,270	1,000,000	998,842	0	189	0	0	2.400	2.422	FA	9,533	24,000	08/02/2016.	08/08/2026.
594918 BR 4	MICROSOFT CORP			1	1.A FE	1,985,620	109.127	2,182,540	2,000,000	1,991,343	0	1,419	0	0	2.400	2.483	FA	19,067	48,000	10/24/2016.	08/08/2026.
594918 BY 9	MICROSOFT CORP			1	1.A FE	1,992,900	114.121	2,282,420	2,000,000	1,995,358	0	669	0	0	3.300	3.342	FA	26,583	66,000	01/30/2017.	02/06/2027.
594918 BY 9	MICROSOFT CORP			1	1.A FE	1,970,900	114.121	2,282,420	2,000,000	1,979,030	0	3,030	0	0	3.300	3.492	FA	26,583	66,000	03/26/2018.	02/06/2027.
59523U AN 7	MID-AMERICA APARTMENTS			1	2.A FE	1,991,600	113.238	2,264,760	2,000,000	1,994,280	0	772	0	0	3.600	3.650	JD	6,000	72,000	05/02/2017.	06/01/2027.
59523U AP 2	MID-AMERICA APARTMENTS			1	2.A FE	1,988,060	117.728	2,354,560	2,000,000	1,990,726	0	1,032	0	0	4.200	4.273	JD	3,733	84,000	05/07/2018.	06/15/2028.
59523U AQ 0	MID-AMERICA APARTMENTS			1	2.A FE	2,156,540	117.331	2,346,620	2,000,000	2,135,764	0	(14,911)	0	0	3.950	2.985	MS	23,261	79,000	08/05/2019.	03/15/2029.
59524Q AA 3	MID-ATLANTIC INTERSTATE (144A)			1	2.B FE	1,513,455	111.910	1,678,650	1,500,000	1,510,678	0	(1,230)	0	0	4.100	3.987	MN	7,858	61,500	08/27/2018.	05/15/2028.
595620 AK 1	MIDAMERICAN ENERGY CO			1	1.E FE	1,325,040	108.076	1,296,912	1,200,000	1,247,005	0	(18,476)	0	0	3.700	2.056	MS	13,073	44,400	08/15/2016.	09/15/2023.
595620 AK 1	MIDAMERICAN ENERGY CO			1	1.E FE	1,015,820	108.076	1,080,760	1,000,000	1,004,642	0	(1,779)	0	0	3.700	3.501	MS	10,894	37,000	01/16/2014.	09/15/2023.
595620 AM 7	MIDAMERICAN ENERGY CO			1	1.E FE	1,042,050	110.217	1,102,170	1,000,000	1,021,021	0	(5,565)	0	0	3.500	2.871	AO	7,389	35,000	01/18/2017.	10/15/2024.
595620 AM 7	MIDAMERICAN ENERGY CO			1	1.E FE	283,561	110.217	303,097	275,000	278,457	0	(910)	0	0	3.500	3.122	AO	2,032	9,625	12/08/2014.	10/15/2024.
595620 AM 7	MIDAMERICAN ENERGY CO			1	1.E FE	1,940,563	110.217	2,101,838	1,907,000	1,926,503	0	(5,126)	0	0	3.500	3.192	AO	14,091	66,745	03/05/2018.	10/15/2024.
595620 AM 7	MIDAMERICAN ENERGY CO			1	1.E FE	995,110	110.217	1,102,170	1,000,000	997,994	0	477	0	0	3.500	3.556	AO	7,389	35,000	03/31/2014.	10/15/2024.
595620 AQ 8	MIDAMERICAN ENERGY CO			1	1.E FE	999,680	112.215	1,122,150	1,000,000	999,745	0	32	0	0	3.100	3.103	MN	5,167	31,000	01/23/2017.	05/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
595620 AQ 8	MIDAMERICAN ENERGY CO			1	1.E FE	2,751,789	112.215	3,198,128	2,850,000	2,777,900	0	9,974	0	0	3.100	3.549	MN	14,725	88,350	04/16/2018.	05/01/2027.
595620 AQ 8	MIDAMERICAN ENERGY CO			1	1.E FE	2,305,651	112.215	2,678,572	2,387,000	2,325,157	0	8,552	0	0	3.100	3.560	MN	12,333	73,997	08/29/2018.	05/01/2027.
595620 AT 2	MIDAMERICAN ENERGY CO			1	1.E FE	3,194,118	118.802	3,445,258	2,900,000	3,159,371	0	(28,898)	0	0	3.650	2.419	AO	22,346	105,850	10/16/2019.	04/15/2029.
595620 AT 2	MIDAMERICAN ENERGY CO			1	1.E FE	3,898,778	118.802	4,221,035	3,553,000	3,859,675	0	(34,104)	0	0	3.650	2.460	AO	27,378	129,685	11/06/2019.	04/15/2029.
595620 AT 2	MIDAMERICAN ENERGY CO			1	1.E FE	2,539,509	118.802	2,750,266	2,315,000	2,514,113	0	(22,138)	0	0	3.650	2.464	AO	17,838	84,498	11/06/2019.	04/15/2029.
595620 AT 2	MIDAMERICAN ENERGY CO			1	1.E FE	1,998,220	118.802	2,376,040	2,000,000	1,998,359	0	159	0	0	3.650	3.661	AO	15,411	73,000	01/07/2019.	04/15/2029.
607059 AT 9	MOBIL CORP				1.C FE	1,062,879	105.014	740,349	705,000	733,851	0	(45,680)	0	0	8.625	1.969	FA	22,971	60,806	04/22/2013.	08/15/2021.
607059 AT 9	MOBIL CORP				1.C FE	1,095,345	105.014	761,352	725,000	754,113	0	(46,054)	0	0	8.625	2.089	FA	23,623	62,531	01/14/2013.	08/15/2021.
607059 AT 9	MOBIL CORP				1.C FE	752,605	105.014	525,070	500,000	519,028	0	(30,029)	0	0	8.625	2.418	FA	16,292	43,125	06/27/2012.	08/15/2021.
607059 AT 9	MOBIL CORP				1.C FE	2,965,800	105.014	2,100,280	2,000,000	2,069,684	0	(109,570)	0	0	8.625	2.924	FA	65,167	172,500	10/20/2011.	08/15/2021.
608190 AJ 3	MOHAWK INDUSTRIES			1	2.A FE	2,037,282	106.269	2,140,258	2,014,000	2,024,310	0	(5,329)	0	0	3.850	3.560	FA	32,308	77,539	06/28/2018.	02/01/2023.
608190 AJ 3	MOHAWK INDUSTRIES			1	2.A FE	720,174	106.269	756,635	712,000	715,620	0	(1,871)	0	0	3.850	3.562	FA	11,422	27,412	06/28/2018.	02/01/2023.
608190 AJ 3	MOHAWK INDUSTRIES			1	2.A FE	534,623	106.269	557,912	525,000	527,419	0	(1,249)	0	0	3.850	3.588	FA	8,422	20,213	08/28/2014.	02/01/2023.
608190 AJ 3	MOHAWK INDUSTRIES			1	2.A FE	250,636	106.269	263,547	248,000	248,749	0	(386)	0	0	3.850	3.679	FA	3,978	9,548	09/15/2015.	02/01/2023.
608190 AJ 3	MOHAWK INDUSTRIES			1	2.A FE	999,670	106.269	1,062,690	1,000,000	999,895	0	36	0	0	3.850	3.854	FA	16,042	38,500	01/28/2013.	02/01/2023.
608190 AJ 3	MOHAWK INDUSTRIES			1	2.A FE	978,580	106.269	1,062,690	1,000,000	994,260	0	2,573	0	0	3.850	4.139	FA	16,042	38,500	02/21/2014.	02/01/2023.
60856B AC 8	MOLEX ELECTRONIC TECHNOLOGIES (144A)			1	2.B FE	1,001,080	103.563	1,035,630	1,000,000	1,000,661	0	(148)	0	0	3.900	3.882	AO	8,233	39,000	03/08/2018.	04/15/2025.
60856B AC 8	MOLEX ELECTRONIC TECHNOLOGIES (144A)			1	2.B FE	998,430	103.563	1,035,630	1,000,000	999,210	0	156	0	0	3.900	3.919	AO	8,233	39,000	04/01/2015.	04/15/2025.
60871R AC 4	MOLSON COORS BEVERAGE			1	2.C FE	1,008,420	104.002	1,040,020	1,000,000	1,001,260	0	(932)	0	0	3.500	3.400	MN	5,833	35,000	04/27/2012.	05/01/2022.
60871R AC 4	MOLSON COORS BEVERAGE			1	2.C FE	996,490	104.002	1,040,020	1,000,000	999,424	0	390	0	0	3.500	3.542	MN	5,833	35,000	04/26/2012.	05/01/2022.
60871R AC 4	MOLSON COORS BEVERAGE			1	2.C FE	863,512	104.002	902,737	868,000	867,163	0	581	0	0	3.500	3.572	MN	5,063	30,380	01/10/2014.	05/01/2022.
60871R AG 5	MOLSON COORS BEVERAGE			1	2.C FE	1,004,830	109.071	1,090,710	1,000,000	1,002,789	0	(477)	0	0	3.000	2.943	JJ	13,833	30,000	06/29/2016.	07/15/2026.
60871R AG 5	MOLSON COORS BEVERAGE			1	2.C FE	998,450	109.071	1,090,710	1,000,000	999,080	0	149	0	0	3.000	3.018	JJ	13,833	30,000	06/28/2016.	07/15/2026.
609207 AB 1	MONDELEZ INTERNATIONAL			1	2.B FE	1,997,840	109.553	2,191,060	2,000,000	1,999,198	0	223	0	0	4.000	4.013	FA	33,333	80,000	01/09/2014.	02/01/2024.
609207 AX 3	MONDELEZ INTERNATIONAL			1	2.B FE	4,965,100	98.968	4,948,400	5,000,000	4,966,050	0	950	0	0	1.500	1.573	FA	24,375	0	09/02/2020.	02/04/2031.
610202 BN 2	MONONGAHELA POWER (144A)			1	2.A FE	998,860	107.834	1,078,340	1,000,000	999,553	0	110	0	0	4.100	4.113	AO	8,656	41,000	11/19/2013.	04/15/2024.
610202 BR 3	MONONGAHELA POWER (144A)			1	2.A FE	999,580	108.279	1,082,790	1,000,000	999,687	0	39	0	0	3.550	3.555	MN	4,536	35,500	05/09/2017.	05/15/2027.
610202 BR 3	MONONGAHELA POWER (144A)			1	2.A FE	2,911,410	108.279	3,248,370	3,000,000	2,930,234	0	9,435	0	0	3.550	3.966	MN	13,608	106,500	12/13/2018.	05/15/2027.
61744Y AP 3	MORGAN STANLEY			1	2.A FE	2,006,960	115.953	2,319,060	2,000,000	2,005,135	0	(629)	0	0	3.772	3.730	JJ	32,900	75,440	01/18/2018.	01/24/2029.
61744Y AQ 1	MORGAN STANLEY			1	1.F FE	5,000,000	107.628	5,381,400	5,000,000	5,000,000	0	0	0	0	3.737	3.737	AO	34,775	186,850	04/19/2018.	04/24/2024.
617446 8G 7	MORGAN STANLEY			1	1.F FE	2,000,000	121.941	2,438,820	2,000,000	2,000,000	0	0	0	0	4.431	4.431	JJ	38,894	88,620	01/17/2019.	01/23/2030.
61746B DJ 2	MORGAN STANLEY			1	2.A FE	979,160	107.244	1,072,440	1,000,000	994,330	0	2,459	0	0	3.750	4.026	FA	13,125	37,500	01/22/2014.	02/25/2023.
61746B DQ 6	MORGAN STANLEY			1	2.A FE	991,240	110.752	1,107,520	1,000,000	996,653	0	911	0	0	3.875	3.982	AO	6,674	38,750	04/23/2014.	04/29/2024.
61746B DZ 6	MORGAN STANLEY			1	2.A FE	997,950	114.735	1,147,350	1,000,000	998,836	0	200	0	0	3.875	3.900	JJ	16,576	38,750	01/22/2016.	01/27/2026.
61746B ED 4	MORGAN STANLEY				2.A FE	994,890	101.985	1,019,850	1,000,000	999,036	0	1,052	0	0	2.625	2.735	MN	3,208	26,250	11/14/2016.	11/17/2021.
61746B EF 9	MORGAN STANLEY			1	2.A FE	1,979,980	114.831	2,296,620	2,000,000	1,986,970	0	1,880	0	0	3.625	3.746	JJ	32,424	72,500	01/17/2017.	01/20/2027.
61761J VL 0	MORGAN STANLEY			1	2.A FE	998,260	111.387	1,113,870	1,000,000	999,220	0	178	0	0	3.700	3.721	AO	6,989	37,000	10/20/2014.	10/23/2024.
61761J 3R 8	MORGAN STANLEY			1	2.A FE	993,200	112.067	1,120,670	1,000,000	995,932	0	654	0	0	3.125	3.205	JJ	13,368	31,250	07/20/2016.	07/27/2026.
61945C AA 1	MOSAIC CO			1	2.C FE	534,750	101.995	509,975	500,000	502,898	0	(4,547)	0	0	3.750	2.805	MN	2,396	18,750	04/23/2013.	11/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61945C AA 1	MOSAIC CO		..	1	2.C FE	1,122,135	101.995	1,070,948	1,050,000	1,056,047	0	(9,488)	0	0	3.750	2.811	MN	5,031	39,375	05/08/2013.	11/15/2021.
61945C AA 1	MOSAIC CO		..	1	2.C FE	990,880	101.995	1,019,950	1,000,000	999,031	0	1,034	0	0	3.750	3.860	MN	4,792	37,500	10/17/2011.	11/15/2021.
61945C AC 7	MOSAIC CO		..	1	2.C FE	997,900	109.275	1,092,750	1,000,000	999,262	0	223	0	0	4.250	4.276	MN	5,431	42,500	11/07/2013.	11/15/2023.
61945C AG 8	MOSAIC CO		..	1	2.C FE	998,040	113.354	1,133,540	1,000,000	998,535	0	177	0	0	4.050	4.074	MN	5,175	40,500	11/08/2017.	11/15/2027.
620076 BC 2	MOTOROLA SOLUTIONS INC		..	1	2.C FE	2,964,810	105.717	3,171,510	3,000,000	2,991,146	0	3,807	0	0	3.500	3.641	MS	34,708	105,000	02/25/2013.	03/01/2023.
620076 BF 5	MOTOROLA SOLUTIONS INC		..	1	2.C FE	980,540	111.769	1,117,690	1,000,000	991,882	0	1,994	0	0	4.000	4.240	MS	13,333	40,000	08/12/2014.	09/01/2024.
620076 BL 2	MOTOROLA SOLUTIONS INC		..	1	2.C FE	998,330	120.667	1,206,670	1,000,000	998,680	0	146	0	0	4.600	4.621	FA	16,356	46,000	02/21/2018.	02/23/2028.
55336V AA 8	MPLX LP		..	1	2.B FE	996,400	111.856	1,118,560	1,000,000	998,308	0	362	0	0	4.000	4.044	FA	15,111	40,000	02/09/2015.	02/15/2025.
55336V AE 0	MPLX LP		..	1	2.B FE	1,245,000	108.959	1,634,385	1,500,000	1,398,210	0	35,147	0	0	4.500	7.483	JJ	31,125	67,500	12/18/2015.	07/15/2023.
55336V AJ 9	MPLX LP		..	1	2.B FE	1,071,790	115.594	1,155,940	1,000,000	1,044,297	0	(9,652)	0	0	4.875	3.718	JD	4,063	48,750	01/16/2018.	06/01/2025.
55336V AR 1	MPLX LP		..	1	2.B FE	2,986,530	115.078	3,452,340	3,000,000	2,989,819	0	1,177	0	0	4.000	4.054	MS	35,333	120,000	02/05/2018.	03/15/2028.
553794 AC 2	MUFG AMERICAS HOLDINGS CORP		C	1	1.G FE	795,752	109.312	874,496	800,000	798,083	0	428	0	0	3.000	3.062	FA	9,400	24,000	02/05/2015.	02/10/2025.
908906 AC 4	MUFG AMERICAS HOLDINGS CORP		C	1	1.G FE	992,000	104.568	1,045,680	1,000,000	998,632	0	887	0	0	3.500	3.596	JD	1,264	35,000	06/11/2012.	06/18/2022.
628530 BK 2	MYLAN INC		..	1	2.C FE	1,002,850	118.880	1,188,802	1,000,000	1,002,135	0	(252)	0	0	4.550	4.514	AO	9,606	45,500	03/29/2018.	04/15/2028.
628530 BK 2	MYLAN INC		..	1	2.C FE	2,992,560	118.880	3,566,406	3,000,000	2,994,103	0	646	0	0	4.550	4.581	AO	28,817	136,500	03/28/2018.	04/15/2028.
631005 BH 7	NARRAGANSETT ELECTRIC (144A)		C	1	1.G FE	5,060,200	115.731	5,786,550	5,000,000	5,047,711	0	(5,540)	0	0	3.919	3.769	FA	81,646	195,950	09/04/2018.	08/01/2028.
636180 BL 4	NATIONAL FUEL GAS		..	1	2.C FE	1,994,660	105.027	2,100,540	2,000,000	1,998,602	0	574	0	0	3.750	3.782	MS	25,000	75,000	02/12/2013.	03/01/2023.
636180 BN 0	NATIONAL FUEL GAS		..	1	2.C FE	993,170	106.303	1,063,030	1,000,000	995,060	0	624	0	0	3.950	4.034	MS	11,631	39,500	09/18/2017.	09/15/2027.
637071 AJ 0	NATIONAL OILWELL VARCO		..	1	2.A FE	569,277	102.499	585,611	571,333	570,892	0	218	0	0	2.600	2.641	JD	1,238	14,855	11/15/2012.	12/01/2022.
637071 AJ 0	NATIONAL OILWELL VARCO		..	1	2.A FE	274,529	102.499	292,805	285,667	283,140	0	1,259	0	0	2.600	3.078	JD	619	7,427	06/11/2013.	12/01/2022.
637417 AH 9	NATIONAL RETAIL PROPERTIES INC		..	1	2.A FE	509,660	112.849	564,245	500,000	505,600	0	(1,090)	0	0	4.000	3.734	MN	2,556	20,000	01/19/2017.	11/15/2025.
637417 AH 9	NATIONAL RETAIL PROPERTIES INC		..	1	2.A FE	997,590	112.849	1,128,490	1,000,000	998,691	0	232	0	0	4.000	4.029	MN	5,111	40,000	10/14/2015.	11/15/2025.
637417 AJ 5	NATIONAL RETAIL PROPERTIES INC		..	1	2.A FE	988,970	110.123	1,101,230	1,000,000	992,943	0	1,038	0	0	3.600	3.733	JD	1,600	36,000	12/05/2016.	12/15/2026.
637417 AK 2	NATIONAL RETAIL PROPERTIES INC		..	1	2.A FE	995,930	110.416	1,104,160	1,000,000	997,089	0	368	0	0	3.500	3.548	AO	7,389	35,000	09/06/2017.	10/15/2027.
637417 AN 6	NATIONAL RETAIL PROPERTIES INC		..	1	2.A FE	2,990,340	103.136	3,094,080	3,000,000	2,991,054	0	714	0	0	2.500	2.536	AO	15,833	46,250	02/18/2020.	04/15/2030.
637432 MQ 5	NATIONAL RURAL UTILITIES		..	1	1.E FE	1,993,120	102.300	2,046,000	2,000,000	1,999,081	0	755	0	0	3.050	3.090	FA	23,044	61,000	01/26/2012.	02/15/2022.
637432 MV 4	NATIONAL RURAL UTILITIES		..	1	1.E FE	4,996,150	107.947	5,397,350	5,000,000	4,998,642	0	398	0	0	3.400	3.409	MN	21,722	170,000	10/29/2013.	11/15/2023.
637432 ND 3	NATIONAL RURAL UTILITIES		..	1	1.E FE	999,390	108.783	1,087,830	1,000,000	999,720	0	61	0	0	2.850	2.857	JJ	12,192	28,500	01/20/2015.	01/27/2025.
637432 NG 6	NATIONAL RURAL UTILITIES		..	1	1.E FE	1,995,240	111.472	2,229,440	2,000,000	1,997,457	0	467	0	0	3.250	3.278	MN	10,833	65,000	10/20/2015.	11/01/2025.
637432 NL 5	NATIONAL RURAL UTILITIES		..	1	1.E FE	998,050	107.050	1,070,500	1,000,000	999,071	0	277	0	0	2.950	2.981	FA	11,800	29,500	01/31/2017.	02/07/2024.
637432 NP 6	NATIONAL RURAL UTILITIES		..	1	1.E FE	997,060	114.982	1,149,820	1,000,000	997,788	0	268	0	0	3.400	3.435	FA	13,600	34,000	01/31/2018.	02/07/2028.
641062 AF 1	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	4,975,900	117.415	5,870,750	5,000,000	4,980,438	0	2,128	0	0	3.625	3.653	MS	48,837	181,250	09/17/2018.	09/24/2028.
64110D AF 1	NETAPP INC		..	1	2.B FE	999,750	109.299	1,092,990	1,000,000	999,826	0	35	0	0	3.300	3.304	MS	8,433	33,000	09/26/2017.	09/29/2024.
641423 CC 0	NEVADA POWER CO		..	1	1.F FE	2,001,260	116.944	2,338,880	2,000,000	2,000,959	0	(99)	0	0	3.700	3.693	MN	12,333	74,000	01/29/2019.	05/01/2029.
64952W CH 4	NEW YORK LIFE GLOBAL FUNDING (144A)		..		1.A FE	1,924,300	106.891	2,137,820	2,000,000	1,949,610	0	8,289	0	0	2.350	2.845	JJ	21,803	47,000	11/08/2017.	07/14/2026.
64952W CH 4	NEW YORK LIFE GLOBAL FUNDING (144A)		..		1.A FE	1,838,040	106.891	2,137,820	2,000,000	1,887,556	0	18,119	0	0	2.350	3.475	JJ	21,803	47,000	03/05/2018.	07/14/2026.
64952W CN 1	NEW YORK LIFE GLOBAL FUNDING (144A)		..		1.A FE	1,007,520	107.374	1,073,740	1,000,000	1,003,850	0	(1,198)	0	0	2.900	2.767	JJ	13,211	29,000	10/27/2017.	01/17/2024.
64952W CN 1	NEW YORK LIFE GLOBAL FUNDING (144A)		..		1.A FE	999,120	107.374	1,073,740	1,000,000	999,586	0	125	0	0	2.900	2.914	JJ	13,211	29,000	01/09/2017.	01/17/2024.
64952W CS 0	NEW YORK LIFE GLOBAL FUNDING (144A)		..		1.A FE	998,030	102.922	1,029,220	1,000,000	999,401	0	399	0	0	2.300	2.342	JD	1,342	23,000	06/05/2017.	06/10/2022.
64952W CX 9	NEW YORK LIFE GLOBAL FUNDING (144A)		..		1.A FE	1,984,100	111.706	2,234,120	2,000,000	1,988,325	0	1,465	0	0	3.000	3.093	JJ	28,500	60,000	01/03/2018.	01/10/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64952W DG 5	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	4,996,550	107.577	5,378,850	5,000,000	4,997,545	0	668	0	0	2.875	2.890	AO	32,344	143,750	04/03/2019.	04/10/2024.
651229 AM 8	NEWELL BRANDS INC			1	3.B FE	996,820	103.375	1,033,750	1,000,000	999,438	0	357	0	0	4.000	4.039	JD	1,778	40,000	06/11/2012.	06/15/2022.
651229 AW 6	NEWELL BRANDS INC			1	3.B FE	1,067,420	110.293	1,102,930	1,000,000	1,042,753	7,810	(7,647)	0	0	4.700	3.268	AO	11,750	44,500	08/31/2017.	04/01/2026.
651229 AW 6	NEWELL BRANDS INC			1	3.B FE	1,056,680	110.293	1,102,930	1,000,000	1,036,612	548	(6,526)	0	0	4.700	3.399	AO	11,750	44,500	11/01/2017.	04/01/2026.
651229 AW 6	NEWELL BRANDS INC			1	3.B FE	2,062,360	110.293	2,205,860	2,000,000	2,037,969	0	(6,729)	0	0	4.700	3.780	AO	23,500	89,000	03/14/2017.	04/01/2026.
651229 AW 6	NEWELL BRANDS INC			1	3.B FE	997,980	110.293	1,102,930	1,000,000	998,781	0	197	0	0	4.700	4.225	AO	11,750	44,500	03/18/2016.	04/01/2026.
65364U AB 2	NIAGARA MOHAWK POWER (144A)		C	1	1.G FE	2,000,000	104.254	2,085,080	2,000,000	2,000,000	0	0	0	0	2.721	2.721	MN	4,989	54,420	11/20/2012.	11/28/2022.
65364U AK 2	NIAGARA MOHAWK POWER (144A)		C	1	1.G FE	1,999,980	109.901	2,198,020	2,000,000	2,000,000	0	0	0	0	3.508	3.508	AO	17,540	70,160	09/22/2014.	10/01/2024.
65364U AL 0	NIAGARA MOHAWK POWER (144A)		C	1	1.G FE	1,822,677	119.258	2,164,533	1,815,000	1,821,312	0	(673)	0	0	4.278	4.225	JD	3,451	77,646	11/30/2018.	12/15/2028.
654106 AC 7	NIKE INC			1	1.E FE	999,020	104.188	1,041,880	1,000,000	999,737	0	103	0	0	2.250	2.261	MN	3,750	22,500	04/24/2013.	05/01/2023.
654106 AC 7	NIKE INC			1	1.E FE	998,300	104.188	1,041,880	1,000,000	999,556	0	177	0	0	2.250	2.269	MN	3,750	22,500	04/23/2013.	05/01/2023.
654106 AC 7	NIKE INC			1	1.E FE	922,450	104.188	1,041,880	1,000,000	979,180	0	8,456	0	0	2.250	3.182	MN	3,750	22,500	07/31/2013.	05/01/2023.
654106 AF 0	NIKE INC			1	1.E FE	999,370	109.484	1,094,840	1,000,000	999,605	0	60	0	0	2.375	2.382	MN	3,958	23,750	10/20/2016.	11/01/2026.
654106 AF 0	NIKE INC			1	1.E FE	2,995,740	109.484	3,284,520	3,000,000	2,997,354	0	410	0	0	2.375	2.391	MN	11,875	71,250	10/18/2016.	11/01/2026.
654106 AF 0	NIKE INC			1	1.E FE	1,824,960	109.484	2,189,680	2,000,000	1,865,553	0	20,314	0	0	2.375	3.665	MN	7,917	47,500	12/14/2018.	11/01/2026.
65473Q BE 2	NISOURCE FINANCE CORP			1	2.B FE	1,011,830	113.508	1,135,080	1,000,000	1,008,356	0	(1,210)	0	0	3.490	3.338	MN	4,459	34,900	01/09/2018.	05/15/2027.
65473Q BE 2	NISOURCE FINANCE CORP			1	2.B FE	1,999,680	113.508	2,270,160	2,000,000	1,999,716	0	31	0	0	3.490	3.492	MN	8,919	69,800	05/11/2017.	05/15/2027.
65473Q BE 2	NISOURCE FINANCE CORP			1	2.B FE	1,991,300	113.508	2,270,160	2,000,000	1,993,717	0	856	0	0	3.490	3.545	MN	8,919	69,800	02/06/2018.	05/15/2027.
65473P AL 9	NISOURCE INC			1	2.B FE	4,996,200	99.622	4,981,100	5,000,000	4,996,264	0	64	0	0	1.700	1.708	FA	31,403	0	08/12/2020.	02/15/2031.
655044 AH 8	NOBLE ENERGY INC			1	2.C FE	996,950	111.593	1,115,930	1,000,000	998,647	0	309	0	0	3.900	3.937	MN	4,983	39,000	11/04/2014.	11/15/2024.
655044 AH 8	NOBLE ENERGY INC			1	2.C FE	991,900	111.593	1,115,930	1,000,000	996,444	0	824	0	0	3.900	3.999	MN	4,983	39,000	11/19/2014.	11/15/2024.
655664 AP 5	NORDSTROM INC			1	3.A FE	1,996,560	101.171	2,023,420	2,000,000	1,999,580	0	395	0	0	4.000	4.021	AO	16,889	80,000	10/05/2011.	10/15/2021.
655844 BG 2	NORFOLK SOUTHERN CORP			1	2.A FE	1,988,440	101.866	2,037,320	2,000,000	1,998,745	0	1,287	0	0	3.250	3.318	JD	5,417	65,000	11/14/2011.	12/01/2021.
655844 BJ 6	NORFOLK SOUTHERN CORP			1	2.A FE	989,370	102.693	1,026,930	1,000,000	998,462	0	1,166	0	0	3.000	3.124	AO	7,500	30,000	03/12/2012.	04/01/2022.
655844 BP 2	NORFOLK SOUTHERN CORP			1	2.A FE	2,998,290	109.186	3,275,580	3,000,000	2,999,449	0	156	0	0	3.850	3.856	JJ	53,258	115,500	11/18/2013.	01/15/2024.
655844 BS 6	NORFOLK SOUTHERN CORP			1	2.A FE	986,010	110.710	1,107,100	1,000,000	990,668	0	1,546	0	0	2.900	3.087	JD	1,289	29,000	11/20/2017.	06/15/2026.
655844 BS 6	NORFOLK SOUTHERN CORP			1	2.A FE	4,501,116	110.710	5,267,582	4,758,000	4,561,900	0	31,830	0	0	2.900	3.742	JD	6,133	137,982	01/17/2019.	06/15/2026.
655844 BT 4	NORFOLK SOUTHERN CORP			1	2.A FE	998,470	111.465	1,114,650	1,000,000	998,945	0	144	0	0	3.150	3.168	JD	2,625	31,500	05/22/2017.	06/01/2027.
655844 BT 4	NORFOLK SOUTHERN CORP			1	2.A FE	2,104,344	111.465	2,452,230	2,200,000	2,129,690	0	9,532	0	0	3.150	3.714	JD	5,775	69,300	04/02/2018.	06/01/2027.
655844 BZ 0	NORFOLK SOUTHERN CORP			1	2.A FE	2,938,920	117.307	3,519,210	3,000,000	2,950,214	0	5,496	0	0	3.800	4.056	FA	47,500	114,000	11/26/2018.	08/01/2028.
665228 H* 6	NORTHERN ILLINOIS GAS COMPANY			1	1.D IF	1,000,000	101.076	1,010,760	1,000,000	1,000,000	0	0	0	0	1.420	1.420	MS	4,773	0	08/11/2020.	08/31/2025.
665228 H@ 4	NORTHERN ILLINOIS GAS COMPANY			1	1.D IF	1,000,000	99.761	997,610	1,000,000	1,000,000	0	0	0	0	1.880	1.880	MN	2,872	0	08/11/2020.	11/06/2030.
665501 AJ 1	NORTHERN NATURAL GAS (144A)			1	1.F FE	1,099,050	100.602	1,006,020	1,000,000	1,002,064	0	(12,237)	0	0	4.250	2.994	JD	3,542	42,500	02/03/2012.	06/01/2021.
665501 AJ 1	NORTHERN NATURAL GAS (144A)			1	1.F FE	999,780	100.602	1,006,020	1,000,000	999,930	0	(12)	0	0	4.250	4.252	JD	3,542	42,500	04/15/2011.	06/01/2021.
665772 BN 8	NORTHERN STATES POWER - MN				1.F FE	1,228,110	127.630	1,276,300	1,000,000	1,148,420	0	(29,928)	0	0	7.125	3.529	JJ	35,625	71,250	03/28/2018.	07/01/2025.
665772 CH 0	NORTHERN STATES POWER - MN			1	1.F FE	990,890	102.128	1,021,280	1,000,000	998,357	0	977	0	0	2.150	2.253	FA	8,122	21,500	09/13/2012.	08/15/2022.
665772 CH 0	NORTHERN STATES POWER - MN			1	1.F FE	1,440,380	102.128	1,501,282	1,470,000	1,464,494	0	3,279	0	0	2.150	2.386	FA	11,940	31,605	01/04/2013.	08/15/2022.
665772 CK 3	NORTHERN STATES POWER - MN			1	1.F FE	2,994,510	104.218	3,126,540	3,000,000	2,998,512	0	581	0	0	2.600	2.621	MN	9,967	78,000	05/13/2013.	05/15/2023.
665789 AY 9	NORTHERN STATES POWER - WI			1	1.E FE	996,470	107.797	1,077,970	1,000,000	998,629	0	365	0	0	3.300	3.342	JD	1,467	33,000	06/16/2014.	06/15/2024.
665789 AY 9	NORTHERN STATES POWER - WI			1	1.E FE	991,710	107.797	1,077,970	1,000,000	996,496	0	937	0	0	3.300	3.408	JD	1,467	33,000	06/22/2015.	06/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
665859 AM 6	NORTHERN TRUST CORP				1.F FE	1,077,010	101.994	1,019,940	1,000,000	1,006,293	0	(9,608)	0	0	3.375	2.382	FA	12,000	33,750	01/02/2013.	08/23/2021.
665859 AM 6	NORTHERN TRUST CORP				1.F FE	994,120	101.994	1,019,940	1,000,000	999,528	0	667	0	0	3.375	3.445	FA	12,000	33,750	08/29/2011.	08/23/2021.
665859 AN 4	NORTHERN TRUST CORP				1.F FE	971,550	103.395	1,033,950	1,000,000	994,714	0	3,211	0	0	2.375	2.717	FA	9,830	23,750	01/30/2013.	08/02/2022.
665859 AN 4	NORTHERN TRUST CORP				1.F FE	2,893,800	103.395	3,101,850	3,000,000	2,958,602	0	25,000	0	0	2.375	3.274	FA	29,490	71,250	05/01/2018.	08/02/2022.
665859 AT 1	NORTHERN TRUST CORP			2	1.E FE	2,996,250	117.164	3,514,920	3,000,000	2,996,969	0	332	0	0	3.650	3.665	FA	45,017	109,500	07/31/2018.	08/03/2028.
665859 AT 1	NORTHERN TRUST CORP			2	1.E FE	1,413,419	117.164	1,688,333	1,441,000	1,418,797	0	2,467	0	0	3.650	3.886	FA	21,623	52,597	10/09/2018.	08/03/2028.
666807 BE 1	NORTHROP GRUMMAN CORP			1	2.B FE	1,033,400	100.620	1,006,200	1,000,000	1,001,295	0	(6,478)	0	0	3.500	2.837	MS	10,306	35,000	09/21/2015.	03/15/2021.
666807 BG 6	NORTHROP GRUMMAN CORP			1	2.B FE	986,776	107.569	1,010,073	939,000	956,924	0	(6,642)	0	0	3.250	2.482	FA	12,716	30,518	04/13/2016.	08/01/2023.
666807 BG 6	NORTHROP GRUMMAN CORP			1	2.B FE	2,983,860	107.569	3,227,070	3,000,000	2,995,375	0	1,667	0	0	3.250	3.312	FA	40,625	97,500	05/28/2013.	08/01/2023.
666807 BG 6	NORTHROP GRUMMAN CORP			1	2.B FE	956,690	107.569	1,075,690	1,000,000	986,591	0	4,843	0	0	3.250	3.799	FA	13,542	32,500	02/11/2014.	08/01/2023.
666807 BK 7	NORTHROP GRUMMAN CORP			1	2.B FE	1,022,140	112.629	1,126,290	1,000,000	1,014,766	0	(2,288)	0	0	3.200	2.923	FA	13,333	32,000	08/28/2017.	02/01/2027.
666807 BK 7	NORTHROP GRUMMAN CORP			1	2.B FE	2,995,170	112.629	3,378,870	3,000,000	2,996,985	0	434	0	0	3.200	3.218	FA	40,000	96,000	11/28/2016.	02/01/2027.
666807 BK 7	NORTHROP GRUMMAN CORP			1	2.B FE	997,450	112.629	1,126,290	1,000,000	998,392	0	233	0	0	3.200	3.229	FA	13,333	32,000	11/29/2016.	02/01/2027.
666807 BN 1	NORTHROP GRUMMAN CORP			1	2.B FE	2,093,220	113.105	2,262,100	2,000,000	2,080,584	0	(10,716)	0	0	3.250	2.599	JJ	29,972	65,000	10/22/2019.	01/15/2028.
666807 BN 1	NORTHROP GRUMMAN CORP			1	2.B FE	1,998,940	113.105	2,262,100	2,000,000	1,999,357	0	78	0	0	3.250	3.255	JJ	29,972	65,000	10/10/2017.	01/15/2028.
666807 BN 1	NORTHROP GRUMMAN CORP			1	2.B FE	953,040	113.105	1,131,050	1,000,000	964,439	0	4,323	0	0	3.250	3.831	JJ	14,986	32,500	04/18/2018.	01/15/2028.
666807 BS 0	NORTHROP GRUMMAN CORP			1	2.B FE	2,987,970	124.204	3,726,120	3,000,000	2,988,710	0	740	0	0	4.400	4.449	MN	22,000	79,933	03/19/2020.	05/01/2030.
66765R BZ 8	NORTHWEST NATURAL GAS CO			1	1.F FE	1,000,000	101.859	1,018,590	1,000,000	1,000,000	0	0	0	0	3.176	3.176	MS	9,352	31,760	09/07/2011.	09/15/2021.
66765R CG 9	NORTHWEST NATURAL GAS CO			1	1.F FE	5,000,000	112.518	5,625,900	5,000,000	5,000,000	0	0	0	0	3.141	3.141	JD	6,980	157,050	06/11/2019.	06/15/2029.
66775V AB 1	NORTHWEST PIPELINE CORP			1	2.B FE	1,938,513	114.539	2,176,241	1,900,000	1,926,824	0	(3,920)	0	0	4.000	3.735	AO	19,000	76,000	11/22/2017.	04/01/2027.
66775V AB 1	NORTHWEST PIPELINE CORP			1	2.B FE	2,956,740	114.539	3,436,170	3,000,000	2,966,836	0	4,530	0	0	4.000	4.201	AO	30,000	120,000	08/21/2018.	04/01/2027.
66775V AB 1	NORTHWEST PIPELINE CORP			1	2.B FE	490,965	114.539	572,695	500,000	493,095	0	942	0	0	4.000	4.253	AO	5,000	20,000	08/28/2018.	04/01/2027.
66989H AE 8	NOVARTIS CAPITAL		C	1	1.D FE	1,997,180	103.745	2,074,900	2,000,000	1,999,428	0	302	0	0	2.400	2.416	MS	13,333	48,000	09/21/2012.	09/21/2022.
66989H AG 3	NOVARTIS CAPITAL		C	1	1.D FE	2,978,610	109.788	3,293,640	3,000,000	2,992,103	0	2,162	0	0	3.400	3.483	MN	15,583	102,000	02/18/2014.	05/06/2024.
66989H AJ 7	NOVARTIS CAPITAL		C	1	1.D FE	4,950,500	110.709	5,535,450	5,000,000	4,973,798	0	4,873	0	0	3.000	3.116	MN	17,083	150,000	11/17/2015.	11/20/2025.
66989H AN 8	NOVARTIS CAPITAL		C	1	1.D FE	2,020,880	112.482	2,249,640	2,000,000	2,014,698	0	(2,154)	0	0	3.100	2.968	MN	7,578	62,000	01/16/2018.	05/17/2027.
66989H AN 8	NOVARTIS CAPITAL		C	1	1.D FE	1,982,180	112.482	2,249,640	2,000,000	1,988,156	0	1,643	0	0	3.100	3.203	MN	7,578	62,000	02/14/2017.	05/17/2027.
66989H AR 9	NOVARTIS CAPITAL		C	1	1.D FE	4,993,450	107.435	5,371,750	5,000,000	4,993,910	0	460	0	0	2.200	2.214	FA	41,861	55,000	02/11/2020.	08/14/2030.
67021C AG 2	NSTAR ELECTRIC CO			1	1.E FE	2,991,780	103.064	3,091,920	3,000,000	2,998,329	0	875	0	0	2.375	2.406	AO	15,042	71,250	10/09/2012.	10/15/2022.
67021C AK 3	NSTAR ELECTRIC CO			1	1.F FE	1,990,380	110.980	2,219,600	2,000,000	1,994,858	0	948	0	0	3.250	3.307	MN	8,306	65,000	11/13/2015.	11/15/2025.
67021C AM 9	NSTAR ELECTRIC CO			1	1.F FE	999,240	112.861	1,128,610	1,000,000	999,461	0	72	0	0	3.200	3.209	MN	4,089	32,000	05/10/2017.	05/15/2027.
67021C AM 9	NSTAR ELECTRIC CO			1	1.F FE	1,146,876	112.861	1,354,332	1,200,000	1,160,746	0	5,349	0	0	3.200	3.782	MN	4,907	38,400	04/25/2018.	05/15/2027.
67021C AP 2	NSTAR ELECTRIC CO			1	1.F FE	6,071,550	121.641	6,082,050	5,000,000	6,067,553	0	(3,997)	0	0	3.950	1.415	AO	49,375	0	12/16/2020.	04/01/2030.
670346 AL 9	NUCOR CORP			1	2.A FE	1,041,580	105.416	1,054,160	1,000,000	1,014,692	0	(9,720)	0	0	4.125	3.085	MS	12,146	41,250	02/26/2018.	09/15/2022.
670346 AL 9	NUCOR CORP			1	2.A FE	988,020	105.416	1,054,160	1,000,000	997,830	0	1,172	0	0	4.125	4.255	MS	12,146	41,250	12/03/2010.	09/15/2022.
670346 AP 0	NUCOR CORP			1	2.A FE	2,995,320	117.735	3,532,050	3,000,000	2,996,275	0	415	0	0	3.950	3.969	MN	19,750	118,500	04/24/2018.	05/01/2028.
67080L AA 3	NUVEEN LLC (144A)			1	1.C FE	4,970,150	119.572	5,978,600	5,000,000	4,975,506	0	2,582	0	0	4.000	4.073	MN	33,333	200,000	10/17/2018.	11/01/2028.
67066G AD 6	NVIDIA CORP			1	1.F FE	1,937,820	101.228	2,024,560	2,000,000	1,984,195	0	21,632	0	0	2.200	3.335	MS	12,833	44,000	10/22/2018.	09/16/2021.
62947Q AV 0	NXP BV/NXP FUNDING LLC (144A)		C	1	2.C FE	2,761,024	109.357	3,061,996	2,800,000	2,777,769	0	8,412	0	0	4.625	4.976	JD	10,792	129,500	12/11/2018.	06/01/2023.
649840 CQ 6	NY STATE GAS & ELECTRIC (144A)			1	1.G FE	2,978,460	112.073	3,362,190	3,000,000	2,986,354	0	2,045	0	0	3.250	3.335	JD	8,125	97,500	11/21/2016.	12/01/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67103H AC 1	O'REILLY AUTOMOTIVE INC		..	1	2.A FE	801,539	104.721	806,352	770,000	778,793	0	(5,988)	0	0	3.800	2.971	MS	9,753	29,260	01/10/2017.	09/01/2022.
67103H AD 9	O'REILLY AUTOMOTIVE INC		..	1	2.A FE	2,045,000	107.194	2,143,880	2,000,000	2,014,447	0	(6,169)	0	0	3.850	3.508	JD	3,422	77,000	08/25/2015.	06/15/2023.
67103H AH 0	O'REILLY AUTOMOTIVE INC		..	1	2.B FE	2,999,730	117.709	3,531,270	3,000,000	2,999,708	0	21	0	0	3.900	3.901	JD	9,750	117,000	05/09/2019.	06/01/2029.
674599 CC 7	OCCIDENTAL PETROLEUM		..	1	3.C FE	1,007,130	101.000	1,010,000	1,000,000	1,000,707	0	(780)	0	0	3.125	3.043	FA	11,806	31,250	09/12/2011.	02/15/2022.
674599 CC 7	OCCIDENTAL PETROLEUM		..	1	3.C FE	988,260	101.000	1,010,000	1,000,000	998,523	0	1,252	0	0	3.125	3.258	FA	11,806	31,250	08/16/2011.	02/15/2022.
674599 CC 7	OCCIDENTAL PETROLEUM		..	1	3.C FE	980,930	101.000	1,010,000	1,000,000	997,605	0	2,040	0	0	3.125	3.342	FA	11,806	31,250	08/15/2011.	02/15/2022.
674599 DB 8	OCCIDENTAL PETROLEUM		..	1	3.B FE	3,498,690	108.250	3,247,500	3,000,000	3,247,500	(124,646)	(99,002)	0	0	6.950	3.177	JJ	104,250	208,500	09/18/2019.	07/01/2024.
678858 BT 7	OKLAHOMA GAS & ELECTRIC		..	1	1.G FE	4,990,550	115.839	5,791,950	5,000,000	4,992,292	0	838	0	0	3.800	3.823	FA	71,778	190,000	08/14/2018.	08/15/2028.
68233J AZ 7	ONCOR ELECTRIC DELIVERY		..	1	1.F FE	1,099,366	109.528	1,259,572	1,150,000	1,115,182	0	7,420	0	0	2.950	3.726	AO	8,481	33,925	10/24/2018.	04/01/2025.
68233J BH 6	ONCOR ELECTRIC DELIVERY		..	1	1.F FE	4,484,960	117.529	4,701,170	4,000,000	4,419,237	0	(49,993)	0	0	3.700	2.199	MN	18,911	148,000	09/04/2019.	11/15/2028.
68233J BH 6	ONCOR ELECTRIC DELIVERY		..	1	1.F FE	2,220,660	117.529	2,350,585	2,000,000	2,192,397	0	(22,826)	0	0	3.700	2.316	MN	9,456	74,000	10/02/2019.	11/15/2028.
68233J BH 6	ONCOR ELECTRIC DELIVERY		..	1	1.F FE	3,120,060	117.529	3,525,878	3,000,000	3,101,572	0	(11,592)	0	0	3.700	3.196	MN	14,183	111,000	05/20/2019.	11/15/2028.
68233J BK 9	ONCOR ELECTRIC DELIVERY		..	1	1.F FE	1,216,378	131.876	1,266,016	960,000	1,186,317	0	(25,449)	0	0	5.750	2.468	MS	16,253	55,200	10/23/2019.	03/15/2029.
68233J BK 9	ONCOR ELECTRIC DELIVERY		..	1	1.F FE	5,787,650	131.876	6,593,832	5,000,000	5,649,281	0	(68,574)	0	0	5.750	3.840	MS	84,653	287,500	12/11/2018.	03/15/2029.
68233J BM 5	ONCOR ELECTRIC DELIVERY		..	1	1.F FE	4,998,800	107.248	5,362,430	5,000,000	4,999,125	0	223	0	0	2.750	2.755	JD	11,458	137,500	05/20/2019.	06/01/2024.
68235P AE 8	ONE GAS INC		..	1	1.F FE	1,001,000	108.364	1,083,640	1,000,000	1,000,388	0	(122)	0	0	3.610	3.598	FA	15,042	36,100	01/14/2014.	02/01/2024.
68235P AE 8	ONE GAS INC		..	1	1.F FE	1,000,000	108.364	1,083,640	1,000,000	1,000,000	0	0	0	0	3.610	3.610	FA	15,042	36,100	01/13/2014.	02/01/2024.
682680 AS 2	ONEOK INC		..	1	2.C FE	998,450	111.617	1,116,170	1,000,000	998,905	0	142	0	0	4.000	4.019	JJ	18,667	40,000	07/10/2017.	07/13/2027.
682680 AU 7	ONEOK INC		..	1	2.C FE	2,007,300	114.545	2,290,900	2,000,000	2,005,964	0	(667)	0	0	4.550	4.502	JJ	41,961	91,000	09/24/2018.	07/15/2028.
682680 AW 3	ONEOK INC		..	1	2.C FE	3,054,930	113.435	3,403,050	3,000,000	3,046,565	0	(4,855)	0	0	4.350	4.119	MS	38,425	130,500	04/04/2019.	03/15/2029.
682680 AX 1	ONEOK INC		..	1	2.B FE	2,013,220	105.566	2,111,320	2,000,000	2,009,775	0	(2,563)	0	0	2.750	2.606	MS	18,333	57,444	08/27/2019.	09/01/2024.
682680 AX 1	ONEOK INC		..	1	2.B FE	1,996,140	105.566	2,111,320	2,000,000	1,997,118	0	737	0	0	2.750	2.791	MS	18,333	57,444	08/12/2019.	09/01/2024.
68268N AP 8	ONEOK PARTNERS		..	1	2.B FE	2,140,220	113.779	2,275,580	2,000,000	2,084,784	0	(19,538)	0	0	4.900	3.737	MS	28,856	98,000	01/19/2018.	03/15/2025.
68389X AP 0	ORACLE CORP		..	1	1.G FE	2,996,340	103.972	3,119,160	3,000,000	2,999,213	0	394	0	0	2.500	2.514	AO	15,833	75,000	10/18/2012.	10/15/2022.
68389X AP 0	ORACLE CORP		..	1	1.G FE	918,220	103.972	1,039,720	1,000,000	981,266	0	9,950	0	0	2.500	3.589	AO	5,278	25,000	12/13/2013.	10/15/2022.
68389X AS 4	ORACLE CORP		..	1	1.G FE	1,039,330	108.442	1,084,420	1,000,000	1,012,665	0	(4,727)	0	0	3.625	3.102	JJ	16,715	36,250	11/21/2014.	07/15/2023.
68389X AS 4	ORACLE CORP		..	1	1.G FE	1,021,520	108.442	1,084,420	1,000,000	1,006,605	0	(2,456)	0	0	3.625	3.351	JJ	16,715	36,250	04/24/2014.	07/15/2023.
68389X AS 4	ORACLE CORP		..	1	1.G FE	7,064,750	108.442	7,590,940	7,000,000	7,034,028	0	(12,647)	0	0	3.625	3.423	JJ	117,007	253,750	07/02/2018.	07/15/2023.
68389X AS 4	ORACLE CORP		..	1	1.G FE	990,980	108.442	1,084,420	1,000,000	997,371	0	965	0	0	3.625	3.734	JJ	16,715	36,250	07/09/2013.	07/15/2023.
68389X AU 9	ORACLE CORP		..	1	1.G FE	2,031,880	109.489	2,189,780	2,000,000	2,013,302	0	(3,785)	0	0	3.400	3.185	JJ	32,678	68,000	09/23/2015.	07/08/2024.
68389X AU 9	ORACLE CORP		..	1	1.G FE	1,995,460	109.489	2,189,780	2,000,000	1,998,213	0	467	0	0	3.400	3.427	JJ	32,678	68,000	06/30/2014.	07/08/2024.
68389X BA 2	ORACLE CORP		..	1	1.G FE	1,011,200	101.326	1,013,260	1,000,000	1,001,073	0	(2,033)	0	0	2.800	2.590	JJ	13,456	28,000	09/21/2015.	07/08/2021.
68389X BC 8	ORACLE CORP		..	1	1.G FE	982,790	109.856	1,098,560	1,000,000	991,304	0	1,822	0	0	2.950	3.164	MN	3,769	29,500	01/11/2016.	05/15/2025.
68389X BM 6	ORACLE CORP		..	1	1.G FE	996,240	110.003	1,100,030	1,000,000	997,795	0	363	0	0	2.650	2.693	JJ	12,219	26,500	06/29/2016.	07/15/2026.
68389X BN 4	ORACLE CORP		..	1	1.G FE	1,997,780	114.061	2,281,220	2,000,000	1,998,361	0	203	0	0	3.250	3.263	MN	8,306	65,000	11/07/2017.	11/15/2027.
68902V AK 3	OTIS WORLDWIDE CORP		..	1	2.B FE	3,016,530	107.496	3,224,880	3,000,000	3,015,196	0	(1,334)	0	0	2.565	2.501	FA	29,070	35,910	02/20/2020.	02/15/2030.
69007T AB 0	OUTFRONT MEDIA CAP (144A)		..	2	4.B FE	250,000	101.919	254,798	250,000	250,000	0	0	0	0	5.000	5.000	FA	4,722	14,618	06/12/2019.	08/15/2027.
690742 AE 1	OWENS CORNING INC		..	1	2.C FE	980,760	111.245	1,112,450	1,000,000	991,497	0	1,939	0	0	4.200	4.439	JD	3,500	42,000	11/04/2014.	12/01/2024.
690742 AF 8	OWENS CORNING INC		..	1	2.C FE	1,004,820	110.535	1,105,350	1,000,000	1,002,834	0	(473)	0	0	3.400	3.342	FA	12,844	34,000	08/04/2016.	08/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
690742 AF 8	OWENS CORNING INC		..	1	2.C FE	984,030	110.535	1,105,350	1,000,000	989,222	0	1,696	0	0	3.400	3.613	FA	12,844	34,000	10/25/2017.	08/15/2026.
694308 HC 4	PACIFIC GAS & ELECTRIC		..	1	2.C FE	994,930	104.403	1,044,030	1,000,000	998,585	135	540	0	0	3.250	3.310	JD	1,444	65,283	06/12/2013.	06/15/2023.
694308 HW 0	PACIFIC GAS & ELECTRIC		..	1	2.C FE	2,991,120	106.893	3,206,790	3,000,000	2,993,505	0	815	0	0	3.300	3.335	JD	8,250	198,786	11/27/2017.	12/01/2027.
694308 JK 4	PACIFIC GAS & ELECTRIC		..	1	2.C FE	523,350	109.328	546,640	500,000	522,043	0	(1,307)	0	0	3.750	3.087	JJ	9,323	0	07/01/2020.	07/01/2028.
694308 JK 4	PACIFIC GAS & ELECTRIC		..	1	2.C FE	1,565,790	109.328	1,639,920	1,500,000	1,562,148	0	(3,642)	0	0	3.750	3.126	JJ	27,969	0	07/01/2020.	07/01/2028.
694308 JK 4	PACIFIC GAS & ELECTRIC		..	1	2.C FE	521,605	109.328	546,640	500,000	520,410	0	(1,195)	0	0	3.750	3.135	JJ	9,323	0	07/01/2020.	07/01/2028.
694308 JL 2	PACIFIC GAS & ELECTRIC		..	1	2.C FE	523,350	108.435	542,175	500,000	521,160	0	(2,190)	0	0	3.450	2.452	JJ	8,577	0	07/01/2020.	07/01/2025.
694308 JL 2	PACIFIC GAS & ELECTRIC		..	1	2.C FE	1,565,790	108.435	1,626,525	1,500,000	1,559,580	0	(6,210)	0	0	3.450	2.511	JJ	25,731	0	07/01/2020.	07/01/2025.
694308 JL 2	PACIFIC GAS & ELECTRIC		..	1	2.C FE	521,605	108.435	542,175	500,000	519,579	0	(2,026)	0	0	3.450	2.525	JJ	8,577	0	07/01/2020.	07/01/2025.
695114 CM 8	PACIFICORP		..	1	1.E FE	1,088,970	100.658	1,006,580	1,000,000	1,002,255	0	(10,817)	0	0	3.850	2.741	JD	1,711	38,500	01/26/2012.	06/15/2021.
695114 CM 8	PACIFICORP		..	1	1.E FE	998,140	100.658	1,006,580	1,000,000	999,872	0	195	0	0	3.850	3.872	JD	1,711	38,500	05/09/2011.	06/15/2021.
695114 CP 1	PACIFICORP		..	1	1.E FE	4,995,600	102.211	5,110,550	5,000,000	4,999,395	0	474	0	0	2.950	2.960	FA	61,458	147,500	01/03/2012.	02/01/2022.
695114 CR 7	PACIFICORP		..	1	1.E FE	2,858,883	109.042	3,113,149	2,855,000	2,857,244	0	(696)	0	0	3.600	3.572	AO	25,695	102,780	09/27/2018.	04/01/2024.
695114 CR 7	PACIFICORP		..	1	1.E FE	1,002,140	109.042	1,090,420	1,000,000	1,000,786	0	(244)	0	0	3.600	3.573	AO	9,000	36,000	03/11/2014.	04/01/2024.
695114 CU 0	PACIFICORP		..	1	1.E FE	3,992,600	115.383	4,615,320	4,000,000	3,993,564	0	638	0	0	3.500	3.522	JD	6,222	140,000	02/25/2019.	06/15/2029.
695156 AQ 2	PACKAGING CORP OF AMERICA		..	1	2.B FE	1,088,910	110.311	1,103,110	1,000,000	1,041,703	0	(15,350)	0	0	4.500	2.815	MN	7,500	45,000	10/30/2017.	11/01/2023.
695156 AQ 2	PACKAGING CORP OF AMERICA		..	1	2.B FE	1,003,090	110.311	1,103,110	1,000,000	1,001,039	0	(369)	0	0	4.500	4.460	MN	7,500	45,000	10/16/2013.	11/01/2023.
695156 AR 0	PACKAGING CORP OF AMERICA		..	1	2.B FE	1,994,320	109.660	2,193,200	2,000,000	1,997,584	0	578	0	0	3.650	3.684	MS	21,494	73,000	09/02/2014.	09/15/2024.
695156 AT 6	PACKAGING CORP OF AMERICA		..	1	2.B FE	1,993,440	112.760	2,255,200	2,000,000	1,995,188	0	600	0	0	3.400	3.439	JD	3,022	68,000	12/11/2017.	12/15/2027.
695156 AT 6	PACKAGING CORP OF AMERICA		..	1	2.B FE	996,390	112.760	1,127,600	1,000,000	997,349	0	331	0	0	3.400	3.443	JD	1,511	34,000	12/21/2017.	12/15/2027.
695156 AT 6	PACKAGING CORP OF AMERICA		..	1	2.B FE	1,865,853	112.760	2,145,823	1,903,000	1,875,479	0	3,417	0	0	3.400	3.637	JD	2,876	64,702	02/05/2018.	12/15/2027.
695156 AU 3	PACKAGING CORP OF AMERICA		..	1	2.B FE	4,993,450	111.481	5,574,050	5,000,000	4,994,107	0	696	0	0	3.000	3.015	JD	6,667	160,000	11/18/2019.	12/15/2029.
70109H AK 1	PARKER-HANNIFIN CORP		..	1	2.A FE	988,480	105.079	1,050,790	1,000,000	998,011	0	1,090	0	0	3.500	3.619	MS	10,306	35,000	09/07/2010.	09/15/2022.
70109H AL 9	PARKER-HANNIFIN CORP		..	1	2.A FE	997,800	109.577	1,095,770	1,000,000	999,035	0	223	0	0	3.300	3.326	MN	3,667	33,000	11/18/2014.	11/21/2024.
701094 AJ 3	PARKER-HANNIFIN CORP		..	1	2.A FE	1,019,620	111.861	1,118,610	1,000,000	1,013,080	0	(1,991)	0	0	3.250	3.007	MS	10,833	32,500	08/03/2017.	03/01/2027.
701094 AJ 3	PARKER-HANNIFIN CORP		..	1	2.A FE	1,004,600	111.861	1,118,610	1,000,000	1,002,942	0	(444)	0	0	3.250	3.195	MS	10,833	32,500	02/22/2017.	03/01/2027.
701094 AJ 3	PARKER-HANNIFIN CORP		..	1	2.A FE	982,250	111.861	1,118,610	1,000,000	988,287	0	1,672	0	0	3.250	3.462	MS	10,833	32,500	03/13/2017.	03/01/2027.
701094 AJ 3	PARKER-HANNIFIN CORP		..	1	2.A FE	977,320	111.861	1,118,610	1,000,000	983,647	0	2,329	0	0	3.250	3.547	MS	10,833	32,500	03/06/2018.	03/01/2027.
703481 AB 7	PATTERSON-UTI ENERGY INC		..	1	3.A FE	999,250	92.313	923,138	1,000,000	923,138	(76,284)	66	0	0	3.950	3.959	FA	16,458	39,500	01/10/2018.	02/01/2028.
693304 AP 2	PECO ENERGY CO		..	1	1.F FE	1,941,320	103.062	2,061,240	2,000,000	1,985,965	0	7,902	0	0	2.375	2.798	MS	13,986	47,500	12/09/2014.	09/15/2022.
693304 AT 4	PECO ENERGY CO		..	1	1.E FE	1,856,984	111.086	2,110,634	1,900,000	1,871,426	0	5,380	0	0	3.150	3.493	AO	12,635	59,850	03/20/2018.	10/15/2025.
693304 AT 4	PECO ENERGY CO		..	1	1.E FE	2,904,030	111.086	3,332,580	3,000,000	2,935,438	0	12,110	0	0	3.150	3.643	AO	19,950	94,500	04/25/2018.	10/15/2025.
708696 BX 6	PENNSYLVANIA ELECTRIC CO (144A)		..	1	2.B FE	1,994,500	109.646	2,192,920	2,000,000	1,997,639	0	471	0	0	4.150	4.181	AO	17,522	83,000	06/05/2014.	04/15/2025.
708696 BY 4	PENNSYLVANIA ELECTRIC CO (144A)		..	1	2.B FE	998,580	106.689	1,066,890	1,000,000	998,948	0	124	0	0	3.250	3.266	MS	9,569	32,500	09/05/2017.	03/15/2028.
711123 F* 5	PEOPLES GAS LIGHT AND COKE COMPANY		..	1	1.D Z	6,000,000	100.617	6,037,020	6,000,000	6,000,000	0	0	0	0	1.980	1.980	JD	7,590	0	11/17/2020.	12/01/2030.
71270Q EB 8	PEOPLES UNITED		..	2	2.B FE	1,988,180	107.937	2,158,740	2,000,000	1,995,270	0	1,211	0	0	4.000	4.072	JJ	36,889	80,000	06/23/2014.	07/15/2024.
712704 AA 3	PEOPLES UNITED		..	1	2.B FE	680,702	104.825	704,424	672,000	673,753	0	(988)	0	0	3.650	3.489	JD	1,703	24,528	02/21/2013.	12/06/2022.
712704 AA 3	PEOPLES UNITED		..	1	2.B FE	1,011,090	104.825	1,048,250	1,000,000	1,002,203	0	(1,239)	0	0	3.650	3.514	JD	2,535	36,500	12/04/2012.	12/06/2022.
712704 AA 3	PEOPLES UNITED		..	1	2.B FE	233,652	104.825	251,580	240,000	238,453	0	753	0	0	3.650	3.999	JD	608	8,760	10/23/2013.	12/06/2022.
712704 AA 3	PEOPLES UNITED		..	1	2.B FE	1,597,267	104.825	1,778,880	1,697,000	1,673,001	0	11,637	0	0	3.650	4.421	JD	4,301	61,941	07/10/2013.	12/06/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
713448 BW 7	PEPSICO INC			1	1.E FE	993,930	101.872	1,018,720	1,000,000	999,522	0	680	0	0	3.000	3.071	FA	10,500	30,000	08/22/2011.	08/25/2021.
713448 BY 3	PEPSICO INC			1	1.E FE	998,260	102.951	1,029,510	1,000,000	999,748	0	190	0	0	2.750	2.770	MS	8,861	27,500	02/29/2012.	03/05/2022.
713448 CM 8	PEPSICO INC			1	1.E FE	2,994,750	109.186	3,275,580	3,000,000	2,998,023	0	547	0	0	3.600	3.621	MS	36,000	108,000	02/25/2014.	03/01/2024.
713448 CT 3	PEPSICO INC			1	1.E FE	1,024,720	108.892	1,088,920	1,000,000	1,012,875	0	(2,965)	0	0	2.750	2.417	AO	4,583	27,500	11/03/2016.	04/30/2025.
713448 CY 2	PEPSICO INC			1	1.E FE	995,320	112.661	1,126,610	1,000,000	997,657	0	465	0	0	3.500	3.556	JJ	15,944	35,000	07/14/2015.	07/17/2025.
713448 DN 5	PEPSICO INC			1	1.E FE	999,730	109.060	1,090,600	1,000,000	999,822	0	26	0	0	2.375	2.378	AO	5,608	23,750	10/04/2016.	10/06/2026.
713448 DT 2	PEPSICO INC			1	1.E FE	997,980	102.567	1,025,670	1,000,000	999,423	0	410	0	0	2.250	2.293	MN	3,688	22,500	04/27/2017.	05/02/2022.
713448 DY 1	PEPSICO INC			1	1.E FE	994,530	112.877	1,128,770	1,000,000	996,076	0	509	0	0	3.000	3.064	AO	6,333	30,000	10/26/2017.	10/15/2027.
713448 DY 1	PEPSICO INC			1	1.E FE	990,620	112.877	1,128,770	1,000,000	993,165	0	887	0	0	3.000	3.112	AO	6,333	30,000	01/16/2018.	10/15/2027.
71427Q AB 4	PERNOD RICARD INTERNATIONAL FINANCE(144A		C	1	2.A FE	9,915,800	98.519	9,851,900	10,000,000	9,917,511	0	1,711	0	0	1.625	1.713	AO	40,625	0	09/28/2020.	04/01/2031.
714294 AD 7	PERRIGO CO LTD			1	2.C FE	1,003,070	108.014	1,080,140	1,000,000	1,001,019	0	(358)	0	0	4.000	3.961	MN	5,111	40,000	11/06/2013.	11/15/2023.
714294 AD 7	PERRIGO CO LTD			1	2.C FE	995,830	108.014	1,080,140	1,000,000	998,592	0	441	0	0	4.000	4.051	MN	5,111	40,000	11/05/2013.	11/15/2023.
717081 DH 3	PFIZER INC			1	1.F FE	996,810	106.635	1,066,350	1,000,000	999,122	0	336	0	0	3.000	3.037	JD	1,333	30,000	05/28/2013.	06/15/2023.
717081 DM 2	PFIZER INC			1	1.F FE	1,010,470	109.979	1,099,790	1,000,000	1,003,966	0	(1,102)	0	0	3.400	3.274	MN	4,344	34,000	07/16/2014.	05/15/2024.
717081 DV 2	PFIZER INC			1	1.F FE	968,810	110.551	1,105,510	1,000,000	980,729	0	3,210	0	0	2.750	3.139	JD	2,139	27,500	02/10/2017.	06/03/2026.
717081 DV 2	PFIZER INC			1	1.F FE	1,216,412	110.551	1,418,369	1,283,000	1,235,892	0	7,758	0	0	2.750	3.499	JD	2,744	35,283	05/30/2018.	06/03/2026.
717081 EA 7	PFIZER INC			1	1.F FE	3,965,920	113.051	4,522,040	4,000,000	3,978,578	0	3,222	0	0	3.000	3.099	JD	5,333	120,000	11/14/2016.	12/15/2026.
717081 EN 9	PFIZER INC			1	1.F FE	4,992,600	107.909	5,395,450	5,000,000	4,995,731	0	1,432	0	0	3.200	3.232	MS	47,111	160,000	09/05/2018.	09/15/2023.
717081 EP 4	PFIZER INC			1	1.F FE	3,011,880	118.457	3,553,710	3,000,000	3,009,727	0	(1,121)	0	0	3.600	3.550	MS	31,800	108,000	01/22/2019.	09/15/2028.
717081 EY 5	PFIZER INC			1	1.F FE	3,079,920	103.897	3,116,910	3,000,000	3,079,460	0	(460)	0	0	1.700	1.391	MN	4,675	0	12/09/2020.	05/28/2030.
718172 AK 5	PHILIP MORRIS INTERNATIONAL				1.F FE	3,977,320	101.362	4,054,480	4,000,000	3,998,644	0	2,513	0	0	4.125	4.195	MN	20,167	165,000	05/10/2011.	05/17/2021.
718172 AL 3	PHILIP MORRIS INTERNATIONAL				1.F FE	986,560	102.337	1,023,370	1,000,000	998,638	0	1,495	0	0	2.900	3.057	MN	3,706	29,000	11/08/2011.	11/15/2021.
718172 AV 1	PHILIP MORRIS INTERNATIONAL				1.F FE	2,945,970	105.038	3,151,140	3,000,000	2,986,831	0	5,746	0	0	2.625	2.833	MS	25,156	78,750	02/26/2013.	03/06/2023.
718172 BE 8	PHILIP MORRIS INTERNATIONAL				1.F FE	1,985,540	108.992	2,179,840	2,000,000	1,995,236	0	1,524	0	0	3.600	3.687	MN	9,200	72,000	11/04/2013.	11/15/2023.
718172 BM 0	PHILIP MORRIS INTERNATIONAL				1.F FE	987,710	110.174	1,101,740	1,000,000	994,734	0	1,250	0	0	3.250	3.396	MN	4,604	32,500	11/03/2014.	11/10/2024.
718172 BQ 1	PHILIP MORRIS INTERNATIONAL			1	1.F FE	2,003,760	111.306	2,226,120	2,000,000	2,001,864	0	(386)	0	0	3.375	3.352	FA	26,250	67,500	09/18/2015.	08/11/2025.
718172 BQ 1	PHILIP MORRIS INTERNATIONAL			1	1.F FE	1,995,280	111.306	2,226,120	2,000,000	1,997,579	0	467	0	0	3.375	3.403	FA	26,250	67,500	09/02/2015.	08/11/2025.
718172 BQ 1	PHILIP MORRIS INTERNATIONAL			1	1.F FE	990,280	111.306	1,113,060	1,000,000	995,073	0	964	0	0	3.375	3.491	FA	13,125	33,750	08/04/2015.	08/11/2025.
718172 BT 5	PHILIP MORRIS INTERNATIONAL			1	1.F FE	991,950	109.184	1,091,840	1,000,000	995,553	0	787	0	0	2.750	2.843	FA	9,625	27,500	02/18/2016.	02/25/2026.
718172 BU 2	PHILIP MORRIS INTERNATIONAL			1	1.F FE	990,020	103.926	1,039,260	1,000,000	996,449	0	1,445	0	0	2.125	2.280	MN	3,010	21,250	04/28/2016.	05/10/2023.
718172 CE 7	PHILIP MORRIS INTERNATIONAL			1	1.F FE	1,985,900	112.246	2,244,920	2,000,000	1,989,641	0	1,259	0	0	3.125	3.206	MS	20,660	62,500	10/31/2017.	03/02/2028.
718546 AC 8	PHILLIPS 66			1	2.A FE	2,169,240	104.743	2,094,860	2,000,000	2,029,614	0	(22,954)	0	0	4.300	3.080	AO	21,500	86,000	05/14/2014.	04/01/2022.
718546 AC 8	PHILLIPS 66			1	2.A FE	1,066,760	104.743	1,047,430	1,000,000	1,012,435	0	(9,625)	0	0	4.300	3.273	AO	10,750	43,000	11/12/2014.	04/01/2022.
718546 AR 5	PHILLIPS 66			1	2.A FE	999,000	115.426	1,154,260	1,000,000	999,207	0	88	0	0	3.900	3.912	MS	11,483	39,000	02/26/2018.	03/15/2028.
718549 AB 4	PHILLIPS 66 PARTNERS			1	2.C FE	999,670	108.173	1,081,730	1,000,000	999,818	0	34	0	0	3.605	3.609	FA	13,619	36,050	02/18/2015.	02/15/2025.
718549 AF 5	PHILLIPS 66 PARTNERS			2	2.C FE	996,200	108.578	1,085,780	1,000,000	997,160	0	334	0	0	3.750	3.795	MS	12,500	37,500	10/10/2017.	03/01/2028.
720186 AH 8	PIEDMONT NATURAL GAS CO			1	1.G FE	1,996,520	119.992	2,399,840	2,000,000	1,997,223	0	145	0	0	4.100	4.113	MS	27,333	82,000	09/15/2014.	09/18/2034.
720186 E# 8	PIEDMONT NATURAL GAS CO			1	1.G	6,837,805	110.000	7,150,000	6,500,000	6,719,339	0	(30,031)	0	0	3.470	2.900	JD	18,796	225,550	11/07/2016.	07/16/2027.
723787 AM 9	PIONEER NATURAL RESOURCE			1	2.B FE	3,126,420	115.692	3,470,760	3,000,000	3,084,602	0	(15,801)	0	0	4.450	3.801	JJ	61,558	133,500	04/02/2018.	01/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69349L AG 3	PNC BANK NA			2	1.G FE	999,910	104.212	1,042,120	1,000,000	999,962	0	9	0	0	2.700	2.701	MN	4,500	27,000	10/17/2012.	11/01/2022.
69349L AK 4	PNC BANK NA			2	1.G FE	2,989,170	105.230	3,156,900	3,000,000	2,997,428	0	1,158	0	0	2.950	2.992	JJ	36,875	88,500	01/23/2013.	01/30/2023.
69349L AK 4	PNC BANK NA			2	1.G FE	994,680	105.230	1,052,300	1,000,000	998,742	0	570	0	0	2.950	3.012	JJ	12,292	29,500	01/24/2013.	01/30/2023.
69349L AM 0	PNC BANK NA			2	1.G FE	999,010	108.462	1,084,620	1,000,000	999,688	0	106	0	0	3.800	3.812	JJ	16,467	38,000	07/23/2013.	07/25/2023.
69349L AQ 1	PNC BANK NA			2	1.G FE	1,014,090	115.309	1,153,090	1,000,000	1,006,400	0	(1,202)	0	0	4.200	4.050	MN	7,000	42,000	10/22/2013.	11/01/2025.
69353R EF 1	PNC BANK NA			2	1.F FE	999,580	110.257	1,102,570	1,000,000	999,791	0	43	0	0	3.300	3.305	AO	5,500	33,000	10/27/2014.	10/30/2024.
69353R EQ 7	PNC BANK NA			2	1.F FE	973,500	111.131	1,111,310	1,000,000	987,092	0	2,649	0	0	3.250	3.568	JD	2,708	32,500	06/05/2015.	06/01/2025.
69353R EY 0	PNC BANK NA			2	1.F FE	998,510	101.969	1,019,690	1,000,000	999,696	0	306	0	0	2.550	2.582	JD	1,558	25,500	12/06/2016.	12/09/2021.
69353R FB 9	PNC BANK NA			2	1.F FE	999,530	102.493	1,024,930	1,000,000	999,873	0	95	0	0	2.625	2.635	FA	9,771	26,250	02/14/2017.	02/17/2022.
69353R FG 8	PNC BANK NA			2	1.F FE	999,660	112.052	1,120,520	1,000,000	999,728	0	32	0	0	3.100	3.104	AO	5,683	31,000	10/18/2017.	10/25/2027.
69353R FG 8	PNC BANK NA			2	1.F FE	995,490	112.052	1,120,520	1,000,000	996,744	0	418	0	0	3.100	3.153	AO	5,683	31,000	11/15/2017.	10/25/2027.
69353R FJ 2	PNC BANK NA			2	1.F FE	995,260	114.123	1,141,230	1,000,000	996,486	0	434	0	0	3.250	3.306	JJ	14,354	32,500	01/18/2018.	01/22/2028.
693475 AL 9	PNC FINANCIAL SERVICES			5	1.G FE	1,000,250	104.727	1,047,270	1,000,000	1,000,057	0	(27)	0	0	2.854	2.851	JD	1,665	28,540	01/04/2013.	11/09/2022.
693475 AT 2	PNC FINANCIAL SERVICES			2	1.G FE	2,993,880	111.820	3,354,600	3,000,000	2,995,803	0	575	0	0	3.150	3.174	MN	11,025	94,500	05/16/2017.	05/19/2027.
693476 BN 2	PNC FUNDING CORP			2	1.G FE	1,988,880	103.327	2,066,540	2,000,000	1,998,413	0	1,237	0	0	3.300	3.366	MS	20,717	66,000	03/05/2012.	03/08/2022.
73020* AK 9	PNG COMPANIES LLC			1	1.F FE	3,000,000	109.462	3,283,860	3,000,000	3,000,000	0	0	0	0	3.380	3.380	JD	3,662	101,400	10/13/2017.	12/18/2027.
737446 AP 9	POST HOLDINGS INC (144A)			1	4.B FE	500,000	109.252	546,260	500,000	500,000	0	0	0	0	5.500	5.500	JD	1,222	27,500	06/24/2019.	12/15/2029.
737679 DG 2	POTOMAC ELECTRIC POWER			1	1.F FE	1,997,340	108.602	2,172,040	2,000,000	1,998,961	0	278	0	0	3.600	3.616	MS	21,200	72,000	03/11/2014.	03/15/2024.
693506 BN 6	PPG INDUSTRIES			1	1.G FE	4,962,050	105.646	5,282,300	5,000,000	4,981,390	0	7,926	0	0	3.200	3.375	MS	47,111	160,000	06/28/2018.	03/15/2023.
693506 BP 1	PPG INDUSTRIES			1	1.G FE	1,938,224	120.062	2,330,403	1,941,000	1,938,852	0	245	0	0	3.750	3.767	MS	21,432	72,788	02/22/2018.	03/15/2028.
693506 BP 1	PPG INDUSTRIES			1	1.G FE	996,830	120.062	1,200,620	1,000,000	997,581	0	282	0	0	3.750	3.788	MS	11,042	37,500	03/26/2018.	03/15/2028.
69351U AP 8	PPL ELECTRIC UTILITIES			1	1.F FE	1,983,820	101.208	2,024,160	2,000,000	1,998,642	0	1,798	0	0	3.000	3.094	MS	17,667	60,000	08/18/2011.	09/15/2021.
69351U AQ 6	PPL ELECTRIC UTILITIES			1	1.F FE	1,007,450	102.905	1,029,050	1,000,000	1,001,192	0	(816)	0	0	2.500	2.414	MS	8,333	25,000	08/22/2012.	09/01/2022.
69351U AQ 6	PPL ELECTRIC UTILITIES			1	1.F FE	996,710	102.905	1,029,050	1,000,000	998,961	0	592	0	0	2.500	2.563	MS	8,333	25,000	01/11/2017.	09/01/2022.
740189 AG 0	PRECISION CAST			1	1.F FE	1,988,500	103.947	2,078,940	2,000,000	1,997,422	0	1,211	0	0	2.500	2.565	JJ	23,056	50,000	12/17/2012.	01/15/2023.
740189 AM 7	PRECISION CAST			1	1.F FE	1,208,476	110.584	1,299,362	1,175,000	1,194,971	0	(4,408)	0	0	3.250	2.819	JD	1,697	38,188	11/01/2017.	06/15/2025.
740189 AM 7	PRECISION CAST			1	1.F FE	988,970	110.584	1,105,840	1,000,000	992,896	0	1,450	0	0	3.250	3.423	JD	1,444	32,500	03/21/2018.	06/15/2025.
740189 AM 7	PRECISION CAST			1	1.F FE	1,952,780	110.584	2,211,680	2,000,000	1,969,131	0	6,270	0	0	3.250	3.628	JD	2,889	65,000	04/24/2018.	06/15/2025.
74251V AK 8	PRINCIPAL FINANCIAL			1	1.G FE	1,949,660	110.778	2,215,560	2,000,000	1,974,970	0	5,169	0	0	3.400	3.712	MN	8,689	68,000	09/15/2015.	05/15/2025.
74256L AU 3	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	997,340	111.339	1,113,390	1,000,000	998,466	0	258	0	0	3.000	3.031	AO	6,083	30,000	04/11/2016.	04/18/2026.
74256L AU 3	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	953,770	111.339	1,113,390	1,000,000	967,931	0	5,385	0	0	3.000	3.671	AO	6,083	30,000	04/11/2018.	04/18/2026.
74256L AW 9	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	996,960	101.877	1,018,770	1,000,000	999,419	0	625	0	0	2.375	2.440	MN	2,639	23,750	11/14/2016.	11/21/2021.
742718 DY 2	PROCTER & GAMBLE CO			1	1.D FE	2,978,760	102.346	3,070,380	3,000,000	2,997,384	0	2,297	0	0	2.300	2.380	FA	27,792	69,000	02/01/2012.	02/06/2022.
742718 EN 5	PROCTER & GAMBLE CO			1	1.D FE	999,500	100.125	1,001,250	1,000,000	999,975	0	141	0	0	1.850	1.865	FA	7,657	18,500	08/22/2017.	02/02/2021.
742718 EP 0	PROCTER & GAMBLE CO			1	1.D FE	996,350	111.057	1,110,570	1,000,000	998,006	0	358	0	0	2.700	2.742	FA	11,175	27,000	01/28/2016.	02/02/2026.
742718 ER 6	PROCTER & GAMBLE CO			1	1.D FE	3,994,360	110.531	4,421,240	4,000,000	3,996,474	0	545	0	0	2.450	2.466	MN	15,789	98,000	10/31/2016.	11/03/2026.
742741 AA 9	PROCTER & GAMBLE CO				1.D FE	229,835	100.000	183,450	183,450	183,450	0	(4,098)	0	0	9.360	6.640	JJ	8,585	17,171	04/06/2006.	01/01/2021.
144141 DA 3	PROGRESS ENERGY CAROLINA			1	1.F FE	1,996,560	101.024	2,020,480	2,000,000	1,999,668	0	383	0	0	3.000	3.020	MS	17,667	60,000	09/12/2011.	09/15/2021.
144141 DC 9	PROGRESS ENERGY CAROLINA			1	1.F FE	997,750	102.786	1,027,860	1,000,000	999,634	0	245	0	0	2.800	2.826	MN	3,578	28,000	05/15/2012.	05/15/2022.
74340X BE 0	PROLOGIS LP			1	1.G FE	2,072,560	113.627	2,272,540	2,000,000	2,046,290	0	(9,233)	0	0	3.750	3.203	MN	12,500	75,000	01/23/2018.	11/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74340X BE 0	PROLOGIS LP			1	1.G FE	1,016,510	113.627	1,136,270	1,000,000	1,009,402	0	(1,858)	0	0	3.750	3.526	MN	6,250	37,500	12/15/2016.	11/01/2025.
74340X BH 3	PROLOGIS LP			1	1.G FE	2,981,100	118.631	3,558,930	3,000,000	2,984,843	0	1,638	0	0	3.875	3.951	MS	34,229	116,250	06/12/2018.	09/15/2028.
743674 BD 4	PROTECTIVE LIFE CORP (144A)		C	1	2.A FE	4,987,950	116.994	5,849,700	5,000,000	4,990,251	0	1,008	0	0	4.300	4.329	MS	53,750	215,000	08/16/2018.	09/30/2028.
74368C AH 7	PROTECTIVE LIFE GLOBAL (144A)		C		1.E FE	5,829,840	103.679	6,220,740	6,000,000	5,927,351	0	42,257	0	0	2.615	3.378	FA	56,223	156,900	08/16/2018.	08/22/2022.
74432Q BT 1	PRUDENTIAL FINANCIAL INC			1	1.G FE	1,984,740	103.649	2,072,980	2,000,000	1,998,276	0	1,783	0	0	4.500	4.596	MN	11,250	90,000	11/10/2011.	11/16/2021.
74432Q BZ 7	PRUDENTIAL FINANCIAL INC			1	1.G FE	1,990,140	110.105	2,202,100	2,000,000	1,996,223	0	1,020	0	0	3.500	3.559	MN	8,944	70,000	05/12/2014.	05/15/2024.
74432Q CC 7	PRUDENTIAL FINANCIAL INC			1	1.G FE	3,000,000	117.680	3,530,400	3,000,000	3,000,000	0	0	0	0	3.878	3.878	MS	30,378	116,340	03/22/2018.	03/27/2028.
744448 CH 2	PUBLIC SERVICE CO OF COLORADO			1	1.F FE	995,370	103.613	1,036,130	1,000,000	998,851	0	492	0	0	2.500	2.553	MS	7,361	25,000	03/19/2013.	03/15/2023.
744448 CP 4	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	3,991,400	116.706	4,668,240	4,000,000	3,993,229	0	768	0	0	3.700	3.726	JD	6,578	148,000	06/14/2018.	06/15/2028.
744448 CT 6	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	4,058,443	104.482	4,048,678	3,875,000	4,055,917	0	(2,526)	0	0	1.900	1.376	JJ	46,220	0	11/05/2020.	01/15/2031.
744448 CT 6	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	3,140,220	104.482	3,134,460	3,000,000	3,138,968	0	(1,252)	0	0	1.900	1.380	JJ	35,783	0	11/24/2020.	01/15/2031.
744482 BL 3	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	3,952,424	108.062	4,260,885	3,943,000	3,948,417	0	(1,966)	0	0	3.500	3.444	MN	23,001	138,005	12/10/2018.	11/01/2023.
744482 BL 3	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	996,340	108.062	1,080,620	1,000,000	998,790	0	388	0	0	3.500	3.544	MN	5,833	35,000	11/06/2013.	11/01/2023.
744538 AC 3	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	1,991,560	100.593	2,011,860	2,000,000	1,999,288	0	955	0	0	3.200	3.250	MS	21,333	64,000	09/06/2011.	09/01/2021.
744533 BL 3	PUBLIC SERVICE CO OF OKLAHOMA			1	2.A FE	1,954,775	100.297	1,804,343	1,799,000	1,801,046	0	(25,006)	0	0	4.400	2.977	FA	32,982	79,156	04/22/2014.	02/01/2021.
744533 BL 3	PUBLIC SERVICE CO OF OKLAHOMA			1	2.A FE	992,460	100.297	1,002,970	1,000,000	999,854	0	871	0	0	4.400	4.494	FA	18,333	44,000	01/13/2011.	02/01/2021.
74456Q BC 9	PUBLIC SERVICE ELECTRIC & GAS			1	1.E FE	2,990,430	104.525	3,135,750	3,000,000	2,997,484	0	1,002	0	0	2.375	2.411	MN	9,104	71,250	05/07/2013.	05/15/2023.
74456Q BK 1	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	995,200	108.299	1,082,990	1,000,000	997,949	0	486	0	0	3.050	3.106	MN	3,897	30,500	11/04/2014.	11/15/2024.
74456Q BL 9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	696,815	109.467	766,269	700,000	698,449	0	324	0	0	3.000	3.054	MN	2,683	21,000	08/12/2015.	05/15/2025.
74456Q BR 6	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	996,710	108.121	1,081,210	1,000,000	998,016	0	319	0	0	2.250	2.287	MS	6,625	22,500	09/07/2016.	09/15/2026.
74456Q BS 4	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	997,070	111.360	1,113,600	1,000,000	998,022	0	274	0	0	3.000	3.034	MN	3,833	30,000	05/02/2017.	05/15/2027.
74456Q BU 9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	1,992,400	116.179	2,323,580	2,000,000	1,994,072	0	682	0	0	3.700	3.746	MN	12,333	74,000	05/02/2018.	05/01/2028.
74460D AB 5	PUBLIC STORAGE			1	1.F FE	996,240	103.413	1,034,130	1,000,000	998,621	0	772	0	0	2.370	2.452	MS	6,978	23,700	10/30/2017.	09/15/2022.
74460D AC 3	PUBLIC STORAGE			1	1.F FE	1,000,000	111.899	1,118,990	1,000,000	1,000,000	0	0	0	0	3.094	3.094	MS	9,110	30,940	09/13/2017.	09/15/2027.
74460D AC 3	PUBLIC STORAGE			1	1.F FE	3,645,577	111.899	4,319,301	3,860,000	3,698,996	0	20,694	0	0	3.094	3.804	MS	35,165	119,428	04/30/2018.	09/15/2027.
74460D AD 1	PUBLIC STORAGE			1	1.F FE	999,980	114.472	1,144,720	1,000,000	1,000,000	0	0	0	0	3.385	3.385	MN	5,642	33,850	04/10/2019.	05/01/2029.
747525 AF 0	QUALCOMM INC			1	1.G FE	1,992,800	111.390	2,227,800	2,000,000	1,996,478	0	720	0	0	3.450	3.493	MN	7,858	69,000	05/13/2015.	05/20/2025.
747525 AU 7	QUALCOMM INC			1	1.G FE	1,994,760	113.558	2,271,160	2,000,000	1,996,408	0	492	0	0	3.250	3.281	MN	7,403	65,000	05/19/2017.	05/20/2027.
747525 BK 8	QUALCOMM INC			1	1.G FE	3,163,710	105.947	3,178,410	3,000,000	3,159,313	0	(4,397)	0	0	2.150	1.522	MN	7,346	34,400	09/22/2020.	05/20/2030.
74834L AV 2	QUEST DIAGNOSTICS			1	2.B FE	995,540	110.736	1,107,360	1,000,000	998,292	0	464	0	0	4.250	4.305	AO	10,625	42,500	03/12/2014.	04/01/2024.
74834L BA 7	QUEST DIAGNOSTICS			1	2.B FE	2,991,210	119.151	3,574,530	3,000,000	2,992,358	0	733	0	0	4.200	4.236	JD	0	126,000	03/07/2019.	06/30/2029.
74834L BB 5	QUEST DIAGNOSTICS			1	2.B FE	3,989,520	110.181	4,407,240	4,000,000	3,990,463	0	924	0	0	2.950	2.979	JD	0	122,589	12/09/2019.	06/30/2030.
74834L BC 3	QUEST DIAGNOSTICS			1	2.B FE	5,491,200	109.717	5,485,850	5,000,000	5,487,282	0	(3,918)	0	0	2.800	1.757	JD	0	88,278	11/24/2020.	06/30/2031.
449934 AD 0	QUINTILES IMS INC (144A)			1	3.C FE	2,002,500	104.937	2,098,740	2,000,000	2,001,421	0	(368)	0	0	5.000	4.977	AO	21,111	100,000	03/28/2018.	10/15/2026.
74913G AX 3	QWEST CORP			1	3.A FE	981,810	104.677	1,046,770	1,000,000	997,728	0	2,238	0	0	6.750	7.001	JD	5,625	67,500	09/27/2011.	12/01/2021.
75513E BW 0	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	5,164,200	103.677	5,183,850	5,000,000	5,124,060	0	(40,140)	0	0	2.500	1.029	JD	5,556	125,000	06/10/2020.	12/15/2022.
75513E BX 8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	7,696,495	108.708	7,780,232	7,157,000	7,627,583	0	(68,911)	0	0	3.150	1.326	JD	10,020	225,446	06/10/2020.	12/15/2024.
75513E CD 1	RAYTHEON TECHNOLOGIES CORP			2	2.A FE	1,024,360	101.818	1,018,180	1,000,000	1,012,877	0	(11,483)	0	0	3.100	1.019	MN	3,961	15,500	06/10/2020.	11/15/2021.
75513E CF 6	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,153,400	108.796	2,175,920	2,000,000	2,127,608	0	(25,792)	0	0	3.700	1.293	JD	3,289	74,000	06/10/2020.	12/15/2023.
75513E CH 2	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	3,255,600	114.247	3,427,410	3,000,000	3,235,014	0	(20,586)	0	0	3.500	2.094	MS	30,917	52,500	06/10/2020.	03/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
913017 AS 8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	668,441	101.311	467,044	461,000	465,301	0	(25,641)	0	0	8.750	3.035	MS	13,446	40,338	02/02/2012.	03/01/2021.
913017 AS 8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,284,660	101.311	1,013,110	1,000,000	1,004,558	0	(27,906)	0	0	8.750	5.819	MS	29,167	87,500	08/21/2006.	03/01/2021.
913017 CR 8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,000,000	112.284	1,122,840	1,000,000	1,000,000	0	0	0	0	3.125	3.125	MN	4,948	31,250	05/01/2017.	05/04/2027.
913017 DB 2	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	68,262	107.915	73,382	68,000	68,140	0	(52)	0	0	3.650	3.564	FA	931	2,482	08/15/2018.	08/16/2023.
756109 AN 4	REALTY INCOME CORP			1	1.G FE	1,017,730	104.290	1,042,900	1,000,000	1,006,176	0	(3,871)	0	0	3.250	2.837	AO	6,861	32,500	11/29/2017.	10/15/2022.
756109 AR 5	REALTY INCOME CORP			2	1.G FE	2,059,540	117.852	2,357,040	2,000,000	2,037,785	0	(6,032)	0	0	4.125	3.744	AO	17,417	82,500	03/08/2017.	10/15/2026.
756109 AS 3	REALTY INCOME CORP			1	1.G FE	991,470	110.756	1,107,560	1,000,000	994,632	0	795	0	0	3.000	3.098	JJ	13,833	30,000	10/06/2016.	01/15/2027.
756109 AV 6	REALTY INCOME CORP			1	1.G FE	995,000	112.732	1,127,320	1,000,000	996,748	0	673	0	0	3.875	3.957	AO	8,181	38,750	03/27/2018.	04/15/2025.
75884R AU 7	REGENCY CENTERS LP			1	2.A FE	1,488,960	111.322	1,669,830	1,500,000	1,494,120	0	1,071	0	0	3.900	3.989	MN	9,750	58,500	08/10/2015.	11/01/2025.
75884R AV 5	REGENCY CENTERS LP			1	2.A FE	2,839,830	110.015	3,300,450	3,000,000	2,876,599	0	17,341	0	0	3.600	4.377	FA	45,000	108,000	10/26/2018.	02/01/2027.
75884R AX 1	REGENCY CENTERS LP			1	2.A FE	1,996,740	114.121	2,282,420	2,000,000	1,997,428	0	289	0	0	4.125	4.145	MS	24,292	82,500	02/28/2018.	03/15/2028.
7591EP AP 5	REGIONS FINANCIAL CORP			1	2.A FE	2,998,590	108.526	3,255,780	3,000,000	2,999,087	0	291	0	0	3.800	3.811	FA	43,383	114,000	01/23/2019.	08/14/2023.
760759 AM 2	REPUBLIC SERVICES			1	2.B FE	609,405	109.229	595,844	545,500	571,435	0	(11,764)	0	0	4.750	2.438	MN	3,311	25,911	08/31/2017.	05/15/2023.
760759 AM 2	REPUBLIC SERVICES			1	2.B FE	544,060	109.229	595,844	545,500	545,120	0	137	0	0	4.750	4.779	MN	3,311	25,911	05/02/2011.	05/15/2023.
760759 AQ 3	REPUBLIC SERVICES			1	2.B FE	995,840	109.759	1,097,590	1,000,000	998,057	0	418	0	0	3.200	3.249	MS	9,422	32,000	03/04/2015.	03/15/2025.
760759 AS 9	REPUBLIC SERVICES			1	2.B FE	1,799,269	113.426	2,029,191	1,789,000	1,797,350	0	(1,109)	0	0	3.375	3.296	MN	7,715	60,379	04/01/2019.	11/15/2027.
760759 AS 9	REPUBLIC SERVICES			1	2.B FE	1,005,240	113.426	1,134,260	1,000,000	1,003,720	0	(494)	0	0	3.375	3.312	MN	4,313	33,750	11/14/2017.	11/15/2027.
760759 AS 9	REPUBLIC SERVICES			1	2.B FE	998,320	113.426	1,134,260	1,000,000	998,756	0	155	0	0	3.375	3.395	MN	4,313	33,750	11/13/2017.	11/15/2027.
760759 AS 9	REPUBLIC SERVICES			1	2.B FE	966,320	113.426	1,134,260	1,000,000	974,654	0	3,168	0	0	3.375	3.797	MN	4,313	33,750	04/11/2018.	11/15/2027.
760759 AT 7	REPUBLIC SERVICES			1	2.B FE	1,972,040	117.367	2,347,340	2,000,000	1,978,244	0	2,470	0	0	3.950	4.122	MN	10,094	79,000	05/03/2018.	05/15/2028.
760759 AU 4	REPUBLIC SERVICES			1	2.B FE	3,002,790	106.824	3,204,720	3,000,000	3,002,008	0	(534)	0	0	2.500	2.480	FA	28,333	76,667	07/30/2019.	08/15/2024.
760759 AV 2	REPUBLIC SERVICES			1	2.B FE	6,979,490	105.733	7,401,310	7,000,000	6,980,931	0	1,441	0	0	2.300	2.333	MS	53,667	82,289	02/18/2020.	03/01/2030.
760759 AZ 3	REPUBLIC SERVICES INC			1	2.B FE	9,994,000	100.272	10,027,200	10,000,000	9,993,994	0	(6)	0	0	1.750	1.756	FA	17,986	0	11/09/2020.	02/15/2032.
761713 BG 0	REYNOLDS AMERICAN		C	1	2.B FE	1,056,900	113.922	1,139,220	1,000,000	1,031,014	0	(6,714)	0	0	4.450	3.647	JD	2,349	44,500	12/01/2016.	06/12/2025.
761713 BG 0	REYNOLDS AMERICAN		C	1	2.B FE	1,037,150	113.922	1,139,220	1,000,000	1,018,184	0	(3,900)	0	0	4.450	3.976	JD	2,349	44,500	09/11/2015.	06/12/2025.
761713 BG 0	REYNOLDS AMERICAN		C	1	2.B FE	1,010,430	113.922	1,139,220	1,000,000	1,005,045	0	(1,067)	0	0	4.450	4.318	JD	2,349	44,500	06/12/2015.	06/12/2025.
761713 BG 0	REYNOLDS AMERICAN		C	1	2.B FE	996,970	113.922	1,139,220	1,000,000	998,460	0	302	0	0	4.450	4.488	JD	2,349	44,500	06/09/2015.	06/12/2025.
771196 BE 1	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,002,010	110.218	1,102,180	1,000,000	1,000,816	0	(216)	0	0	3.350	3.325	MS	8,375	33,500	09/24/2014.	09/30/2024.
771196 BE 1	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,994,940	110.218	2,204,360	2,000,000	1,997,833	0	516	0	0	3.350	3.380	MS	16,750	67,000	09/22/2014.	09/30/2024.
771196 BK 7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,915,840	110.351	2,207,020	2,000,000	1,942,936	0	9,580	0	0	2.625	3.207	MN	6,708	52,500	01/31/2018.	05/15/2026.
771196 BK 7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	942,820	110.351	1,103,510	1,000,000	960,788	0	6,537	0	0	2.625	3.430	MN	3,354	26,250	02/27/2018.	05/15/2026.
771196 BL 5	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	4,945,350	108.282	5,414,100	5,000,000	4,966,046	0	5,108	0	0	2.375	2.496	JJ	50,469	118,750	10/24/2016.	01/28/2027.
771196 BL 5	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	916,090	108.282	1,082,820	1,000,000	939,632	0	8,776	0	0	2.375	3.486	JJ	10,094	23,750	03/22/2018.	01/28/2027.
771367 CD 9	ROCHESTER GAS AND ELECTRIC CORP (144A)			1	1.F FE	1,996,060	110.668	2,213,360	2,000,000	1,997,311	0	368	0	0	3.100	3.123	JD	5,167	62,000	05/17/2017.	06/01/2027.
771367 CD 9	ROCHESTER GAS AND ELECTRIC CORP (144A)			1	1.F FE	1,893,800	110.668	2,213,360	2,000,000	1,920,460	0	10,748	0	0	3.100	3.804	JD	5,167	62,000	06/07/2018.	06/01/2027.
771367 CE 7	ROCHESTER GAS AND ELECTRIC CORP (144A)			1	1.F FE	1,210,956	99.987	1,199,844	1,200,000	1,210,843	0	(113)	0	0	1.850	1.748	JD	2,343	0	11/17/2020.	12/01/2030.
773903 AG 4	ROCKWELL AUTOMATION			1	1.G FE	999,900	108.502	1,085,020	1,000,000	999,938	0	9	0	0	2.875	2.876	MS	9,583	28,750	02/11/2015.	03/01/2025.
773903 AG 4	ROCKWELL AUTOMATION			1	1.G FE	3,817,720	108.502	4,340,080	4,000,000	3,881,061	0	25,950	0	0	2.875	3.650	MS	38,333	115,000	06/26/2018.	03/01/2025.
773903 AH 2	ROCKWELL AUTOMATION			1	1.F FE	2,989,980	116.669	3,500,070	3,000,000	2,991,451	0	878	0	0	3.500	3.540	MS	35,000	105,000	02/27/2019.	03/01/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
776696 AE 6	ROPER TECHNOLOGIES INC			1	2.A FE	1,998,480	104.605	2,092,100	2,000,000	1,999,629	0	166	0	0	3.125	3.134	MN	7,986	62,500	11/15/2012.	11/15/2022.
776743 AD 8	ROPER TECHNOLOGIES INC			1	2.A FE	1,119,983	115.643	1,265,134	1,094,000	1,110,807	0	(2,613)	0	0	3.800	3.501	JD	1,848	41,572	04/20/2017.	12/15/2026.
776743 AD 8	ROPER TECHNOLOGIES INC			1	2.A FE	1,016,290	115.643	1,156,430	1,000,000	1,010,305	0	(1,595)	0	0	3.800	3.599	JD	1,689	38,000	01/12/2017.	12/15/2026.
776743 AD 8	ROPER TECHNOLOGIES INC			1	2.A FE	999,840	115.643	1,156,430	1,000,000	999,880	0	16	0	0	3.800	3.802	JD	1,689	38,000	12/08/2016.	12/15/2026.
776743 AD 8	ROPER TECHNOLOGIES INC			1	2.A FE	1,986,620	115.643	2,312,860	2,000,000	1,990,378	0	1,406	0	0	3.800	3.891	JD	3,378	76,000	04/11/2018.	12/15/2026.
776743 AE 6	ROPER TECHNOLOGIES INC			1	2.A FE	6,988,660	108.535	7,597,450	7,000,000	6,993,463	0	2,160	0	0	3.650	3.685	MS	75,231	255,500	08/14/2018.	09/15/2023.
776743 AF 3	ROPER TECHNOLOGIES INC			1	2.A FE	1,001,690	119.336	1,193,360	1,000,000	1,001,321	0	(148)	0	0	4.200	4.179	MS	12,367	42,000	08/15/2018.	09/15/2028.
778296 AA 1	ROSS STORES INC			1	2.A FE	1,986,580	107.209	2,144,180	2,000,000	1,994,410	0	1,374	0	0	3.375	3.455	MS	19,875	67,500	09/15/2014.	09/15/2024.
749685 AS 2	RPM INTERNATIONAL INC			1	2.C FE	1,589,196	103.929	1,590,114	1,530,000	1,550,951	0	(12,481)	0	0	3.450	2.583	MN	6,745	52,785	11/06/2017.	11/15/2022.
749685 AS 2	RPM INTERNATIONAL INC			1	2.C FE	998,710	103.929	1,039,290	1,000,000	999,702	0	137	0	0	3.450	3.465	MN	4,408	34,500	10/18/2012.	11/15/2022.
749685 AV 5	RPM INTERNATIONAL INC			1	2.C FE	998,580	111.026	1,110,260	1,000,000	999,025	0	131	0	0	3.750	3.767	MS	11,042	37,500	02/27/2017.	03/15/2027.
749685 AV 5	RPM INTERNATIONAL INC			1	2.C FE	994,030	111.026	1,110,260	1,000,000	996,013	0	553	0	0	3.750	3.822	MS	11,042	37,500	03/02/2017.	03/15/2027.
749685 AV 5	RPM INTERNATIONAL INC			1	2.C FE	1,916,840	111.026	2,220,520	2,000,000	1,938,637	0	8,440	0	0	3.750	4.318	MS	22,083	75,000	04/25/2018.	03/15/2027.
78355H KD 0	RYDER SYSTEM INC			1	2.B FE	1,001,250	102.604	1,026,040	1,000,000	1,000,278	0	(256)	0	0	2.800	2.773	MS	9,333	28,000	02/17/2017.	03/01/2022.
78355H KF 5	RYDER SYSTEM INC			1	2.B FE	997,580	103.249	1,032,490	1,000,000	999,155	0	480	0	0	2.500	2.551	MS	8,333	25,000	08/01/2017.	09/01/2022.
78355H KG 3	RYDER SYSTEM INC			1	2.B FE	997,300	105.965	1,059,650	1,000,000	998,746	0	534	0	0	3.400	3.459	MS	11,333	34,000	02/21/2018.	03/01/2023.
78355H KP 3	RYDER SYSTEM INC			1	2.B FE	1,998,960	109.949	2,198,980	2,000,000	1,999,107	0	165	0	0	2.900	2.908	JD	4,833	60,739	11/06/2019.	12/01/2026.
78516F AA 7	SABAL TRAIL TRANSMISSION (144A)			1	2.A FE	5,017,250	114.839	5,741,950	5,000,000	5,013,015	0	(1,544)	0	0	4.246	4.203	MN	35,383	212,300	04/27/2018.	05/01/2028.
79466L AE 4	SALESFORCE.COM INC			1	1.F FE	999,400	106.558	1,065,580	1,000,000	999,684	0	118	0	0	3.250	3.263	AO	7,222	32,500	04/05/2018.	04/11/2023.
79466L AE 4	SALESFORCE.COM INC			1	1.F FE	1,976,740	106.558	2,131,160	2,000,000	1,987,690	0	5,073	0	0	3.250	3.532	AO	14,444	65,000	10/10/2018.	04/11/2023.
797440 BH 6	SAN DIEGO G & E			1	1.F FE	2,385,113	124.772	2,408,100	1,930,000	2,147,011	0	(35,585)	0	0	6.000	3.690	JD	9,650	115,800	06/21/2013.	06/01/2026.
797440 BN 3	SAN DIEGO G & E			1	1.F FE	403,385	101.658	396,466	390,000	391,113	0	(1,763)	0	0	3.000	2.532	FA	4,420	11,700	06/11/2013.	08/15/2021.
797440 BN 3	SAN DIEGO G & E			1	1.F FE	1,030,600	101.658	1,016,580	1,000,000	1,002,158	0	(3,424)	0	0	3.000	2.645	FA	11,333	30,000	10/04/2011.	08/15/2021.
797440 BU 7	SAN DIEGO G & E			2	1.F FE	939,210	108.597	1,085,970	1,000,000	958,649	0	6,913	0	0	2.500	3.347	MN	3,194	25,000	02/05/2018.	05/15/2026.
80282K AE 6	SANTANDER HOLDINGS USA		C	2	2.A FE	999,600	113.546	1,135,460	1,000,000	999,776	0	40	0	0	4.500	4.505	JJ	20,500	45,000	07/14/2015.	07/17/2025.
80282K AP 1	SANTANDER HOLDINGS USA		C	2	2.A FE	505,270	114.306	571,530	500,000	503,664	0	(483)	0	0	4.400	4.267	JJ	10,267	22,000	07/12/2017.	07/13/2027.
80282K AP 1	SANTANDER HOLDINGS USA		C	2	2.A FE	998,160	114.306	1,143,060	1,000,000	998,692	0	167	0	0	4.400	4.423	JJ	20,533	44,000	07/10/2017.	07/13/2027.
806851 AG 6	SCHLUMBERGER HOLDINGS CORP (144A)			1	2.A FE	999,350	113.755	1,137,550	1,000,000	999,632	0	64	0	0	4.000	4.008	JD	1,111	40,000	12/10/2015.	12/21/2025.
824348 AR 7	SHERWIN-WILLIAMS CO			1	2.C FE	999,410	110.449	1,104,490	1,000,000	999,685	0	58	0	0	3.450	3.457	FA	14,375	34,500	07/28/2015.	08/01/2025.
824348 AW 6	SHERWIN-WILLIAMS CO			1	2.C FE	1,031,215	113.522	1,161,330	1,023,000	1,028,496	0	(787)	0	0	3.450	3.353	JD	2,941	35,294	05/18/2017.	06/01/2027.
824348 AW 6	SHERWIN-WILLIAMS CO			1	2.C FE	996,370	113.522	1,135,220	1,000,000	997,527	0	336	0	0	3.450	3.493	JD	2,875	34,500	05/02/2017.	06/01/2027.
824348 AW 6	SHERWIN-WILLIAMS CO			1	2.C FE	994,530	113.522	1,135,220	1,000,000	996,274	0	506	0	0	3.450	3.515	JD	2,875	34,500	05/09/2017.	06/01/2027.
824348 BB 1	SHERWIN-WILLIAMS CO			1	2.C FE	2,110,880	102.958	2,059,160	2,000,000	2,021,091	0	(26,004)	0	0	4.200	2.842	JJ	38,733	84,000	06/01/2017.	01/15/2022.
824348 BD 7	SHERWIN-WILLIAMS CO			1	2.C FE	982,530	108.526	1,085,260	1,000,000	990,105	0	2,209	0	0	3.300	3.562	FA	13,750	33,000	06/01/2017.	02/01/2025.
826418 BM 6	SIERRA PACIFIC POWER			1	1.F FE	1,000,250	108.717	1,087,170	1,000,000	1,000,142	0	(25)	0	0	2.600	2.597	MN	4,333	26,000	10/28/2016.	05/01/2026.
826418 BM 6	SIERRA PACIFIC POWER			1	1.F FE	997,450	108.717	1,087,170	1,000,000	998,547	0	247	0	0	2.600	2.629	MN	4,333	26,000	04/11/2016.	05/01/2026.
828807 CV 7	SIMON PROPERTY GROUP			1	1.G FE	993,540	111.097	1,110,970	1,000,000	996,683	0	635	0	0	3.500	3.577	MS	11,667	35,000	08/10/2015.	09/01/2025.
828807 CX 3	SIMON PROPERTY GROUP			1	1.G FE	999,180	100.596	1,005,960	1,000,000	999,909	0	155	0	0	2.500	2.516	JJ	11,528	25,000	01/08/2016.	07/15/2021.
828807 CY 1	SIMON PROPERTY GROUP			1	1.G FE	997,370	110.872	1,108,720	1,000,000	998,327	0	250	0	0	3.250	3.281	MN	2,708	32,500	11/15/2016.	11/30/2026.
828807 DE 4	SIMON PROPERTY GROUP			1	1.G FE	992,140	111.841	1,118,410	1,000,000	994,243	0	722	0	0	3.375	3.469	JD	2,813	33,750	11/30/2017.	12/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83001A AB 8	SIX FLAGS ENTERTAINMENT (144A)			1	5.B FE	1,118,130	100.452	1,133,099	1,128,000	1,122,102	0	1,455	0	0	4.875	5.035	JJ	22,913	54,990	02/16/2018.	07/31/2024.
832696 AB 4	SMUCKER (J.M.) COMPANY			1	2.B FE	1,004,950	102.478	1,024,780	1,000,000	1,000,419	0	(560)	0	0	3.500	3.441	AO	7,389	35,000	10/17/2011.	10/15/2021.
832696 AB 4	SMUCKER (J.M.) COMPANY			1	2.B FE	1,996,160	102.478	2,049,560	2,000,000	1,999,571	0	436	0	0	3.500	3.523	AO	14,778	70,000	10/13/2011.	10/15/2021.
833034 AK 7	SNAP-ON INC			1	1.G FE	1,021,250	111.372	1,113,720	1,000,000	1,013,785	0	(2,099)	0	0	3.250	2.994	MS	10,833	32,500	04/12/2017.	03/01/2027.
833034 AK 7	SNAP-ON INC			1	1.G FE	1,004,770	111.372	1,113,720	1,000,000	1,003,049	0	(461)	0	0	3.250	3.193	MS	10,833	32,500	02/16/2017.	03/01/2027.
833034 AK 7	SNAP-ON INC			1	1.G FE	999,060	111.372	1,113,720	1,000,000	999,361	0	88	0	0	3.250	3.261	MS	10,833	32,500	02/15/2017.	03/01/2027.
835495 AK 8	SONOCO PRODUCTS			1	2.B FE	995,430	102.057	1,020,570	1,000,000	999,485	0	532	0	0	4.375	4.432	MN	7,292	43,750	10/20/2011.	11/01/2021.
841504 AB 9	SOUTHEAST SUPPLY (144A)			1	3.A FE	1,997,580	99.812	1,996,240	2,000,000	1,996,240	(2,769)	251	0	0	4.250	4.265	JD	3,778	85,000	06/04/2014.	06/15/2024.
842400 FR 9	SOUTHERN CALIFORNIA EDISON			1	1.G FE	994,230	100.553	1,005,530	1,000,000	999,661	0	642	0	0	3.875	3.945	JD	3,229	38,750	05/12/2011.	06/01/2021.
842400 FY 4	SOUTHERN CALIFORNIA EDISON			1	2.A FE	1,819,914	107.383	1,900,679	1,770,000	1,787,327	0	(6,567)	0	0	3.500	3.090	AO	15,488	61,950	09/15/2015.	10/01/2023.
842400 GD 9	SOUTHERN CALIFORNIA EDISON			1	1.G FE	502,970	101.710	508,550	500,000	500,427	0	(452)	0	0	2.400	2.306	FA	5,000	12,000	01/14/2015.	02/01/2022.
842400 GD 9	SOUTHERN CALIFORNIA EDISON			1	1.G FE	999,930	101.710	1,017,100	1,000,000	999,979	0	10	0	0	2.400	2.401	FA	10,000	24,000	01/13/2015.	02/01/2022.
842434 CM 2	SOUTHERN CALIFORNIA GAS			1	1.D FE	1,000,940	109.463	1,094,630	1,000,000	1,000,388	0	(104)	0	0	3.150	3.138	MS	9,275	31,500	09/09/2014.	09/15/2024.
842434 CM 2	SOUTHERN CALIFORNIA GAS			1	1.D FE	996,340	109.463	1,094,630	1,000,000	998,478	0	373	0	0	3.150	3.193	MS	9,275	31,500	09/08/2014.	09/15/2024.
842434 CP 5	SOUTHERN CALIFORNIA GAS			1	1.D FE	997,630	110.726	1,107,260	1,000,000	998,836	0	237	0	0	3.200	3.228	JD	1,422	32,000	06/15/2015.	06/15/2025.
001192 AJ 2	SOUTHERN CO GAS CAPITAL			1	2.A FE	200,286	101.416	202,832	200,000	200,019	0	(40)	0	0	3.500	3.482	MS	2,061	7,000	01/10/2012.	09/15/2021.
001192 AJ 2	SOUTHERN CO GAS CAPITAL			1	2.A FE	984,830	101.416	1,014,160	1,000,000	998,698	0	1,735	0	0	3.500	3.683	MS	10,306	35,000	09/15/2011.	09/15/2021.
001192 AL 7	SOUTHERN CO GAS CAPITAL			1	2.A FE	999,100	112.374	1,123,740	1,000,000	999,481	0	89	0	0	3.875	3.886	MN	4,951	38,750	11/13/2015.	11/15/2025.
8426EP AA 6	SOUTHERN CO GAS CAPITAL			1	2.A FE	999,220	105.123	1,051,230	1,000,000	999,664	0	110	0	0	2.450	2.459	AO	6,125	24,500	09/08/2016.	10/01/2023.
84265V AF 2	SOUTHERN COPPER CORP		C	1	2.B FE	1,518,750	105.412	1,581,180	1,500,000	1,506,566	0	(3,407)	0	0	3.500	3.253	MN	7,729	52,500	04/06/2017.	11/08/2022.
84265V AH 8	SOUTHERN COPPER CORP		C	1	2.A FE	1,037,500	111.289	1,112,890	1,000,000	1,022,261	0	(4,733)	0	0	3.875	3.316	AO	7,212	38,750	08/22/2017.	04/23/2025.
844895 AV 4	SOUTHWEST GAS CORP			1	1.G FE	1,043,530	103.257	1,032,570	1,000,000	1,005,169	0	(5,000)	0	0	3.875	3.345	AO	9,688	38,750	04/20/2012.	04/01/2022.
844895 AV 4	SOUTHWEST GAS CORP			1	1.G FE	999,660	103.257	1,032,570	1,000,000	999,905	0	37	0	0	3.875	3.879	AO	9,688	38,750	03/20/2012.	04/01/2022.
845011 AA 3	SOUTHWEST GAS CORP			1	1.G FE	998,150	114.713	1,147,130	1,000,000	998,571	0	164	0	0	3.700	3.722	AO	9,250	37,000	03/12/2018.	04/01/2028.
845437 BM 3	SOUTHWESTERN ELECTRIC POWER			2	2.A FE	1,311,605	102.704	1,309,476	1,275,000	1,282,283	0	(8,117)	0	0	3.550	2.883	FA	17,099	45,263	03/24/2017.	02/15/2022.
845437 BP 6	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	1,997,920	108.547	2,170,940	2,000,000	1,998,685	0	201	0	0	2.750	2.762	AO	13,750	55,000	09/26/2016.	10/01/2026.
845437 BR 2	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	5,000,000	117.618	5,880,900	5,000,000	5,000,000	0	0	0	0	4.100	4.100	MS	60,361	205,000	09/11/2018.	09/15/2028.
845743 BP 7	SOUTHWESTERN PUBLIC SERVICES CO			1	1.G FE	996,700	107.987	1,079,870	1,000,000	998,726	0	339	0	0	3.300	3.339	JD	1,467	33,000	06/02/2014.	06/15/2024.
85207U AH 8	SPRINT CORP			1	3.B FE	2,032,500	117.065	2,341,300	2,000,000	2,023,110	0	(5,781)	0	0	7.125	6.743	JD	6,333	142,500	04/17/2019.	06/15/2024.
85208N AA 8	SPRINT SPECTRUM / SPEC I (144A)			1	2.A FE	189,609	101.096	189,555	187,500	188,174	0	(148)	0	0	3.360	2.988	MJSD.	193	6,300	10/21/2016.	03/20/2023.
85208N AA 8	SPRINT SPECTRUM / SPEC I (144A)			1	2.A FE	187,497	101.096	189,555	187,500	187,498	0	0	0	0	3.360	3.374	MJSD.	193	6,300	10/20/2016.	03/20/2023.
85440K AC 8	STANFORD UNIVERSITY (TAXABLE)			1	1.A FE	25,000,000	102.997	25,749,250	25,000,000	25,000,000	0	0	0	0	1.289	1.289	JD	26,854	158,440	05/28/2020.	06/01/2027.
854502 AH 4	STANLEY BLACK & DECKER			1	1.G FE	2,997,780	121.935	3,658,050	3,000,000	2,998,083	0	188	0	0	4.250	4.259	MN	16,292	127,500	10/30/2018.	11/15/2028.
854502 AK 7	STANLEY BLACK & DECKER			1	1.G FE	3,144,630	113.289	3,398,670	3,000,000	3,114,696	0	(21,227)	0	0	3.400	2.580	MS	34,000	102,000	07/29/2019.	03/01/2026.
854502 AL 5	STANLEY BLACK & DECKER			1	1.G FE	1,976,640	108.662	2,173,240	2,000,000	1,978,472	0	1,832	0	0	2.300	2.431	MS	13,544	27,472	02/06/2020.	03/15/2030.
855244 AD 1	STARBUCKS CORP			1	2.A FE	1,050,660	108.686	1,086,860	1,000,000	1,015,471	0	(5,853)	0	0	3.850	3.201	AO	9,625	38,500	06/06/2014.	10/01/2023.
855244 AD 1	STARBUCKS CORP			1	2.A FE	1,033,320	108.686	1,086,860	1,000,000	1,009,930	0	(3,741)	0	0	3.850	3.432	AO	9,625	38,500	02/04/2014.	10/01/2023.
855244 AG 4	STARBUCKS CORP			1	2.A FE	1,963,380	103.210	2,064,200	2,000,000	1,986,068	0	9,195	0	0	2.700	3.193	JD	2,400	54,000	06/19/2018.	06/15/2022.
855244 AK 5	STARBUCKS CORP			1	2.A FE	583,572	108.107	648,642	600,000	589,410	0	1,772	0	0	2.450	2.801	JD	653	14,700	08/02/2017.	06/15/2026.
855244 AK 5	STARBUCKS CORP			1	2.A FE	959,610	108.107	1,081,070	1,000,000	973,143	0	4,468	0	0	2.450	2.987	JD	1,089	24,500	11/14/2017.	06/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
857477 AG 8	STATE STREET CORP				1.F FE	1,140,060	100.719	1,007,190	1,000,000	1,003,555	0	(19,392)	0	0	4.375	2.394	MS	13,854	43,750	05/16/2013.	03/07/2021.
857477 AG 8	STATE STREET CORP				1.F FE	1,984,098	100.719	1,938,841	1,925,000	1,926,159	0	(7,251)	0	0	4.375	3.989	MS	26,669	84,219	06/28/2011.	03/07/2021.
857477 AM 5	STATE STREET CORP				1.F FE	1,995,200	109.623	2,192,460	2,000,000	1,998,367	0	507	0	0	3.700	3.729	MN	8,428	74,000	11/14/2013.	11/20/2023.
857477 AN 3	STATE STREET CORP				1.F FE	1,997,960	111.001	2,220,020	2,000,000	1,999,096	0	206	0	0	3.300	3.312	JD	2,750	66,000	12/10/2014.	12/16/2024.
857477 AN 3	STATE STREET CORP				1.F FE	998,390	111.001	1,110,010	1,000,000	999,290	0	163	0	0	3.300	3.319	JD	1,375	33,000	12/11/2014.	12/16/2024.
857477 AT 0	STATE STREET CORP				1.F FE	1,021,200	113.570	1,135,700	1,000,000	1,013,590	0	(2,685)	0	0	3.550	3.231	FA	13,115	35,500	01/31/2018.	08/18/2025.
857477 AW 3	STATE STREET CORP				1.F FE	979,350	110.156	1,101,560	1,000,000	986,377	0	2,301	0	0	2.650	2.925	MN	3,092	26,500	11/02/2017.	05/19/2026.
857477 AZ 6	STATE STREET CORP			2	1.F FE	1,001,960	103.164	1,031,640	1,000,000	1,000,546	0	(398)	0	0	2.653	2.611	MN	3,390	26,530	05/11/2017.	05/15/2023.
86024T AA 5	STEVENS HOLDINGS CO INC (144A)			2	4.B FE	1,055,000	108.356	1,083,560	1,000,000	1,041,844	0	(8,821)	0	0	6.125	5.000	AO	15,313	61,250	06/26/2019.	10/01/2026.
860630 AD 4	STIFEL FINANCIAL CORP			1	2.C FE	991,960	112.445	1,124,450	1,000,000	996,726	0	831	0	0	4.250	4.350	JJ	19,243	42,500	07/15/2014.	07/18/2024.
863667 AF 8	STRYKER CORP			1	2.A FE	991,240	109.203	1,092,030	1,000,000	996,690	0	902	0	0	3.375	3.479	MN	4,313	33,750	04/28/2014.	05/15/2024.
863667 AH 4	STRYKER CORP			1	2.A FE	1,999,820	111.907	2,238,140	2,000,000	1,999,849	0	17	0	0	3.375	3.376	MN	11,250	67,500	10/26/2015.	11/01/2025.
863667 AH 4	STRYKER CORP			1	2.A FE	990,050	111.907	1,119,070	1,000,000	993,311	0	1,242	0	0	3.375	3.526	MN	5,625	33,750	04/09/2018.	11/01/2025.
863667 AQ 4	STRYKER CORP			1	2.A FE	1,999,160	115.748	2,314,960	2,000,000	1,999,296	0	75	0	0	3.650	3.655	MS	23,117	73,000	02/26/2018.	03/07/2028.
86801F A* 7	SUNSTONE HOTEL PARTNERSHIP LLC			1	3.A	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	5.940	4.690	JJ	141,075	244,500	10/18/2016.	01/10/2026.
870000 HJ 8	SWARTHMORE BORO AUTH REV TXBL S2011C			1	1.A FE	3,000,000	101.815	3,054,450	3,000,000	3,000,000	0	0	0	0	3.100	3.100	MS	27,383	93,000	11/29/2011.	09/15/2021.
871829 AQ 0	SYSCO CORP			1	2.C FE	997,990	103.094	1,030,940	1,000,000	999,667	0	217	0	0	2.600	2.623	JD	1,372	26,000	06/07/2012.	06/12/2022.
871829 AQ 0	SYSCO CORP			1	2.C FE	987,220	103.094	1,030,940	1,000,000	997,920	0	1,385	0	0	2.600	2.747	JD	1,372	26,000	06/06/2012.	06/12/2022.
871829 BA 4	SYSCO CORP			1	2.C FE	1,229,866	101.003	1,250,417	1,238,000	1,236,992	0	1,819	0	0	2.500	2.652	JJ	14,271	30,950	11/30/2016.	07/15/2021.
871829 BC 0	SYSCO CORP			1	2.C FE	996,230	111.279	1,112,790	1,000,000	997,782	0	357	0	0	3.300	3.344	JJ	15,217	33,000	03/22/2016.	07/15/2026.
871829 BC 0	SYSCO CORP			1	2.C FE	968,240	111.279	1,112,790	1,000,000	979,876	0	3,215	0	0	3.300	3.705	JJ	15,217	33,000	03/08/2017.	07/15/2026.
871829 BF 3	SYSCO CORP			1	2.C FE	998,110	111.308	1,113,080	1,000,000	998,705	0	174	0	0	3.250	3.272	JJ	14,986	32,500	06/20/2017.	07/15/2027.
871829 BF 3	SYSCO CORP			1	2.C FE	994,630	111.308	1,113,080	1,000,000	996,314	0	496	0	0	3.250	3.313	JJ	14,986	32,500	06/19/2017.	07/15/2027.
871829 BK 2	SYSCO CORP			1	2.C FE	1,992,940	104.209	2,084,180	2,000,000	1,993,466	0	526	0	0	2.400	2.440	FA	18,133	24,267	02/11/2020.	02/15/2030.
875127 BB 7	TAMPA ELECTRIC			1	1.G FE	1,010,840	103.123	1,031,230	1,000,000	1,001,790	0	(1,193)	0	0	2.600	2.474	MS	7,656	26,000	09/20/2012.	09/15/2022.
875127 BB 7	TAMPA ELECTRIC			1	1.G FE	1,997,560	103.123	2,062,460	2,000,000	1,999,495	0	263	0	0	2.600	2.614	MS	15,311	52,000	09/19/2012.	09/15/2022.
189754 AC 8	TAPESTRY INC			1	2.C FE	998,580	107.986	1,079,860	1,000,000	999,020	0	126	0	0	4.125	4.142	JJ	19,021	41,250	06/06/2017.	07/15/2027.
87612E AZ 9	TARGET CORP			1	1.G FE	4,968,150	102.777	5,138,850	5,000,000	4,996,204	0	3,510	0	0	2.900	2.974	JJ	66,861	145,000	01/09/2012.	01/15/2022.
87612E BD 7	TARGET CORP			1	1.G FE	1,991,120	110.795	2,215,900	2,000,000	1,996,540	0	913	0	0	3.500	3.553	JJ	35,000	70,000	06/17/2014.	07/01/2024.
87612E BE 5	TARGET CORP			1	1.G FE	999,910	110.651	1,106,510	1,000,000	999,932	0	9	0	0	2.500	2.501	AO	5,278	25,000	04/04/2016.	04/15/2026.
87612E BH 8	TARGET CORP			1	1.F FE	4,999,500	117.254	5,862,700	5,000,000	4,999,469	0	37	0	0	3.375	3.376	AO	35,625	168,750	03/18/2019.	04/15/2029.
87233Q AA 6	TC PIPELINES LP			1	2.B FE	998,340	100.848	1,008,480	1,000,000	999,863	0	177	0	0	4.650	4.671	JD	2,067	46,500	06/14/2011.	06/15/2021.
87233Q AC 2	TC PIPELINES LP			1	2.B FE	1,000,000	112.587	1,125,870	1,000,000	1,000,000	0	0	0	0	3.900	3.900	MN	3,900	39,000	05/22/2017.	05/25/2027.
878055 AD 4	TCF NATIONAL BANK				2.B FE	2,972,580	105.827	3,174,810	3,000,000	2,994,767	0	3,270	0	0	6.250	6.375	JD	11,979	187,500	06/05/2012.	06/08/2022.
878055 AE 2	TCF NATIONAL BANK				2.C FE	1,987,500	109.188	2,183,760	2,000,000	1,993,981	0	1,259	0	0	4.600	4.679	FA	31,689	92,000	02/24/2015.	02/27/2025.
87236Y AD 0	TD AMERITRADE			1	1.F FE	1,999,000	111.308	2,226,160	2,000,000	1,999,450	0	100	0	0	3.625	3.630	AO	18,125	72,500	10/17/2014.	04/01/2025.
87236Y AF 5	TD AMERITRADE			1	1.F FE	1,017,110	112.162	1,121,620	1,000,000	1,011,744	0	(1,756)	0	0	3.300	3.084	AO	8,250	33,000	11/03/2017.	04/01/2027.
87236Y AF 5	TD AMERITRADE			1	1.F FE	1,995,840	112.162	2,243,240	2,000,000	1,997,131	0	397	0	0	3.300	3.325	AO	16,500	66,000	04/24/2017.	04/01/2027.
880451 AZ 2	TENNESSEE GAS PIPELINE (144A)			1	2.B FE	4,990,050	107.088	5,354,400	5,000,000	4,990,694	0	644	0	0	2.900	2.923	MS	48,333	75,319	02/19/2020.	03/01/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
882384 AC 4	TEXAS EASTERN TRANSMISSION (144A)			1	2.A FE	1,996,040	103.415	2,068,300	2,000,000	1,999,155	0	428	0	0	2.800	2.823	AO	11,822	56,000	10/19/2012.	10/15/2022.
882384 AD 2	TEXAS EASTERN TRANSMISSION (144A)			1	2.A FE	1,002,410	109.721	1,097,210	1,000,000	1,001,760	0	(223)	0	0	3.500	3.471	JJ	16,139	35,000	01/08/2018.	01/15/2028.
882384 AD 2	TEXAS EASTERN TRANSMISSION (144A)			1	2.A FE	1,492,215	109.721	1,645,815	1,500,000	1,494,238	0	706	0	0	3.500	3.562	JJ	24,208	52,500	01/04/2018.	01/15/2028.
882508 AW 4	TEXAS INSTRUMENTS INC			1	1.E FE	1,906,440	104.153	2,083,060	2,000,000	1,948,300	0	20,921	0	0	2.250	3.411	MN	7,500	45,000	12/14/2018.	05/01/2023.
882508 BA 1	TEXAS INSTRUMENTS INC			1	1.E FE	997,390	102.034	1,020,340	1,000,000	999,372	0	442	0	0	1.850	1.896	MN	2,364	18,500	04/29/2016.	05/15/2022.
882508 BB 9	TEXAS INSTRUMENTS INC			1	1.E FE	996,170	106.855	1,068,550	1,000,000	998,061	0	538	0	0	2.625	2.685	MN	3,354	26,250	05/01/2017.	05/15/2024.
882508 BB 9	TEXAS INSTRUMENTS INC			1	1.E FE	992,310	106.855	1,068,550	1,000,000	996,111	0	1,081	0	0	2.625	2.746	MN	3,354	26,250	04/27/2017.	05/15/2024.
882508 BC 7	TEXAS INSTRUMENTS INC			1	1.E FE	1,976,860	111.903	2,238,060	2,000,000	1,983,390	0	2,148	0	0	2.900	3.035	MN	9,344	58,000	10/26/2017.	11/03/2027.
882508 BG 8	TEXAS INSTRUMENTS INC			1	1.E FE	6,978,230	107.782	7,544,740	7,000,000	6,980,717	0	1,978	0	0	2.250	2.285	MS	51,188	157,500	08/26/2019.	09/04/2029.
883203 BS 9	TEXTRON INC			1	2.B FE	996,950	102.458	1,024,580	1,000,000	999,606	0	376	0	0	5.950	5.990	MS	16,528	59,500	09/14/2011.	09/21/2021.
883203 BU 4	TEXTRON INC			1	2.B FE	1,996,020	109.920	2,198,400	2,000,000	1,998,491	0	406	0	0	4.300	4.324	MS	28,667	86,000	01/23/2014.	03/01/2024.
883203 BV 2	TEXTRON INC			1	2.B FE	1,006,880	109.972	1,099,720	1,000,000	1,002,957	0	(687)	0	0	3.875	3.792	MS	12,917	38,750	10/24/2014.	03/01/2025.
883203 BV 2	TEXTRON INC			1	2.B FE	999,030	109.972	1,099,720	1,000,000	999,501	0	99	0	0	3.875	3.886	MS	12,917	38,750	10/23/2014.	03/01/2025.
883203 BW 0	TEXTRON INC			1	2.B FE	1,037,860	112.865	1,128,650	1,000,000	1,024,897	0	(4,532)	0	0	4.000	3.449	MS	11,778	40,000	01/12/2018.	03/15/2026.
883203 BX 8	TEXTRON INC			1	2.B FE	998,740	110.494	1,104,940	1,000,000	999,134	0	117	0	0	3.650	3.665	MS	10,747	36,500	02/27/2017.	03/15/2027.
883203 BY 6	TEXTRON INC			1	2.B FE	999,660	110.430	1,104,300	1,000,000	999,716	0	31	0	0	3.375	3.379	MS	11,250	33,750	09/11/2017.	03/01/2028.
883556 BF 8	THERMO FISHER SCIENTIFIC			1	2.A FE	2,493,250	110.356	2,758,900	2,500,000	2,497,633	0	683	0	0	4.150	4.182	FA	43,229	103,750	12/04/2013.	02/01/2024.
883556 BM 3	THERMO FISHER SCIENTIFIC			1	2.A FE	1,562,055	113.307	1,699,605	1,500,000	1,533,912	0	(6,583)	0	0	3.650	3.130	JD	2,433	54,750	06/22/2016.	12/15/2025.
883556 BM 3	THERMO FISHER SCIENTIFIC			1	2.A FE	998,580	113.307	1,133,070	1,000,000	999,223	0	138	0	0	3.650	3.667	JD	1,622	36,500	11/30/2015.	12/15/2025.
883556 BR 2	THERMO FISHER SCIENTIFIC			1	2.A FE	957,560	111.534	1,115,340	1,000,000	973,569	0	4,109	0	0	2.950	3.463	MS	8,358	29,500	11/17/2016.	09/19/2026.
883556 BR 2	THERMO FISHER SCIENTIFIC			1	2.A FE	946,810	111.534	1,115,340	1,000,000	962,790	0	5,744	0	0	2.950	3.677	MS	8,358	29,500	02/12/2018.	09/19/2026.
883556 BX 9	THERMO FISHER SCIENTIFIC			1	2.A FE	1,985,260	112.531	2,250,620	2,000,000	1,989,672	0	1,368	0	0	3.200	3.287	FA	24,178	64,000	08/10/2017.	08/15/2027.
883556 BZ 4	THERMO FISHER SCIENTIFIC			1	2.A FE	4,993,050	109.560	5,478,000	5,000,000	4,993,674	0	609	0	0	2.600	2.616	AO	32,500	127,472	09/24/2019.	10/01/2029.
883556 CG 5	THERMO FISHER SCIENTIFIC			1	2.A FE	3,757,350	125.056	3,751,680	3,000,000	3,751,280	0	(6,070)	0	0	4.497	1.506	MS	35,976	0	12/01/2020.	03/25/2030.
883556 CG 5	THERMO FISHER SCIENTIFIC			1	2.A FE	6,241,550	125.056	6,252,800	5,000,000	6,225,999	0	(15,551)	0	0	4.497	1.561	MS	59,960	0	11/13/2020.	03/25/2030.
883556 CG 5	THERMO FISHER SCIENTIFIC			1	2.A FE	2,000,000	125.056	2,501,120	2,000,000	2,000,000	0	0	0	0	4.497	4.497	MS	23,984	44,970	03/23/2020.	03/25/2030.
886546 AB 6	TIFFANY & CO			1	2.B FE	997,020	109.580	1,095,800	1,000,000	998,709	0	303	0	0	3.800	3.836	AO	9,500	38,000	09/22/2014.	10/01/2024.
88732J BA 5	TIME WARNER CABLE			1	3.A FE	997,970	101.429	1,014,290	1,000,000	999,793	0	236	0	0	4.000	4.025	MS	13,333	40,000	09/08/2011.	09/01/2021.
88732J BA 5	TIME WARNER CABLE			1	3.A FE	991,090	101.429	1,014,290	1,000,000	999,239	0	1,038	0	0	4.000	4.110	MS	13,333	40,000	09/07/2011.	09/01/2021.
88731E AF 7	TIME WARNER ENTERTAINMENT				2.C FE	8,429,191	116.953	8,303,663	7,100,000	7,906,292	0	(348,657)	0	0	8.375	3.011	MS	175,084	594,625	06/25/2019.	03/15/2023.
88731E AF 7	TIME WARNER ENTERTAINMENT				2.C FE	1,250,630	116.953	1,169,530	1,000,000	1,099,169	0	(42,461)	0	0	8.375	3.650	MS	24,660	83,750	03/29/2017.	03/15/2023.
88731E AF 7	TIME WARNER ENTERTAINMENT				2.C FE	1,315,290	116.953	1,169,530	1,000,000	1,087,830	0	(37,313)	0	0	8.375	4.161	MS	24,660	83,750	02/19/2014.	03/15/2023.
887389 AJ 3	TIMKEN CO			1	2.C FE	23,285	107.550	24,737	23,000	23,116	0	(31)	0	0	3.875	3.716	MS	297	891	02/11/2015.	09/01/2024.
887389 AJ 3	TIMKEN CO			1	2.C FE	909,954	107.550	985,158	916,000	913,081	0	716	0	0	3.875	3.968	MS	11,832	35,495	04/19/2016.	09/01/2024.
887389 AJ 3	TIMKEN CO			1	2.C FE	979,900	107.550	1,075,500	1,000,000	991,596	0	2,071	0	0	3.875	4.123	MS	12,917	38,750	09/18/2014.	09/01/2024.
872539 AA 9	TJX COS INC			1	1.F FE	999,680	100.698	1,006,980	1,000,000	999,962	0	41	0	0	2.750	2.755	JD	1,222	27,500	06/03/2014.	06/15/2021.
872540 AP 4	TJX COS INC			1	1.F FE	1,004,160	104.629	1,046,290	1,000,000	1,000,990	0	(447)	0	0	2.500	2.452	MN	3,194	25,000	04/30/2013.	05/15/2023.
872540 AP 4	TJX COS INC			1	1.F FE	999,110	104.629	1,046,290	1,000,000	999,756	0	93	0	0	2.500	2.510	MN	3,194	25,000	04/29/2013.	05/15/2023.
872540 AQ 2	TJX COS INC			1	1.F FE	992,540	107.929	1,079,290	1,000,000	995,521	0	723	0	0	2.250	2.334	MS	6,625	22,500	09/07/2016.	09/15/2026.
872540 AQ 2	TJX COS INC			1	1.F FE	941,500	107.929	1,079,290	1,000,000	960,104	0	6,314	0	0	2.250	3.016	MS	6,625	22,500	12/14/2017.	09/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
872540 AQ 2	TJX COS INC			1	1.F FE	351,203	107.929	404,734	375,000	359,600	0	2,435	0	0	2.250	3.039	MS	2,484	8,438	05/26/2017.	09/15/2026.
88947E AS 9	TOLL BROS FINANCE CORP			1	3.A FE	495,625	114.606	573,030	500,000	496,401	0	478	0	0	4.875	5.010	MS	7,177	24,375	04/08/2019.	03/15/2027.
89233P 7F 7	TOYOTA MOTOR CREDIT		C	1	1.E FE	2,981,190	104.808	3,144,240	3,000,000	2,995,758	0	2,005	0	0	2.625	2.697	JJ	37,406	78,750	01/07/2013.	01/10/2023.
89236T DR 3	TOYOTA MOTOR CREDIT		C	1	1.E FE	996,690	112.453	1,124,530	1,000,000	997,873	0	314	0	0	3.200	3.239	JJ	15,111	32,000	01/04/2017.	01/11/2027.
89236T DW 2	TOYOTA MOTOR CREDIT		C	1	1.E FE	999,500	107.529	1,075,290	1,000,000	999,725	0	71	0	0	2.900	2.908	AO	5,961	29,000	04/11/2017.	04/17/2024.
89236T EM 3	TOYOTA MOTOR CREDIT		C	1	1.E FE	997,780	112.427	1,124,270	1,000,000	998,362	0	205	0	0	3.050	3.076	JJ	14,403	30,500	01/08/2018.	01/11/2028.
89236T EM 3	TOYOTA MOTOR CREDIT		C	1	1.E FE	996,500	112.427	1,124,270	1,000,000	997,422	0	323	0	0	3.050	3.091	JJ	14,403	30,500	01/09/2018.	01/11/2028.
89236T EW 1	TOYOTA MOTOR CREDIT		C	1	1.E FE	1,995,180	111.526	2,230,520	2,000,000	1,996,845	0	657	0	0	3.400	3.439	AO	14,544	68,000	04/10/2018.	04/14/2025.
893045 AE 4	TRANS-ALLEGHENY (144A)			1	2.B FE	1,008,170	109.307	1,093,070	1,000,000	1,003,723	0	(807)	0	0	3.850	3.755	JD	3,208	38,500	12/09/2014.	06/01/2025.
893045 AE 4	TRANS-ALLEGHENY (144A)			1	2.B FE	1,998,480	109.307	2,186,140	2,000,000	1,999,224	0	148	0	0	3.850	3.859	JD	6,417	77,000	12/08/2014.	06/01/2025.
893574 AH 6	TRANSCONTINENTAL GAS PIPELINE			1	2.B FE	2,101,243	131.191	2,112,175	1,610,000	1,917,486	0	(57,387)	0	0	7.850	3.519	FA	52,660	126,385	08/28/2017.	02/01/2026.
893574 AH 6	TRANSCONTINENTAL GAS PIPELINE			1	2.B FE	1,540,826	131.191	1,587,411	1,210,000	1,426,957	0	(40,206)	0	0	7.850	3.759	FA	39,577	94,985	01/23/2018.	02/01/2026.
893574 AK 9	TRANSCONTINENTAL GAS PIPELINE			1	2.B FE	994,460	115.393	1,153,940	1,000,000	995,741	0	494	0	0	4.000	4.068	MS	11,778	40,000	03/08/2018.	03/15/2028.
896239 AB 6	TRIMBLE INC			1	2.C FE	3,987,280	108.389	4,335,560	4,000,000	3,992,725	0	2,729	0	0	4.150	4.228	JD	7,378	166,000	12/06/2018.	06/15/2023.
896522 AH 2	TRINITY INDUSTRIES			1	3.B FE	2,996,640	104.633	3,138,990	3,000,000	2,998,375	0	343	0	0	4.550	4.564	AO	34,125	136,500	09/22/2014.	10/01/2024.
07330M AA 5	TRUIST BANK			2	1.G FE	1,052,570	115.354	1,153,540	1,000,000	1,035,685	0	(5,586)	0	0	3.800	3.117	AO	6,333	38,000	11/15/2017.	10/30/2026.
07330M AA 5	TRUIST BANK			2	1.G FE	997,560	115.354	1,153,540	1,000,000	998,664	0	195	0	0	3.800	3.825	AO	6,333	38,000	09/22/2014.	10/30/2026.
07330M AB 3	TRUIST BANK			2	1.G FE	999,330	112.792	1,127,920	1,000,000	999,617	0	66	0	0	3.625	3.633	MS	10,573	36,250	09/09/2015.	09/16/2025.
07330N AQ 8	TRUIST BANK			2	1.F FE	999,310	102.261	1,022,610	1,000,000	999,841	0	143	0	0	2.625	2.640	JJ	12,104	26,250	01/23/2017.	01/15/2022.
86787E AN 7	TRUIST BANK			2	1.F FE	1,943,180	105.375	2,107,500	2,000,000	1,973,009	0	10,921	0	0	2.750	3.355	MN	9,167	55,000	03/06/2018.	05/01/2023.
86787E BB 2	TRUIST BANK			1	1.F FE	4,996,950	115.445	5,772,250	5,000,000	4,997,601	0	399	0	0	4.050	4.060	MN	32,625	202,500	10/24/2018.	11/03/2025.
86787G AJ 1	TRUIST BANK			2	1.G FE	994,940	111.954	1,119,540	1,000,000	997,047	0	489	0	0	3.300	3.360	MN	4,217	33,000	05/11/2016.	05/15/2026.
89788K AA 4	TRUIST BANK			2	1.G FE	2,995,200	104.985	3,149,550	3,000,000	2,995,496	0	296	0	0	2.250	2.268	MS	20,625	34,125	03/04/2020.	03/11/2030.
05531F BB 8	TRUIST FINANCIAL CORP			2	1.G FE	999,180	108.310	1,083,100	1,000,000	999,509	0	114	0	0	2.850	2.863	AO	5,146	28,500	10/23/2017.	10/26/2024.
05531F BE 2	TRUIST FINANCIAL CORP			2	1.G FE	3,991,920	113.111	4,524,440	4,000,000	3,994,574	0	1,090	0	0	3.700	3.733	JD	10,689	148,000	05/31/2018.	06/05/2025.
05531F BF 9	TRUIST FINANCIAL CORP			2	1.G FE	4,992,300	109.903	5,495,150	5,000,000	4,995,221	0	1,481	0	0	3.750	3.784	JD	13,021	187,500	11/29/2018.	12/06/2023.
867914 AH 6	TRUIST FINANCIAL CORP				1.G FE	1,063,840	123.079	1,230,790	1,000,000	1,021,491	0	(3,554)	0	0	6.000	3.999	FA	22,667	60,000	08/28/2002.	02/15/2026.
867914 AH 6	TRUIST FINANCIAL CORP				1.G FE	529,735	123.079	615,395	500,000	510,344	0	(1,710)	0	0	6.000	5.530	FA	11,333	30,000	01/05/2004.	02/15/2026.
867914 BM 4	TRUIST FINANCIAL CORP			2	1.G FE	1,997,440	102.387	2,047,740	2,000,000	1,999,432	0	495	0	0	2.700	2.726	JJ	23,100	54,000	11/28/2016.	01/27/2022.
87305Q CC 3	TTX CO (144A)			1	1.F FE	3,039,990	101.252	3,037,560	3,000,000	3,001,351	0	(4,964)	0	0	4.400	4.232	MN	22,000	132,000	06/27/2011.	05/01/2021.
87305Q CC 3	TTX CO (144A)			1	1.F FE	2,000,000	101.252	2,025,040	2,000,000	2,000,000	0	0	0	0	4.400	4.400	MN	14,667	88,000	04/26/2011.	05/01/2021.
87305Q CD 1	TTX CO (144A)			1	1.F FE	996,670	104.779	1,047,790	1,000,000	999,274	0	360	0	0	3.050	3.089	MN	3,897	30,500	11/15/2012.	11/15/2022.
87305Q CF 6	TTX CO (144A)			1	1.F FE	996,930	109.821	1,098,210	1,000,000	998,939	0	316	0	0	4.150	4.187	JJ	19,136	41,500	12/04/2013.	01/15/2024.
87305Q CH 2	TTX CO (144A)			1	1.F FE	3,126,000	111.433	3,342,990	3,000,000	3,092,995	0	(21,472)	0	0	3.600	2.783	JJ	49,800	108,000	06/06/2019.	01/15/2025.
87305Q CH 2	TTX CO (144A)			1	1.F FE	999,850	111.433	1,114,330	1,000,000	1,000,000	0	0	0	0	3.600	3.601	JJ	16,600	36,000	11/13/2014.	01/15/2025.
898813 AP 5	TUCSON ELECTRIC POWER			1	1.G FE	1,993,460	108.972	2,179,440	2,000,000	1,996,967	0	653	0	0	3.050	3.088	MS	17,961	61,000	02/24/2015.	03/15/2025.
902494 AX 1	TYSON FOODS INC			1	2.B FE	2,046,780	111.141	2,222,820	2,000,000	2,026,499	0	(7,269)	0	0	3.950	3.530	FA	29,844	79,000	02/13/2018.	08/15/2024.
902494 BC 6	TYSON FOODS INC			1	2.B FE	999,000	114.343	1,143,430	1,000,000	999,296	0	93	0	0	3.550	3.562	JD	2,860	35,500	05/24/2017.	06/02/2027.
902494 BC 6	TYSON FOODS INC			1	2.B FE	998,330	114.343	1,143,430	1,000,000	998,840	0	155	0	0	3.550	3.570	JD	2,860	35,500	05/23/2017.	06/02/2027.
902494 BF 9	TYSON FOODS INC			1	2.B FE	998,140	100.966	1,009,660	1,000,000	999,675	0	475	0	0	2.250	2.299	FA	8,000	22,500	08/21/2017.	08/23/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
904311 AA 5	UNDER ARMOUR INC			1	4.A FE	995,770	100.812	1,008,120	1,000,000	997,512	24,213	408	0	0	3.250	3.300	JD	1,444	32,500	06/08/2016.	06/15/2026.
904764 AM 9	UNILEVER CAPITAL		C	1	1.E FE	568,570	100.386	501,930	500,000	500,918	0	(8,528)	0	0	4.250	2.509	FA	8,323	21,250	04/04/2012.	02/10/2021.
904764 AM 9	UNILEVER CAPITAL		C	1	1.E FE	996,610	100.386	1,003,860	1,000,000	999,878	0	366	0	0	4.250	4.292	FA	16,646	42,500	02/07/2011.	02/10/2021.
904764 AS 6	UNILEVER CAPITAL		C	1	1.E FE	1,015,250	110.996	1,109,960	1,000,000	1,007,825	0	(1,577)	0	0	3.100	2.916	JJ	12,917	31,000	12/30/2015.	07/30/2025.
904764 AS 6	UNILEVER CAPITAL		C	1	1.E FE	1,004,060	110.996	1,109,960	1,000,000	1,002,022	0	(408)	0	0	3.100	3.052	JJ	12,917	31,000	08/26/2015.	07/30/2025.
904764 AU 1	UNILEVER CAPITAL		C	1	1.E FE	930,940	106.700	1,067,000	1,000,000	953,819	0	7,525	0	0	2.000	2.903	JJ	8,500	20,000	11/09/2017.	07/28/2026.
904764 AY 3	UNILEVER CAPITAL		C	1	1.E FE	1,969,220	111.241	2,224,820	2,000,000	1,979,349	0	2,898	0	0	2.900	3.080	MN	9,022	58,000	05/02/2017.	05/05/2027.
904764 BC 0	UNILEVER CAPITAL		C	1	1.E FE	1,969,780	115.920	2,318,400	2,000,000	1,977,013	0	2,721	0	0	3.500	3.682	MS	19,250	70,000	03/19/2018.	03/22/2028.
904764 BH 9	UNILEVER CAPITAL		C	1	1.E FE	1,990,340	107.137	2,142,740	2,000,000	1,991,474	0	880	0	0	2.125	2.179	MS	13,576	42,500	09/04/2019.	09/06/2029.
904764 BH 9	UNILEVER CAPITAL		C	1	1.E FE	4,954,950	107.137	5,356,850	5,000,000	4,960,270	0	4,099	0	0	2.125	2.226	MS	33,941	106,250	09/03/2019.	09/06/2029.
906548 CK 6	UNION ELECTRIC CO			1	1.F FE	999,820	108.541	1,085,410	1,000,000	999,901	0	17	0	0	3.500	3.502	AO	7,389	35,000	04/01/2014.	04/15/2024.
906548 CR 1	UNION ELECTRIC CO			1	1.F FE	1,998,280	111.949	2,238,980	2,000,000	1,998,346	0	66	0	0	2.950	2.960	MS	17,372	28,681	03/17/2020.	03/15/2030.
907818 DK 1	UNION PACIFIC CORP			1	2.A FE	120,358	104.957	112,304	107,000	109,071	0	(1,557)	0	0	4.163	2.627	JJ	2,054	4,454	01/25/2013.	07/15/2022.
907818 DK 1	UNION PACIFIC CORP			1	2.A FE	1,101,190	104.957	1,049,570	1,000,000	1,014,673	0	(10,983)	0	0	4.163	2.995	JJ	19,196	41,630	03/02/2012.	07/15/2022.
907818 DM 7	UNION PACIFIC CORP			1	2.A FE	1,278,986	104.581	1,281,117	1,225,000	1,235,482	0	(5,652)	0	0	2.950	2.459	JJ	16,663	36,138	07/25/2012.	01/15/2023.
907818 DM 7	UNION PACIFIC CORP			1	2.A FE	1,182,281	104.581	1,202,682	1,150,000	1,156,548	0	(3,519)	0	0	2.950	2.622	JJ	15,643	33,925	01/11/2013.	01/15/2023.
907818 DN 5	UNION PACIFIC CORP			1	2.A FE	1,987,920	104.742	2,094,840	2,000,000	1,996,915	0	1,267	0	0	2.750	2.819	AO	11,611	55,000	03/12/2013.	04/15/2023.
907818 DN 5	UNION PACIFIC CORP			1	2.A FE	982,450	104.742	1,047,420	1,000,000	995,449	0	1,884	0	0	2.750	2.956	AO	5,806	27,500	05/31/2013.	04/15/2023.
907818 DR 6	UNION PACIFIC CORP			1	2.A FE	1,001,780	108.636	1,086,360	1,000,000	1,000,602	0	(192)	0	0	3.646	3.625	FA	13,774	36,460	10/01/2013.	02/15/2024.
907818 DV 7	UNION PACIFIC CORP			1	2.A FE	992,470	109.382	1,093,820	1,000,000	997,267	0	774	0	0	3.750	3.840	MS	11,042	37,500	01/07/2014.	03/15/2024.
907818 ED 6	UNION PACIFIC CORP			1	2.A FE	1,019,560	110.861	1,108,610	1,000,000	1,009,686	0	(2,041)	0	0	3.250	3.012	FA	12,278	32,500	10/26/2015.	08/15/2025.
907818 EP 9	UNION PACIFIC CORP			1	2.A FE	986,080	110.713	1,107,130	1,000,000	990,741	0	1,307	0	0	3.000	3.163	AO	6,333	30,000	03/29/2017.	04/15/2027.
907818 EY 0	UNION PACIFIC CORP			1	2.A FE	2,027,600	118.823	2,376,460	2,000,000	2,021,988	0	(2,514)	0	0	3.950	3.779	MS	24,358	79,000	08/03/2018.	09/10/2028.
907818 FH 6	UNION PACIFIC CORP			1	2.A FE	2,000,180	107.809	2,156,180	2,000,000	2,000,166	0	(14)	0	0	2.400	2.399	FA	19,467	24,667	01/29/2020.	02/05/2030.
907818 FH 6	UNION PACIFIC CORP			1	2.A FE	4,980,550	107.809	5,390,450	5,000,000	4,982,101	0	1,551	0	0	2.400	2.444	FA	48,667	61,667	01/28/2020.	02/05/2030.
90783W AA 1	UNION PACIFIC PASS THRU CERT 06-1			1	1.D FE	1,202,169	118.039	1,419,028	1,202,169	1,213,343	0	(861)	0	0	5.866	5.866	JJ	35,064	70,519	07/20/2006.	07/02/2030.
911312 AM 8	UNITED PARCEL SERVICE			1	1.G FE	1,057,810	100.082	1,000,820	1,000,000	1,000,273	0	(7,229)	0	0	3.125	2.389	JJ	14,410	31,250	04/10/2012.	01/15/2021.
911312 AQ 9	UNITED PARCEL SERVICE			1	1.G FE	1,003,360	103.784	1,037,840	1,000,000	1,000,629	0	(358)	0	0	2.450	2.412	AO	6,125	24,500	09/26/2012.	10/01/2022.
911312 AQ 9	UNITED PARCEL SERVICE			1	1.G FE	1,973,640	103.784	2,075,680	2,000,000	1,993,672	0	3,466	0	0	2.450	2.635	AO	12,250	49,000	10/20/2014.	10/01/2022.
911312 AY 2	UNITED PARCEL SERVICE			1	1.G FE	1,999,280	109.263	2,185,260	2,000,000	1,999,537	0	68	0	0	2.400	2.404	MN	6,133	48,000	10/19/2016.	11/15/2026.
911312 BM 7	UNITED PARCEL SERVICE			1	1.G FE	1,991,280	114.598	2,291,960	2,000,000	1,993,686	0	807	0	0	3.050	3.101	MN	7,794	61,000	11/09/2017.	11/15/2027.
91324P BP 6	UNITEDHEALTH GROUP INC			1	1.G FE	1,118,310	100.310	1,003,100	1,000,000	1,000,197	0	(12,555)	0	0	4.700	3.243	FA	17,756	47,000	08/10/2011.	02/15/2021.
91324P BT 8	UNITEDHEALTH GROUP INC			1	1.G FE	1,989,060	101.867	2,037,340	2,000,000	1,998,838	0	1,230	0	0	3.375	3.440	MN	8,625	67,500	11/07/2011.	11/15/2021.
91324P BV 3	UNITEDHEALTH GROUP INC			1	1.G FE	2,979,300	102.453	3,073,590	3,000,000	2,997,101	0	2,266	0	0	2.875	2.955	MS	25,396	86,250	03/05/2012.	03/15/2022.
91324P BZ 4	UNITEDHEALTH GROUP INC			1	1.G FE	1,004,810	104.675	1,046,750	1,000,000	1,001,021	0	(521)	0	0	2.750	2.694	FA	10,389	27,500	01/23/2013.	02/15/2023.
91324P BZ 4	UNITEDHEALTH GROUP INC			1	1.G FE	998,420	104.675	1,046,750	1,000,000	999,634	0	157	0	0	2.750	2.767	FA	10,389	27,500	10/17/2012.	02/15/2023.
91324P BZ 4	UNITEDHEALTH GROUP INC			1	1.G FE	369,840	104.675	418,700	400,000	392,407	0	3,375	0	0	2.750	3.687	FA	4,156	11,000	06/25/2013.	02/15/2023.
91324P CC 4	UNITEDHEALTH GROUP INC			1	1.G FE	1,991,860	105.771	2,115,420	2,000,000	1,997,956	0	863	0	0	2.875	2.922	MS	16,931	57,500	02/25/2013.	03/15/2023.
91324P CH 3	UNITEDHEALTH GROUP INC			1	1.G FE	1,997,840	102.427	2,048,540	2,000,000	1,999,665	0	324	0	0	2.875	2.892	JD	2,556	57,500	12/03/2014.	12/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91324P CP 5	UNITEDHEALTH GROUP INC			1	1.G FE	2,029,800	113.982	2,279,640	2,000,000	2,019,202	0	(3,842)	0	0	3.750	3.519	JJ	34,583	75,000	02/20/2018.	07/15/2025.
91324P CV 2	UNITEDHEALTH GROUP INC			1	1.G FE	2,912,220	112.170	3,365,100	3,000,000	2,940,166	0	10,284	0	0	3.100	3.522	MS	27,383	93,000	03/07/2018.	03/15/2026.
91324P CW 0	UNITEDHEALTH GROUP INC			1	1.G FE	1,997,920	114.532	2,290,640	2,000,000	1,998,681	0	190	0	0	3.450	3.462	JJ	31,817	69,000	12/15/2016.	01/15/2027.
91324P CY 6	UNITEDHEALTH GROUP INC			1	1.G FE	1,989,780	114.293	2,285,860	2,000,000	1,993,194	0	944	0	0	3.375	3.435	AO	14,250	67,500	03/08/2017.	04/15/2027.
91324P CY 6	UNITEDHEALTH GROUP INC			1	1.G FE	980,890	114.293	1,142,930	1,000,000	985,961	0	1,949	0	0	3.375	3.626	AO	7,125	33,750	04/18/2018.	04/15/2027.
91324P DE 9	UNITEDHEALTH GROUP INC			1	1.G FE	996,410	112.460	1,124,600	1,000,000	997,410	0	336	0	0	2.950	2.992	AO	6,228	29,500	10/19/2017.	10/15/2027.
91324P DE 9	UNITEDHEALTH GROUP INC			1	1.G FE	991,630	112.460	1,124,600	1,000,000	994,004	0	780	0	0	2.950	3.048	AO	6,228	29,500	10/18/2017.	10/15/2027.
914713 P8 9	UNIV OF NC CHAPEL HILL REF (TXBL) S2017			1	1.A FE	2,545,000	105.145	2,675,940	2,545,000	2,545,000	0	0	0	0	2.268	2.268	JD	4,810	57,721	09/15/2017.	12/01/2023.
914748 AA 6	UNIVERSITY OF NOTRE DAME (TAXABLE) S2017			2	1.A FE	9,882,800	124.285	12,428,500	10,000,000	9,889,424	0	2,424	0	0	3.394	3.457	FA	128,218	339,400	12/20/2017.	02/15/2048.
91159H HA 1	US BANCORP			1	1.E FE	1,092,330	101.162	1,011,620	1,000,000	1,004,025	0	(12,809)	0	0	4.125	2.808	MN	4,240	41,250	06/10/2013.	05/24/2021.
91159H HA 1	US BANCORP			1	1.E FE	1,001,370	101.162	1,011,620	1,000,000	1,000,005	0	(229)	0	0	4.125	4.108	MN	4,240	41,250	05/25/2011.	05/24/2021.
91159H HC 7	US BANCORP			2	1.E FE	1,006,520	103.088	1,030,880	1,000,000	1,000,832	0	(729)	0	0	3.000	2.924	MS	8,833	30,000	02/29/2012.	03/15/2022.
91159H HC 7	US BANCORP			2	1.E FE	1,998,600	103.088	2,061,760	2,000,000	1,999,758	0	151	0	0	3.000	3.008	MS	17,667	60,000	02/28/2012.	03/15/2022.
91159H HG 8	US BANCORP			2	1.E FE	1,001,740	109.728	1,097,280	1,000,000	1,000,589	0	(182)	0	0	3.700	3.679	JJ	15,417	37,000	01/28/2014.	01/30/2024.
91159H HG 8	US BANCORP			2	1.E FE	1,997,840	109.728	2,194,560	2,000,000	1,999,202	0	226	0	0	3.700	3.713	JJ	30,833	74,000	01/27/2014.	01/30/2024.
91159H HN 3	US BANCORP			2	1.E FE	992,680	108.482	1,084,820	1,000,000	995,705	0	711	0	0	2.375	2.458	JJ	10,490	23,750	07/19/2016.	07/22/2026.
91159H HS 2	US BANCORP			2	1.E FE	2,991,870	118.906	3,567,180	3,000,000	2,993,625	0	723	0	0	3.900	3.933	AO	21,125	117,000	04/24/2018.	04/26/2028.
911596 AL 8	US BANCORP				1.G FE	559,985	132.537	662,685	500,000	522,530	0	(3,378)	0	0	7.500	3.880	JD	3,125	37,500	10/29/2002.	06/01/2026.
90331H MS 9	US BANK NA CINCINNATI			2	1.D FE	996,630	108.955	1,089,550	1,000,000	998,498	0	340	0	0	2.800	2.839	JJ	11,978	28,000	01/22/2015.	01/27/2025.
90331H NL 3	US BANK NA CINCINNATI			2	1.D FE	999,400	105.248	1,052,480	1,000,000	999,731	0	120	0	0	2.850	2.863	JJ	12,508	28,500	01/18/2018.	01/23/2023.
92047W AB 7	VALVOLINE INC			1	3.C FE	1,945,000	103.327	2,066,540	2,000,000	1,963,742	0	6,831	0	0	4.375	4.816	FA	33,056	87,500	02/09/2018.	08/15/2025.
92277G AG 2	VENTAS REALTY LP			1	2.A FE	992,180	115.082	1,150,820	1,000,000	995,802	0	730	0	0	4.125	4.218	JJ	19,021	41,250	07/09/2015.	01/15/2026.
92277G AM 9	VENTAS REALTY LP			1	2.A FE	2,976,990	114.172	3,425,160	3,000,000	2,982,502	0	2,046	0	0	4.000	4.094	MS	40,000	120,000	02/13/2018.	03/01/2028.
92343V ER 1	VERIZON COMMUNICATIONS			1	2.A FE	8,432,000	120.422	10,154,065	8,432,000	8,432,000	0	0	0	0	4.329	4.329	MS	101,395	365,021	06/21/2018.	09/21/2028.
92343V FR 0	VERIZON COMMUNICATIONS			1	2.A FE	2,995,770	99.622	2,988,660	3,000,000	2,995,800	0	30	0	0	1.750	1.765	JJ	5,979	0	11/12/2020.	01/20/2031.
92343V EN 0	VERIZON COMMUNICATIONS INC			1	2.A FE	6,032,000	111.086	6,700,708	6,032,000	6,032,000	0	0	0	0	3.376	3.376	FA	76,931	203,640	08/15/2017.	02/15/2025.
124857 AP 8	VIACOMCBS INC			1	2.B FE	990,330	109.801	1,098,010	1,000,000	995,666	0	977	0	0	3.500	3.616	JJ	16,139	35,000	01/07/2015.	01/15/2025.
124857 AT 0	VIACOMCBS INC			1	2.B FE	990,270	112.465	1,124,650	1,000,000	993,088	0	838	0	0	3.375	3.485	FA	12,750	33,750	06/26/2017.	02/15/2028.
124857 AX 1	VIACOMCBS INC			1	2.B FE	983,000	114.219	1,142,194	1,000,000	987,328	0	1,445	0	0	3.700	3.898	JD	3,083	37,000	11/13/2017.	06/01/2028.
92553P AX 0	VIACOMCBS INC			1	2.B FE	614,990	109.361	678,038	620,000	618,135	0	519	0	0	3.875	3.973	AO	6,006	24,025	03/04/2014.	04/01/2024.
927804 FJ 8	VIRGINIA ELECTRIC & POWER			1	2.A FE	1,995,720	104.200	2,084,000	2,000,000	1,999,227	0	405	0	0	3.450	3.472	MS	23,000	69,000	08/25/2010.	09/01/2022.
927804 FK 5	VIRGINIA ELECTRIC & POWER LS:954K	LS...		1	2.A FE	997,590	102.070	1,020,700	1,000,000	999,708	0	266	0	0	2.950	2.978	JJ	13,603	29,500	01/09/2012.	01/15/2022.
927804 FK 5	VIRGINIA ELECTRIC & POWER LS:1.4M	LS...		1	2.A FE	1,493,578	102.070	1,548,402	1,517,000	1,509,142	0	7,291	0	0	2.950	3.461	JJ	20,635	44,752	10/25/2018.	01/15/2022.
927804 FQ 2	VIRGINIA ELECTRIC & POWER			1	1.F FE	1,326,587	107.966	1,376,567	1,275,000	1,292,862	0	(5,873)	0	0	3.450	2.936	FA	16,618	43,988	10/21/2014.	02/15/2024.
927804 FQ 2	VIRGINIA ELECTRIC & POWER			1	1.F FE	898,328	107.966	933,906	865,000	876,546	0	(3,794)	0	0	3.450	2.960	FA	11,274	29,843	10/20/2014.	02/15/2024.
927804 FQ 2	VIRGINIA ELECTRIC & POWER			1	1.F FE	686,635	107.966	726,611	673,000	678,378	0	(1,760)	0	0	3.450	3.157	FA	8,771	23,219	12/30/2015.	02/15/2024.
927804 FS 8	VIRGINIA ELECTRIC & POWER			1	1.F FE	998,380	109.424	1,094,240	1,000,000	999,206	0	162	0	0	3.100	3.119	MN	3,961	31,000	05/11/2015.	05/15/2025.
927804 FU 3	VIRGINIA ELECTRIC & POWER			1	1.F FE	999,910	110.997	1,109,970	1,000,000	999,945	0	8	0	0	3.150	3.151	JJ	14,525	31,500	01/12/2016.	01/15/2026.
927804 FU 3	VIRGINIA ELECTRIC & POWER			1	1.F FE	996,080	110.997	1,109,970	1,000,000	997,635	0	424	0	0	3.150	3.201	JJ	14,525	31,500	03/21/2017.	01/15/2026.
927804 FV 1	VIRGINIA ELECTRIC & POWER			1	1.F FE	997,080	111.378	1,113,780	1,000,000	998,160	0	279	0	0	2.950	2.984	MN	3,769	29,500	11/10/2016.	11/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
927804 GB 4	VIRGINIA ELECTRIC & POWER		..	1	1.F FE	3,002,040	112.576	3,377,280	3,000,000	3,001,798	0	(183)	0	0	2.875	2.867	JJ	39,771	87,448	07/12/2019.	07/15/2029.
92826C AC 6	VISA INC		..	1	1.D FE	1,024,580	104.648	1,046,480	1,000,000	1,008,851	0	(4,794)	0	0	2.800	2.292	JD	1,322	28,000	08/14/2017.	12/14/2022.
92826C AC 6	VISA INC		..	1	1.D FE	998,610	104.648	1,046,480	1,000,000	999,576	0	204	0	0	2.800	2.822	JD	1,322	28,000	12/09/2015.	12/14/2022.
92826C AC 6	VISA INC		..	1	1.D FE	499,290	104.648	523,240	500,000	499,751	0	121	0	0	2.800	2.826	JD	661	14,000	12/20/2016.	12/14/2022.
92826C AD 4	VISA INC		..	1	1.D FE	529,150	112.234	561,170	500,000	516,206	0	(3,215)	0	0	3.150	2.417	JD	744	15,750	10/20/2016.	12/14/2025.
92826C AD 4	VISA INC		..	1	1.D FE	1,027,860	112.234	1,122,340	1,000,000	1,017,060	0	(3,349)	0	0	3.150	2.761	JD	1,488	31,500	08/28/2017.	12/14/2025.
92826C AD 4	VISA INC		..	1	1.D FE	2,989,020	112.234	3,367,020	3,000,000	2,994,102	0	1,077	0	0	3.150	3.193	JD	4,463	94,500	12/09/2015.	12/14/2025.
92826C AD 4	VISA INC		..	1	1.D FE	1,933,280	112.234	2,244,680	2,000,000	1,951,318	0	8,799	0	0	3.150	3.692	JD	2,975	63,000	11/26/2018.	12/14/2025.
92826C AH 5	VISA INC		..	1	1.D FE	989,870	111.512	1,115,120	1,000,000	992,824	0	954	0	0	2.750	2.868	MS	8,097	27,500	10/16/2017.	09/15/2027.
92826C AH 5	VISA INC		..	1	1.D FE	941,420	111.512	1,115,120	1,000,000	956,936	0	5,608	0	0	2.750	3.475	MS	8,097	27,500	02/20/2018.	09/15/2027.
92826C AH 5	VISA INC		..	1	1.D FE	1,859,940	111.512	2,230,240	2,000,000	1,895,102	0	13,575	0	0	2.750	3.638	MS	16,194	55,000	04/26/2018.	09/15/2027.
92826C AM 4	VISA INC		..	1	1.D FE	5,286,700	107.072	5,353,600	5,000,000	5,285,067	0	(1,633)	0	0	2.050	1.377	AO	21,639	0	12/09/2020.	04/15/2030.
928563 AB 1	VMWARE INC		..	1	2.C FE	997,920	103.763	1,037,630	1,000,000	999,264	0	419	0	0	2.950	2.995	FA	10,653	29,500	08/16/2017.	08/21/2022.
928563 AB 1	VMWARE INC		..	1	2.C FE	995,450	103.763	1,037,630	1,000,000	998,296	0	986	0	0	2.950	3.056	FA	10,653	29,500	01/09/2018.	08/21/2022.
928668 AP 7	VOLKSWAGEN GROUP AMERICA (144A)		C	1	2.A FE	4,980,900	103.081	5,154,050	5,000,000	4,994,043	0	6,412	0	0	4.000	4.137	MN	27,222	200,000	11/07/2018.	11/12/2021.
929160 AS 8	VULCAN MATERIALS		..	1	2.B FE	281,060	114.472	301,061	263,000	273,613	0	(2,436)	0	0	4.500	3.412	AO	2,959	11,835	10/27/2017.	04/01/2025.
929160 AS 8	VULCAN MATERIALS		..	1	2.B FE	1,050,130	114.472	1,144,720	1,000,000	1,027,163	0	(6,181)	0	0	4.500	3.762	AO	11,250	45,000	01/25/2017.	04/01/2025.
929160 AS 8	VULCAN MATERIALS		..	1	2.B FE	2,095,040	114.472	2,289,440	2,000,000	2,051,934	0	(11,809)	0	0	4.500	3.794	AO	22,500	90,000	02/22/2017.	04/01/2025.
929160 AT 6	VULCAN MATERIALS		..	1	2.B FE	2,988,090	116.666	3,499,980	3,000,000	2,991,950	0	1,095	0	0	3.900	3.948	AO	29,250	117,000	03/09/2017.	04/01/2027.
960386 AH 3	WABTEC		..	1	2.C FE	1,997,580	105.623	2,112,460	2,000,000	1,999,177	0	259	0	0	4.375	4.390	FA	33,056	87,500	08/05/2013.	08/15/2023.
960386 AL 4	WABTEC		..	1	2.C FE	1,004,380	109.862	1,098,620	1,000,000	1,002,694	0	(427)	0	0	3.450	3.398	MN	4,408	34,500	11/01/2016.	11/15/2026.
960386 AL 4	WABTEC		..	1	2.C FE	1,999,300	109.862	2,197,240	2,000,000	1,999,522	0	64	0	0	3.450	3.454	MN	8,817	69,000	10/31/2016.	11/15/2026.
929771 AE 3	WACHOVIA CORP		..		2.B FE	1,534,965	125.128	1,876,920	1,500,000	1,511,439	0	(2,035)	0	0	6.605	6.414	AO	24,769	99,075	04/11/2001.	10/01/2025.
929771 AE 3	WACHOVIA CORP		..		2.B FE	1,954,700	125.128	2,502,560	2,000,000	1,984,675	0	2,604	0	0	6.605	7.150	AO	33,025	132,100	09/21/2000.	10/01/2025.
929771 AE 3	WACHOVIA CORP		..		2.B FE	7,645,120	125.128	10,010,240	8,000,000	7,880,280	0	20,412	0	0	6.605	7.594	AO	132,100	528,400	03/01/2000.	10/01/2025.
931427 AH 1	WALGREENS BOOTS ALLIANCE		..	1	2.B FE	1,995,380	110.621	2,212,420	2,000,000	1,997,933	0	470	0	0	3.800	3.828	MN	9,078	76,000	11/06/2014.	11/18/2024.
931427 AQ 1	WALGREENS BOOTS ALLIANCE		..	1	2.B FE	1,000,500	110.653	1,106,530	1,000,000	1,000,292	0	(48)	0	0	3.450	3.444	JD	2,875	34,500	05/27/2016.	06/01/2026.
931427 AQ 1	WALGREENS BOOTS ALLIANCE		..	1	2.B FE	1,955,040	110.653	2,213,060	2,000,000	1,969,826	0	4,928	0	0	3.450	3.760	JD	5,750	69,000	11/14/2017.	06/01/2026.
931142 DD 2	WALMART INC		..		1.C FE	1,126,280	101.006	1,010,060	1,000,000	1,004,295	0	(14,830)	0	0	4.250	2.727	AO	8,972	42,500	10/25/2011.	04/15/2021.
931142 DH 3	WALMART INC		..	2	1.C FE	997,720	104.785	1,047,850	1,000,000	999,408	0	241	0	0	2.550	2.576	AO	5,667	25,500	04/04/2013.	04/11/2023.
931142 DP 5	WALMART INC		..	1	1.C FE	620,712	109.054	654,324	600,000	609,510	0	(2,941)	0	0	3.300	2.756	AO	3,795	19,800	01/10/2017.	04/22/2024.
931142 DP 5	WALMART INC		..	1	1.C FE	2,551,725	109.054	2,726,350	2,500,000	2,518,771	0	(5,770)	0	0	3.300	3.041	AO	15,813	82,500	10/07/2014.	04/22/2024.
931142 DP 5	WALMART INC		..	1	1.C FE	996,120	109.054	1,090,540	1,000,000	998,538	0	402	0	0	3.300	3.346	AO	6,325	33,000	04/15/2014.	04/22/2024.
931142 DV 2	WALMART INC		..	1	1.C FE	999,710	108.486	1,084,860	1,000,000	999,844	0	35	0	0	2.650	2.654	JD	1,178	26,500	10/11/2017.	12/15/2024.
931142 EK 5	WALMART INC		..	1	1.C FE	7,038,169	107.422	7,356,259	6,848,000	6,961,279	0	(45,013)	0	0	3.400	2.685	JD	3,234	232,832	04/05/2019.	06/26/2023.
931142 EK 5	WALMART INC		..	1	1.C FE	1,998,240	107.422	2,148,440	2,000,000	1,999,047	0	358	0	0	3.400	3.420	JD	944	68,000	10/30/2018.	06/26/2023.
931142 EQ 2	WALMART INC		..	2	1.C FE	3,008,100	109.383	3,281,490	3,000,000	3,007,106	0	(749)	0	0	2.375	2.344	MS	19,198	71,250	09/20/2019.	09/24/2029.
25468P CL 8	WALT DISNEY COMPANY		..	1	2.A FE	1,998,660	101.398	2,027,960	2,000,000	1,999,838	0	105	0	0	3.750	3.758	JD	6,250	75,000	05/18/2011.	06/01/2021.
25468P CN 4	WALT DISNEY COMPANY		..	1	2.A FE	1,974,340	101.536	2,030,720	2,000,000	1,998,130	0	2,864	0	0	2.750	2.899	FA	20,625	55,000	08/17/2011.	08/16/2021.
25468P CT 1	WALT DISNEY COMPANY		..	1	2.A FE	3,972,000	102.466	4,098,640	4,000,000	3,996,423	0	3,047	0	0	2.550	2.630	FA	38,533	102,000	02/09/2012.	02/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25468P CW 4	WALT DISNEY COMPANY			1	2.A FE	1,984,640	103.866	2,077,320	2,000,000	1,996,741	0	1,631	0	0	2.350	2.437	JD	3,917	47,000	11/27/2012.	12/01/2022.
25468P DK 9	WALT DISNEY COMPANY			1	2.A FE	996,000	111.175	1,111,750	1,000,000	997,815	0	385	0	0	3.000	3.046	FA	11,500	30,000	01/05/2016.	02/13/2026.
25468P DM 5	WALT DISNEY COMPANY			1	2.A FE	474,670	105.090	525,450	500,000	484,787	0	2,513	0	0	1.850	2.436	JJ	3,854	9,250	10/21/2016.	07/30/2026.
25468P DM 5	WALT DISNEY COMPANY			1	2.A FE	452,145	105.090	525,450	500,000	470,786	0	4,739	0	0	1.850	2.994	JJ	3,854	9,250	11/15/2016.	07/30/2026.
254687 CK 0	WALT DISNEY COMPANY			1	1.G FE	3,089,400	100.466	3,014,000	3,000,000	3,005,737	0	(47,432)	0	0	4.500	2.881	FA	51,000	135,000	03/20/2019.	02/15/2021.
254687 CM 6	WALT DISNEY COMPANY			1	1.G FE	2,015,520	104.441	2,088,824	2,000,000	2,007,728	0	(4,394)	0	0	3.000	2.765	MS	17,667	60,000	03/20/2019.	09/15/2022.
254687 CR 5	WALT DISNEY COMPANY			1	1.G FE	3,121,140	109.423	3,282,719	3,000,000	3,075,398	0	(25,942)	0	0	4.000	3.039	AO	30,000	120,000	03/20/2019.	10/01/2023.
254687 CZ 7	WALT DISNEY COMPANY			1	1.G FE	2,061,640	111.000	2,220,008	2,000,000	2,041,996	0	(11,354)	0	0	3.700	3.085	MS	21,789	74,000	03/20/2019.	09/15/2024.
254687 DK 9	WALT DISNEY COMPANY			1	1.G FE	1,004,430	112.974	1,129,749	1,000,000	1,003,414	0	(543)	0	0	3.375	3.308	MN	4,313	33,750	03/20/2019.	11/15/2026.
254687 DX 1	WALT DISNEY COMPANY				2.A FE	9,799,933	167.319	10,641,488	6,360,000	9,494,144	0	(173,779)	0	0	8.450	3.778	FA	223,925	537,420	03/20/2019.	08/01/2034.
94106B AA 9	WASTE CONNECTIONS			1	2.A FE	6,999,370	107.664	7,536,480	7,000,000	6,999,355	0	(15)	0	0	2.600	2.601	FA	75,833	95,044	01/21/2020.	02/01/2030.
941053 AH 3	WASTE CONNECTIONS INC			1	2.A FE	6,989,640	119.130	8,339,100	7,000,000	6,991,393	0	874	0	0	4.250	4.268	JD	24,792	297,500	11/06/2018.	12/01/2028.
941053 AJ 9	WASTE CONNECTIONS INC			1	2.A FE	4,986,900	114.132	5,706,600	5,000,000	4,988,724	0	1,128	0	0	3.500	3.531	MN	29,167	175,000	04/09/2019.	05/01/2029.
94106L AY 5	WASTE MANAGEMENT INC			1	2.A FE	996,810	103.676	1,036,760	1,000,000	999,363	0	344	0	0	2.900	2.937	MS	8,539	29,000	09/05/2012.	09/15/2022.
94106L AZ 2	WASTE MANAGEMENT INC			1	2.A FE	2,056,940	109.279	2,185,580	2,000,000	2,021,384	0	(6,416)	0	0	3.500	3.138	MN	8,944	70,000	01/05/2015.	05/15/2024.
94106L BA 6	WASTE MANAGEMENT INC			1	2.A FE	1,037,820	109.583	1,095,830	1,000,000	1,019,319	0	(4,626)	0	0	3.125	2.603	MS	10,417	31,250	10/28/2016.	03/01/2025.
94106L BA 6	WASTE MANAGEMENT INC			1	2.A FE	995,740	109.583	1,095,830	1,000,000	998,036	0	428	0	0	3.125	3.175	MS	10,417	31,250	02/18/2015.	03/01/2025.
94106L BA 6	WASTE MANAGEMENT INC			1	2.A FE	976,470	109.583	1,095,830	1,000,000	983,376	0	3,633	0	0	3.125	3.557	MS	10,417	31,250	01/22/2019.	03/01/2025.
94106L BE 8	WASTE MANAGEMENT INC			1	2.A FE	2,002,300	112.959	2,259,180	2,000,000	2,001,666	0	(221)	0	0	3.150	3.136	MN	8,050	63,000	12/18/2017.	11/15/2027.
94106L BE 8	WASTE MANAGEMENT INC			1	2.A FE	3,999,280	112.959	4,518,360	4,000,000	3,999,416	0	63	0	0	3.150	3.152	MN	16,100	126,000	10/30/2017.	11/15/2027.
94106L BP 3	WASTE MANAGEMENT INC			1	2.A FE	4,963,150	99.171	4,958,550	5,000,000	4,963,377	0	227	0	0	1.500	1.578	MS	9,167	0	12/03/2020.	03/15/2031.
948741 AK 9	WEINGARTEN REALTY INVESTORS			2	2.B FE	2,017,800	107.077	2,141,540	2,000,000	2,010,643	0	(3,495)	0	0	4.450	4.247	JJ	41,039	89,000	11/15/2018.	01/15/2024.
94973V AW 7	WELLPOINT INC			1	2.B FE	1,997,680	101.221	2,024,420	2,000,000	1,999,766	0	266	0	0	3.700	3.714	FA	27,956	74,000	08/10/2011.	08/15/2021.
94973V BJ 5	WELLPOINT INC			1	2.B FE	991,990	109.758	1,097,580	1,000,000	996,738	0	822	0	0	3.500	3.596	FA	13,222	35,000	08/12/2014.	08/15/2024.
94973V BJ 5	WELLPOINT INC			1	2.B FE	977,190	109.758	1,097,580	1,000,000	990,641	0	2,360	0	0	3.500	3.778	FA	13,222	35,000	09/18/2014.	08/15/2024.
94974B EV 8	WELLS FARGO & CO				2.A FE	1,104,770	101.058	1,010,580	1,000,000	1,003,215	0	(12,948)	0	0	4.600	3.266	AO	11,500	46,000	02/01/2012.	04/01/2021.
94974B FC 9	WELLS FARGO & CO				2.A FE	1,995,640	103.691	2,073,820	2,000,000	1,999,330	0	486	0	0	3.500	3.526	MS	21,972	70,000	03/01/2012.	03/08/2022.
94974B FR 6	WELLS FARGO & CO				2.A FE	998,310	100.131	1,001,310	1,000,000	999,961	0	252	0	0	3.000	3.027	JJ	13,250	30,000	01/16/2014.	01/22/2021.
94974B GA 2	WELLS FARGO & CO				2.A FE	1,994,600	109.618	2,192,360	2,000,000	1,997,732	0	553	0	0	3.300	3.332	MS	20,533	66,000	09/02/2014.	09/09/2024.
94974B GH 7	WELLS FARGO & CO				2.A FE	1,993,320	108.757	2,175,140	2,000,000	1,996,947	0	673	0	0	3.000	3.039	FA	22,000	60,000	02/11/2015.	02/19/2025.
94974B GP 9	WELLS FARGO & CO				2.A FE	2,029,940	112.359	2,247,180	2,000,000	2,015,502	0	(2,979)	0	0	3.550	3.371	MS	18,144	71,000	10/21/2015.	09/29/2025.
949746 RW 3	WELLS FARGO & CO				2.A FE	996,570	110.115	1,101,150	1,000,000	998,026	0	333	0	0	3.000	3.040	AO	5,750	30,000	04/15/2016.	04/22/2026.
95000U 2A 0	WELLS FARGO & CO			2	2.A FE	1,000,000	113.380	1,133,800	1,000,000	1,000,000	0	0	0	0	3.584	3.584	MN	3,883	35,840	05/15/2017.	05/22/2028.
95000U 2G 7	WELLS FARGO & CO			1	1.F FE	5,000,000	109.127	5,456,350	5,000,000	5,000,000	0	0	0	0	2.879	2.879	AO	23,992	143,950	10/24/2019.	10/30/2030.
95000U 2J 1	WELLS FARGO & CO			2	2.A FE	3,000,000	105.904	3,177,120	3,000,000	3,000,000	0	0	0	0	2.572	2.572	FA	30,007	38,580	02/04/2020.	02/11/2031.
42217K BC 9	WELLTOWER INC			1	2.A FE	1,083,300	110.223	1,102,230	1,000,000	1,035,451	0	(11,964)	0	0	4.500	3.163	JJ	20,750	45,000	10/12/2016.	01/15/2024.
42217K BF 2	WELLTOWER INC			1	2.A FE	1,019,570	113.354	1,133,540	1,000,000	1,010,807	0	(2,351)	0	0	4.000	3.718	JD	3,333	40,000	01/19/2017.	06/01/2025.
95040Q AC 8	WELLTOWER INC			1	2.A FE	1,052,180	116.568	1,165,680	1,000,000	1,033,983	0	(6,117)	0	0	4.250	3.503	AO	10,625	42,500	11/29/2017.	04/01/2026.
95040Q AD 6	WELLTOWER INC			1	2.A FE	999,590	117.283	1,172,830	1,000,000	999,635	0	36	0	0	4.250	4.255	AO	8,972	42,500	04/03/2018.	04/15/2028.
95709T AL 4	WESTAR ENERGY			1	1.F FE	999,990	110.807	1,108,070	1,000,000	1,000,000	0	0	0	0	3.250	3.250	JD	2,708	32,500	11/05/2015.	12/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
95709T AL 4	WESTAR ENERGY			1	1.F FE	2,872,050	110.807	3,324,210	3,000,000	2,912,931	0	15,760	0	0	3.250	3.904	JD	8,125	97,500	04/25/2018.	12/01/2025.
95709T AP 5	WESTAR ENERGY			1	1.F FE	6,638,608	110.390	7,142,233	6,470,000	6,607,399	0	(20,816)	0	0	3.100	2.714	AO	50,143	200,570	06/26/2019.	04/01/2027.
95709T AP 5	WESTAR ENERGY			1	1.F FE	996,120	110.390	1,103,900	1,000,000	997,434	0	362	0	0	3.100	3.145	AO	7,750	31,000	02/27/2017.	04/01/2027.
958254 AB 0	WESTERN GAS PARTNERS LP			1	3.B FE	1,051,780	102.937	1,029,370	1,000,000	1,007,847	0	(6,015)	0	0	4.000	3.356	JJ	20,000	40,000	10/09/2012.	07/01/2022.
958254 AH 7	WESTERN GAS PARTNERS LP			1	3.B FE	994,350	104.000	1,040,000	1,000,000	995,646	0	496	0	0	4.500	4.571	MS	15,000	45,000	02/21/2018.	03/01/2028.
958587 BJ 5	WESTERN MASSACHUSETTS ELECTRIC CO			1	1.E FE	1,063,810	101.413	1,014,130	1,000,000	1,003,721	0	(8,009)	0	0	3.500	2.673	MS	10,306	35,000	10/01/2012.	09/15/2021.
958667 AB 3	WESTERN MIDSTREAM OPERATING			1	3.B FE	1,999,240	103.216	2,064,320	2,000,000	1,999,346	0	106	0	0	4.100	3.108	FA	34,167	34,100	01/09/2020.	02/01/2025.
960413 AF 9	WESTLAKE CHEMICAL			2	2.B FE	2,218,512	103.623	2,382,293	2,299,000	2,282,265	0	10,310	0	0	3.600	4.092	JJ	38,163	82,764	01/13/2014.	07/15/2022.
960413 AF 9	WESTLAKE CHEMICAL			2	2.B FE	964,150	103.623	1,036,230	1,000,000	992,618	0	4,548	0	0	3.600	4.099	JJ	16,600	36,000	12/10/2013.	07/15/2022.
960413 AT 9	WESTLAKE CHEMICAL			1	2.B FE	1,001,660	112.644	1,126,440	1,000,000	1,000,973	0	(160)	0	0	3.600	3.580	FA	13,600	36,000	08/08/2016.	08/15/2026.
772739 AL 2	WESTROCK RKT CO			1	2.B FE	1,091,440	105.122	1,051,220	1,000,000	1,023,206	0	(19,320)	0	0	4.900	2.860	MS	16,333	49,000	04/26/2017.	03/01/2022.
962166 BX 1	WEYERHAEUSER CO			1	2.B FE	5,136,450	118.188	5,909,400	5,000,000	5,116,919	0	(11,326)	0	0	4.000	3.681	MN	25,556	200,000	04/08/2019.	11/15/2029.
962166 BX 1	WEYERHAEUSER CO			1	2.B FE	3,014,190	118.188	3,545,640	3,000,000	3,011,954	0	(1,140)	0	0	4.000	3.945	MN	15,333	120,000	03/07/2019.	11/15/2029.
96332H CD 9	WHIRLPOOL CORP			1	2.B FE	999,670	101.962	1,019,620	1,000,000	999,936	0	15	0	0	4.850	4.854	JD	2,156	48,500	06/02/2011.	06/15/2021.
96332H CE 7	WHIRLPOOL CORP			1	2.B FE	1,089,110	105.808	1,058,080	1,000,000	1,015,572	0	(10,552)	0	0	4.700	3.561	JD	3,917	47,000	02/25/2013.	06/01/2022.
96332H CF 4	WHIRLPOOL CORP			1	2.B FE	998,010	106.432	1,064,320	1,000,000	999,467	0	216	0	0	3.700	3.724	MS	12,333	37,000	02/22/2013.	03/01/2023.
96332H CF 4	WHIRLPOOL CORP			1	2.B FE	976,700	106.432	1,064,320	1,000,000	993,648	0	2,735	0	0	3.700	4.007	MS	12,333	37,000	01/14/2014.	03/01/2023.
963320 AR 7	WHIRLPOOL CORP			1	2.B FE	998,930	109.865	1,098,650	1,000,000	999,573	0	111	0	0	4.000	4.013	MS	13,333	40,000	02/20/2014.	03/01/2024.
963320 AT 3	WHIRLPOOL CORP			1	2.B FE	3,995,880	111.052	4,442,080	4,000,000	3,997,944	0	398	0	0	3.700	3.712	MN	24,667	148,000	10/30/2014.	05/01/2025.
96949L AD 7	WILLIAMS COMPANIES INC			1	2.B FE	1,007,630	114.125	1,141,250	1,000,000	1,005,363	0	(753)	0	0	3.750	3.653	JD	1,667	37,500	11/06/2017.	06/15/2027.
96949L AD 7	WILLIAMS COMPANIES INC			1	2.B FE	1,998,980	114.125	2,282,500	2,000,000	1,999,290	0	92	0	0	3.750	3.756	JD	3,333	75,000	05/31/2017.	06/15/2027.
96950F AH 7	WILLIAMS COMPANIES INC			1	2.C FE	995,930	102.172	1,021,720	1,000,000	999,538	0	469	0	0	4.000	4.050	MN	5,111	40,000	11/14/2011.	11/15/2021.
976656 CD 8	WISCONSIN ELECTRIC POWER			1	1.G FE	1,992,600	101.151	2,023,020	2,000,000	1,999,351	0	824	0	0	2.950	2.993	MS	17,372	59,000	09/08/2011.	09/15/2021.
976656 CH 9	WISCONSIN ELECTRIC POWER			1	1.F FE	998,970	109.357	1,093,570	1,000,000	999,492	0	102	0	0	3.100	3.112	JD	2,583	31,000	05/14/2015.	06/01/2025.
976826 BJ 5	WISCONSIN POWER & LIGHT			1	1.G FE	2,988,270	102.899	3,086,970	3,000,000	2,997,558	0	1,243	0	0	2.250	2.294	MN	8,625	67,500	11/14/2012.	11/15/2022.
976826 BL 0	WISCONSIN POWER & LIGHT			1	1.G FE	997,090	110.924	1,109,240	1,000,000	997,903	0	270	0	0	3.050	3.084	AO	6,439	30,500	10/02/2017.	10/15/2027.
976826 BM 8	WISCONSIN POWER & LIGHT			1	1.G FE	4,985,400	112.469	5,623,450	5,000,000	4,987,347	0	1,287	0	0	3.000	3.034	JJ	75,000	152,917	06/17/2019.	07/01/2029.
92940P AB 0	WRKCO INC			1	2.B FE	2,995,620	117.606	3,528,184	3,000,000	2,996,375	0	570	0	0	4.650	4.675	MS	41,075	139,500	11/27/2018.	03/15/2026.
96145D AB 1	WRKCO INC			1	2.B FE	998,540	107.675	1,076,752	1,000,000	999,172	0	201	0	0	3.000	3.023	MS	8,833	30,000	10/31/2017.	09/15/2024.
96145D AB 1	WRKCO INC			1	2.B FE	997,210	107.675	1,076,752	1,000,000	998,442	0	385	0	0	3.000	3.044	MS	8,833	30,000	08/21/2017.	09/15/2024.
96145D AD 7	WRKCO INC			1	2.B FE	999,560	111.792	1,117,926	1,000,000	999,668	0	39	0	0	3.375	3.380	MS	9,938	33,750	08/21/2017.	09/15/2027.
96145D AH 8	WRKCO INC			1	2.B FE	2,994,810	115.948	3,478,464	3,000,000	2,995,948	0	459	0	0	4.000	4.021	MS	35,333	120,000	03/01/2018.	03/15/2028.
984121 CJ 0	XEROX CORP LS:975K	LS...		1	3.B FE	1,993,380	104.500	2,090,000	2,000,000	1,997,423	0	684	0	0	3.800	3.840	MN	9,711	76,000	05/06/2014.	05/15/2024.
98419M AB 6	XYLEM INC			1	2.B FE	1,998,700	103.240	2,064,800	2,000,000	1,999,737	0	149	0	0	4.875	4.883	AO	24,375	97,500	09/15/2011.	10/01/2021.
98419M AJ 9	XYLEM INC			1	2.B FE	1,009,400	112.535	1,125,350	1,000,000	1,006,255	0	(1,010)	0	0	3.250	3.127	MN	5,417	32,500	10/16/2017.	11/01/2026.
98419M AJ 9	XYLEM INC			1	2.B FE	1,041,332	112.535	1,244,637	1,106,000	1,057,234	0	7,253	0	0	3.250	4.107	MN	5,991	35,945	09/27/2018.	11/01/2026.
98459L AB 9	YALE UNIVERSITY REV (TAXABLE) S2020			1	1.A FE	25,334,250	102.715	25,678,750	25,000,000	25,318,308	0	(15,942)	0	0	1.482	1.175	AO	78,217	129,675	09/17/2020.	04/15/2030.
98459L AB 9	YALE UNIVERSITY REV (TAXABLE) S2020			1	1.A FE	20,000,000	102.715	20,543,000	20,000,000	20,000,000	0	0	0	0	1.482	1.482	AO	62,573	103,740	06/02/2020.	04/15/2030.
98934K AB 6	ZENECA WILINGTON		C		2.A FE	1,541,130	117.907	1,454,972	1,234,000	1,335,209	0	(32,678)	0	0	7.000	3.949	MN	11,037	86,380	12/02/2013.	11/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98877D AB 1	ZF NA CAPITAL (144A)		C	1	3.A FE	2,025,000	103.095	2,061,900	2,000,000	2,008,515	0	(6,187)	0	0	4.500	4.163	AO	15,500	90,000	03/28/2018.	04/29/2022.
98877D AC 9	ZF NA CAPITAL (144A)		C	1	3.A FE	1,015,000	107.886	1,078,860	1,000,000	1,009,555	0	(1,970)	0	0	4.750	4.503	AO	8,181	47,500	02/09/2018.	04/29/2025.
98877D AC 9	ZF NA CAPITAL (144A)		C	1	3.A FE	597,915	107.886	666,735	618,000	607,561	0	2,092	0	0	4.750	5.189	AO	5,056	29,355	11/06/2015.	04/29/2025.
98956P AC 6	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	2,994,630	101.982	3,059,460	3,000,000	2,999,377	0	596	0	0	3.375	3.396	MN	8,438	101,250	11/07/2011.	11/30/2021.
98956P AF 9	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	997,650	110.543	1,105,430	1,000,000	998,866	0	235	0	0	3.550	3.578	AO	8,875	35,500	03/10/2015.	04/01/2025.
98956P AL 6	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	997,490	102.872	1,028,720	1,000,000	999,482	0	375	0	0	3.150	3.190	AO	7,875	31,500	03/10/2015.	04/01/2022.
98956P AQ 5	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	998,420	106.738	1,067,380	1,000,000	999,220	0	314	0	0	3.700	3.735	MS	10,483	37,000	03/08/2018.	03/19/2023.
98978V AB 9	ZOETIS INC			1	2.B FE	1,010,040	105.249	1,052,490	1,000,000	1,002,134	0	(1,107)	0	0	3.250	3.129	FA	13,542	32,500	01/17/2013.	02/01/2023.
98978V AB 9	ZOETIS INC			1	2.B FE	998,900	105.249	1,052,490	1,000,000	999,722	0	119	0	0	3.250	3.263	FA	13,542	32,500	01/16/2013.	02/01/2023.
98978V AB 9	ZOETIS INC			1	2.B FE	3,071,172	105.249	3,278,506	3,115,000	3,091,576	0	10,607	0	0	3.250	3.627	FA	42,182	101,238	01/14/2019.	02/01/2023.
98978V AK 9	ZOETIS INC			1	2.B FE	2,068,940	116.827	2,336,540	2,000,000	2,048,391	0	(9,382)	0	0	4.500	3.922	MN	12,000	90,000	10/02/2018.	11/13/2025.
98978V AK 9	ZOETIS INC			1	2.B FE	997,690	116.827	1,168,270	1,000,000	998,697	0	226	0	0	4.500	4.529	MN	6,000	45,000	11/09/2015.	11/13/2025.
98978V AL 7	ZOETIS INC			1	2.B FE	994,440	112.020	1,120,200	1,000,000	996,064	0	518	0	0	3.000	3.065	MS	9,083	30,000	09/05/2017.	09/12/2027.
98978V AN 3	ZOETIS INC			1	2.B FE	2,985,270	117.913	3,537,390	3,000,000	2,988,124	0	1,296	0	0	3.900	3.960	FA	42,575	117,000	09/04/2018.	08/20/2028.
98978V AN 3	ZOETIS INC			1	2.B FE	1,953,120	117.913	2,358,260	2,000,000	1,961,965	0	4,138	0	0	3.900	4.193	FA	28,383	78,000	10/19/2018.	08/20/2028.
604059 AE 5	3M COMPANY			1	1.E FE	2,588,400	132.632	2,652,640	2,000,000	2,407,270	0	(50,258)	0	0	6.375	3.159	FA	48,167	127,500	03/22/2017.	02/15/2028.
604059 AE 5	3M COMPANY			1	1.E FE	1,403,721	132.632	1,458,952	1,100,000	1,273,823	0	(20,876)	0	0	6.375	3.819	FA	26,492	70,125	01/16/2014.	02/15/2028.
88579Y AR 2	3M COMPANY			1	1.E FE	980,740	111.084	1,110,840	1,000,000	987,568	0	2,460	0	0	3.000	3.293	FA	12,000	30,000	02/15/2018.	08/07/2025.
88579Y AR 2	3M COMPANY			1	1.E FE	980,130	111.084	1,110,840	1,000,000	987,147	0	2,543	0	0	3.000	3.303	FA	12,000	30,000	02/22/2018.	08/07/2025.
88579Y AV 3	3M COMPANY			1	1.E FE	989,200	107.720	1,077,200	1,000,000	993,497	0	1,047	0	0	2.250	2.372	MS	6,375	22,500	09/14/2016.	09/19/2026.
88579Y AY 7	3M COMPANY			1	1.E FE	1,987,720	111.523	2,230,460	2,000,000	1,991,269	0	1,139	0	0	2.875	2.946	AO	12,139	57,500	09/21/2017.	10/15/2027.
88579Y BB 6	3M COMPANY			1	1.E FE	5,700,912	108.824	6,202,968	5,700,000	5,700,449	0	(148)	0	0	3.250	3.247	FA	70,498	185,250	09/13/2018.	02/14/2024.
88579Y BB 6	3M COMPANY			1	1.E FE	1,149,345	108.824	1,251,476	1,150,000	1,149,566	0	122	0	0	3.250	3.262	FA	14,223	37,375	09/12/2018.	02/14/2024.
88579Y BC 4	3M COMPANY			1	1.E FE	5,000,000	116.082	5,804,100	5,000,000	5,000,000	0	0	0	0	3.625	3.625	MS	53,872	181,250	09/11/2018.	09/14/2028.
01626P AH 9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	2,008,300	112.716	2,254,320	2,000,000	2,005,876	0	(812)	0	0	3.550	3.498	JJ	30,569	71,000	11/01/2017.	07/26/2027.
01626P AH 9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	998,660	112.716	1,127,160	1,000,000	999,051	0	124	0	0	3.550	3.566	JJ	15,285	35,500	07/19/2017.	07/26/2027.
06366R JJ 5	BANK OF MONTREAL		A	1	1.C FE	998,770	104.045	1,040,450	1,000,000	999,732	0	131	0	0	2.550	2.564	MN	3,896	25,500	11/01/2012.	11/06/2022.
064149 C8 8	BANK OF NOVA SCOTIA		A		1.E FE	1,136,500	100.092	1,000,920	1,000,000	1,000,618	0	(18,702)	0	0	4.375	2.469	JJ	20,417	43,750	02/05/2013.	01/13/2021.
136375 BV 3	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,986,780	101.805	2,036,100	2,000,000	1,998,561	0	1,447	0	0	2.850	2.926	JD	2,533	57,000	11/07/2011.	12/15/2021.
136375 BV 3	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	990,450	101.805	1,018,050	1,000,000	998,963	0	1,046	0	0	2.850	2.960	JD	1,267	28,500	11/08/2011.	12/15/2021.
136375 BX 9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,001,930	103.040	1,030,400	1,000,000	1,000,383	0	(227)	0	0	2.250	2.228	MN	2,875	22,500	11/09/2012.	11/15/2022.
136375 BX 9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,997,340	103.040	2,060,800	2,000,000	1,999,429	0	283	0	0	2.250	2.265	MN	5,750	45,000	12/20/2012.	11/15/2022.
136375 CD 2	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	989,200	108.155	1,081,550	1,000,000	995,395	0	1,094	0	0	2.950	3.076	MN	3,278	29,500	11/04/2014.	11/21/2024.
136375 CJ 9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,149,160	109.864	1,323,861	1,205,000	1,166,751	0	6,653	0	0	2.750	3.425	MS	11,046	33,138	04/09/2018.	03/01/2026.
136375 CJ 9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	237,860	109.864	274,660	250,000	241,661	0	1,449	0	0	2.750	3.460	MS	2,292	6,875	04/17/2018.	03/01/2026.
136385 AR 2	CANADIAN NATURAL RESOURCES		A	1	2.B FE	1,012,660	101.812	1,018,120	1,000,000	1,000,955	0	(1,481)	0	0	3.450	3.299	MN	4,408	34,500	12/13/2011.	11/15/2021.
136385 AR 2	CANADIAN NATURAL RESOURCES		A	1	2.B FE	1,005,690	101.812	1,018,120	1,000,000	1,000,448	0	(687)	0	0	3.450	3.380	MN	4,408	34,500	03/19/2012.	11/15/2021.
136385 AR 2	CANADIAN NATURAL RESOURCES		A	1	2.B FE	996,060	101.812	1,018,120	1,000,000	999,571	0	444	0	0	3.450	3.497	MN	4,408	34,500	11/10/2011.	11/15/2021.
136385 AT 8	CANADIAN NATURAL RESOURCES		A	1	2.B FE	999,570	108.941	1,089,410	1,000,000	999,803	0	43	0	0	3.800	3.805	AO	8,022	38,000	03/26/2014.	04/15/2024.
13645R AK 0	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	969,160	107.620	1,076,200	1,000,000	992,941	0	2,939	0	0	4.450	4.788	MS	13,103	44,500	02/01/2011.	03/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
13645R AK 0	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	967,990	107.620	1,076,200	1,000,000	992,590	0	3,085	0	0	4.450	4.805	MS	13,103	44,500	03/30/2011.	03/15/2023.
13645R AP 9	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	1,110,440	104.166	1,041,660	1,000,000	1,017,307	0	(16,205)	0	0	4.500	2.797	JJ	20,750	45,000	10/27/2014.	01/15/2022.
13645R AP 9	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	981,510	104.166	1,041,660	1,000,000	997,666	0	2,125	0	0	4.500	4.731	JJ	20,750	45,000	11/28/2011.	01/15/2022.
13645R AS 3	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	999,570	108.358	1,083,580	1,000,000	999,794	0	44	0	0	2.900	2.905	FA	12,083	29,000	01/28/2015.	02/01/2025.
13645R AS 3	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	1,524,509	108.358	1,744,564	1,610,000	1,555,699	0	12,067	0	0	2.900	3.799	FA	19,454	46,690	04/30/2018.	02/01/2025.
13645R AS 3	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	1,172,796	108.358	1,345,806	1,242,000	1,195,328	0	10,345	0	0	2.900	3.904	FA	15,008	36,018	10/04/2018.	02/01/2025.
13645R AT 1	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	1,411,043	112.524	1,586,588	1,410,000	1,410,574	0	(102)	0	0	3.700	3.691	FA	21,738	52,170	09/08/2015.	02/01/2026.
13645R AY 0	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	2,997,480	117.447	3,523,410	3,000,000	2,998,009	0	217	0	0	4.000	4.010	JD	10,000	120,000	05/15/2018.	06/01/2028.
13648T AA 5	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	3,147,870	105.229	3,156,870	3,000,000	3,146,623	0	(1,247)	0	0	2.050	1.464	MS	19,817	0	11/30/2020.	03/05/2030.
29248H AB 9	EMPOWER FINANCE 2020 LP (144A)		A	1	1.F FE	3,000,000	102.650	3,079,500	3,000,000	3,000,000	0	0	0	0	1.776	1.776	MS	15,392	0	09/14/2020.	03/17/2031.
29250N AH 8	ENBRIDGE INC		A	1	2.B FE	1,548,492	108.542	1,629,215	1,501,000	1,534,181	0	(9,803)	0	0	3.500	2.772	JD	3,065	52,535	07/10/2019.	06/10/2024.
29250N AZ 8	ENBRIDGE INC		A	1	2.A FE	9,992,300	110.107	11,010,700	10,000,000	9,992,845	0	667	0	0	3.125	3.134	MN	39,931	312,500	11/13/2019.	11/15/2029.
559222 AQ 7	MAGNA INTERNATIONAL INC		A	1	1.G FE	2,996,250	109.640	3,289,200	3,000,000	2,998,512	0	387	0	0	3.625	3.640	JD	4,833	108,750	06/11/2014.	06/15/2024.
559222 AR 5	MAGNA INTERNATIONAL INC		A	1	1.G FE	996,100	114.691	1,146,910	1,000,000	997,898	0	382	0	0	4.150	4.198	AO	10,375	41,500	09/16/2015.	10/01/2025.
56501R AC 0	MANULIFE FINANCIAL CORP		A	1	1.G FE	1,060,120	116.454	1,164,540	1,000,000	1,039,419	0	(6,881)	0	0	4.150	3.314	MS	13,488	41,500	11/16/2017.	03/04/2026.
56501R AC 0	MANULIFE FINANCIAL CORP		A	1	1.G FE	2,004,160	116.454	2,329,080	2,000,000	2,002,859	0	(503)	0	0	4.150	4.118	MS	26,975	83,000	04/25/2018.	03/04/2026.
67077M AC 2	NUTRIEN LTD		A	1	2.B FE	997,280	108.557	1,085,570	1,000,000	998,431	0	442	0	0	3.625	3.676	MS	10,674	36,250	04/10/2018.	03/15/2024.
67077M AD 0	NUTRIEN LTD		A	1	2.B FE	948,310	108.118	1,081,180	1,000,000	966,855	0	7,041	0	0	3.000	3.852	AO	7,500	30,000	04/10/2018.	04/01/2025.
67077M AE 8	NUTRIEN LTD		A	1	2.B FE	992,570	116.354	1,163,540	1,000,000	994,642	0	777	0	0	4.000	4.102	JD	1,778	40,000	04/10/2018.	12/15/2026.
67077M AJ 7	NUTRIEN LTD		A	1	2.B FE	1,981,360	104.053	2,081,060	2,000,000	1,992,315	0	4,157	0	0	3.150	3.376	AO	15,750	63,000	04/10/2018.	10/01/2022.
67077M AK 4	NUTRIEN LTD		A	1	2.B FE	994,110	106.389	1,063,890	1,000,000	997,088	0	1,125	0	0	3.500	3.626	JD	2,917	35,000	04/10/2018.	06/01/2023.
67077M AL 2	NUTRIEN LTD		A	1	2.B FE	968,250	110.036	1,100,360	1,000,000	979,701	0	4,352	0	0	3.375	3.902	MS	9,938	33,750	04/10/2018.	03/15/2025.
67077M AT 5	NUTRIEN LTD		A	1	2.B FE	3,254,730	119.599	3,776,936	3,158,000	3,239,793	0	(8,591)	0	0	4.200	3.821	AO	33,159	132,636	04/01/2019.	04/01/2029.
67077M AT 5	NUTRIEN LTD		A	1	2.B FE	3,075,690	119.599	3,587,970	3,000,000	3,063,993	0	(6,701)	0	0	4.200	3.887	AO	31,500	126,000	03/25/2019.	04/01/2029.
71644E AB 8	PETRO CANADA		A		2.A FE	1,427,040	106.698	1,066,980	1,000,000	1,040,972	0	(50,303)	0	0	9.250	3.911	AO	19,528	92,500	02/02/2012.	10/15/2021.
71644E AB 8	PETRO CANADA		A		2.A FE	1,363,140	106.698	1,066,980	1,000,000	1,040,087	0	(49,175)	0	0	9.250	4.022	AO	19,528	92,500	07/17/2013.	10/15/2021.
71644E AB 8	PETRO CANADA		A		2.A FE	1,373,190	106.698	1,066,980	1,000,000	1,035,030	0	(42,772)	0	0	9.250	4.659	AO	19,528	92,500	06/08/2011.	10/15/2021.
71644E AB 8	PETRO CANADA		A		2.A FE	661,736	106.698	530,289	497,000	512,865	0	(19,319)	0	0	9.250	5.053	AO	9,705	45,973	07/26/2011.	10/15/2021.
775109 AW 1	ROGERS COMMUNICATIONS		A	1	2.A FE	1,006,770	105.115	1,051,150	1,000,000	1,001,509	0	(739)	0	0	3.000	2.920	MS	8,833	30,000	03/01/2013.	03/15/2023.
775109 AW 1	ROGERS COMMUNICATIONS		A	1	2.A FE	1,996,900	105.115	2,102,300	2,000,000	1,999,183	0	330	0	0	3.000	3.018	MS	17,667	60,000	02/28/2013.	03/15/2023.
775109 AY 7	ROGERS COMMUNICATIONS		A	1	2.A FE	4,060,960	109.404	4,376,160	4,000,000	4,034,619	0	(12,976)	0	0	4.100	3.734	AO	41,000	164,000	12/04/2018.	10/01/2023.
775109 BE 0	ROGERS COMMUNICATIONS		A	1	2.A FE	992,520	113.258	1,132,580	1,000,000	995,947	0	730	0	0	3.625	3.715	JD	1,611	36,250	12/01/2015.	12/15/2025.
775109 BE 0	ROGERS COMMUNICATIONS		A	1	2.A FE	1,954,940	113.258	2,265,160	2,000,000	1,969,207	0	5,514	0	0	3.625	3.970	JD	3,222	72,500	04/30/2018.	12/15/2025.
775109 BF 7	ROGERS COMMUNICATIONS		A	1	2.A FE	983,540	110.662	1,106,620	1,000,000	989,741	0	1,567	0	0	2.900	3.092	MN	3,706	29,000	11/01/2016.	11/15/2026.
775109 BF 7	ROGERS COMMUNICATIONS		A	1	2.A FE	2,856,240	110.662	3,319,860	3,000,000	2,898,930	0	15,219	0	0	2.900	3.540	MN	11,117	87,000	02/06/2018.	11/15/2026.
80685X AB 7	SCHLUMBERGER FINANCE CANADA (144A)		..	1	1.F FE	999,300	103.789	1,037,890	1,000,000	999,710	0	140	0	0	2.650	2.665	MN	3,018	26,500	11/14/2017.	11/20/2022.
867224 AA 5	SUNCOR ENERGY		A	1	2.A FE	1,030,860	110.357	1,103,570	1,000,000	1,016,348	0	(4,141)	0	0	3.600	3.125	JD	3,000	36,000	05/03/2017.	12/01/2024.
867224 AA 5	SUNCOR ENERGY		A	1	2.A FE	1,984,700	110.357	2,207,140	2,000,000	1,993,301	0	1,551	0	0	3.600	3.692	JD	6,000	72,000	11/20/2014.	12/01/2024.
87971M BD 4	TELUS CORP		A	1	2.A FE	4,524,143	109.978	5,473,605	4,977,000	4,645,464	0	46,811	0	0	2.800	4.038	FA	52,259	139,356	04/25/2018.	02/16/2027.
87971M BF 9	TELUS CORP		A	1	2.A FE	989,590	114.780	1,147,800	1,000,000	992,217	0	995	0	0	3.700	3.832	MS	10,894	37,000	03/27/2018.	09/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87971M BF 9	TELUS CORP		A	1	2.A FE	2,375,947	114.780	2,801,780	2,441,000	2,390,035	0	6,477	0	0	3.700	4.058	MS	26,593	90,317	10/02/2018.	09/15/2027.
884903 BQ 7	THOMSON REUTERS CORP		A	1	2.B FE	993,810	109.659	1,096,590	1,000,000	997,889	0	658	0	0	4.300	4.377	MN	4,539	43,000	11/14/2013.	11/23/2023.
884903 BT 1	THOMSON REUTERS CORP		A	1	2.B FE	305,361	109.904	337,405	307,000	306,301	0	168	0	0	3.850	3.915	AO	2,495	11,820	09/22/2014.	09/29/2024.
89153U AF 8	TOTAL CAPITAL CANADA INC		D	1	1.D FE	1,996,380	106.195	2,123,900	2,000,000	1,999,012	0	365	0	0	2.750	2.770	JJ	25,361	55,000	01/10/2013.	07/15/2023.
89153U AF 8	TOTAL CAPITAL CANADA INC		D	1	1.D FE	929,430	106.195	1,061,950	1,000,000	978,807	0	7,827	0	0	2.750	3.631	JJ	12,681	27,500	12/23/2013.	07/15/2023.
89352H AT 6	TRANSCANADA PIPELINES		A	1	2.A FE	3,160,080	118.986	3,569,580	3,000,000	3,112,547	0	(20,898)	0	0	4.875	4.007	JJ	67,438	146,250	08/27/2018.	01/15/2026.
89352H AW 9	TRANSCANADA PIPELINES		A	1	2.A FE	4,926,650	118.139	5,906,950	5,000,000	4,940,913	0	6,616	0	0	4.250	4.439	MN	27,153	212,500	10/10/2018.	05/15/2028.
92660F AG 9	VIDEOTRON LTD (144A)		A	1	3.A FE	2,085,000	110.561	2,211,220	2,000,000	2,042,747	0	(12,067)	0	0	5.375	4.651	JD	4,778	107,500	04/04/2017.	06/15/2024.
00084D AT 7	ABN AMRO BANK NV (144A)		D		1.E FE	1,501,275	102.011	1,530,165	1,500,000	1,500,244	0	(429)	0	0	3.400	3.370	FA	17,425	51,000	08/21/2018.	08/27/2021.
00084D AT 7	ABN AMRO BANK NV (144A)		D		1.E FE	499,635	102.011	510,055	500,000	499,900	0	124	0	0	3.400	3.426	FA	5,808	17,000	08/21/2018.	08/27/2021.
00913R AD 8	AIR LIQUIDE FINANCE (144A)		D	1	1.G FE	996,220	109.004	1,090,040	1,000,000	997,697	0	365	0	0	2.500	2.543	MS	6,458	25,000	09/22/2016.	09/27/2026.
00913R AD 8	AIR LIQUIDE FINANCE (144A)		D	1	1.G FE	958,230	109.004	1,090,040	1,000,000	971,671	0	4,448	0	0	2.500	3.041	MS	6,458	25,000	11/15/2017.	09/27/2026.
00913R AF 3	AIR LIQUIDE FINANCE (144A)		D	1	1.G FE	1,988,800	107.584	2,151,680	2,000,000	1,990,097	0	1,014	0	0	2.250	2.313	MS	13,750	45,000	09/06/2019.	09/10/2029.
00913R AF 3	AIR LIQUIDE FINANCE (144A)		D	1	1.G FE	2,946,360	107.584	3,227,520	3,000,000	2,952,528	0	4,838	0	0	2.250	2.453	MS	20,625	67,500	09/12/2019.	09/10/2029.
26824K AA 2	AIRBUS GROUP FINANCE (144A)		D	1	1.F FE	322,107	105.038	322,467	307,000	312,387	0	(2,277)	0	0	2.700	1.914	AO	1,704	8,289	08/01/2016.	04/17/2023.
26824K AA 2	AIRBUS GROUP FINANCE (144A)		D	1	1.F FE	1,994,960	105.038	2,100,760	2,000,000	1,998,674	0	534	0	0	2.700	2.729	AO	11,100	54,000	04/09/2013.	04/17/2023.
26824K AA 2	AIRBUS GROUP FINANCE (144A)		D	1	1.F FE	1,233,839	105.038	1,308,773	1,246,000	1,241,848	0	1,715	0	0	2.700	2.850	AO	6,915	33,642	01/21/2016.	04/17/2023.
009279 AA 8	AIRBUS SE (144A)		D	1	1.F FE	3,041,220	108.400	3,252,000	3,000,000	3,028,267	0	(4,221)	0	0	3.150	2.978	AO	21,000	94,500	11/01/2017.	04/10/2027.
009279 AA 8	AIRBUS SE (144A)		D	1	1.F FE	1,003,700	108.400	1,084,000	1,000,000	1,002,397	0	(356)	0	0	3.150	3.106	AO	7,000	31,500	04/06/2017.	04/10/2027.
009279 AA 8	AIRBUS SE (144A)		D	1	1.F FE	1,001,090	108.400	1,084,000	1,000,000	1,000,759	0	(113)	0	0	3.150	3.136	AO	7,000	31,500	12/19/2017.	04/10/2027.
009279 AA 8	AIRBUS SE (144A)		D	1	1.F FE	999,250	108.400	1,084,000	1,000,000	999,461	0	72	0	0	3.150	3.159	AO	7,000	31,500	01/16/2018.	04/10/2027.
009279 AA 8	AIRBUS SE (144A)		D	1	1.F FE	999,060	108.400	1,084,000	1,000,000	999,348	0	88	0	0	3.150	3.161	AO	7,000	31,500	04/05/2017.	04/10/2027.
009279 AA 8	AIRBUS SE (144A)		D	1	1.F FE	1,960,960	108.400	2,168,000	2,000,000	1,971,994	0	3,930	0	0	3.150	3.399	AO	14,000	63,000	02/05/2018.	04/10/2027.
01273P AB 8	ALBERMALE WODGINA PTY LTD		D	1	2.C FE	2,011,260	106.572	2,131,440	2,000,000	2,010,101	0	(1,015)	0	0	3.450	3.382	MN	8,625	67,083	11/20/2019.	11/15/2029.
01273P AB 8	ALBERMALE WODGINA PTY LTD		D	1	2.C FE	2,991,480	106.572	3,197,160	3,000,000	2,992,187	0	695	0	0	3.450	3.484	MN	12,938	100,625	11/19/2019.	11/15/2029.
01748T AB 7	ALLEGION PLC		D	1	2.C FE	2,998,980	111.084	3,332,520	3,000,000	2,998,988	0	96	0	0	3.500	3.504	AO	26,250	106,167	09/19/2019.	10/01/2029.
02315Q AA 6	AMBAC LSNI LLC (144A)		D	2	6. *	0	99.375	2,015	2,027	2,015	2,015	0	0	0	6.000	6.868	MJSD.	0	129	03/01/2018.	02/12/2023.
02364W BD 6	AMERICA MOVIL SA		D	1	2.A FE	994,900	103.870	1,038,700	1,000,000	999,093	0	558	0	0	3.125	3.185	JJ	14,236	31,250	07/09/2012.	07/16/2022.
034863 AG 5	ANGLO AMERICAN CAPITAL (144A)		D	1	2.B FE	1,984,960	105.364	2,107,280	2,000,000	1,996,805	0	1,677	0	0	4.125	4.218	MS	21,542	82,500	09/20/2012.	09/27/2022.
034863 AU 4	ANGLO AMERICAN CAPITAL (144A)		D	1	2.B FE	995,460	117.518	1,175,180	1,000,000	996,470	0	398	0	0	4.500	4.557	MS	13,125	45,000	03/13/2018.	03/15/2028.
00182E AZ 2	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	998,930	100.193	1,001,930	1,000,000	999,952	0	211	0	0	2.750	2.773	FA	11,306	27,500	01/27/2016.	02/03/2021.
00182E BF 5	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	1,995,800	113.330	2,266,600	2,000,000	1,997,069	0	389	0	0	3.450	3.475	JJ	31,242	69,000	07/11/2017.	07/17/2027.
00182E BJ 7	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	996,570	114.296	1,142,960	1,000,000	997,439	0	313	0	0	3.450	3.491	JJ	15,238	34,500	01/16/2018.	01/21/2028.
046353 AL 2	ASTRAZENECA PLC		D	1	2.A FE	997,640	112.512	1,125,120	1,000,000	998,725	0	232	0	0	3.375	3.403	MN	4,219	33,750	12/21/2015.	11/16/2025.
046353 AL 2	ASTRAZENECA PLC		D	1	2.A FE	990,700	112.512	1,125,120	1,000,000	995,036	0	914	0	0	3.375	3.486	MN	4,219	33,750	11/10/2015.	11/16/2025.
046353 AN 8	ASTRAZENECA PLC		D	1	2.A FE	994,900	112.618	1,126,180	1,000,000	996,516	0	478	0	0	3.125	3.185	JD	1,649	31,250	06/05/2017.	06/12/2027.
046353 AR 9	ASTRAZENECA PLC		D	1	2.A FE	7,000,000	107.817	7,547,190	7,000,000	7,000,000	0	0	0	0	3.500	3.500	FA	90,514	245,000	08/15/2018.	08/17/2023.
05253J AL 5	AUST & NZ BANKING GROUP NY		D		1.D FE	4,501,035	114.915	5,171,175	4,500,000	4,500,654	0	(146)	0	0	3.700	3.696	MN	20,813	166,500	06/27/2018.	11/16/2025.
05253J AQ 4	AUST & NZ BANKING GROUP NY		D		1.D FE	999,580	102.087	1,020,870	1,000,000	999,907	0	86	0	0	2.550	2.559	MN	2,692	25,500	11/16/2016.	11/23/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05253J AS 0	AUST & NZ BANKING GROUP NY		D		1.D FE	999,440	103.303	1,033,030	1,000,000	999,823	0	113	0	0	2.625	2.637	MN	2,990	26,250	05/15/2017.	05/19/2022.
05253J AU 5	AUST & NZ BANKING GROUP NY		D		1.D FE	1,001,260	104.374	1,043,740	1,000,000	1,000,469	0	(252)	0	0	2.625	2.598	MN	3,792	26,250	11/07/2017.	11/09/2022.
067316 AD 1	BACARDI LTD (144A)		D	1	2.C FE	963,920	106.074	1,060,740	1,000,000	975,864	0	3,916	0	0	2.750	3.229	JJ	12,604	27,500	11/02/2017.	07/15/2026.
067316 AE 9	BACARDI LTD (144A)		D	1	2.C FE	4,961,500	111.722	5,586,100	5,000,000	4,973,084	0	5,390	0	0	4.450	4.586	MN	27,813	222,500	10/11/2018.	05/15/2025.
067316 AF 6	BACARDI LTD (144A)		D	1	2.C FE	2,990,430	118.727	3,561,810	3,000,000	2,992,450	0	820	0	0	4.700	4.740	MN	17,625	141,000	04/24/2018.	05/15/2028.
05523R AB 3	BAE SYSTEMS PLC (144A)		D	1	2.B FE	2,996,940	103.237	3,097,110	3,000,000	2,999,499	0	363	0	0	4.750	4.763	AO	31,667	142,500	10/05/2011.	10/11/2021.
06739F HV 6	BARCLAYS BANK PLC		D		1.F FE	1,004,600	110.409	1,104,090	1,000,000	1,001,728	0	(482)	0	0	3.750	3.694	MN	4,792	37,500	06/04/2014.	05/15/2024.
06739F HV 6	BARCLAYS BANK PLC		D		1.F FE	999,670	110.409	1,104,090	1,000,000	999,841	0	34	0	0	3.750	3.754	MN	4,792	37,500	05/12/2014.	05/15/2024.
06738E AE 5	BARCLAYS PLC		D		2.B FE	996,850	110.312	1,103,120	1,000,000	998,491	0	317	0	0	3.650	3.688	MS	10,646	36,500	03/09/2015.	03/16/2025.
06738E AL 9	BARCLAYS PLC		D		2.B FE	999,450	100.054	1,000,540	1,000,000	999,981	0	109	0	0	3.250	3.262	JJ	15,257	32,500	01/05/2016.	01/12/2021.
06738E AN 5	BARCLAYS PLC		D		2.B FE	1,002,980	115.365	1,153,650	1,000,000	1,001,643	0	(289)	0	0	4.375	4.338	JJ	20,538	43,750	01/06/2016.	01/12/2026.
06738E AU 9	BARCLAYS PLC		D	1	2.B FE	1,019,840	114.899	1,148,990	1,000,000	1,013,275	0	(1,908)	0	0	4.337	4.086	JJ	20,601	43,370	05/04/2017.	01/10/2028.
06738E AU 9	BARCLAYS PLC		D	1	2.B FE	1,000,000	114.899	1,148,990	1,000,000	1,000,000	0	0	0	0	4.337	4.337	JJ	20,601	43,370	01/03/2017.	01/10/2028.
05530Q AF 7	BAT INTL FINANCE (144A)		D	1	2.B FE	1,023,540	103.798	1,037,980	1,000,000	1,004,055	0	(2,739)	0	0	3.250	2.958	JD	2,167	32,500	02/19/2013.	06/07/2022.
05530Q AF 7	BAT INTL FINANCE (144A)		D	1	2.B FE	990,640	103.798	1,037,980	1,000,000	998,444	0	1,032	0	0	3.250	3.361	JD	2,167	32,500	05/31/2012.	06/07/2022.
05530Q AF 7	BAT INTL FINANCE (144A)		D	1	2.B FE	1,434,788	103.798	1,539,324	1,483,000	1,473,680	0	6,201	0	0	3.250	3.703	JD	3,213	48,198	01/06/2014.	06/07/2022.
05530Q AK 6	BAT INTL FINANCE (144A)		D	1	2.B FE	996,970	112.547	1,125,470	1,000,000	998,487	0	301	0	0	3.950	3.987	JD	1,756	39,500	06/10/2015.	06/15/2025.
05541V AE 6	BG ENERGY CAPITAL (144A)		D	1	1.E FE	765,768	102.692	743,490	724,000	728,956	0	(6,145)	0	0	4.000	3.110	AO	6,114	28,960	06/24/2014.	10/15/2021.
05541V AE 6	BG ENERGY CAPITAL (144A)		D	1	1.E FE	1,984,200	102.692	2,053,840	2,000,000	1,998,410	0	1,823	0	0	4.000	4.097	AO	16,889	80,000	10/06/2011.	10/15/2021.
055451 AL 2	BHP BILLITON FINANCE USA		D		1.F FE	1,028,150	102.665	1,026,650	1,000,000	1,002,907	0	(3,205)	0	0	3.250	2.914	MN	3,611	32,500	03/09/2012.	11/21/2021.
055451 AL 2	BHP BILLITON FINANCE USA		D		1.F FE	990,970	102.665	1,026,650	1,000,000	999,047	0	1,013	0	0	3.250	3.357	MN	3,611	32,500	11/16/2011.	11/21/2021.
055451 AL 2	BHP BILLITON FINANCE USA		D		1.F FE	2,204,712	102.665	2,289,430	2,230,000	2,226,907	0	3,313	0	0	3.250	3.407	MN	8,053	72,475	07/16/2013.	11/21/2021.
055451 AQ 1	BHP BILLITON FINANCE USA		D		1.F FE	809,745	102.884	804,553	782,000	785,829	0	(3,264)	0	0	2.875	2.438	FA	7,931	22,483	01/11/2013.	02/24/2022.
055451 AQ 1	BHP BILLITON FINANCE USA		D		1.F FE	1,017,620	102.884	1,028,840	1,000,000	1,004,287	0	(3,654)	0	0	2.875	2.492	FA	10,142	28,750	03/20/2017.	02/24/2022.
055451 AQ 1	BHP BILLITON FINANCE USA		D		1.F FE	1,981,280	102.884	2,057,680	2,000,000	1,997,515	0	2,061	0	0	2.875	2.984	FA	20,285	57,500	02/21/2012.	02/24/2022.
055451 AU 2	BHP BILLITON FINANCE USA		D	1	1.F FE	2,015,600	109.342	2,186,840	2,000,000	2,004,935	0	(1,703)	0	0	3.850	3.753	MS	19,250	77,000	01/02/2014.	09/30/2023.
05579H AE 2	BNZ INTL FUNDING (144A)		D		1.E FE	998,240	102.976	1,029,760	1,000,000	999,556	0	360	0	0	2.900	2.938	FA	10,472	29,000	02/13/2017.	02/21/2022.
05579H AH 5	BNZ INTL FUNDING (144A)		D		1.E FE	998,220	104.276	1,042,760	1,000,000	999,320	0	345	0	0	2.650	2.687	MN	4,196	26,500	07/27/2017.	11/03/2022.
05565Q BR 8	BP CAPITAL MARKETS PLC		D	1	1.G FE	1,000,000	100.813	1,008,130	1,000,000	1,000,000	0	0	0	0	4.742	4.742	MS	14,489	47,420	03/08/2011.	03/11/2021.
05565Q BU 1	BP CAPITAL MARKETS PLC		D	1	1.G FE	2,000,000	102.691	2,053,820	2,000,000	2,000,000	0	0	0	0	3.561	3.561	MN	11,870	71,220	10/27/2011.	11/01/2021.
05565Q CB 2	BP CAPITAL MARKETS PLC		D	1	1.G FE	1,986,160	103.976	2,079,520	2,000,000	1,997,169	0	1,460	0	0	2.500	2.579	MN	7,639	50,000	11/01/2012.	11/06/2022.
05565Q CS 5	BP CAPITAL MARKETS PLC		D	1	1.F FE	1,000,000	110.733	1,107,330	1,000,000	1,000,000	0	0	0	0	3.535	3.535	MN	5,597	35,350	10/30/2014.	11/04/2024.
111013 AK 4	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	1,007,200	105.184	1,051,840	1,000,000	1,001,891	0	(961)	0	0	3.125	3.021	MN	3,038	31,250	01/14/2015.	11/26/2022.
111013 AK 4	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	995,660	105.184	1,051,840	1,000,000	999,046	0	469	0	0	3.125	3.176	MN	3,038	31,250	11/19/2012.	11/26/2022.
111013 AL 2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	1,002,630	111.426	1,114,260	1,000,000	1,001,057	0	(272)	0	0	3.750	3.718	MS	10,938	37,500	09/25/2014.	09/16/2024.
111013 AL 2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	1,992,400	111.426	2,228,520	2,000,000	1,996,760	0	778	0	0	3.750	3.796	MS	21,875	75,000	09/09/2014.	09/16/2024.
111013 AL 2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	995,870	111.426	1,114,260	1,000,000	998,243	0	423	0	0	3.750	3.800	MS	10,938	37,500	09/10/2014.	09/16/2024.
151191 BB 8	CELULOSA ARAUCO Y CONSTITUCION SA		D	1	2.C FE	1,977,000	110.606	2,212,120	2,000,000	1,983,197	0	2,086	0	0	3.875	4.016	MN	12,486	77,500	10/31/2017.	11/02/2027.
151191 BB 8	CELULOSA ARAUCO Y CONSTITUCION SA		D	1	2.C FE	1,969,360	110.606	2,212,120	2,000,000	1,977,660	0	2,771	0	0	3.875	4.063	MN	12,486	77,500	10/26/2017.	11/02/2027.
191241 AH 1	COCA-COLA FEMSA SAB CV		D	1	1.G FE	9,897,200	107.999	10,799,900	10,000,000	9,905,535	0	8,335	0	0	2.750	2.869	JJ	120,694	137,500	01/08/2020.	01/22/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
21987B AW 8	CODELCO (144A)		D	1	1.G FE	1,964,740	111.791	2,235,820	2,000,000	1,975,251	0	3,238	0	0	3.625	3.839	FA	30,007	72,500	07/25/2017.	08/01/2027.
21987B AZ 1	CODELCO (144A)		D	1	1.G FE	9,984,600	108.316	10,831,600	10,000,000	9,985,968	0	1,354	0	0	3.000	3.018	MS	75,000	300,000	09/23/2019.	09/30/2029.
20271R AP 5	COMMONWEALTH BANK AUST NY		D	1	1.D FE	998,370	100.455	1,004,550	1,000,000	999,889	0	321	0	0	2.550	2.585	MS	7,508	25,500	03/08/2016.	03/15/2021.
2027A0 HT 9	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	999,480	110.833	1,108,330	1,000,000	999,684	0	50	0	0	2.850	2.856	MN	3,404	28,500	05/11/2016.	05/18/2026.
2027A0 HT 9	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	2,952,230	110.833	3,479,048	3,139,000	3,011,014	0	21,121	0	0	2.850	3.692	MN	10,686	89,462	02/13/2018.	05/18/2026.
2027A0 HY 8	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	997,030	110.439	1,104,390	1,000,000	998,197	0	287	0	0	2.625	2.659	MS	8,313	26,250	08/29/2016.	09/06/2026.
2027A0 HY 8	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	1,844,880	110.439	2,208,780	2,000,000	1,891,143	0	16,910	0	0	2.625	3.695	MS	16,625	52,500	02/27/2018.	09/06/2026.
2027A0 JK 6	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	997,030	103.031	1,030,310	1,000,000	999,231	0	606	0	0	2.750	2.814	MS	8,403	27,500	03/06/2017.	03/10/2022.
2027A0 JT 7	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	999,150	112.584	1,125,840	1,000,000	999,368	0	79	0	0	3.150	3.160	MS	8,838	31,500	09/13/2017.	09/19/2027.
2027A0 JT 7	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	991,750	112.584	1,125,840	1,000,000	994,095	0	770	0	0	3.150	3.248	MS	8,838	31,500	10/31/2017.	09/19/2027.
2027A0 JZ 3	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	2,997,780	118.236	3,547,080	3,000,000	2,998,179	0	198	0	0	3.900	3.909	MS	33,800	117,000	03/12/2018.	03/16/2028.
20271A AG 2	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.A FE	4,989,000	107.304	5,365,200	5,000,000	4,994,098	0	2,154	0	0	3.250	3.298	JJ	72,222	162,500	07/09/2018.	07/20/2023.
21688A AL 6	COOPERATIEVE RABOBANK UA		D		1.E FE	999,350	104.923	1,049,230	1,000,000	999,722	0	130	0	0	2.750	2.764	JJ	13,063	27,500	01/04/2018.	01/10/2023.
225401 AF 5	CREDIT SUISSE GROUP AG (144A)		D	1	2.A FE	1,000,000	113.354	1,133,540	1,000,000	1,000,000	0	0	0	0	3.869	3.869	JJ	18,055	38,690	01/05/2018.	01/12/2029.
225401 AM 0	CREDIT SUISSE GROUP AG (144A)		D	1	2.A FE	3,000,000	105.265	3,157,950	3,000,000	3,000,000	0	0	0	0	2.593	2.593	MS	23,553	77,790	09/04/2019.	09/11/2025.
23636T AA 8	DANONE SA (144A)		D	1	2.A FE	202,364	103.839	207,678	200,000	200,406	0	(271)	0	0	3.000	2.856	JD	267	6,000	01/04/2013.	06/15/2022.
23636T AA 8	DANONE SA (144A)		D	1	2.A FE	2,197,536	103.839	2,284,458	2,200,000	2,199,482	0	330	0	0	3.000	3.016	JD	2,933	66,000	10/03/2014.	06/15/2022.
23636T AA 8	DANONE SA (144A)		D	1	2.A FE	996,990	103.839	1,038,390	1,000,000	999,496	0	328	0	0	3.000	3.035	JD	1,333	30,000	05/29/2012.	06/15/2022.
23636T AE 0	DANONE SA (144A)		D	1	2.A FE	5,000,000	109.974	5,498,700	5,000,000	5,000,000	0	0	0	0	2.947	2.947	MN	24,149	147,350	10/26/2016.	11/02/2026.
23636T AE 0	DANONE SA (144A)		D	1	2.A FE	970,910	109.974	1,099,740	1,000,000	980,175	0	3,026	0	0	2.947	3.323	MN	4,830	29,470	10/24/2017.	11/02/2026.
23636A AH 4	DANSKE BANK A/S (144A)		D		1.F FE	995,940	101.139	1,011,390	1,000,000	999,403	0	835	0	0	2.000	2.086	MS	6,222	20,000	08/31/2016.	09/08/2021.
23636A AM 3	DANSKE BANK A/S (144A)		D		1.F FE	998,370	102.548	1,025,480	1,000,000	999,579	0	332	0	0	2.700	2.735	MS	8,925	27,000	02/23/2017.	03/02/2022.
23304R AB 1	DBS BANK LTD (144A)		D		1.A FE	4,999,700	102.730	5,136,500	5,000,000	4,999,810	0	95	0	0	3.300	3.302	MN	15,125	165,000	11/19/2018.	11/27/2021.
25156P AV 5	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	999,940	104.694	1,046,940	1,000,000	999,955	0	9	0	0	2.485	2.486	MS	6,972	24,850	09/13/2016.	09/19/2023.
25156P AV 5	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	1,332,620	104.694	1,437,449	1,373,000	1,353,117	0	6,899	0	0	2.485	3.043	MS	9,572	34,119	12/05/2017.	09/19/2023.
25156P BA 0	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	1,997,500	112.540	2,250,800	2,000,000	1,998,352	0	235	0	0	3.600	3.615	JJ	32,200	72,000	01/09/2017.	01/19/2027.
25156P BA 0	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	979,060	112.540	1,125,400	1,000,000	984,795	0	2,186	0	0	3.600	3.884	JJ	16,100	36,000	04/18/2018.	01/19/2027.
25243Y AU 3	DIAGEO CAPITAL PLC		D	1	1.G FE	1,010,220	104.776	1,047,760	1,000,000	1,004,212	0	(1,952)	0	0	2.625	2.416	AO	4,521	26,250	11/06/2017.	04/29/2023.
25243Y AU 3	DIAGEO CAPITAL PLC		D	1	1.G FE	997,550	104.776	1,047,760	1,000,000	999,352	0	258	0	0	2.625	2.653	AO	4,521	26,250	04/24/2013.	04/29/2023.
25243Y AU 3	DIAGEO CAPITAL PLC		D	1	1.G FE	954,020	104.776	1,047,760	1,000,000	987,795	0	4,965	0	0	2.625	3.172	AO	4,521	26,250	06/19/2013.	04/29/2023.
25243Y AU 3	DIAGEO CAPITAL PLC		D	1	1.G FE	4,239,703	104.776	4,618,526	4,408,000	4,315,145	0	37,551	0	0	2.625	3.575	AO	19,928	115,710	12/12/2018.	04/29/2023.
25243Y AZ 2	DIAGEO CAPITAL PLC		D	1	1.G FE	1,988,532	116.739	2,276,411	1,950,000	1,981,389	0	(3,790)	0	0	3.875	3.617	MN	8,816	75,563	01/24/2019.	05/18/2028.
25243Y AZ 2	DIAGEO CAPITAL PLC		D	1	1.G FE	713,615	116.739	817,173	700,000	711,092	0	(1,339)	0	0	3.875	3.621	MN	3,165	27,125	01/24/2019.	05/18/2028.
25243Y AZ 2	DIAGEO CAPITAL PLC		D	1	1.G FE	1,999,340	116.739	2,334,780	2,000,000	1,999,424	0	59	0	0	3.875	3.879	MN	9,042	77,500	05/16/2018.	05/18/2028.
25243Y BB 4	DIAGEO CAPITAL PLC		D	1	1.G FE	2,987,730	107.681	3,230,430	3,000,000	2,989,056	0	1,128	0	0	2.375	2.421	AO	13,260	75,406	10/01/2019.	10/24/2029.
25243Y AY 5	DIAGEO PLC		D	1	1.G FE	2,995,950	107.869	3,236,070	3,000,000	2,997,575	0	797	0	0	3.500	3.530	MS	29,750	105,000	11/26/2018.	09/18/2023.
25600W AF 7	DNB BOLIGKREDITT AS (144A)		D		1.A FE	997,200	102.677	1,026,770	1,000,000	999,250	0	570	0	0	2.500	2.560	MS	6,389	25,000	03/21/2017.	03/28/2022.
25600W AG 5	DNB BOLIGKREDITT AS (144A)		D		1.A FE	1,597,504	107.084	1,713,344	1,600,000	1,598,705	0	489	0	0	3.250	3.284	JD	289	52,000	06/22/2018.	06/28/2023.
85771P AF 9	EQUINOR ASA		D	1	1.D FE	1,021,300	103.127	1,031,270	1,000,000	1,002,603	0	(2,392)	0	0	3.150	2.898	JJ	13,825	31,500	04/10/2012.	01/23/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
85771P AF 9	EQUINOR ASA		D	1	1.D FE	2,994,900	103.127	3,093,810	3,000,000	2,999,370	0	538	0	0	3.150	3.169	JJ	41,475	94,500	11/16/2011.	01/23/2022.
85771P AG 7	EQUINOR ASA		D	1	1.D FE	996,760	104.418	1,044,180	1,000,000	999,281	0	336	0	0	2.450	2.486	JJ	11,161	24,500	11/14/2012.	01/17/2023.
85771P AK 8	EQUINOR ASA		D	1	1.D FE	998,020	106.242	1,062,420	1,000,000	999,384	0	190	0	0	2.650	2.671	JJ	12,146	26,500	05/08/2013.	01/15/2024.
85771P AK 8	EQUINOR ASA		D	1	1.D FE	993,880	106.242	1,062,420	1,000,000	998,079	0	596	0	0	2.650	2.716	JJ	12,146	26,500	05/09/2013.	01/15/2024.
85771P AN 2	EQUINOR ASA		D	1	1.D FE	1,024,100	109.982	1,099,820	1,000,000	1,008,631	0	(2,549)	0	0	3.700	3.409	MS	12,333	37,000	04/29/2014.	03/01/2024.
85771P AN 2	EQUINOR ASA		D	1	1.D FE	1,998,540	109.982	2,199,640	2,000,000	1,999,450	0	139	0	0	3.700	3.708	MS	24,667	74,000	11/05/2013.	03/01/2024.
85771P AX 0	EQUINOR ASA		D	1	1.D FE	994,000	110.290	1,102,900	1,000,000	997,421	0	610	0	0	3.250	3.321	MN	4,604	32,500	11/03/2014.	11/10/2024.
344419 AA 4	FEMSA		D	1	1.G FE	1,002,420	104.689	1,046,890	1,000,000	1,000,614	0	(256)	0	0	2.875	2.847	MN	4,073	28,750	05/08/2013.	05/10/2023.
344419 AA 4	FEMSA		D	1	1.G FE	997,760	104.689	1,046,890	1,000,000	999,390	0	238	0	0	2.875	2.901	MN	4,073	28,750	05/07/2013.	05/10/2023.
344419 AA 4	FEMSA		D	1	1.G FE	926,330	104.689	1,046,890	1,000,000	978,345	0	8,600	0	0	2.875	3.843	MN	4,073	28,750	04/04/2014.	05/10/2023.
35177P AW 7	FRANCE TELECOM		D	1	2.A FE	989,900	102.536	1,025,360	1,000,000	999,091	0	1,176	0	0	4.125	4.250	MS	12,260	41,250	09/07/2011.	09/14/2021.
36164Q 6M 5	GE CAPITAL INTL FUNDING		D	1	2.B FE	3,005,000	111.349	3,346,037	3,005,000	3,005,000	0	0	0	0	3.373	3.373	MN	12,951	101,359	10/20/2015.	11/15/2025.
377373 AD 7	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	1,211,424	103.455	1,241,460	1,200,000	1,203,002	0	(2,168)	0	0	2.850	2.659	MN	5,035	34,200	12/13/2016.	05/08/2022.
377373 AD 7	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	993,200	103.455	1,034,550	1,000,000	998,938	0	743	0	0	2.850	2.929	MN	4,196	28,500	05/02/2012.	05/08/2022.
40052V AB 0	GRUPO BIMBO SAB (144A)		D	1	2.B FE	626,175	104.036	629,418	605,000	608,032	0	(2,735)	0	0	4.500	4.014	JJ	11,722	27,225	06/13/2013.	01/25/2022.
40052V AB 0	GRUPO BIMBO SAB (144A)		D	1	2.B FE	991,900	104.036	1,040,360	1,000,000	998,917	0	939	0	0	4.500	4.602	JJ	19,375	45,000	01/18/2012.	01/25/2022.
40052V AC 8	GRUPO BIMBO SAB (144A)		D	1	2.B FE	999,910	109.809	1,098,090	1,000,000	999,965	0	9	0	0	3.875	3.876	JD	323	38,750	06/25/2014.	06/27/2024.
40052V AC 8	GRUPO BIMBO SAB (144A)		D	1	2.B FE	995,900	109.809	1,098,090	1,000,000	998,380	0	424	0	0	3.875	3.925	JD	323	38,750	06/24/2014.	06/27/2024.
40049J AV 9	GRUPO TELEVISA SAB		D	1	2.A FE	2,465,500	121.840	2,436,800	2,000,000	2,209,299	0	(44,858)	0	0	6.625	3.906	MS	37,542	132,500	09/05/2014.	03/18/2025.
40049J AV 9	GRUPO TELEVISA SAB		D	1	2.A FE	1,171,440	121.840	1,218,400	1,000,000	1,097,598	0	(20,825)	0	0	6.625	4.080	MS	18,771	66,250	03/29/2017.	03/18/2025.
40049J BB 2	GRUPO TELEVISA SAB		D	1	2.A FE	1,048,690	114.619	1,146,190	1,000,000	1,030,235	0	(5,575)	0	0	4.625	3.932	JJ	19,271	46,250	07/06/2017.	01/30/2026.
423012 AA 1	HEINEKEN NV (144A)		D	1	2.A FE	997,310	103.551	1,035,510	1,000,000	999,576	0	299	0	0	3.400	3.432	AO	8,500	34,000	03/29/2012.	04/01/2022.
423012 AD 5	HEINEKEN NV (144A)		D	1	2.A FE	2,002,720	104.969	2,099,380	2,000,000	2,000,604	0	(277)	0	0	2.750	2.735	AO	13,750	55,000	10/09/2012.	04/01/2023.
423012 AD 5	HEINEKEN NV (144A)		D	1	2.A FE	998,110	104.969	1,049,690	1,000,000	999,521	0	193	0	0	2.750	2.771	AO	6,875	27,500	10/02/2012.	04/01/2023.
423012 AF 0	HEINEKEN NV (144A)		D	1	2.A FE	1,096,733	113.896	1,214,131	1,066,000	1,088,187	0	(2,865)	0	0	3.500	3.159	JJ	15,649	37,310	11/28/2017.	01/29/2028.
423012 AF 0	HEINEKEN NV (144A)		D	1	2.A FE	3,974,080	113.896	4,555,840	4,000,000	3,981,791	0	2,213	0	0	3.500	3.573	JJ	58,722	140,000	03/20/2017.	01/29/2028.
404280 AW 9	HSBC HOLDINGS PLC		D		1.F FE	998,550	115.252	1,152,520	1,000,000	999,118	0	140	0	0	4.300	4.318	MS	13,497	43,000	03/01/2016.	03/08/2026.
404280 BK 4	HSBC HOLDINGS PLC		D	2	1.F FE	2,000,000	114.217	2,284,340	2,000,000	2,000,000	0	0	0	0	4.041	4.041	MS	24,246	80,820	03/06/2017.	03/13/2028.
404280 BM 0	HSBC HOLDINGS PLC		D	2	1.F FE	1,000,000	105.130	1,051,300	1,000,000	1,000,000	0	0	0	0	3.033	3.033	MN	3,286	30,330	11/15/2017.	11/22/2023.
404280 BT 5	HSBC HOLDINGS PLC		D	2	1.F FE	5,000,000	118.330	5,916,500	5,000,000	5,000,000	0	0	0	0	4.583	4.583	JD	7,638	229,150	06/12/2018.	06/19/2029.
44962L AG 2	IHS MARKIT LTD		D	1	3.A FE	1,819,416	108.886	1,987,170	1,825,000	1,821,623	0	1,192	0	0	4.125	4.200	FA	31,158	75,281	01/24/2019.	08/01/2023.
44962L AH 0	IHS MARKIT LTD		D	1	3.A FE	1,993,720	109.234	2,184,680	2,000,000	1,995,695	0	1,171	0	0	3.625	3.693	MN	11,882	72,500	04/03/2019.	05/01/2024.
44962L AA 5	IHS MARKIT LTD (144A)		D	1	3.A FE	1,046,875	107.077	1,070,770	1,000,000	1,017,535	0	(10,518)	0	0	5.000	3.850	MN	8,194	50,000	02/07/2018.	11/01/2022.
44962L AB 3	IHS MARKIT LTD (144A)		D	1	3.A FE	1,060,000	114.885	1,148,850	1,000,000	1,034,996	0	(8,235)	0	0	4.750	3.771	FA	17,813	47,500	10/31/2017.	02/15/2025.
44962L AB 3	IHS MARKIT LTD (144A)		D	1	3.A FE	1,055,000	114.885	1,148,850	1,000,000	1,030,956	0	(7,264)	0	0	4.750	3.882	FA	17,813	47,500	07/10/2017.	02/15/2025.
44962L AC 1	IHS MARKIT LTD (144A)		D	1	3.A FE	1,000,000	114.791	1,147,910	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MS	13,222	40,000	11/28/2017.	03/01/2026.
453140 AB 1	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	1,260,738	104.749	1,309,363	1,250,000	1,252,359	0	(1,201)	0	0	3.500	3.395	FA	17,014	43,750	02/11/2013.	02/11/2023.
453140 AB 1	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	1,998,000	104.749	2,094,980	2,000,000	1,999,463	0	217	0	0	3.500	3.512	FA	27,222	70,000	02/05/2013.	02/11/2023.
453140 AB 1	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	941,360	104.749	1,047,490	1,000,000	984,283	0	6,954	0	0	3.500	4.285	FA	13,611	35,000	01/02/2014.	02/11/2023.
453140 AF 2	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	978,860	112.712	1,127,120	1,000,000	989,174	0	2,091	0	0	4.250	4.515	JJ	18,889	42,500	07/15/2015.	07/21/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
456837 AH 6	ING GROEP NV		D		1.G FE	2,207,835	115.804	2,431,884	2,100,000	2,175,176	0	(10,683)	0	0	3.950	3.310	MS	21,198	82,950	10/31/2017.	03/29/2027.
456837 AH 6	ING GROEP NV		D		1.G FE	998,690	115.804	1,158,040	1,000,000	999,074	0	122	0	0	3.950	3.966	MS	10,094	39,500	03/21/2017.	03/29/2027.
456873 AB 4	INGERSOLL-RAND		D	1	2.B FE	994,250	110.568	1,105,680	1,000,000	997,516	0	585	0	0	3.550	3.619	MN	5,917	35,500	10/23/2014.	11/01/2024.
45687A AP 7	INGERSOLL-RAND GL HLD CO		D	1	2.B FE	2,992,530	115.506	3,465,180	3,000,000	2,994,168	0	636	0	0	3.750	3.779	FA	40,625	112,500	02/13/2018.	08/21/2028.
478375 AF 5	JOHNSON CONTROLS INTERNATIONAL PLC		D	2	2.B FE	24,715	101.848	24,444	24,000	24,109	0	(158)	0	0	3.750	3.061	JD	75	900	12/22/2016.	12/01/2021.
478375 AR 9	JOHNSON CONTROLS INTERNATIONAL PLC		D	2	2.B FE	742,545	113.409	826,752	729,000	736,970	0	(1,468)	0	0	3.900	3.653	FA	10,820	28,431	12/22/2016.	02/14/2026.
494386 AB 1	KIMBERLY-CLARK DE MEXICO		D	1	2.A FE	1,040,060	108.122	1,081,220	1,000,000	1,015,226	0	(4,348)	0	0	3.800	3.304	AO	8,656	38,000	10/14/2014.	04/08/2024.
494386 AB 1	KIMBERLY-CLARK DE MEXICO		D	1	2.A FE	997,280	108.122	1,081,220	1,000,000	998,949	0	283	0	0	3.800	3.833	AO	8,656	38,000	04/03/2014.	04/08/2024.
494386 AC 9	KIMBERLY-CLARK DE MEXICO (144A)		D	1	2.A FE	994,590	107.946	1,079,460	1,000,000	997,478	0	544	0	0	3.250	3.314	MS	9,750	32,500	03/05/2015.	03/12/2025.
539439 AK 5	LLOYDS BANKING GROUP PLC		D		1.G FE	2,026,540	101.408	2,028,160	2,000,000	2,003,126	0	(5,967)	0	0	3.100	2.791	JJ	30,139	62,000	11/21/2016.	07/06/2021.
539439 AQ 2	LLOYDS BANKING GROUP PLC		D	2	1.G FE	5,000,000	112.947	5,647,350	5,000,000	5,000,000	0	0	0	0	3.574	3.574	MN	26,805	178,700	10/31/2017.	11/07/2028.
539439 AR 0	LLOYDS BANKING GROUP PLC		D		1.G FE	1,992,940	119.041	2,380,820	2,000,000	1,994,489	0	621	0	0	4.375	4.419	MS	24,063	87,500	03/15/2018.	03/22/2028.
53944Y AD 5	LLOYDS BANKING GROUP PLC		D		1.G FE	1,986,160	113.515	2,270,300	2,000,000	1,991,016	0	1,299	0	0	3.750	3.834	JJ	35,417	75,000	01/04/2017.	01/11/2027.
50247V AA 7	LYB INTERNATIONAL FINANCE		D	1	2.C FE	999,350	108.550	1,085,500	1,000,000	999,794	0	70	0	0	4.000	4.008	JJ	18,444	40,000	07/12/2013.	07/15/2023.
50247V AA 7	LYB INTERNATIONAL FINANCE		D	1	2.C FE	986,780	108.550	1,085,500	1,000,000	996,096	0	1,424	0	0	4.000	4.163	JJ	18,444	40,000	07/11/2013.	07/15/2023.
50247W AB 3	LYB INTERNATIONAL FINANCE		D	1	2.C FE	989,680	111.618	1,116,180	1,000,000	993,164	0	967	0	0	3.500	3.624	MS	11,569	35,000	02/21/2017.	03/02/2027.
552081 AK 7	LYONDELLBASELL		D	2	2.C FE	1,177,670	115.121	1,151,210	1,000,000	1,064,699	0	(19,946)	0	0	5.750	3.478	AO	12,139	57,500	10/21/2014.	04/15/2024.
60920L AC 8	MONDELEZ INTERNATIONAL (144A)		D	1	2.B FE	3,985,240	101.243	4,049,720	4,000,000	3,997,406	0	3,020	0	0	2.000	2.078	AO	13,778	80,000	10/19/2016.	10/28/2021.
6325C0 DJ 7	NATIONAL AUSTRALIA BANK (144A)		D		1.D FE	1,998,000	113.993	2,279,860	2,000,000	1,998,692	0	190	0	0	3.500	3.512	JJ	33,250	70,000	01/04/2017.	01/10/2027.
63254A AE 8	NATIONAL AUSTRALIA BANK BANK NY		D		1.D FE	2,994,360	105.501	3,165,030	3,000,000	2,998,664	0	607	0	0	3.000	3.022	JJ	40,250	90,000	01/14/2013.	01/20/2023.
63254A AW 8	NATIONAL AUSTRALIA BANK NY		D		1.D FE	994,270	103.090	1,030,900	1,000,000	998,316	0	1,163	0	0	2.500	2.623	MN	2,708	25,000	05/16/2017.	05/22/2022.
638602 BP 6	NATIONWIDE BUILDING SOCIETY (144A)		D		1.E FE	2,042,480	112.753	2,255,060	2,000,000	2,021,530	0	(4,278)	0	0	3.900	3.641	JJ	34,667	78,000	09/11/2015.	07/21/2025.
63861V AB 3	NATIONWIDE BUILDING SOCIETY (144A)		D	2	2.B FE	1,000,000	116.295	1,162,950	1,000,000	1,000,000	0	0	0	0	4.302	4.302	MS	13,384	43,020	03/01/2018.	03/08/2029.
780097 BA 8	NATWEST GROUP PLC		D		2.B FE	1,072,680	118.219	1,182,190	1,000,000	1,046,351	0	(7,823)	0	0	4.800	3.818	AO	11,467	48,000	06/16/2017.	04/05/2026.
780097 BA 8	NATWEST GROUP PLC		D		2.B FE	998,190	118.219	1,182,190	1,000,000	998,871	0	173	0	0	4.800	4.823	AO	11,467	48,000	03/30/2016.	04/05/2026.
780097 BD 2	NATWEST GROUP PLC		D		2.B FE	2,025,580	108.552	2,171,040	2,000,000	2,012,757	0	(4,453)	0	0	3.875	3.623	MS	23,465	77,500	01/04/2018.	09/12/2023.
780097 BE 0	NATWEST GROUP PLC		D	2	2.B FE	1,000,000	103.842	1,038,420	1,000,000	1,000,000	0	0	0	0	3.498	3.498	MN	4,470	34,980	05/10/2017.	05/15/2023.
714264 AH 1	PERNOD-RICARD SA (144A)		D	1	2.A FE	6,970,600	105.607	7,392,490	7,000,000	6,994,728	0	3,175	0	0	4.250	4.300	JJ	137,181	297,500	01/05/2012.	07/15/2022.
714295 AC 6	PERRIGO FINANCE UNLIMITED		D	1	2.C FE	1,001,870	110.059	1,100,590	1,000,000	1,000,847	0	(201)	0	0	3.900	3.876	JD	1,733	39,000	11/25/2014.	12/15/2024.
714295 AC 6	PERRIGO FINANCE UNLIMITED		D	1	2.C FE	995,790	110.059	1,100,590	1,000,000	998,134	0	424	0	0	3.900	3.951	JD	1,733	39,000	11/24/2014.	12/15/2024.
718337 AB 4	PHILIPS ELECTRONICS		D		2.A FE	7,950,880	123.362	9,868,960	8,000,000	7,984,556	0	2,733	0	0	7.125	7.175	MN	72,833	570,000	05/16/1995.	05/15/2025.
74256L BG 3	PRINCIPAL FINANCIAL GLOBAL FUNDING (144A		D		1.E FE	4,966,250	108.165	5,408,250	5,000,000	4,970,034	0	3,022	0	0	2.500	2.577	MS	36,111	125,000	09/09/2019.	09/16/2029.
21688A AE 2	RABOBANK NEDERLAND NY		D		1.D FE	998,650	112.314	1,123,140	1,000,000	999,328	0	135	0	0	3.375	3.391	MN	3,750	33,750	05/14/2015.	05/21/2025.
21688A AE 2	RABOBANK NEDERLAND NY		D		1.D FE	4,890,850	112.314	5,615,700	5,000,000	4,927,221	0	14,965	0	0	3.375	3.737	MN	18,750	168,750	06/28/2018.	05/21/2025.
75625Q AB 5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	267,969	107.758	279,093	259,000	262,674	0	(1,411)	0	0	3.625	3.025	MS	2,608	9,389	01/25/2017.	09/21/2023.
75625Q AB 5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	1,010,450	107.758	1,077,580	1,000,000	1,003,027	0	(1,153)	0	0	3.625	3.496	MS	10,069	36,250	10/09/2013.	09/21/2023.
75625Q AB 5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	1,064,198	107.758	1,142,235	1,060,000	1,061,240	0	(471)	0	0	3.625	3.575	MS	10,674	38,425	01/27/2014.	09/21/2023.
75625Q AD 1	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	974,150	106.981	1,069,810	1,000,000	985,383	0	3,899	0	0	2.750	3.196	JD	306	27,500	01/09/2018.	06/26/2024.
75625Q AE 9	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	2,991,000	111.868	3,356,040	3,000,000	2,993,850	0	844	0	0	3.000	3.035	JD	1,000	90,000	06/21/2017.	06/26/2027.
75625Q AE 9	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	996,240	111.868	1,118,680	1,000,000	997,424	0	354	0	0	3.000	3.044	JD	333	30,000	07/19/2017.	06/26/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
767201 AS 5	RIO TINTO FIN USA LTD		D	1	1.F FE	1,055,170	112.917	1,129,170	1,000,000	1,033,205	0	(7,315)	0	0	3.750	2.906	JD	1,667	37,500	11/22/2017.	06/15/2025.
780153 AW 2	ROYAL CARIBBEAN CRUISES		D	1	4.B FE	1,992,460	88.826	1,776,520	2,000,000	1,776,520	(217,759)	670	0	0	3.700	3.745	MS	21,789	74,000	11/20/2017.	03/15/2028.
80105N AG 0	SANOFI		D	1	1.E FE	1,080,290	100.880	1,008,800	1,000,000	1,002,313	0	(9,580)	0	0	4.000	3.016	MS	10,222	40,000	10/18/2011.	03/29/2021.
80105N AG 0	SANOFI		D	1	1.E FE	1,014,100	100.880	1,008,800	1,000,000	1,000,329	0	(1,731)	0	0	4.000	3.825	MS	10,222	40,000	06/20/2011.	03/29/2021.
80105N AG 0	SANOFI		D	1	1.E FE	989,760	100.880	1,008,800	1,000,000	999,593	0	1,157	0	0	4.000	4.126	MS	10,222	40,000	03/22/2011.	03/29/2021.
80105N AG 0	SANOFI		D	1	1.E FE	1,976,940	100.880	2,017,600	2,000,000	1,999,108	0	2,621	0	0	4.000	4.142	MS	20,444	80,000	03/24/2011.	03/29/2021.
801060 AD 6	SANOFI		D	1	1.E FE	4,963,500	116.513	5,825,650	5,000,000	4,971,484	0	3,252	0	0	3.625	3.713	JD	6,042	181,250	06/12/2018.	06/19/2028.
80281L AD 7	SANTANDER UK GROUP HLDGS		D		2.A FE	1,997,980	100.022	2,000,440	2,000,000	1,999,973	0	420	0	0	3.125	3.147	JJ	30,035	62,500	01/05/2016.	01/08/2021.
80281L AF 2	SANTANDER UK GROUP HLDGS		D	2	2.A FE	1,000,000	103.053	1,030,530	1,000,000	1,000,000	0	0	0	0	3.571	3.571	JJ	16,962	35,710	01/03/2017.	01/10/2023.
80281L AG 0	SANTANDER UK GROUP HLDGS		D	2	2.A FE	1,007,870	112.814	1,128,140	1,000,000	1,005,652	0	(718)	0	0	3.823	3.728	MN	6,053	38,230	10/30/2017.	11/03/2028.
80283L AJ 2	SANTANDER UK PLC		D		1.E FE	1,986,640	110.705	2,214,100	2,000,000	1,995,030	0	1,398	0	0	4.000	4.082	MS	24,000	80,000	03/10/2014.	03/13/2024.
806854 AH 8	SCHLUMBERGER INVESTMENT		D	1	1.F FE	1,007,630	108.607	1,086,070	1,000,000	1,002,360	0	(823)	0	0	3.650	3.556	JD	3,042	36,500	11/26/2013.	12/01/2023.
806854 AH 8	SCHLUMBERGER INVESTMENT		D	1	1.F FE	996,600	108.607	1,086,070	1,000,000	998,853	0	359	0	0	3.650	3.691	JD	3,042	36,500	11/25/2013.	12/01/2023.
806854 AB 1	SCHLUMBERGER INVESTMENT (144A)		D	1	1.F FE	1,008,930	101.331	1,013,310	1,000,000	1,000,482	0	(1,039)	0	0	3.300	3.192	MS	9,808	33,000	09/08/2011.	09/14/2021.
806854 AB 1	SCHLUMBERGER INVESTMENT (144A)		D	1	1.F FE	996,790	101.331	1,013,310	1,000,000	999,705	0	362	0	0	3.300	3.338	MS	9,808	33,000	09/07/2011.	09/14/2021.
806854 AD 7	SCHLUMBERGER INVESTMENT (144A)		D	1	1.F FE	998,320	102.554	1,025,540	1,000,000	999,697	0	180	0	0	2.400	2.419	FA	10,000	24,000	07/24/2012.	08/01/2022.
80687P AA 4	SCHNEIDER ELECTRIC SA (144A)		D	1	1.G FE	704,690	104.363	730,541	700,000	700,901	0	(509)	0	0	2.950	2.872	MS	5,392	20,650	10/10/2012.	09/27/2022.
80687P AA 4	SCHNEIDER ELECTRIC SA (144A)		D	1	1.G FE	2,992,020	104.363	3,130,890	3,000,000	2,998,354	0	864	0	0	2.950	2.981	MS	23,108	88,500	09/20/2012.	09/27/2022.
822582 AS 1	SHELL INTERNATIONAL FIN		D	1	1.D FE	1,991,340	103.512	2,070,240	2,000,000	1,998,406	0	925	0	0	2.375	2.424	FA	17,153	47,500	08/14/2012.	08/21/2022.
822582 AV 4	SHELL INTERNATIONAL FIN		D	1	1.D FE	989,900	103.928	1,039,280	1,000,000	997,789	0	1,059	0	0	2.250	2.363	JJ	10,938	22,500	11/29/2012.	01/06/2023.
822582 AX 0	SHELL INTERNATIONAL FIN		D	1	1.D FE	3,000,060	108.037	3,241,110	3,000,000	2,999,999	0	(27)	0	0	3.400	3.399	FA	39,383	102,000	06/26/2018.	08/12/2023.
822582 AX 0	SHELL INTERNATIONAL FIN		D	1	1.D FE	997,900	108.037	1,080,370	1,000,000	999,355	0	223	0	0	3.400	3.425	FA	13,128	34,000	08/07/2013.	08/12/2023.
822582 BD 3	SHELL INTERNATIONAL FIN		D	1	1.D FE	1,013,890	110.889	1,108,890	1,000,000	1,008,655	0	(1,835)	0	0	3.250	3.036	MN	4,514	32,500	01/18/2018.	05/11/2025.
822582 BD 3	SHELL INTERNATIONAL FIN		D	1	1.D FE	1,041,621	110.889	1,164,335	1,050,000	1,044,606	0	1,124	0	0	3.250	3.377	MN	4,740	34,125	04/04/2018.	05/11/2025.
822582 BD 3	SHELL INTERNATIONAL FIN		D	1	1.D FE	985,470	110.889	1,108,890	1,000,000	992,979	0	1,463	0	0	3.250	3.424	MN	4,514	32,500	06/10/2015.	05/11/2025.
822582 BZ 4	SHELL INTERNATIONAL FIN		D	1	1.D FE	4,979,100	108.888	5,444,400	5,000,000	4,987,423	0	4,044	0	0	3.500	3.592	MN	23,333	175,000	11/07/2018.	11/13/2023.
82620K AE 3	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	1,962,840	111.096	2,221,920	2,000,000	1,976,087	0	4,923	0	0	3.250	3.545	MN	6,139	65,000	03/21/2018.	05/27/2025.
82620K AK 9	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	994,360	104.183	1,041,830	1,000,000	997,708	0	810	0	0	2.000	2.087	MS	5,833	20,000	09/06/2016.	09/15/2023.
82620K AK 9	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	4,688,200	104.183	5,209,150	5,000,000	4,826,644	0	60,133	0	0	2.000	3.349	MS	29,167	100,000	08/20/2018.	09/15/2023.
82620K AL 7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	997,130	108.060	1,080,600	1,000,000	998,261	0	274	0	0	2.350	2.382	AO	4,896	23,500	09/06/2016.	10/15/2026.
82620K AL 7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	927,830	108.060	1,080,600	1,000,000	955,007	0	6,960	0	0	2.350	3.207	AO	4,896	23,500	11/21/2016.	10/15/2026.
82620K AL 7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	1,834,440	108.060	2,161,200	2,000,000	1,884,240	0	17,753	0	0	2.350	3.461	AO	9,792	47,000	02/05/2018.	10/15/2026.
82620K AU 7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	1,009,790	112.955	1,129,550	1,000,000	1,006,940	0	(997)	0	0	3.400	3.275	MS	9,822	34,000	01/18/2018.	03/16/2027.
82620K AU 7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	1,997,980	112.955	2,259,100	2,000,000	1,998,597	0	190	0	0	3.400	3.412	MS	19,644	68,000	03/07/2017.	03/16/2027.
82620K AU 7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	1,977,760	112.955	2,259,100	2,000,000	1,983,777	0	2,286	0	0	3.400	3.546	MS	19,644	68,000	04/04/2018.	03/16/2027.
83238P AD 6	SMITHS GROUP PLC (144A)		D	1	2.B FE	1,016,210	104.843	1,048,430	1,000,000	1,003,268	0	(1,771)	0	0	3.625	3.432	AO	7,955	36,250	10/10/2012.	10/12/2022.
83238P AD 6	SMITHS GROUP PLC (144A)		D	1	2.B FE	997,840	104.843	1,048,430	1,000,000	999,515	0	237	0	0	3.625	3.651	AO	7,955	36,250	10/04/2012.	10/12/2022.
833636 AE 3	SOC QUIMICA Y MINERA DE (144A)		D	1	2.A FE	992,460	105.265	1,052,650	1,000,000	998,007	0	815	0	0	3.625	3.716	AO	8,861	36,250	03/26/2013.	04/03/2023.
833636 AG 8	SOCIEDAD QUIMICA (144A)		D	1	2.A FE	994,100	110.864	1,108,640	1,000,000	997,310	0	582	0	0	4.375	4.447	JJ	18,472	43,750	10/23/2014.	01/28/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83368R AA 0	SOCIETE GENERALE (144A)		D		1.F FE	1,108,510	101.374	1,013,740	1,000,000	1,004,691	0	(16,230)	0	0	5.200	3.521	AO	10,978	52,000	11/18/2013.	04/15/2021.
85235X AF 2	STADSHYPOTEK AB (144A)		D		1.A FE	1,942,020	102.725	2,054,500	2,000,000	1,977,692	0	16,947	0	0	2.500	3.407	AO	11,806	50,000	11/05/2018.	04/05/2022.
86803U AC 5	SUNTORY HOLDINGS LTD (144A)		D	1	2.B FE	998,320	102.807	1,028,070	1,000,000	999,475	0	340	0	0	2.550	2.586	JD	142	25,500	06/21/2017.	06/28/2022.
86960B AT 9	SVENSKA HANDELSBANKEN		D		1.C FE	1,997,740	101.234	2,024,680	2,000,000	1,999,595	0	724	0	0	3.350	3.390	MN	6,886	67,000	05/17/2018.	05/24/2021.
87020P AH 0	SWEDBANK AB (144A)		D		1.D FE	999,580	102.947	1,029,470	1,000,000	999,871	0	85	0	0	2.800	2.809	MS	8,322	28,000	03/06/2017.	03/14/2022.
87164K AA 2	SYNGENTA FINANCE		D	1	2.C FE	1,996,760	101.788	2,035,760	2,000,000	1,999,480	0	357	0	0	3.125	3.144	MS	16,146	62,500	03/21/2012.	03/28/2022.
874060 AW 6	TAKEDA PHARMACEUTICAL		D	1	2.B FE	4,979,000	124.249	6,212,498	5,000,000	4,982,343	0	1,753	0	0	5.000	5.054	MN	24,306	250,000	11/19/2018.	11/26/2028.
87938W AP 8	TELEFONICA EMISIONES SA		D	1	2.C FE	1,000,000	100.561	1,005,610	1,000,000	1,000,000	0	0	0	0	5.462	5.462	FA	20,483	54,620	02/07/2011.	02/16/2021.
87938W AT 0	TELEFONICA EMISIONES SA		D	1	2.C FE	2,000,000	115.785	2,315,700	2,000,000	2,000,000	0	0	0	0	4.103	4.103	MS	25,758	82,060	03/01/2017.	03/08/2027.
87969N AC 9	TELSTRA CORP LTD (144A)		D	1	1.G FE	992,520	103.396	1,033,960	1,000,000	999,232	0	854	0	0	4.800	4.892	AO	10,533	48,000	04/07/2011.	10/12/2021.
87969N AD 7	TELSTRA CORP LTD (144A)		D	1	1.G FE	1,003,730	109.927	1,099,270	1,000,000	1,002,211	0	(510)	0	0	3.125	3.066	AO	7,292	31,250	11/30/2017.	04/07/2025.
87969N AD 7	TELSTRA CORP LTD (144A)		D	1	1.G FE	998,300	109.927	1,099,270	1,000,000	999,177	0	171	0	0	3.125	3.145	AO	7,292	31,250	03/30/2015.	04/07/2025.
88165F AF 9	TEVA PHARMACEUTICALS FIN		D	1	3.C FE	1,494,525	101.531	1,522,965	1,500,000	1,499,395	27,273	622	0	0	3.650	3.694	MN	7,604	54,750	11/07/2011.	11/10/2021.
88165F AG 7	TEVA PHARMACEUTICALS FIN		D	1	3.C FE	785,442	99.937	786,504	787,000	786,504	33,351	167	0	0	2.950	2.973	JD	774	23,217	12/13/2012.	12/18/2022.
88167A AD 3	TEVA PHARMACEUTICALS NE		D	1	3.C FE	1,810,000	99.184	1,983,680	2,000,000	1,879,019	0	43,000	0	0	2.800	5.361	JJ	24,733	56,000	05/09/2019.	07/21/2023.
88167A AE 1	TEVA PHARMACEUTICALS NE		D	1	3.C FE	997,340	96.313	963,130	1,000,000	963,130	127,866	244	0	0	3.150	3.180	AO	7,875	31,500	07/18/2016.	10/01/2026.
89152U AB 8	TOTAL CAPITAL		D	1	1.E FE	322,293	103.800	311,400	300,000	302,407	0	(2,442)	0	0	4.250	3.388	JD	567	12,750	08/29/2011.	12/15/2021.
89152U AF 9	TOTAL CAPITAL		D	1	1.D FE	1,075,490	100.249	1,002,490	1,000,000	1,000,658	0	(9,126)	0	0	4.125	3.190	JJ	17,531	41,250	08/24/2011.	01/28/2021.
89152U AF 9	TOTAL CAPITAL		D	1	1.D FE	1,038,060	100.249	1,002,490	1,000,000	1,000,309	0	(4,651)	0	0	4.125	3.648	JJ	17,531	41,250	07/19/2011.	01/28/2021.
89152U AF 9	TOTAL CAPITAL		D	1	1.D FE	1,033,730	100.249	1,002,490	1,000,000	1,000,266	0	(4,107)	0	0	4.125	3.704	JJ	17,531	41,250	06/16/2011.	01/28/2021.
89153V AB 5	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	1,004,240	102.882	1,028,820	1,000,000	1,000,521	0	(465)	0	0	2.875	2.826	FA	10,701	28,750	02/15/2012.	02/17/2022.
89153V AB 5	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	2,998,440	102.882	3,086,460	3,000,000	2,999,743	0	171	0	0	2.875	2.881	FA	32,104	86,250	02/14/2012.	02/17/2022.
89153V AE 9	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	1,995,740	104.911	2,098,220	2,000,000	1,999,021	0	445	0	0	2.700	2.724	JJ	23,400	54,000	09/18/2012.	01/25/2023.
89153V AE 9	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	549,683	104.911	608,484	580,000	572,183	0	3,589	0	0	2.700	3.380	JJ	6,786	15,660	01/30/2014.	01/25/2023.
89153V AG 4	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	5,337,516	109.621	5,744,140	5,240,000	5,301,441	0	(18,939)	0	0	3.700	3.291	JJ	89,400	193,880	01/23/2019.	01/15/2024.
89153V AG 4	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	997,450	109.621	1,096,210	1,000,000	999,162	0	252	0	0	3.700	3.729	JJ	17,061	37,000	08/05/2013.	01/15/2024.
89153V AL 3	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	1,984,980	111.042	2,220,840	2,000,000	1,994,483	0	1,527	0	0	3.750	3.839	AO	16,875	75,000	01/08/2014.	04/10/2024.
89152U AH 5	TOTAL CAPITAL SA		D	1	1.D FE	1,997,040	119.231	2,384,620	2,000,000	1,997,512	0	259	0	0	3.883	3.901	AO	17,258	77,660	10/05/2018.	10/11/2028.
902133 AK 3	TYCO ELECTRONICS		D	1	2.A FE	1,047,680	100.129	1,001,290	1,000,000	1,000,201	0	(5,946)	0	0	4.875	4.262	JJ	22,479	48,750	06/21/2011.	01/15/2021.
902133 AM 9	TYCO ELECTRONICS		D	1	2.A FE	1,992,140	102.764	2,055,280	2,000,000	1,998,960	0	881	0	0	3.500	3.547	FA	28,778	70,000	01/31/2012.	02/03/2022.
902133 AT 4	TYCO ELECTRONICS		D	1	1.G FE	997,570	111.968	1,119,680	1,000,000	998,628	0	233	0	0	3.700	3.729	FA	13,978	37,000	01/25/2016.	02/15/2026.
902133 AU 1	TYCO ELECTRONICS		D	1	1.G FE	1,000,380	111.152	1,111,520	1,000,000	1,000,289	0	(39)	0	0	3.125	3.120	FA	11,806	31,250	10/17/2017.	08/15/2027.
902613 AA 6	UBS GROUP AG (144A)		D	1	1.G FE	3,000,000	112.082	3,362,460	3,000,000	3,000,000	0	0	0	0	3.126	3.126	FA	35,689	93,780	08/06/2019.	08/13/2030.
90351D AH 0	UBS GROUP FUNDING (144A)		D		1.G FE	999,400	102.550	1,025,500	1,000,000	999,860	0	114	0	0	2.650	2.662	FA	10,968	26,500	08/03/2016.	02/01/2022.
90352J AA 1	UBS GROUP FUNDING (144A)		D	2	1.G FE	999,980	104.101	1,041,010	1,000,000	999,953	0	9	0	0	3.491	3.492	MN	3,588	34,910	03/16/2017.	05/23/2023.
90352J AC 7	UBS GROUP FUNDING (144A)		D	2	1.G FE	2,113,400	117.098	2,341,960	2,000,000	2,079,356	0	(11,212)	0	0	4.253	3.537	MS	22,919	85,060	11/02/2017.	03/23/2028.
90352J AE 3	UBS GROUP FUNDING (144A)		D	2	1.G FE	1,000,000	103.704	1,037,040	1,000,000	1,000,000	0	0	0	0	2.859	2.859	FA	10,721	28,590	08/07/2017.	08/15/2023.
961214 DC 4	WESTPAC BANKING CORP		D		1.D FE	998,610	110.537	1,105,370	1,000,000	999,152	0	135	0	0	2.700	2.716	FA	9,900	27,000	08/11/2016.	08/19/2026.
961214 DK 6	WESTPAC BANKING CORP		D		1.D FE	999,150	113.344	1,133,440	1,000,000	999,413	0	79	0	0	3.350	3.360	MS	10,515	33,500	02/27/2017.	03/08/2027.
961214 DS 9	WESTPAC BANKING CORP		D		1.D FE	1,997,980	105.143	2,102,860	2,000,000	1,999,167	0	389	0	0	2.750	2.771	JJ	25,972	55,000	12/04/2017.	01/11/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
961214 DW 0	WESTPAC BANKING CORP		D		1.D FE	1,992,940	115.171	2,303,420	2,000,000	1,994,737	0	643	0	0	3.400	3.442	JJ	29,467	68,000	01/17/2018.	01/25/2028.
96122W AM 2	WESTPAC BANKING CORP (144A)		D		1.A FE	3,998,720	108.095	4,323,800	4,000,000	3,999,153	0	249	0	0	3.150	3.157	JJ	57,400	126,000	01/07/2019.	01/16/2024.
980888 AF 8	WOOLWORTHS LIMITED (144A)		D	1	2.B FE	997,380	101.132	1,011,320	1,000,000	999,782	0	251	0	0	4.550	4.583	AO	9,985	45,500	04/05/2011.	04/12/2021.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						4,440,543,176	XXX	4,838,871,981	4,402,379,291	4,425,175,791	(281,002)	(3,386,038)	0	0	XXX	XXX	XXX	37,545,931	145,820,431	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
04541G AS 1	ABSLB 2000-LB1 AF6			4	1.A FM	942,407	102.507	925,547	902,905	899,262	0	(657)	0	0	7.615	6.645	MON	5,730	66,356	02/14/2001.	03/21/2029.
05949Q AW 5	BAFC 2006-2 2A15 CMO			4	1.D FM	189,734	100.565	191,851	190,772	154,383	4	(5,048)	0	0	5.750	5.687	MON	914	10,965	02/10/2006.	03/25/2036.
05949Q AW 5	BAFC 2006-2 2A15 CMO			4	1.D FM	47,404	100.565	47,962	47,693	38,596	(1)	(1,260)	0	0	5.750	5.718	MON	229	2,741	02/14/2006.	03/25/2036.
05949Q AW 5	BAFC 2006-2 2A15 CMO			4	1.D FM	47,387	100.565	47,963	47,693	38,596	(3)	(1,259)	0	0	5.750	5.737	MON	229	2,741	02/23/2006.	03/25/2036.
05948X BV 2	BOAMS 2003-D 2A4 CMO			4	1.A FM	84,987	101.137	88,577	87,580	85,257	0	144	0	0	4.339	3.276	MON	317	3,996	04/09/2003.	05/25/2033.
161546 EF 9	CFAB 2003-1 2A2			4	1.A FM	74,601	98.959	73,767	74,542	71,162	0	(3,544)	0	0	0.808	1.463	MON	6	986	10/16/2003.	11/25/2032.
22541Q 4A 7	CSFB 2003-29 4A1 CMO			4	1.A FM	639,229	102.634	632,164	615,939	614,066	0	(3)	0	0	6.000	5.688	MON	3,080	36,956	03/12/2004.	12/25/2033.
22541Q 4A 7	CSFB 2003-29 4A1 CMO			4	1.A FM	562,014	102.634	556,305	542,026	540,378	0	(2)	0	0	6.000	5.696	MON	2,710	32,522	03/30/2004.	12/25/2033.
12646X AJ 1	CSMC 2013-IVR3 A2 CMO			4	1.A FM	2,712,436	102.210	2,937,622	2,874,104	2,827,253	0	61,992	0	0	3.000	3.878	MON	7,185	86,223	06/26/2013.	05/25/2043.
12647M AM 7	CSMC 2013-6 1A1 CMO			4	1.A FM	2,279,034	102.248	2,386,198	2,333,731	2,308,553	0	7,066	0	0	2.500	3.151	MON	4,862	58,343	07/24/2013.	07/25/2028.
12667F A4 7	CWALT 2004-33 3A1 CMO			4	1.A FM	338,704	103.903	490,489	472,062	218,962	0	5,366	0	0	2.903	4.167	MON	1,142	18,360	01/06/2012.	12/25/2034.
33850R AE 2	FSMT 2017-2 A5 CMO			4	1.A FM	487,127	99.881	479,359	479,928	479,134	1,459	(4,689)	0	0	3.500	2.851	MON	1,400	16,797	10/26/2017.	10/25/2047.
33850R AE 2	FSMT 2017-2 A5 CMO			4	1.A FM	510,236	99.881	508,360	508,963	508,122	(1,459)	(1,968)	0	0	3.500	3.422	MON	1,484	17,814	04/04/2019.	10/25/2047.
33852B AC 9	FSMT 2019-2 A3 CMO (144A)			4	1.A FM	1,909,569	101.301	1,914,088	1,889,494	1,899,642	0	(9,621)	0	0	3.500	3.023	MON	5,511	66,132	11/21/2019.	12/25/2049.
36242D KV 4	GSR 2004-12 2A2 CMO			4	1.D FM	296,180	34.072	210,169	616,824	52,598	0	(71,669)	0	0	2.993	10.838	MON	1,539	20,265	07/12/2007.	12/25/2034.
46640M AX 8	JPMMT 2013-3 A10 CMO (144A)			4	1.A FM	5,954,064	103.454	6,311,636	6,100,866	6,033,728	0	92,457	0	0	3.383	3.981	MON	17,199	206,426	07/25/2013.	07/25/2043.
46648R AC 5	JPMMT 2018-1 A3 CMO			4	1.A FM	2,648,670	101.953	2,691,571	2,640,008	2,638,444	0	(8,206)	0	0	3.500	3.381	MON	7,700	92,167	01/18/2018.	06/25/2048.
46648R AE 1	JPMMT 2018-1 A5 CMO			4	1.A FM	655,388	100.283	651,848	650,005	649,396	0	(4,127)	0	0	3.500	3.115	MON	1,896	22,693	01/18/2018.	06/25/2048.
61744C BD 7	MSAC 2004-SD1 A			4	1.A FM	1,560,660	97.315	1,686,336	1,732,863	1,609,095	814	(54,020)	0	0	0.948	3.200	MON	152	25,407	08/31/2011.	08/25/2034.
61744C BD 7	MSAC 2004-SD1 A			4	1.A FM	266,575	97.315	294,584	302,711	281,091	(814)	(8,481)	0	0	0.948	3.750	MON	27	4,438	10/11/2011.	08/25/2034.
743874 AC 3	PFMT 2020-1 A2 CMO (144A)			4	1.A FM	4,228,276	102.284	4,264,257	4,168,998	4,213,571	0	(14,705)	0	0	3.000	2.640	MON	10,423	104,225	02/14/2020.	02/25/2050.
81377N AA 2	SABR 2007-BR3 A2A			4	1.D FM	1,103,741	74.856	2,413,608	3,224,297	476,745	0	(12,961)	0	0	0.218	10.032	MON	65	29,298	12/16/2009.	04/25/2037.
81375F CX 9	SASI 1993-7 B1 CMO			4	1.A FM	1,440	99.505	1,483	1,490	1,481	0	3	0	0	6.250	6.250	MON	8	93	09/17/1993.	12/25/2023.
81745A AB 3	SEMT 2013-5 A2 CMO (144A)			4	1.A FM	3,432,266	101.589	3,446,436	3,392,510	3,399,470	10,242	(9,155)	0	0	3.000	2.740	MON	8,481	101,775	12/11/2019.	05/25/2043.
81745E AA 7	SEMT 2013-8 A1 CMO			4	1.A FM	2,913,546	101.598	3,029,695	2,982,020	2,955,854	0	32,644	0	0	3.000	3.523	MON	7,455	89,454	06/11/2013.	06/25/2043.
81746R AD 1	SEMT 2016-2 A4 CMO (144A)			4	1.A FM	2,179,850	100.321	2,161,871	2,154,933	2,147,410	21,985	(16,271)	0	0	3.500	3.132	MON	6,285	75,398	05/24/2019.	08/25/2046.
81746R AD 1	SEMT 2016-2 A4 CMO (144A)			4	1.A FM	3,520,847	100.321	3,603,118	3,591,555	3,579,016	(21,985)	31,509	0	0	3.500	3.947	MON	10,475	125,663	11/26/2018.	08/25/2046.
81746Q AA 9	SEMT 2018-2 A1 CMO (144A)			4	1.A FM	5,497,311	102.331	5,586,199	5,458,928	5,467,014	0	(22,120)	0	0	3.500	3.306	MON	15,922	191,051	01/16/2018.	02/25/2048.
81746Q AD 3	SEMT 2018-2 A4 CMO (144A)			4	1.A FM	1,369,235	100.517	1,359,328	1,352,331	1,352,564	0	(10,551)	0	0	3.500	2.955	MON	3,944	47,329	01/16/2018.	02/25/2048.
81743A AD 1	SEMT 2019-5 A4 CMO (144A)			4	1.A FM	2,960,610	101.570	2,960,853	2,915,062	2,944,269	0	(14,539)	0	0	3.500	2.840	MON	8,502	102,027	11/14/2019.	12/25/2049.
939336 PC 1	WAMU 2003-AR1 A6 CMO			4	1.A FM	38,204	98.648	41,756	42,329	39,188	0	213	0	0	3.509	3.672	MON	124	1,522	01/17/2003.	03/25/2033.
97652P AA 9	WIN 2014-1 A1 CMO (144A)			4	1.A FM	761,061	103.243	760,090	736,214	740,630	0	(12,102)	0	0	4.000	3.467	MON	2,454	28,303	06/19/2014.	06/20/2044.
92977Y BR 1	WMLT 2005-B 4A1 CMO			4	1.D FM	379,827	74.418	318,955	428,597	249,633	0	(12,870)	0	0	2.502	5.700	MON	894	16,039	02/16/2006.	10/20/2035.
					0.	0	0.000	0	0	0	0	0	0	0	0.000	0.000		0	0		
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						50,592,619	XXX	53,074,045	53,559,972	49,514,559	10,242	(68,433)	0	0	XXX	XXX	XXX	138,342	1,704,508	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
060352 AE 1	BANK 2017-BNK6 A4			4	1.A FM	9,877,773	111.323	10,575,755	9,500,000	9,809,594	0	(47,251)	0	0	3.254	2.681	MON	25,761	309,130	07/12/2019.	07/15/2060.
06540T AC 4	BANK 2018-BN11 A2			4	1.A FM	3,086,250	114.195	3,425,850	3,000,000	3,070,137	0	(9,098)	0	0	3.784	3.414	MON	9,460	113,520	03/13/2019.	03/15/2061.
08162Y AD 4	BMARK 2019-B14 A4			4	1.A FM	8,079,954	109.219	8,737,582	8,000,000	8,070,984	0	(8,084)	0	0	2.794	2.680	MON	18,631	223,568	11/05/2019.	12/15/2062.
05606F AA 1	BX 2019-OC11 A			4	1.A FM	5,149,736	109.503	5,475,180	5,000,000	5,135,558	0	(13,475)	0	0	3.202	2.866	MON	13,342	160,100	12/06/2019.	12/09/2041.
17320D AE 8	CGCMT 2013-GC11 A3			4	1.A FM	9,477,869	103.517	9,769,263	9,437,318	9,449,505	0	(9,054)	0	0	2.815	2.689	MON	22,138	265,660	03/27/2019.	04/10/2046.
17290Y AQ 1	CGCMT 2016-C1 A3			4	1.A FM	9,327,500	107.099	9,746,043	9,100,000	9,290,415	0	(35,998)	0	0	2.944	2.501	MON	22,325	267,904	12/18/2019.	05/10/2049.
12624Q AR 4	COMM 2012-CR4 A3			4	1.A FM	4,997,595	102.927	5,063,971	4,919,952	4,892,011	23,791	(11,593)	0	0	2.853	2.614	MON	11,697	140,366	05/18/2015.	10/15/2045.
12624Q AR 4	COMM 2012-CR4 A3			4	1.A FM	4,657,881	102.927	5,115,123	4,969,648	4,941,425	(23,791)	36,113	0	0	2.853	3.665	MON	11,815	141,784	06/20/2013.	10/15/2045.
12630B AZ 1	COMM 2013-CR13 A3			4	1.A FM	2,704,593	108.634	2,885,593	2,656,241	2,669,071	6,061	(11,122)	0	0	3.928	3.526	MON	8,695	104,337	12/12/2018.	11/10/2046.
12630B AZ 1	COMM 2013-CR13 A3			4	1.A FM	9,002,687	108.634	9,683,197	8,913,561	8,956,613	(6,061)	(10,923)	0	0	3.928	3.824	MON	29,177	350,125	12/13/2013.	11/10/2046.
12632Q AW 3	COMM 2014-CR18 A4			4	1.A FM	1,426,363	108.376	1,494,920	1,379,378	1,385,236	4,019	(6,124)	0	0	3.550	3.030	MON	4,081	48,968	11/22/2016.	07/15/2047.
12632Q AW 3	COMM 2014-CR18 A4			4	1.A FM	9,607,665	108.376	10,309,796	9,512,952	9,553,348	(4,019)	(10,498)	0	0	3.550	3.437	MON	28,142	337,710	06/19/2014.	07/15/2047.
126281 AY 0	CSAIL 2015-C1 A3			4	1.A FM	7,322,279	105.361	7,596,726	7,210,183	7,288,089	0	(18,627)	0	0	3.236	2.919	MON	19,444	233,329	03/29/2019.	04/15/2050.
36192R AA 0	GSMS 2012-BWTR A (144A)			4	1.A FM	10,249,898	99.886	9,988,665	10,000,000	10,049,201	0	(27,398)	0	0	2.954	2.677	MON	24,617	295,400	12/11/2012.	11/05/2034.
36250W AA 8	GSMS 2015-590M A			4	1.A FM	5,149,966	108.237	5,411,894	5,000,000	5,076,077	0	(15,354)	0	0	3.621	3.278	MON	15,088	181,050	10/23/2015.	10/10/2035.
36251P AC 8	GSMS 2016-GS3 A3			4	1.A FM	6,338,344	106.727	6,563,749	6,150,000	6,302,169	0	(27,332)	0	0	2.592	2.099	MON	13,284	159,408	08/29/2019.	10/10/2049.
46361T AA 0	ICOT 2013-IRV A1			4	1.A FM	1,611,575	101.426	1,618,445	1,595,687	1,598,255	0	(1,647)	0	0	2.068	1.868	MON	2,750	32,999	05/07/2013.	05/15/2048.
46361T AC 6	ICOT 2013-IRV A2			4	1.A FM	7,134,897	104.876	7,341,357	7,000,000	6,996,676	14,136	(15,152)	0	0	3.305	3.009	MON	13,497	225,820	05/07/2013.	05/15/2048.
46361T AC 6	ICOT 2013-IRV A2			4	1.A FM	5,322,836	104.876	5,652,845	5,390,000	5,387,440	(14,136)	13,353	0	0	3.305	3.527	MON	10,392	173,882	10/12/2018.	05/15/2048.
46639N AP 6	JPMBB 2013-C12 A4			4	1.A FM	3,135,250	104.805	3,229,276	3,081,208	3,090,553	6,369	(12,444)	0	0	3.362	2.863	MON	8,634	103,609	04/05/2019.	07/15/2045.
46639N AP 6	JPMBB 2013-C12 A4			4	1.A FM	4,565,284	104.805	4,737,324	4,520,110	4,533,818	(6,369)	(2,543)	0	0	3.362	3.248	MON	12,666	151,993	06/14/2013.	07/15/2045.
46590K AD 6	JPMCC 2015-JP1 A4			4	1.A FM	5,025,588	111.597	5,485,023	4,915,000	4,993,536	523	(16,490)	0	0	3.649	3.270	MON	14,949	179,388	03/13/2019.	01/15/2049.
46590K AD 6	JPMCC 2015-JP1 A4			4	1.A FM	1,574,934	111.597	1,724,183	1,545,000	1,569,687	(523)	(4,496)	0	0	3.649	3.323	MON	4,699	56,389	03/08/2019.	01/15/2049.
95002B AD 5	WFCM 2019-C53 A3			4	1.A FM	6,059,916	108.305	6,498,344	6,000,000	6,052,938	0	(6,072)	0	0	2.787	2.672	MON	13,935	167,220	10/22/2019.	10/15/2052.
96221Q AF 0	WFRBS 2013-C18 ASB			4	1.A FM	5,476,549	104.560	5,559,776	5,317,260	5,341,179	0	(16,224)	0	0	3.676	3.224	MON	16,289	224,899	12/17/2013.	12/15/2046.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						146,363,182	XXX	153,689,879	144,113,498	145,503,513	(0)	(287,534)	0	0	XXX	XXX	XXX	375,507	4,648,558	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
141312 AA 6	CRBN 2017-1A A1 (144A)			4	1.A FE	7,000,000	99.800	6,986,000	7,000,000	6,797,989	0	(207,030)	0	0	1.358	2.274	JA	19,017	172,859	11/06/2017.	01/20/2031.
87272H AA 8	TIA 2017-2A A (144A)			4	1.A FE	5,000,000	99.650	4,982,500	5,000,000	4,856,662	0	(147,614)	0	0	1.380	2.635	JAJO	13,913	125,640	11/20/2017.	01/16/2031.
95168W AQ 0	WSTC 2014-2A A1AR (144A)			4	1.A FE	467,203	100.000	467,203	467,203	457,788	0	(9,749)	0	0	1.100	2.223	JAJO	1,050	10,410	10/24/2017.	01/16/2027.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						12,467,203	XXX	12,435,703	12,467,203	12,112,439	0	(364,392)	0	0	XXX	XXX	XXX	33,980	308,910	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						4,649,966,179	XXX	5,058,071,608	4,612,519,965	4,632,306,301	(270,760)	(4,106,397)	0	0	XXX	XXX	XXX	38,093,761	152,482,406	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						9,697,422,636	XXX	10,349,725,090	9,277,144,163	9,543,096,419	(45,962)	(33,560,442)	0	0	XXX	XXX	XXX	87,316,005	301,866,501	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						389,750,403	XXX	416,537,116	393,827,015	389,160,463	10,242	(16,310)	0	0	XXX	XXX	XXX	990,288	12,034,758	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						203,142,975	XXX	213,403,089	201,274,310	202,438,858	(0)	(251,903)	0	0	XXX	XXX	XXX	496,959	6,105,981	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						78,056,953	XXX	83,186,049	78,051,873	77,580,331	0	(404,730)	0	0	XXX	XXX	XXX	557,476	2,329,333	XXX	XXX
8399999. Grand Total - Bonds						10,368,372,967	XXX	11,062,851,344	9,950,297,360	10,212,276,071	(35,720)	(34,233,385)	0	0	XXX	XXX	XXX	89,360,728	322,336,573	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	3,619,529,187	1B	1,402,164,718	1C	837,655,397	1D	323,163,549	1E	374,831,313
2A	854,775,152	2B	742,610,831	2C	414,812,921				
3A	56,237,236	3B	27,254,066	3C	16,646,331				
4A	3,707,364	4B	10,676,017	4C	7,159,498				
5A	1,243,964	5B	1,184,228	5C	0				
6	2,568								

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
902973 86 6	US BANCORP DEL PERP PFD 3.50% SER A			2,000.000	1,000.00	0.000	1,931,980	965.990	1,931,980	1,550,000	17,889	71,167	0	171,980	0	0	171,980	0	2.B FE	02/21/2013.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,931,980	XXX	1,931,980	1,550,000	17,889	71,167	0	171,980	0	0	171,980	0	XXX	XXX
8999999. Total - Preferred Stocks							1,931,980	XXX	1,931,980	1,550,000	17,889	71,167	0	171,980	0	0	171,980	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G 0
2A 0	2B 1,931,980	2C 0				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administra-tive Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
91734M 10 3	US ECOLOGY INC			1,990.000	72,297	36.330	72,297	60,496	0	0	0	11,801	105,302	(93,501)	0	03/05/2020.	
P73684 10 5	ONESPAWORLD HOLDINGS LTD WARRANTS		C	500,000.000	1,515,000	3.030	1,515,000	0	0	0	0	(1,405,000)	0	(1,405,000)	0	03/21/2019.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,587,297	XXX	1,587,297	60,496	0	0	0	(1,393,199)	105,302	(1,498,501)	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
71675H 10 7	(R) PETROSANTANDER INC		A.	237,491.000	1,899,928	8.000	1,899,928	1,662,437	0	0	0	1,899,928	0	1,899,928	0	07/18/2011.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					1,899,928	XXX	1,899,928	1,662,437	0	0	0	1,899,928	0	1,899,928	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
31090@ 10 4	FARMINGTON CASUALTY COMPANY			1,000.000	289,594,630	289,594.000	289,594,630	133,129,090	0	29,900,000	0	6,311,794	0	6,311,794	0	01/01/1985.	
89431* 10 2	TRAVELERS CAS INS CO OF AMERICA			30,000.000	551,758,575	18,391.900	551,758,575	130,132,050	0	73,900,000	0	(11,352,174)	0	(11,352,174)	0	01/03/1972.	
89431@ 10 0	TRAVELERS CAS & SUR CO OF AMERICA			5,400.000	2,091,034,607	387,228.000	2,091,034,607	448,029,287	0	300,000,000	0	(32,649,957)	0	(32,649,957)	0	01/01/1974.	
89432# 10 7	TRAVELERS CASUALTY CO OF CT			1,500.000	90,875,193	60,583.400	90,875,193	42,135,855	0	8,500,000	0	3,475,981	0	3,475,981	0	01/01/1990.	
89432* 10 1	TRAVELERS COMMERCIAL INS CO			1,500.000	106,623,557	71,082.300	106,623,557	42,157,638	0	0	0	10,066,938	0	10,066,938	0	01/01/1990.	
89432@ 10 9	TRAVELERS EXCESS&SURPLUS LINES CO			100.000	64,046,466	640,464.000	64,046,466	41,500,000	0	6,200,000	0	1,847,678	0	1,847,678	0	01/01/1987.	
C3300* 10 8	8527512 CANADA INC		A.	83,712.000	640,636,799	7,652.860	640,636,799	801,511,508	0	0	0	80,750,170	0	80,750,170	0	05/31/2013.	
C9082# 10 5	TRAVELERS INSURANCE COMPANY OF CANADA		A.	280,000.000	363,885,622	1,299.590	363,885,622	157,315,454	0	0	0	58,186,563	0	58,186,563	0	01/01/1992.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					4,198,455,450	XXX	4,198,455,450	1,795,910,881	0	418,500,000	0	116,636,992	0	116,636,992	0	XXX	XXX
9799999. Total - Common Stock					4,201,942,675	XXX	4,201,942,675	1,797,633,814	0	418,500,000	0	117,143,721	105,302	117,038,419	0	XXX	XXX
9899999. Total Common and Preferred Stock					4,203,874,655	XXX	4,203,874,655	1,799,183,814	17,889	418,571,167	0	117,315,701	105,302	117,210,399	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
38375B SH 6	GNR 2012-H11 CA CMO 1.750 2062 04		12/20/2020	PAR WRITE-UP		6,182	6,182	0
38375B B7 6	GNR 2012-H30 VA CMO 1.750 2062 12		12/20/2020	PAR WRITE-UP		103,775	103,775	0
38376R 8F 6	GNR 2017-H18 HC CMO 2.000 2066 04		12/20/2020	PAR WRITE-UP		226,568	226,568	0
0599999.	Total - Bonds - U.S. Government					336,525	336,525	0
Bonds - U.S. States, Territories and Possessions								
612103 XV 8	MONTANA GENERAL OBLIGATI 4.000 2031 08		09/30/2020	RBC CAPITAL MARKETS		126,819	100,000	0
612103 XW 6	MONTANA GENERAL OBLIGATI 4.000 2032 08		09/30/2020	RBC CAPITAL MARKETS		263,445	210,000	0
612103 XX 4	MONTANA GENERAL OBLIGATI 4.000 2033 08		09/30/2020	RBC CAPITAL MARKETS		279,221	225,000	0
612103 XZ 9	MONTANA GENERAL OBLIGATI 3.000 2035 08		09/30/2020	RBC CAPITAL MARKETS		168,362	150,000	0
612103 YA 3	MONTANA GENERAL OBLIGATI 3.000 2036 08		09/30/2020	RBC CAPITAL MARKETS		178,819	160,000	0
612103 YB 1	MONTANA GENERAL OBLIGATI 2.000 2037 08		09/30/2020	RBC CAPITAL MARKETS		370,648	370,000	0
612103 YD 7	MONTANA GENERAL OBLIGATI 2.000 2039 08		09/30/2020	RBC CAPITAL MARKETS		380,226	385,000	0
612103 YE 5	MONTANA GENERAL OBLIGATI 2.000 2040 08		09/30/2020	RBC CAPITAL MARKETS		284,397	290,000	0
612103 YK 1	MONTANA GENERAL OBLIGATI .630 2025 08		09/30/2020	RBC CAPITAL MARKETS		375,000	375,000	0
612103 YL 9	MONTANA GENERAL OBLIGATI .819 2026 08		09/30/2020	RBC CAPITAL MARKETS		425,000	425,000	0
612103 YM 7	MONTANA GENERAL OBLIGATI .939 2027 08		09/30/2020	RBC CAPITAL MARKETS		850,000	850,000	0
612103 YP 0	MONTANA GENERAL OBLIGATI 1.236 2029 08		09/30/2020	RBC CAPITAL MARKETS		225,000	225,000	0
612103 YQ 8	MONTANA GENERAL OBLIGATI 1.316 2030 08		09/30/2020	RBC CAPITAL MARKETS		700,000	700,000	0
612103 WH 0	MONTANA WTR POLL CNTRL G .730 2025 07		09/30/2020	DA DAVIDSON		515,000	515,000	0
612103 WJ 6	MONTANA WTR POLL CNTRL G .989 2026 07		09/30/2020	DA DAVIDSON		1,265,000	1,265,000	0
612103 WK 3	MONTANA WTR POLL CNTRL G 1.189 2027 07		09/30/2020	DA DAVIDSON		720,000	720,000	0
612103 WL 1	MONTANA WTR POLL CNTRL G 1.446 2028 07		09/30/2020	DA DAVIDSON		1,135,000	1,135,000	0
612103 WM 9	MONTANA WTR POLL CNTRL G 1.546 2029 07		09/30/2020	DA DAVIDSON		1,165,000	1,165,000	0
612103 WN 7	MONTANA WTR POLL CNTRL G 1.646 2030 07		09/30/2020	DA DAVIDSON		1,440,000	1,440,000	0
612103 WP 2	MONTANA WTR POLL CNTRL G 1.796 2031 07		09/30/2020	DA DAVIDSON		750,000	750,000	0
612103 WQ 0	MONTANA WTR POLL CNTRL G 1.876 2032 07		09/30/2020	DA DAVIDSON		585,000	585,000	0
612103 WR 8	MONTANA WTR POLL CNTRL G 1.976 2033 07		09/30/2020	DA DAVIDSON		685,000	685,000	0
658256 5K 4	NORTH CAROLINA GENERAL O 1.750 2035 06		10/08/2020	CITIGROUP GLOBAL MARKETS		19,846,400	20,000,000	0
882721 RM 7	TEXAS MULTI-MODE-MOBILIT .080 2036 04		06/24/2020	GOLDMAN SACHS & CO		5,210,000	5,210,000	458
1799999.	Total - Bonds - U.S. States, Territories & Possessions					37,943,336	37,935,000	458
Bonds - U.S. Political Subdivisions of States								
044033 RL 4	ASHEVILLE GENERAL OBLIGA 2.000 2035 06		02/28/2020	BAS-MERRILL LYNCH		1,044,633	1,020,000	0
044033 RM 2	ASHEVILLE GENERAL OBLIGA 2.000 2036 06		02/28/2020	BAS-MERRILL LYNCH		1,056,338	1,040,000	0
05914F 6A 3	BALTIMORE CO GENERAL OBL 4.000 2038 03		02/26/2020	MORGAN STANLEY		2,622,871	2,150,000	0
05914F 6B 1	BALTIMORE CO GENERAL OBL 4.000 2039 03		02/26/2020	MORGAN STANLEY		22,450,486	18,465,000	0
079212 6H 4	BELLEVUE GENERAL OBLIG R 3.000 2032 09		04/30/2020	DA DAVIDSON		1,236,588	1,200,000	0
079212 6J 0	BELLEVUE GENERAL OBLIG R 3.000 2033 09		04/30/2020	DA DAVIDSON		1,025,730	1,000,000	0
097067 NG 3	BOERNE ISD GO REF TXBL C --- 2030 02		11/18/2020	RBC CAPITAL MARKETS		821,060	1,000,000	0
097067 NH 1	BOERNE ISD GO REF TXBL C --- 2031 02		11/18/2020	RBC CAPITAL MARKETS		1,034,150	1,300,000	0
097067 MU 3	BOERNE ISD TXBL GO REF S 1.523 2029 02		11/18/2020	RBC CAPITAL MARKETS		250,000	250,000	338
121638 HJ 2	BURLINGTON CNTY GO S2020 2.000 2032 05		06/18/2020	MORGAN STANLEY		1,184,494	1,175,000	0
121638 HK 9	BURLINGTON CNTY GO S2020 2.000 2033 05		06/18/2020	MORGAN STANLEY		1,198,632	1,200,000	0
121638 HL 7	BURLINGTON CNTY GO S2020 2.000 2034 05		06/18/2020	MORGAN STANLEY		1,224,626	1,235,000	0
121638 HM 5	BURLINGTON CNTY GO S2020 2.000 2035 05		06/18/2020	MORGAN STANLEY		1,244,153	1,265,000	0
121638 HN 3	BURLINGTON CNTY GO S2020 2.000 2036 05		06/18/2020	MORGAN STANLEY		1,273,667	1,305,000	0
144880 BX 8	CARROLL CO GENERAL OBLIG 1.375 2032 11		11/19/2020	CITIGROUP GLOBAL MARKETS		991,810	1,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
144880 BY 6	CARROLL CO GENERAL OBLIG 1.500 2033 11		11/19/2020	CITIGROUP GLOBAL MARKETS		995,320	1,000,000	0
144880 BZ 3	CARROLL CO GENERAL OBLIG 1.500 2034 11		11/19/2020	CITIGROUP GLOBAL MARKETS		988,800	1,000,000	0
144880 CA 7	CARROLL CO GENERAL OBLIG 1.625 2035 11		11/19/2020	CITIGROUP GLOBAL MARKETS		992,760	1,000,000	0
144880 CB 5	CARROLL CO GENERAL OBLIG 1.625 2036 11		11/19/2020	CITIGROUP GLOBAL MARKETS		984,070	1,000,000	0
144880 CC 3	CARROLL CO GENERAL OBLIG 1.750 2037 11		11/19/2020	CITIGROUP GLOBAL MARKETS		995,630	1,000,000	0
144880 CD 1	CARROLL CO GENERAL OBLIG 1.750 2038 11		11/19/2020	CITIGROUP GLOBAL MARKETS		989,330	1,000,000	0
144880 CE 9	CARROLL CO GENERAL OBLIG 1.750 2039 11		11/19/2020	CITIGROUP GLOBAL MARKETS		982,520	1,000,000	0
144880 CF 6	CARROLL CO GENERAL OBLIG 1.750 2040 11		11/19/2020	CITIGROUP GLOBAL MARKETS		975,220	1,000,000	0
17741R GK 8	CITRUS CCD GO TAXABLE RE 1.854 2032 08		10/26/2020	PIPER JAFFRAY		950,280	1,000,000	4,326
178882 PP 5	CLACKAMAS CO SD #3 GO TX 2.144 2029 06		02/13/2020	PIPER JAFFRAY		3,500,000	3,500,000	0
178882 PQ 3	CLACKAMAS CO SD #3 GO TX 2.194 2030 06		02/13/2020	PIPER JAFFRAY		4,750,000	4,750,000	0
178882 PR 1	CLACKAMAS CO SD #3 GO TX 2.294 2031 06		02/13/2020	PIPER JAFFRAY		2,775,000	2,775,000	0
178882 PS 9	CLACKAMAS CO SD #3 GO TX 2.374 2032 06		02/13/2020	PIPER JAFFRAY		1,650,000	1,650,000	0
178882 PU 4	CLACKAMAS CO SD #3 GO TX 2.474 2033 06		02/13/2020	PIPER JAFFRAY		1,500,000	1,500,000	0
184541 CS 7	CLEAR CREEK ISD TXBL GO 5.000 2025 02		10/28/2020	PIPER JAFFRAY		2,349,560	2,000,000	0
184541 CT 5	CLEAR CREEK ISD TXBL GO 5.000 2026 02		10/28/2020	PIPER JAFFRAY		3,906,988	3,250,000	0
208418 S2 0	CONROE ISD GO S2020 (PSF 2.625 2041 02		01/10/2020	CITIGROUP GLOBAL MARKETS		7,243,872	7,320,000	0
249164 QM 9	DENVER CITY AND CNTY GO 2.000 2039 08		11/17/2020	MORGAN STANLEY		18,016,632	17,860,000	0
30382A KF 8	FAIRFAX CNTY TAXABLE REF 1.083 2028 10		08/26/2020	BAS-MERRILL LYNCH		12,500,000	12,500,000	0
30382A KG 6	FAIRFAX CNTY TAXABLE REF 1.233 2029 10		08/26/2020	BAS-MERRILL LYNCH		12,500,000	12,500,000	0
347550 PQ 2	FORT LAUDERDALE GENERAL 2.625 2041 07		01/29/2020	J P MORGAN CHASE SECURITIES INC		3,733,801	3,720,000	0
35880C K3 7	FRISCO ISD TXBL GO REF S 4.000 2026 02		12/16/2020	RBC CAPITAL MARKETS		1,159,820	1,000,000	0
35880C K4 5	FRISCO ISD TXBL GO REF S 4.000 2027 02		12/16/2020	RBC CAPITAL MARKETS		1,775,895	1,500,000	0
35880C K5 2	FRISCO ISD TXBL GO REF S 4.000 2028 02		12/16/2020	RBC CAPITAL MARKETS		745,450	625,000	0
35880C K6 0	FRISCO ISD TXBL GO REF S 4.000 2029 02		12/16/2020	RBC CAPITAL MARKETS		2,722,635	2,250,000	0
35880C K7 8	FRISCO ISD TXBL GO REF S 4.000 2030 02		12/16/2020	RBC CAPITAL MARKETS		692,097	565,000	0
35880C K8 6	FRISCO ISD TXBL GO REF S 1.461 2031 02		12/16/2020	RBC CAPITAL MARKETS		750,000	750,000	0
395460 5Z 7	GREENSBOBO GENERAL OBLIG 2.125 2039 04		02/28/2020	RBC CAPITAL MARKETS		685,236	680,000	0
409558 8A 4	HAMPTON GO LTD S20A (GRE 2.000 2036 09		11/13/2020	MORGAN STANLEY		403,536	400,000	0
409558 8B 2	HAMPTON GO LTD S20A (GRE 2.000 2037 09		11/13/2020	MORGAN STANLEY		370,973	370,000	0
409558 8C 0	HAMPTON GO LTD S20A (GRE 2.000 2038 09		11/13/2020	MORGAN STANLEY		134,397	135,000	0
409558 8D 8	HAMPTON GO LTD S20A (GRE 2.000 2039 09		11/13/2020	MORGAN STANLEY		438,806	445,000	0
409558 8E 6	HAMPTON GO LTD S20A (GRE 2.125 2040 09		11/13/2020	MORGAN STANLEY		134,241	135,000	0
409558 8K 2	HAMPTON TXBL GO REF S202 .850 2025 09		11/13/2020	MORGAN STANLEY		1,215,000	1,215,000	0
409558 8N 6	HAMPTON TXBL GO REF S202 1.526 2028 09		11/13/2020	MORGAN STANLEY		1,100,000	1,100,000	0
409558 8P 1	HAMPTON TXBL GO REF S202 1.626 2029 09		11/13/2020	MORGAN STANLEY		1,580,000	1,580,000	0
425507 JT 8	HENNEPIN CO GENERAL OBLI 5.000 2033 12		09/09/2020	MORGAN STANLEY		7,223,843	5,250,000	0
425507 JU 5	HENNEPIN CO GENERAL OBLI 5.000 2034 12		09/09/2020	MORGAN STANLEY		7,556,653	5,515,000	0
425507 JV 3	HENNEPIN CO GENERAL OBLI 5.000 2035 12		09/09/2020	MORGAN STANLEY		7,900,166	5,790,000	0
425507 JW 1	HENNEPIN CO GENERAL OBLI 5.000 2036 12		09/09/2020	MORGAN STANLEY		8,261,078	6,080,000	0
425507 JX 9	HENNEPIN CO GENERAL OBLI 5.000 2037 12		09/09/2020	MORGAN STANLEY		8,646,439	6,385,000	0
438670 ZQ 7	HONOLULU CITY & CO GO RE 5.000 2027 08		03/17/2020	J P MORGAN CHASE SECURITIES INC		1,567,590	1,500,000	10,000
445047 HJ 5	HUMBLE ISD GO S2020 (PSF 2.500 2037 02		01/23/2020	PIPER JAFFRAY		5,399,433	5,390,000	0
472736 2G 1	JEFFERSON CO SD R-001 GO 4.000 2035 12		12/10/2020	ROBERT W BAIRD & CO		11,382,930	9,000,000	0
472736 2H 9	JEFFERSON CO SD R-001 GO 4.000 2036 12		12/10/2020	ROBERT W BAIRD & CO		12,251,866	9,720,000	0
472736 2J 5	JEFFERSON CO SD R-001 GO 4.000 2037 12		12/10/2020	ROBERT W BAIRD & CO		12,285,734	9,780,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
514224 PU 2	LANCASTER CENTRAL SCH DI 1.750 2031 06		05/21/2020	CITIGROUP GLOBAL MARKETS		2,873,518	2,885,000	0
514224 PV 0	LANCASTER CENTRAL SCH DI 1.875 2032 06		05/21/2020	CITIGROUP GLOBAL MARKETS		2,920,912	2,935,000	0
514224 PX 6	LANCASTER CENTRAL SCH DI 2.000 2034 06		05/21/2020	CITIGROUP GLOBAL MARKETS		3,013,217	3,050,000	0
515300 TJ 0	LANE CO SD #4J EUGENE GO 1.150 2028 06		09/01/2020	MORGAN STANLEY		6,985,000	6,985,000	0
52882P ER 5	LEWISVILLE ISD GO REF S2 2.125 2039 08		06/24/2020	CITIGROUP GLOBAL MARKETS		11,841,840	12,000,000	4,250
535205 MB 1	LINDBERGH SCHOOL DIST GO 2.250 2039 03		02/20/2020	MORGAN STANLEY		5,320,650	5,370,000	0
601670 MK 5	MILPITAS USD GO TXBL REF 1.341 2027 08		07/09/2020	CITIGROUP GLOBAL MARKETS		500,000	500,000	0
601670 ML 3	MILPITAS USD GO TXBL REF 1.451 2028 08		07/09/2020	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0
601670 MM 1	MILPITAS USD GO TXBL REF 1.601 2029 08		07/09/2020	CITIGROUP GLOBAL MARKETS		700,000	700,000	0
601670 MN 9	MILPITAS USD GO TXBL REF 1.701 2030 08		07/09/2020	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0
601670 MP 4	MILPITAS USD GO TXBL REF 1.801 2031 08		07/09/2020	CITIGROUP GLOBAL MARKETS		1,355,000	1,355,000	0
601670 MQ 2	MILPITAS USD GO TXBL REF 1.901 2032 08		07/09/2020	CITIGROUP GLOBAL MARKETS		895,000	895,000	0
60422A BT 7	MINNETONKA GENERAL OBLIG 2.375 2042 02		02/28/2020	RBC CAPITAL MARKETS		354,358	350,000	139
681181 WQ 2	OLMSTED CO GENERAL OBLIG 1.500 2030 02		10/21/2020	PIPER JAFFRAY		1,228,930	1,230,000	0
681181 WR 0	OLMSTED CO GENERAL OBLIG 1.625 2031 02		10/21/2020	PIPER JAFFRAY		1,247,063	1,250,000	0
681181 WS 8	OLMSTED CO GENERAL OBLIG 1.750 2032 02		10/21/2020	PIPER JAFFRAY		654,325	655,000	0
681181 WT 6	OLMSTED CO GENERAL OBLIG 1.750 2033 02		10/21/2020	PIPER JAFFRAY		656,315	665,000	0
681181 WU 3	OLMSTED CO GENERAL OBLIG 1.875 2034 02		10/21/2020	PIPER JAFFRAY		674,859	680,000	0
681181 WV 1	OLMSTED CO GENERAL OBLIG 2.000 2035 02		10/21/2020	PIPER JAFFRAY		694,131	695,000	0
681181 WW 9	OLMSTED CO GENERAL OBLIG 2.000 2036 02		10/21/2020	PIPER JAFFRAY		697,668	705,000	0
681181 WX 7	OLMSTED CO GENERAL OBLIG 2.125 2037 02		10/21/2020	PIPER JAFFRAY		704,507	705,000	0
681181 WY 5	OLMSTED CO GENERAL OBLIG 2.125 2038 02		10/21/2020	PIPER JAFFRAY		714,334	720,000	0
681181 WZ 2	OLMSTED CO GENERAL OBLIG 2.125 2039 02		10/21/2020	PIPER JAFFRAY		723,490	735,000	0
681181 XA 6	OLMSTED CO GENERAL OBLIG 2.250 2040 02		10/21/2020	PIPER JAFFRAY		746,498	750,000	0
681181 XB 4	OLMSTED CO GENERAL OBLIG 2.250 2041 02		10/21/2020	PIPER JAFFRAY		755,170	765,000	0
698873 E6 9	PAPILLION-LA VISTA SD#27 4.000 2032 12		11/18/2020	PIPER JAFFRAY		1,250,160	1,000,000	0
698873 E7 7	PAPILLION-LA VISTA SD#27 4.000 2033 12		11/18/2020	PIPER JAFFRAY		807,794	650,000	0
698873 E8 5	PAPILLION-LA VISTA SD#27 4.000 2034 12		11/18/2020	PIPER JAFFRAY		619,275	500,000	0
698873 F2 7	PAPILLION-LA VISTA SD#27 3.000 2036 12		11/18/2020	PIPER JAFFRAY		560,485	500,000	0
698873 F4 3	PAPILLION-LA VISTA SD#27 3.000 2038 12		11/18/2020	PIPER JAFFRAY		744,531	670,000	0
698873 F5 0	PAPILLION-LA VISTA SD#27 3.000 2039 12		11/18/2020	PIPER JAFFRAY		664,428	600,000	0
698873 F6 8	PAPILLION-LA VISTA SD#27 3.000 2040 12		11/18/2020	PIPER JAFFRAY		827,648	750,000	0
698873 G7 5	PAPILLION-LA VISTA SD#27 1.568 2029 12		11/18/2020	PIPER JAFFRAY		500,000	500,000	0
698873 G9 1	PAPILLION-LA VISTA SD#27 1.818 2031 12		11/18/2020	PIPER JAFFRAY		500,000	500,000	0
698873 H2 5	PAPILLION-LA VISTA SD#27 1.898 2032 12		11/18/2020	PIPER JAFFRAY		1,000,000	1,000,000	0
702503 GR 8	PASCO CO GENERAL OBLIGAT 5.000 2030 10		10/07/2020	CITIGROUP GLOBAL MARKETS		1,032,422	760,000	0
702503 GS 6	PASCO CO GENERAL OBLIGAT 5.000 2031 10		10/07/2020	CITIGROUP GLOBAL MARKETS		1,079,632	800,000	0
702503 GT 4	PASCO CO GENERAL OBLIGAT 5.000 2032 10		10/07/2020	CITIGROUP GLOBAL MARKETS		1,125,256	840,000	0
702503 GU 1	PASCO CO GENERAL OBLIGAT 5.000 2033 10		10/07/2020	CITIGROUP GLOBAL MARKETS		1,171,122	880,000	0
702503 GV 9	PASCO CO GENERAL OBLIGAT 5.000 2034 10		10/07/2020	CITIGROUP GLOBAL MARKETS		1,224,968	925,000	0
702503 GW 7	PASCO CO GENERAL OBLIGAT 5.000 2035 10		10/07/2020	CITIGROUP GLOBAL MARKETS		1,278,266	970,000	0
702503 GX 5	PASCO CO GENERAL OBLIGAT 5.000 2036 10		10/07/2020	CITIGROUP GLOBAL MARKETS		1,338,658	1,020,000	0
702503 GY 3	PASCO CO GENERAL OBLIGAT 5.000 2037 10		10/07/2020	CITIGROUP GLOBAL MARKETS		1,399,699	1,070,000	0
702503 GZ 0	PASCO CO GENERAL OBLIGAT 5.000 2038 10		10/07/2020	CITIGROUP GLOBAL MARKETS		1,466,831	1,125,000	0
702503 HA 4	PASCO CO GENERAL OBLIGAT 5.000 2039 10		10/07/2020	CITIGROUP GLOBAL MARKETS		1,533,528	1,180,000	0
702503 HB 2	PASCO CO GENERAL OBLIGAT 5.000 2040 10		10/07/2020	CITIGROUP GLOBAL MARKETS		1,606,246	1,240,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
702503 HC 0	PASCO CO GENERAL OBLIGAT 5.000 2041 10		10/07/2020	CITIGROUP GLOBAL MARKETS		1,684,938	1,305,000	0
702503 HD 8	PASCO CO GENERAL OBLIGAT 5.000 2042 10		10/07/2020	CITIGROUP GLOBAL MARKETS		1,764,533	1,370,000	0
702503 HE 6	PASCO CO GENERAL OBLIGAT 5.000 2043 10		10/07/2020	CITIGROUP GLOBAL MARKETS		1,843,745	1,435,000	0
702503 HF 3	PASCO CO GENERAL OBLIGAT 5.000 2044 10		10/07/2020	CITIGROUP GLOBAL MARKETS		1,935,367	1,510,000	0
733794 JT 9	PORT CHESTER-RYE UNION F 2.250 2038 06		06/02/2020	J P MORGAN CHASE SECURITIES INC		5,077,343	5,145,000	0
751622 ST 9	RAMSEY CO GO TAXABLE REF .870 2026 02		11/17/2020	MORGAN STANLEY		2,375,000	2,375,000	0
751622 SU 6	RAMSEY CO GO TAXABLE REF 1.030 2027 02		11/17/2020	MORGAN STANLEY		2,390,000	2,390,000	0
751622 SV 4	RAMSEY CO GO TAXABLE REF 1.190 2028 02		11/17/2020	MORGAN STANLEY		2,405,000	2,405,000	0
751622 SW 2	RAMSEY CO GO TAXABLE REF 1.340 2029 02		11/17/2020	MORGAN STANLEY		2,420,000	2,420,000	0
751622 SX 0	RAMSEY CO GO TAXABLE REF 1.480 2030 02		11/17/2020	MORGAN STANLEY		2,590,000	2,590,000	0
751622 SY 8	RAMSEY CO GO TAXABLE REF 1.600 2031 02		11/17/2020	MORGAN STANLEY		2,595,000	2,595,000	0
751622 SZ 5	RAMSEY CO GO TAXABLE REF 1.700 2032 02		11/17/2020	MORGAN STANLEY		2,620,000	2,620,000	0
796116 SZ 5	SAN ANGELO ISD GO TAXABL --- 2026 02		08/14/2020	PIPER JAFFRAY		1,765,246	1,885,000	0
796116 SR 3	SAN ANGELO ISD GO TAXABL 4.000 2027 02		08/14/2020	PIPER JAFFRAY		1,478,813	1,250,000	0
796116 SS 1	SAN ANGELO ISD GO TAXABL 4.000 2028 02		08/14/2020	PIPER JAFFRAY		4,138,773	3,470,000	0
796116 ST 9	SAN ANGELO ISD GO TAXABL 4.000 2029 02		08/14/2020	PIPER JAFFRAY		3,504,360	2,900,000	0
796116 SU 6	SAN ANGELO ISD GO TAXABL 4.000 2030 02		08/14/2020	PIPER JAFFRAY		2,296,144	1,875,000	0
796116 SV 4	SAN ANGELO ISD GO TAXABL 1.545 2031 02		08/14/2020	PIPER JAFFRAY		1,750,000	1,750,000	0
796116 SW 2	SAN ANGELO ISD GO TAXABL 1.655 2032 02		08/14/2020	PIPER JAFFRAY		2,000,000	2,000,000	0
796116 SX 0	SAN ANGELO ISD GO TAXABL 1.755 2033 02		08/14/2020	PIPER JAFFRAY		1,250,000	1,250,000	0
796116 SY 8	SAN ANGELO ISD GO TAXABL 1.815 2034 02		08/14/2020	PIPER JAFFRAY		1,750,000	1,750,000	0
797661 ZT 5	SAN FRANCISCO BAY AREA G 2.000 2041 08		08/19/2020	J P MORGAN CHASE SECURITIES INC		19,662,400	20,000,000	0
802385 SD 7	SANTA MONICA CCD TXBL GO 1.846 2031 08		12/03/2020	RBC CAPITAL MARKETS		500,000	500,000	0
817409 N8 4	SEQUOIA UHSD GO (TXBL) S 2.163 2030 07		01/31/2020	CITIGROUP GLOBAL MARKETS		2,750,000	2,750,000	0
817409 P4 1	SEQUOIA UHSD GO (TXBL) S 2.563 2034 07		01/31/2020	CITIGROUP GLOBAL MARKETS		3,750,000	3,750,000	0
852634 RQ 9	STAMFORD GENERAL OBLIGAT 1.750 2035 08		07/21/2020	FHN FINANCIAL		1,989,520	2,000,000	0
852634 RR 7	STAMFORD GENERAL OBLIGAT 1.750 2036 08		07/21/2020	FHN FINANCIAL		1,972,420	2,000,000	0
852634 RS 5	STAMFORD GENERAL OBLIGAT 1.875 2037 08		07/21/2020	FHN FINANCIAL		1,992,760	2,000,000	0
852634 RT 3	STAMFORD GENERAL OBLIGAT 1.875 2038 08		07/21/2020	FHN FINANCIAL		1,977,320	2,000,000	0
852634 RU 0	STAMFORD GENERAL OBLIGAT 2.000 2039 08		07/21/2020	FHN FINANCIAL		2,000,000	2,000,000	0
86481A BE 3	SUFFOLK GENERAL OBLIG TX 1.110 2028 02		09/02/2020	CITIGROUP GLOBAL MARKETS		9,195,000	9,195,000	0
86481A BF 0	SUFFOLK GENERAL OBLIG TX 1.210 2029 02		09/02/2020	CITIGROUP GLOBAL MARKETS		6,690,000	6,690,000	0
86481A BG 8	SUFFOLK GENERAL OBLIG TX 1.250 2030 02		09/02/2020	CITIGROUP GLOBAL MARKETS		8,670,000	8,670,000	0
86481A BH 6	SUFFOLK GENERAL OBLIG TX 1.350 2031 02		09/02/2020	CITIGROUP GLOBAL MARKETS		8,770,000	8,770,000	0
869257 PB 5	SUSSEX CO GO TAXABLE REF .516 2024 03		09/24/2020	ROBERT W BAIRD & CO		805,000	805,000	0
869257 PC 3	SUSSEX CO GO TAXABLE REF .616 2025 03		09/24/2020	ROBERT W BAIRD & CO		1,210,000	1,210,000	0
869257 PD 1	SUSSEX CO GO TAXABLE REF .856 2026 03		09/24/2020	ROBERT W BAIRD & CO		1,215,000	1,215,000	0
869257 PE 9	SUSSEX CO GO TAXABLE REF .956 2027 03		09/24/2020	ROBERT W BAIRD & CO		1,350,000	1,350,000	0
869257 PF 6	SUSSEX CO GO TAXABLE REF 1.114 2028 03		09/24/2020	ROBERT W BAIRD & CO		1,480,000	1,480,000	0
869257 PG 4	SUSSEX CO GO TAXABLE REF 1.214 2029 03		09/24/2020	ROBERT W BAIRD & CO		845,000	845,000	0
869257 PH 2	SUSSEX CO GO TAXABLE REF 1.314 2030 03		09/24/2020	ROBERT W BAIRD & CO		855,000	855,000	0
869257 PJ 8	SUSSEX CO GO TAXABLE REF 1.414 2031 03		09/24/2020	ROBERT W BAIRD & CO		865,000	865,000	0
869257 PK 5	SUSSEX CO GO TAXABLE REF 1.514 2032 03		09/24/2020	ROBERT W BAIRD & CO		655,000	655,000	0
869257 PL 3	SUSSEX CO GO TAXABLE REF 1.674 2033 03		09/24/2020	ROBERT W BAIRD & CO		1,205,000	1,205,000	0
87638K CE 0	TARRANT CNTY CLG DIST GO 2.000 2035 08		07/07/2020	WELLS FARGO SECURITIES		12,876,579	12,865,000	0
942833 ZF 4	WAUKEE CSD GENERAL OBLIG 1.625 2030 06		10/27/2020	CITIGROUP GLOBAL MARKETS		4,595,801	4,610,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
942833 ZG 2	WAUKEE CSD GENERAL OBLIG 1.750 2031 06		10/27/2020	CITIGROUP GLOBAL MARKETS		4,667,056	4,685,000	0
969887 6P 8	WILLIAMSON CO GENERAL OB 2.375 2036 02		01/23/2020	UBS AG		16,551,099	16,650,000	0
975673 FA 7	WINSTON SALEM GENERAL OB 2.000 2037 06		06/09/2020	J P MORGAN CHASE SECURITIES INC		3,681,447	3,745,000	0
975673 FB 5	WINSTON SALEM GENERAL OB 2.125 2038 06		06/09/2020	J P MORGAN CHASE SECURITIES INC		3,789,630	3,815,000	0
2499999.	Total - Bonds - U.S. Political Subdivisions of States					464,510,862	433,620,000	19,053
Bonds - U.S. Special Revenue and Special Assessment								
115117 ME 0	BROWARD CO WATER & SEWER 4.000 2043 10		09/04/2020	TRUIST SECURITIES		14,242,080	12,000,000	210,667
161045 QQ 5	CHARLOTTE WATER & SEWER 2.000 2035 07		09/11/2020	WELLS FARGO SECURITIES		6,090,780	6,000,000	0
161045 QR 3	CHARLOTTE WATER & SEWER 4.000 2036 07		09/11/2020	WELLS FARGO SECURITIES		3,094,100	2,500,000	0
161045 QS 1	CHARLOTTE WATER & SEWER 2.000 2037 07		09/11/2020	WELLS FARGO SECURITIES		7,049,560	7,000,000	0
161045 QT 9	CHARLOTTE WATER & SEWER 2.000 2038 07		09/11/2020	WELLS FARGO SECURITIES		7,526,400	7,500,000	0
161045 QU 6	CHARLOTTE WATER & SEWER 3.000 2039 07		09/11/2020	WELLS FARGO SECURITIES		3,326,790	3,000,000	0
161045 QV 4	CHARLOTTE WATER & SEWER 3.000 2040 07		09/11/2020	WELLS FARGO SECURITIES		1,105,150	1,000,000	0
161045 QW 2	CHARLOTTE WATER & SEWER 2.000 2041 07		09/11/2020	WELLS FARGO SECURITIES		496,620	500,000	0
161045 QX 0	CHARLOTTE WATER & SEWER 2.000 2042 07		09/11/2020	WELLS FARGO SECURITIES		493,880	500,000	0
196632 GW 7	COLORADO SPRINGS UTILITI .090 2028 11		11/18/2020	RBC CAPITAL MARKETS		20,550,000	20,550,000	1,376
24916P JA 6	DENVER CITY & CO WTR COM 2.625 2039 09		05/06/2020	J P MORGAN CHASE SECURITIES INC		7,319,287	7,325,000	0
25477G TT 2	DISTRICT OF COLUMBIA INC 1.710 2031 12		07/10/2020	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	0
40222P AF 9	GULF COAST WASTE DISP AU .130 2030 06		11/24/2020	WELLS FARGO SECURITIES		3,000,000	3,000,000	202
426170 RG 3	HENRICO CO WTR & SWR REV 3.000 2036 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		778,233	695,000	0
426170 RH 1	HENRICO CO WTR & SWR REV 3.000 2037 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		417,803	375,000	0
426170 RJ 7	HENRICO CO WTR & SWR REV 3.000 2038 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		338,675	305,000	0
426170 RK 4	HENRICO CO WTR & SWR REV 3.000 2039 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		547,817	495,000	0
426170 RL 2	HENRICO CO WTR & SWR REV 3.000 2040 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		744,525	675,000	0
426170 RM 0	HENRICO CO WTR & SWR REV 3.000 2041 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		1,115,810	1,015,000	0
426170 RN 8	HENRICO CO WTR & SWR REV 3.000 2042 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		1,370,700	1,250,000	0
546398 C4 8	LOUISIANA PUB FAC (AIR P .080 2049 08		07/27/2020	GOLDMAN SACHS & CO		40,000,000	40,000,000	4,683
546398 EM 6	LOUISIANA PUB FAC (AIR P .100 2037 12		06/24/2020	GOLDMAN SACHS & CO		14,000,000	14,000,000	1,316
546598 AA 1	LOUISVILLE & JEFFERSON R .060 2029 01		11/25/2020	GOLDMAN SACHS & CO		8,900,000	8,900,000	994
546848 AA 0	LOUISVILLE REGL ARPT AUT .160 2036 11		06/29/2020	BAS-MERRILL LYNCH		4,900,000	4,900,000	743
60636U JQ 3	MISSOURI ENV IMP & ENERG .704 2024 01		11/12/2020	BAS-MERRILL LYNCH		4,750,000	4,750,000	0
610532 BZ 5	MONROE CO DEV AUTH GULF .170 2049 10		06/29/2020	MORGAN STANLEY		9,230,000	9,230,000	1,372
64465Q AV 8	NEW HAMPSHIRE MUNI BOND 2.375 2040 02		02/28/2020	MUNI CENTER		96,731	95,000	125
64972F G3 4	NEW YORK CITY WTR & SWR .080 2035 06		09/24/2020	U S BANCORP		4,125,000	4,125,000	103
64990C QE 4	NEW YORK DORM AUTH (COLU 5.000 2047 10		09/18/2020	CITIGROUP GLOBAL MARKETS		38,913,510	24,600,000	584,250
64985H F8 5	NEW YORK ENV FACS CORP G 4.000 2034 10		11/19/2020	JEFFERIES & CO INC		373,872	300,000	0
64985H F9 3	NEW YORK ENV FACS CORP G 4.000 2035 10		11/19/2020	JEFFERIES & CO INC		452,220	365,000	0
64985H G2 7	NEW YORK ENV FACS CORP G 4.000 2036 10		11/19/2020	JEFFERIES & CO INC		554,747	450,000	0
64985H G3 5	NEW YORK ENV FACS CORP G 4.000 2037 10		11/19/2020	JEFFERIES & CO INC		368,289	300,000	0
64985H G4 3	NEW YORK ENV FACS CORP G 4.000 2038 10		11/19/2020	JEFFERIES & CO INC		1,223,540	1,000,000	0
64985H G6 8	NEW YORK ENV FACS CORP G 3.000 2040 10		11/19/2020	JEFFERIES & CO INC		1,100,050	1,000,000	0
64985H G7 6	NEW YORK ENV FACS CORP G 4.000 2045 10		11/19/2020	JEFFERIES & CO INC		1,797,495	1,500,000	0
68607D VJ 1	OREGON DEPT OF TRANS HWY 1.760 2032 11		09/11/2020	MORGAN STANLEY		13,985,000	13,985,000	0
733508 AA 3	PORT ARTHUR IDC AIR PROD .100 2035 04		06/25/2020	GOLDMAN SACHS & CO		4,000,000	4,000,000	393
733508 AB 1	PORT ARTHUR IDC AIR PROD .100 2036 04		06/25/2020	GOLDMAN SACHS & CO		17,400,000	17,400,000	1,711
733508 AC 9	PORT ARTHUR IDC AIR PROD .100 2037 04		06/24/2020	GOLDMAN SACHS & CO		22,500,000	22,500,000	2,115
74526L FC 2	PUERTO RICO HOUSING FIN 5.000 2025 12		09/30/2020	GOLDMAN SACHS & CO		1,205,770	1,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
592481 PA 7	ST LOUIS METRO SWR DIST 5.000 2034 05		12/03/2020	J P MORGAN CHASE SECURITIES INC		4,613,766	3,400,000	0
592481 PB 5	ST LOUIS METRO SWR DIST 5.000 2035 05		12/03/2020	J P MORGAN CHASE SECURITIES INC		4,829,282	3,570,000	0
592481 PC 3	ST LOUIS METRO SWR DIST 5.000 2036 05		12/03/2020	J P MORGAN CHASE SECURITIES INC		5,056,875	3,750,000	0
592481 PD 1	ST LOUIS METRO SWR DIST 5.000 2037 05		12/03/2020	J P MORGAN CHASE SECURITIES INC		5,296,463	3,940,000	0
592481 PE 9	ST LOUIS METRO SWR DIST 5.000 2038 05		12/03/2020	J P MORGAN CHASE SECURITIES INC		5,541,189	4,135,000	0
592481 PF 6	ST LOUIS METRO SWR DIST 5.000 2039 05		12/03/2020	J P MORGAN CHASE SECURITIES INC		5,797,719	4,340,000	0
88283L KV 7	TEXAS TRANS COMM HIGHWAY 4.000 2033 10		09/14/2020	PIPER JAFFRAY		69,252,498	55,160,000	293,000
882724 SY 4	TEXAS TRANS REV S2020 4.000 2021 08		08/19/2020	MORGAN STANLEY		51,839,500	50,000,000	0
92818N VD 7	VIRGINIA RES AUTH INFRAS 1.005 2026 11		10/28/2020	RAYMOND JAMES & ASSOC		1,150,000	1,150,000	0
92818N VE 5	VIRGINIA RES AUTH INFRAS 1.185 2027 11		10/28/2020	RAYMOND JAMES & ASSOC		2,300,000	2,300,000	0
92818N VF 2	VIRGINIA RES AUTH INFRAS 1.413 2028 11		10/28/2020	RAYMOND JAMES & ASSOC		1,855,000	1,855,000	0
92818N VG 0	VIRGINIA RES AUTH INFRAS 1.513 2029 11		10/28/2020	RAYMOND JAMES & ASSOC		810,000	810,000	0
92818N SU 3	VIRGINIA RES AUTH INFRAS 1.875 2034 11		10/28/2020	MORGAN STANLEY		958,234	960,000	0
92818N SV 1	VIRGINIA RES AUTH INFRAS 1.875 2035 11		10/28/2020	MORGAN STANLEY		958,108	970,000	0
92818N SW 9	VIRGINIA RES AUTH INFRAS 2.000 2036 11		10/28/2020	MORGAN STANLEY		442,584	445,000	0
92818N SX 7	VIRGINIA RES AUTH INFRAS 2.000 2037 11		10/28/2020	MORGAN STANLEY		453,463	460,000	0
92818N SY 5	VIRGINIA RES AUTH INFRAS 2.125 2038 11		10/28/2020	MORGAN STANLEY		462,582	465,000	0
92818N SZ 2	VIRGINIA RES AUTH INFRAS 2.125 2039 11		10/28/2020	MORGAN STANLEY		473,707	480,000	0
92818N TA 6	VIRGINIA RES AUTH INFRAS 2.250 2040 11		10/28/2020	MORGAN STANLEY		485,000	485,000	0
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					442,060,402	398,760,000	1,103,049
Bonds - Industrial and Miscellaneous								
00287Y CU 1	ABBVIE INC 2.800 2023 03		05/14/2020	EXCHANGED		2,043,240	2,000,000	9,178
00724P AD 1	ADOBE INC 2.300 2030 02		01/22/2020	WELLS FARGO SECURITIES		1,994,500	2,000,000	0
009158 BC 9	AIR PRODUCTS & CHEMICALS 2.050 2030 05		12/08/2020	GOLDMAN SACHS & CO		2,128,340	2,000,000	2,847
02361D AV 2	AMEREN ILLINOIS 1.550 2030 11		11/18/2020	MARKET AXESS		2,015,020	2,000,000	0
03027X BA 7	AMERICAN TOWER CORP 2.900 2030 01		01/07/2020	J P MORGAN CHASE SECURITIES INC		1,991,200	2,000,000	0
03027X BJ 8	AMERICAN TOWER CORP 1.500 2028 01		11/17/2020	BARCLAYS CAPITAL INC		4,998,550	5,000,000	0
03040W AU 9	AMERICAN WATER CAPITAL C 3.450 2029 06		12/07/2020	J P MORGAN CHASE SECURITIES INC		3,458,040	3,000,000	2,300
032095 AJ 0	AMPHENOL CORP 2.800 2030 02		01/30/2020	MIZUHO INTERNATIONAL PLC		5,037,220	5,000,000	52,811
040555 CZ 5	ARIZONA PUBLIC SERVICE C 2.600 2029 08		11/16/2020	MUFG SECURITIES AMERICAS INC		2,148,940	2,000,000	13,578
052769 AG 1	AUTODESK INC 2.850 2030 01		01/28/2020	J P MORGAN CHASE SECURITIES INC		2,037,500	2,000,000	2,533
06051G HZ 5	BANK OF AMERICA CORP 2.496 2031 02		02/10/2020	BAS-MERRILL LYNCH		5,000,000	5,000,000	0
09247X AQ 4	BLACKROCK INC 2.400 2030 04		01/17/2020	CREDIT SUISSE FIRST BOSTON		2,998,440	3,000,000	0
11575T AB 4	BROWN UNIVERSITY REV (TA 1.914 2030 09		12/09/2020	WELLS FARGO SECURITIES		27,871,130	27,020,000	143,656
14448C AN 4	CARRIER GLOBAL CORP 2.242 2025 02		02/14/2020	VARIOUS		5,010,360	5,000,000	0
14448C AP 9	CARRIER GLOBAL CORP 2.493 2027 02		02/14/2020	J P MORGAN CHASE SECURITIES INC		5,014,280	5,000,000	0
161175 BX 1	CHARTER COMM OPT 2.300 2032 02		11/19/2020	DEUTSCHE BANC		6,985,020	7,000,000	0
189054 AW 9	CLOROX CO 3.900 2028 05		12/03/2020	MUFG SECURITIES AMERICAS INC		10,479,928	8,900,000	21,212
205887 CF 7	CONAGRA BRANDS INC 1.375 2027 11		10/07/2020	BAS-MERRILL LYNCH		4,940,850	5,000,000	0
22966R AG 1	CUBESMART LP 2.000 2031 02		09/29/2020	WELLS FARGO SECURITIES		1,981,480	2,000,000	0
23338V AK 2	DTE ELECTRIC CO 2.250 2030 03		02/11/2020	J P MORGAN CHASE SECURITIES INC		4,994,200	5,000,000	0
26442C BA 1	DUKE ENERGY CAROLINAS 2.450 2030 02		01/06/2020	BAS-MERRILL LYNCH		4,984,000	5,000,000	0
27409L AC 7	EAST OHIO GAS CO (144A) 2.000 2030 06		10/20/2020	VARIOUS		5,479,770	5,310,000	37,170
29278N AP 8	ENERGY TRANSFER OPERATIN 2.900 2025 05		01/07/2020	DEUTSCHE BANC		1,998,480	2,000,000	0
29364W BE 7	ENTERGY LOUISIANA 1.600 2030 12		12/07/2020	VARIOUS		7,057,280	7,000,000	5,778
29379V BX 0	ENTERPRISE PRODUCTS OPER 2.800 2030 01		01/14/2020	GOLDMAN SACHS & CO		1,994,240	2,000,000	156

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
29736R AP 5	ESTEE LAUDER CO 2.375 2029 12		01/15/2020	FIFTH THIRD SECURITIES		5,033,900	5,000,000	18,472
31620M BJ 4	FIDELITY NATIONAL INFORM 3.750 2029 05		01/22/2020	WELLS FARGO SECURITIES		5,514,450	5,000,000	32,813
35137L AH 8	FOX CORP 4.709 2029 01		01/15/2020	BARCLAYS CAPITAL INC		2,290,180	2,000,000	44,997
370334 CL 6	GENERAL MILLS INC 2.875 2030 04		12/16/2020	RBC CAPITAL MARKETS		5,538,300	5,000,000	25,156
37331N AK 7	GEORGIA-PACIFIC CORP (14 2.300 2030 04		11/23/2020	VARIOUS		7,472,650	7,000,000	9,583
38141G XG 4	GOLDMAN SACHS GROUP 2.600 2030 02		02/05/2020	GOLDMAN SACHS & CO		2,998,950	3,000,000	0
40139L BA 0	GUARDIAN LIFE GLOBAL FUN 1.250 2027 11		11/16/2020	J P MORGAN CHASE SECURITIES INC		5,976,420	6,000,000	0
49456B AP 6	KINDER MORGAN INC 4.300 2028 03		01/15/2020	HSBC		3,273,870	3,000,000	48,733
539830 BP 3	LOCKHEED MARTIN CORP 1.850 2030 06		12/17/2020	WELLS FARGO SECURITIES		2,150,538	2,054,000	633
502431 AN 9	L3HARRIS TECH INC 1.800 2031 01		11/16/2020	VARIOUS		6,020,620	6,000,000	0
575634 AU 4	MASSACHUSETTS ELECTRIC (1.729 2030 11	C	11/19/2020	BAS-MERRILL LYNCH		5,000,000	5,000,000	0
57629W CW 8	MASSMUTUAL GLOBAL FUNDIN 1.550 2030 10		11/30/2020	CITIGROUP GLOBAL MARKETS		5,013,650	5,000,000	11,410
579780 AQ 0	MCCORMICK & COMPANY INC 2.500 2030 04		11/18/2020	JEFFERIES & CO INC		1,066,060	1,000,000	2,431
58013M FQ 2	MCDONALD'S CORP 3.600 2030 07		12/02/2020	CITIGROUP GLOBAL MARKETS		3,515,610	3,000,000	45,900
59217G EG 0	MET LIFE GLOBAL FUNDING 2.950 2030 04		04/03/2020	BAS-MERRILL LYNCH		2,993,820	3,000,000	0
609207 AX 3	MONDELEZ INTERNATIONAL 1.500 2031 02		09/02/2020	U S BANCORP		4,965,100	5,000,000	0
637417 AN 6	NATIONAL RETAIL PROPERTI 2.500 2030 04		02/18/2020	WELLS FARGO SECURITIES		2,990,340	3,000,000	0
65473P AL 9	NISOURCE INC 1.700 2031 02		08/12/2020	CREDIT SUISSE FIRST BOSTON		4,996,200	5,000,000	0
665228 H* 6	NORTHERN ILLINOIS GAS CO 1.420 2025 08		08/11/2020	MIZUHO INTERNATIONAL PLC		1,000,000	1,000,000	0
665228 H@ 4	NORTHERN ILLINOIS GAS CO 1.880 2030 11		08/11/2020	MIZUHO INTERNATIONAL PLC		1,000,000	1,000,000	0
666807 BS 0	NORTHROP GRUMMAN CORP 4.400 2030 05		03/19/2020	J P MORGAN CHASE SECURITIES INC		2,987,970	3,000,000	0
66989H AR 9	NOVARTIS CAPITAL 2.200 2030 08	C	02/11/2020	CITIGROUP GLOBAL MARKETS		4,993,450	5,000,000	0
67021C AP 2	NSTAR ELECTRIC CO 3.950 2030 04		12/16/2020	WELLS FARGO SECURITIES		6,071,550	5,000,000	42,243
68902V AK 3	OTIS WORLDWIDE CORP 2.565 2030 02		02/20/2020	BAS-MERRILL LYNCH		3,016,530	3,000,000	0
694308 JK 4	PACIFIC GAS & ELECTRIC 3.750 2028 07		07/01/2020	EXCHANGED		2,610,745	2,500,000	0
694308 JL 2	PACIFIC GAS & ELECTRIC 3.450 2025 07		07/01/2020	EXCHANGED		2,610,745	2,500,000	0
711123 F* 5	PEOPLES GAS LIGHT AND CO 1.980 2030 12		11/17/2020	KEYBANC CAPITAL MARK		6,000,000	6,000,000	0
71427Q AB 4	PERNOD RICARD INTERNATIO 1.625 2031 04	C	09/28/2020	BAS-MERRILL LYNCH		9,915,800	10,000,000	0
717081 EY 5	PFIZER INC 1.700 2030 05		12/09/2020	MUFG SECURITIES AMERICAS INC		3,079,920	3,000,000	1,842
744448 CT 6	PUBLIC SERVICE CO OF COL 1.900 2031 01		11/24/2020	VARIOUS		7,198,663	6,875,000	65,985
747525 BK 8	QUALCOMM INC 2.150 2030 05		09/22/2020	MORGAN STANLEY		3,163,710	3,000,000	24,367
74834L BC 3	QUEST DIAGNOSTICS 2.800 2031 06		11/24/2020	CITIGROUP GLOBAL MARKETS		5,491,200	5,000,000	75,444
75513E BW 0	RAYTHEON TECHNOLOGIES CO 2.500 2022 12		06/10/2020	EXCHANGED		5,164,200	5,000,000	60,764
75513E BX 8	RAYTHEON TECHNOLOGIES CO 3.150 2024 12		06/10/2020	EXCHANGED		7,696,495	7,157,000	109,592
75513E CD 1	RAYTHEON TECHNOLOGIES CO 3.100 2021 11		06/10/2020	EXCHANGED		1,024,360	1,000,000	2,153
75513E CF 6	RAYTHEON TECHNOLOGIES CO 3.700 2023 12		06/10/2020	EXCHANGED		2,153,400	2,000,000	35,972
75513E CH 2	RAYTHEON TECHNOLOGIES CO 3.500 2027 03		06/10/2020	EXCHANGED		3,255,600	3,000,000	24,792
760759 AV 2	REPUBLIC SERVICES 2.300 2030 03		02/18/2020	BAS-MERRILL LYNCH		6,979,490	7,000,000	0
760759 AZ 3	REPUBLIC SERVICES INC 1.750 2032 02		11/09/2020	J P MORGAN CHASE SECURITIES INC		9,994,000	10,000,000	0
771367 CE 7	ROCHESTER GAS AND ELECTR 1.850 2030 12		11/17/2020	SANTANDER INVESTMENTS		1,210,956	1,200,000	0
85440K AC 8	STANFORD UNIVERSITY (TAX 1.289 2027 06		05/28/2020	GOLDMAN SACHS & CO		25,000,000	25,000,000	0
854502 AL 5	STANLEY BLACK & DECKER 2.300 2030 03		02/06/2020	CREDIT SUISSE FIRST BOSTON		1,976,640	2,000,000	0
871829 BK 2	SYSCO CORP 2.400 2030 02		02/11/2020	BAS-MERRILL LYNCH		1,992,940	2,000,000	0
880451 AZ 2	TENNESSEE GAS PIPELINE (2.900 2030 03		02/19/2020	CITIGROUP GLOBAL MARKETS		4,990,050	5,000,000	0
883556 CG 5	THERMO FISHER SCIENTIFIC 4.497 2030 03		12/01/2020	VARIOUS		11,998,900	10,000,000	57,961
89788K AA 4	TRUIST BANK 2.250 2030 03		03/04/2020	SUNTRUST		2,995,200	3,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
906548 CR 1	UNION ELECTRIC CO 2.950 2030 03		03/17/2020	MUFG SECURITIES AMERICAS INC		1,998,280	2,000,000	0
907818 FH 6	UNION PACIFIC CORP 2.400 2030 02		01/29/2020	J P MORGAN CHASE SECURITIES INC		6,980,730	7,000,000	0
92343V FR 0	VERIZON COMMUNICATIONS 1.750 2031 01		11/12/2020	CREDIT SUISSE FIRST BOSTON		2,995,770	3,000,000	0
92826C AM 4	VISA INC 2.050 2030 04		12/09/2020	KEYBANC CAPITAL MARK		5,286,700	5,000,000	15,944
94106B AA 9	WASTE CONNECTIONS 2.600 2030 02		01/21/2020	BAS-MERRILL LYNCH		6,999,370	7,000,000	0
94106L BP 3	WASTE MANAGEMENT INC 1.500 2031 03		12/03/2020	CITIGROUP GLOBAL MARKETS		4,963,150	5,000,000	4,167
95000U 2J 1	WELLS FARGO & CO 2.572 2031 02		02/04/2020	WELLS FARGO SECURITIES		3,000,000	3,000,000	0
958667 AB 3	WESTERN MIDSTREAM OPERAT 4.100 2025 02		01/09/2020	BARCLAYS CAPITAL INC		1,999,240	2,000,000	0
98459L AB 9	YALE UNIVERSITY REV (TAX 1.482 2030 04		09/17/2020	VARIOUS		45,334,250	45,000,000	104,975
13648T AA 5	CANADIAN PACIFIC RAILWAY 2.050 2030 03	A	11/30/2020	CITIGROUP GLOBAL MARKETS		3,147,870	3,000,000	14,863
29248H AB 9	EMPOWER FINANCE 2020 LP 1.776 2031 03	A	09/14/2020	GOLDMAN SACHS & CO		3,000,000	3,000,000	0
191241 AH 1	COCA-COLA FEMSA SAB CV 2.750 2030 01	D	01/08/2020	CITIGROUP GLOBAL MARKETS		9,897,200	10,000,000	0
743874 AC 3	PFMT 2020-1 A2 CMO (144A 3.000 2050 02		02/14/2020	AMHERST PIERPONT SEC		4,228,276	4,168,998	8,685
3899999.	Total - Bonds - Industrial and Miscellaneous					446,856,016	434,684,998	1,181,096
8399997.	Total - Bonds - Part 3					1,391,707,140	1,305,336,523	2,303,656
8399998.	Total - Bonds - Summary Item from Part 5					1,028,005,654	1,027,964,002	382,123
8399999.	Total - Bonds					2,419,712,794	2,333,300,525	2,685,778
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
91734M 10 3	US ECOLOGY INC		03/05/2020	DIST FROM PARTNERSHIP	6,833.000	313,025	XXX	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					313,025	XXX	0
9799997.	Total - Common Stocks - Part 3					313,025	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					3,413,556	XXX	0
9799999.	Total - Common Stocks					3,726,582	XXX	0
9899999.	Total - Preferred and Common Stocks					3,726,582	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					2,423,439,376	XXX	2,685,778

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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. Government																				
797224 AA 0	SAN CLEMENTE 3.585	..	11/27/2020.	REDEEMED		317,469	317,469	317,469	320,300	0	(2,831)	0	(2,831)	0	317,469	0	0	0	7,145	08/27/2021.
912828 VP 2	U S TREASURY NOTES 2.000	..	07/31/2020.	MATURED		5,834,500	5,834,500	5,843,616	5,836,552	0	(2,052)	0	(2,052)	0	5,834,500	0	0	0	116,690	07/31/2020.
912828 XE 5	U S TREASURY NOTES 1.500	..	05/31/2020.	MATURED		7,000,000	7,000,000	6,968,305	6,996,071	0	3,929	0	3,929	0	7,000,000	0	0	0	52,500	05/31/2020.
912828 XH 8	U S TREASURY NOTES 1.625	..	06/30/2020.	MATURED		23,000,000	23,000,000	22,642,499	22,880,731	0	119,269	0	119,269	0	23,000,000	0	0	0	186,875	06/30/2020.
912828 XM 7	U S TREASURY NOTES 1.625	..	07/31/2020.	MATURED		195,000	195,000	197,057	195,282	0	(282)	0	(282)	0	195,000	0	0	0	3,169	07/31/2020.
912828 3G 3	U S TREASURY NOTES 1.750	..	11/15/2020.	MATURED		5,000,000	5,000,000	4,993,571	4,995,907	0	4,093	0	4,093	0	5,000,000	0	0	0	87,500	11/15/2020.
912828 5G 1	U S TREASURY NOTES 2.875	..	10/31/2020.	MATURED		7,000,000	7,000,000	7,010,141	7,004,421	0	(4,421)	0	(4,421)	0	7,000,000	0	0	0	201,250	10/31/2020.
36179S LQ 8	GNMA II PASS #MA3935 2.500	..	12/20/2020.	PAID ON PRINCIPAL		1,181,070	1,181,070	1,159,479	1,158,908	0	22,162	0	22,162	0	1,181,070	0	0	0	19,833	09/20/2046.
36179S QU 4	GNMA II PASS #MA4067 2.500	..	12/20/2020.	PAID ON PRINCIPAL		11,569,672	11,569,672	11,391,469	11,396,279	0	173,393	0	173,393	0	11,569,672	0	0	0	188,594	11/20/2046.
36179S UT 2	GNMA II PASS #MA4194 2.500	..	12/20/2020.	PAID ON PRINCIPAL		11,049,896	11,049,896	10,880,254	10,885,227	0	164,669	0	164,669	0	11,049,896	0	0	0	184,504	01/20/2047.
36202F 2L 9	GNMA II PASS #00005279 3.500	..	12/20/2020.	PAID ON PRINCIPAL		1,716,738	1,716,738	1,786,213	1,777,489	0	(60,751)	0	(60,751)	0	1,716,738	0	0	0	36,363	01/20/2042.
36202F 3M 6	GNMA II PASS #00005304 3.500	..	12/20/2020.	PAID ON PRINCIPAL		1,730,344	1,730,344	1,824,162	1,814,881	0	(84,537)	0	(84,537)	0	1,730,344	0	0	0	36,924	02/20/2042.
36202F 4Q 6	GNMA II PASS #00005331 3.500	..	12/20/2020.	PAID ON PRINCIPAL		1,723,473	1,723,473	1,809,108	1,801,187	0	(77,713)	0	(77,713)	0	1,723,473	0	0	0	36,820	03/20/2042.
36202D 6D 8	GNMA II PASS #3568 5.000	..	12/20/2020.	PAID ON PRINCIPAL		388,244	388,244	372,630	376,961	0	11,283	0	11,283	0	388,244	0	0	0	11,108	06/20/2034.
36202E CM 9	GNMA II PASS #3676 4.500	..	12/20/2020.	PAID ON PRINCIPAL		220,164	220,164	208,984	211,574	0	8,590	0	8,590	0	220,164	0	0	0	4,403	02/20/2035.
36202E EU 9	GNMA II PASS #3747 5.000	..	12/20/2020.	PAID ON PRINCIPAL		293,396	293,396	285,144	286,993	0	6,403	0	6,403	0	293,396	0	0	0	7,775	08/20/2035.
36202E FM 6	GNMA II PASS #3772 5.000	..	12/20/2020.	PAID ON PRINCIPAL		184,374	184,374	180,312	181,201	0	3,173	0	3,173	0	184,374	0	0	0	5,597	10/20/2035.
36213C YY 0	GNMA PASS TH #550727 5.000	..	12/15/2020.	PAID ON PRINCIPAL		230,724	230,724	227,119	227,881	0	2,843	0	2,843	0	230,724	0	0	0	6,903	11/15/2035.
36290R U6 8	GNMA PASS TH #615405 4.500	..	12/15/2020.	PAID ON PRINCIPAL		122,594	122,594	118,878	119,596	0	2,998	0	2,998	0	122,594	0	0	0	3,483	08/15/2033.
36291A DH 9	GNMA PASS TH #622104 4.500	..	12/15/2020.	PAID ON PRINCIPAL		170,136	170,136	164,979	166,278	0	3,858	0	3,858	0	170,136	0	0	0	4,123	09/15/2033.
36292F H6 7	GNMA PASS TH #647453 5.000	..	12/15/2020.	PAID ON PRINCIPAL		54,618	54,618	53,765	53,987	0	631	0	631	0	54,618	0	0	0	1,378	10/15/2035.
36225A ER 7	GNMA PASS TH #780144 7.000	..	12/15/2020.	PAID ON PRINCIPAL		33,123	33,123	31,601	32,503	0	619	0	619	0	33,123	0	0	0	1,305	07/15/2024.
38375B SH 6	GNR 2012-H11 CA CMO 1.750	..	12/20/2020.	PAID ON PRINCIPAL		423,835	423,835	433,437	427,343	0	(3,509)	0	(3,509)	0	423,835	0	0	0	1,960	04/20/2062.
38375B B7 6	GNR 2012-H30 VA CMO 1.750	..	12/20/2020.	PAID ON PRINCIPAL		1,140,611	1,140,611	1,132,056	1,136,216	0	4,395	0	4,395	0	1,140,611	0	0	0	18,353	12/20/2062.
38379L U4 6	GNR 2015-62 CG CMO 2.250	..	12/20/2020.	PAID ON PRINCIPAL		3,125,212	3,125,212	3,114,469	3,114,549	0	10,663	0	10,663	0	3,125,212	0	0	0	42,678	03/20/2045.
38376R 8F 6	GNR 2017-H18 HC CMO 2.000	..	12/20/2020.	PAID ON PRINCIPAL		1,316,274	1,316,274	1,270,822	1,277,859	0	38,415	0	38,415	0	1,316,274	0	0	0	18,043	04/20/2066.
38380X S3 2	GNR 2018-115 GB CMO 3.500	..	12/20/2020.	PAID ON PRINCIPAL		2,660,897	2,660,897	2,648,112	2,650,701	0	10,195	0	10,195	0	2,660,897	0	0	0	53,920	10/20/2046.
38381A S6 4	GNR 2018-152 KA CMO 4.000	..	12/20/2020.	PAID ON PRINCIPAL		2,582,408	2,582,408	2,600,162	2,594,565	0	(12,157)	0	(12,157)	0	2,582,408	0	0	0	57,503	01/20/2047.
36225C BX 3	G2 (ARM) #80053 3.000	..	12/20/2020.	PAID ON PRINCIPAL		164	164	165	163	0	1	0	1	0	164	0	0	0	3	03/20/2027.
36225C CN 4	G2 (ARM) #80076 2.875	..	12/20/2020.	PAID ON PRINCIPAL		909	909	919	902	0	8	0	8	0	909	0	0	0	16	05/20/2027.
38378X P6 2	GNR 2014-166 PL (PROJE 2.500	..	12/16/2020.	PAID ON PRINCIPAL		885,108	885,108	884,555	884,393	0	715	0	715	0	885,108	0	0	0	14,889	05/16/2055.
38380J EJ 3	GNR 2017-169 AH (PROJE 2.600	..	12/16/2020.	PAID ON PRINCIPAL		6,833,275	6,833,275	6,746,829	6,769,455	0	63,820	0	63,820	0	6,833,275	0	0	0	134,778	04/16/2054.
38379R TG 8	GNR 2017-62 AE (PROJEC 2.600	..	12/16/2020.	PAID ON PRINCIPAL		370,634	370,634	371,155	371,138	0	(504)	0	(504)	0	370,634	0	0	0	5,811	11/16/2057.
38379R VW 0	GNR 2017-76 AD (PROJEC 2.400	..	12/16/2020.	PAID ON PRINCIPAL		2,606,528	2,606,528	2,568,958	2,581,764	0	24,764	0	24,764	0	2,606,528	0	0	0	42,775	02/16/2050.
38380J YW 2	GNR 2018-56 A (PROJECT 2.500	..	12/16/2020.	PAID ON PRINCIPAL		550,431	550,431	551,939	551,952	0	(1,521)	0	(1,521)	0	550,431	0	0	0	9,238	10/16/2050.
83162C SP 9	SBAP 2009-20F 1 4.950	..	12/01/2020.	PAID ON PRINCIPAL		263,908	263,908	263,908	263,078	0	829	0	829	0	263,908	0	0	0	9,534	06/01/2029.
83162C UP 6	SBAP 2012-20B 1 2.630	..	08/01/2020.	PAID ON PRINCIPAL		302,774	302,774	303,473	302,298	0	476	0	476	0	302,774	0	0	0	5,506	02/01/2032.
83162C VX 8	SBAP 2013-20K 1 3.380	..	11/01/2020.	PAID ON PRINCIPAL		310,915	310,915	310,915	309,240	0	1,675	0	1,675	0	310,915	0	0	0	8,484	11/01/2033.
83162C WA 7	SBAP 2014-20A 1 3.460	..	07/01/2020.	PAID ON PRINCIPAL		851,460	851,460	851,460	848,667	0	2,793	0	2,793	0	851,460	0	0	0	22,312	01/01/2034.
83162C XL 2	SBAP 2015-20L 1 2.820	..	12/01/2020.	PAID ON PRINCIPAL		535,173	535,173	535,173	533,821	0	1,352	0	1,352	0	535,173	0	0	0	11,132	12/01/2035.
83162C YC 1	SBAP 2016-10F 1 2.170	..	11/01/2020.	PAID ON PRINCIPAL		160,021	160,021	160,021	159,596	0	425	0	425	0	160,021	0	0	0	2,732	11/01/2026.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
83162C YP 2	SBAP 2017-10C 1 2.330	..	11/01/2020.	PAID ON PRINCIPAL		404,584	404,584	404,584	404,464	0	120	0	120	0	404,584	0	0	0	7,192	05/01/2027.
83162C YY 3	SBAP 2017-10F 1 2.290	..	11/01/2020.	PAID ON PRINCIPAL		571,862	571,862	571,862	571,852	0	10	0	10	0	571,862	0	0	0	9,840	11/01/2027.
83162C YG 2	SBAP 2017-20A 1 2.800	..	07/01/2020.	PAID ON PRINCIPAL		665,735	665,735	665,735	665,518	0	217	0	217	0	665,735	0	0	0	13,336	01/01/2037.
83162C YQ 0	SBAP 2017-20E 1 2.880	..	11/01/2020.	PAID ON PRINCIPAL		1,448,767	1,448,767	1,448,767	1,446,480	0	2,286	0	2,286	0	1,448,767	0	0	0	29,762	05/01/2037.
83162C YZ 0	SBAP 2017-20K 1 2.790	..	11/01/2020.	PAID ON PRINCIPAL		656,846	656,846	656,846	656,249	0	597	0	597	0	656,846	0	0	0	12,791	11/01/2037.
83162C ZG 1	SBAP 2018-10B 1 3.000	..	09/01/2020.	PAID ON PRINCIPAL		979,860	979,860	979,860	979,687	0	173	0	173	0	979,860	0	0	0	20,862	03/01/2028.
83162C A3 7	SBAP 2018-20L 1 3.540	..	12/01/2020.	PAID ON PRINCIPAL		400,764	400,764	400,764	400,585	0	179	0	179	0	400,764	0	0	0	10,351	12/01/2038.
83162C A6 0	SBAP 2019-20A 1 3.370	..	07/01/2020.	PAID ON PRINCIPAL		609,932	609,932	609,932	610,045	0	(113)	0	(113)	0	609,932	0	0	0	16,368	01/01/2039.
83162C A7 8	SBAP 2019-25A 1 3.560	..	07/01/2020.	PAID ON PRINCIPAL		225,481	225,481	225,481	225,484	0	(3)	0	(3)	0	225,481	0	0	0	7,653	01/01/2044.
0599999. Total - Bonds - U.S. Government						109,899,904	109,899,904	109,179,112	109,458,275	0	441,629	0	441,629	0	109,899,904	0	0	0	1,792,063	XXX
Bonds - All Other Government																				
91086Q BA 5	UNITED MEXICAN STATES 3.625	D	01/07/2020.	GOLDMAN SACHS & CO		2,075,200	2,000,000	1,986,440	1,996,561	0	54	0	54	0	1,996,615	0	78,585	78,585	23,764	03/15/2022.
1099999. Total - Bonds - All Other Government						2,075,200	2,000,000	1,986,440	1,996,561	0	54	0	54	0	1,996,615	0	78,585	78,585	23,764	XXX
Bonds - U.S. States, Territories and Possessions																				
60412A NC 3	MINNESOTA GENERAL OBLI 5.000	..	08/01/2020.	REDEEMED		115,000	115,000	136,188	116,424	0	(1,424)	0	(1,424)	0	115,000	0	0	0	5,750	08/01/2024.
60412A ND 1	MINNESOTA GENERAL OBLI 5.000	..	08/01/2020.	REDEEMED		95,000	95,000	115,321	96,348	0	(1,348)	0	(1,348)	0	95,000	0	0	0	4,750	08/01/2021.
93974C QJ 2	WASHINGTON GENERAL OBL 5.000	..	02/01/2020.	REDEEMED		8,000,000	8,000,000	8,661,440	8,006,159	0	(6,159)	0	(6,159)	0	8,000,000	0	0	0	200,000	02/01/2029.
1799999. Total - Bonds - U.S. States, Territories & Possessions						8,210,000	8,210,000	8,912,949	8,218,931	0	(8,931)	0	(8,931)	0	8,210,000	0	0	0	210,500	XXX
Bonds - U.S. Political Subdivisions of States																				
033161 UB 4	ANCHORAGE GENERAL OBLI 5.000	..	09/01/2020.	MATURED		7,000,000	7,000,000	8,168,720	7,169,914	0	(169,914)	0	(169,914)	0	7,000,000	0	0	0	350,000	09/01/2020.
041431 FH 5	ARLINGTON CO GENERAL O 5.000	..	08/01/2020.	MATURED		3,845,000	3,845,000	4,489,653	3,844,977	0	23	0	23	0	3,845,000	0	0	0	192,250	08/01/2020.
041826 YN 2	ARLINGTON ISD GENERAL 5.000	..	02/15/2020.	REDEEMED		1,705,000	1,705,000	1,825,117	1,706,854	0	(1,854)	0	(1,854)	0	1,705,000	0	0	0	42,625	02/15/2028.
041826 YP 7	ARLINGTON ISD GENERAL 5.000	..	02/15/2020.	REDEEMED		1,635,000	1,635,000	1,737,858	1,636,575	0	(1,575)	0	(1,575)	0	1,635,000	0	0	0	40,875	02/15/2029.
041826 YR 3	ARLINGTON ISD GENERAL 5.000	..	02/15/2020.	REDEEMED		1,985,000	1,985,000	2,080,320	1,986,420	0	(1,420)	0	(1,420)	0	1,985,000	0	0	0	49,625	02/15/2031.
052430 GL 3	AUSTIN ISD GEN OBLIG R 5.000	..	08/01/2020.	REDEEMED		5,000,000	5,000,000	5,570,100	5,093,973	0	(93,973)	0	(93,973)	0	5,000,000	0	0	0	250,000	08/01/2036.
118565 WJ 5	BUCKS CO GENERAL OBLIG 2.620	..	07/21/2020.	REDEEMED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	31,440	12/15/2024.
159808 DP 6	CHARLES CO GENERAL OBL 3.000	..	01/17/2020.	MUNI CENTER		683,544	625,000	642,688	634,735	0	(99)	0	(99)	0	634,636	0	48,908	48,908	8,906	02/01/2028.
161035 CQ 1	CHARLOTTE GENERAL OBLI 5.000	..	06/01/2020.	REDEEMED		4,835,000	4,835,000	5,557,204	4,868,711	0	(33,711)	0	(33,711)	0	4,835,000	0	0	0	120,875	06/01/2024.
161035 CR 9	CHARLOTTE GENERAL OBLI 5.000	..	06/01/2020.	REDEEMED		3,850,000	3,850,000	4,395,930	3,875,564	0	(25,564)	0	(25,564)	0	3,850,000	0	0	0	96,250	06/01/2025.
208418 C5 0	CONROE ISD GENERAL OBL 5.000	..	02/15/2020.	REDEEMED		1,010,000	1,010,000	1,128,625	1,011,875	0	(1,875)	0	(1,875)	0	1,010,000	0	0	0	25,250	02/15/2024.
208418 C6 8	CONROE ISD GENERAL OBL 5.000	..	02/15/2020.	REDEEMED		620,000	620,000	690,463	621,105	0	(1,105)	0	(1,105)	0	620,000	0	0	0	15,500	02/15/2025.
208418 C7 6	CONROE ISD GENERAL OBL 5.000	..	02/15/2020.	REDEEMED		615,000	615,000	678,597	615,997	0	(997)	0	(997)	0	615,000	0	0	0	15,375	02/15/2026.
208418 D2 6	CONROE ISD GENERAL OBL 5.000	..	02/15/2020.	REDEEMED		3,875,000	3,875,000	4,356,999	3,882,568	0	(7,568)	0	(7,568)	0	3,875,000	0	0	0	96,875	02/15/2024.
208418 D3 4	CONROE ISD GO S2011 RE 5.000	..	02/15/2020.	REDEEMED		2,380,000	2,380,000	2,650,487	2,384,242	0	(4,242)	0	(4,242)	0	2,380,000	0	0	0	59,500	02/15/2025.
208418 D4 2	CONROE ISD GO S2011 RE 5.000	..	02/15/2020.	REDEEMED		2,385,000	2,385,000	2,631,633	2,388,866	0	(3,866)	0	(3,866)	0	2,385,000	0	0	0	59,625	02/15/2026.
248775 K9 8	DENTON CO GO LTD REF S 5.000	..	07/15/2020.	REDEEMED		15,000,000	15,000,000	16,917,900	15,141,301	0	(141,301)	0	(141,301)	0	15,000,000	0	0	0	750,000	07/15/2028.
407324 3E 0	HAMILTON CO GENERAL OB 4.000	..	01/01/2020.	REDEEMED		4,880,000	4,880,000	5,423,827	4,880,000	0	0	0	0	0	4,880,000	0	0	0	97,600	01/01/2024.
407324 3F 7	HAMILTON CO GENERAL OB 4.000	..	01/01/2020.	REDEEMED		4,075,000	4,075,000	4,253,444	4,075,000	0	0	0	0	0	4,075,000	0	0	0	81,500	01/01/2025.
414004 3P 4	HARRIS CO GO REF S2007 5.250	..	08/15/2020.	MATURED		9,285,000	9,285,000	10,925,381	9,509,762	0	(224,762)	0	(224,762)	0	9,285,000	0	0	0	487,463	08/15/2020.
454272 JQ 9	INDIAN HILL EXEMPT SD 2.500	..	01/23/2020.	RBC CAPITAL MARKETS		107,630	100,000	104,541	102,803	0	(40)	0	(40)	0	102,763	0	4,867	4,867	389	12/01/2026.
478449 7A 3	JOHNSON CO GENERAL OBL 5.000	..	09/01/2020.	MATURED		1,600,000	1,600,000	1,884,656	1,620,475	0	(20,475)	0	(20,475)	0	1,600,000	0	0	0	80,000	09/01/2020.
478700 S6 5	JOHNSON CO USD #229 GO 3.000	..	02/24/2020.	MUNI CENTER		266,558	250,000	256,145	252,101	0	(111)	0	(111)	0	251,990	0	14,567	14,567	3,021	10/01/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
484062 HW 7	KANE & KENDALL CO CCD 5.000		12/15/2020.	MATURED		1,565,000	1,565,000	1,660,058	1,606,690	0	(41,690)	0	(41,690)	0	1,565,000	0	0	0	78,250	12/15/2020.
494800 FQ 3	KING CO RURAL LIBRARY 4.000		12/01/2020.	MATURED		7,295,000	7,295,000	7,663,981	7,294,735	0	265	0	265	0	7,295,000	0	0	0	291,800	12/01/2020.
495260 ZH 7	KING CO SD#414 LAKE WA 5.000		06/01/2020.	REDEEMED		3,500,000	3,500,000	4,085,480	3,528,627	0	(28,627)	0	(28,627)	0	3,500,000	0	0	0	87,500	12/01/2025.
495260 ZJ 3	KING CO SD#414 LAKE WA 5.000		06/01/2020.	REDEEMED		6,500,000	6,500,000	7,533,890	6,550,727	0	(50,727)	0	(50,727)	0	6,500,000	0	0	0	162,500	12/01/2026.
545624 HU 5	LOS RIOS CCD GO REF S2 5.000		08/01/2020.	REDEEMED		1,495,000	1,495,000	1,706,557	1,509,522	0	(14,522)	0	(14,522)	0	1,495,000	0	0	0	74,750	08/01/2024.
545624 HX 9	LOS RIOS CCD GO REF S2 5.000		08/01/2020.	REDEEMED		1,500,000	1,500,000	1,680,195	1,512,489	0	(12,489)	0	(12,489)	0	1,500,000	0	0	0	75,000	08/01/2027.
545896 3X 8	LOUDOUN CO GENERAL OBL 5.000		12/01/2020.	REDEEMED		11,295,000	11,295,000	12,817,679	11,449,267	0	(154,267)	0	(154,267)	0	11,295,000	0	0	0	564,750	12/01/2023.
545896 3Z 3	LOUDOUN CO GENERAL OBL 5.000		12/01/2020.	REDEEMED		3,755,000	3,755,000	4,225,689	3,802,890	0	(47,890)	0	(47,890)	0	3,755,000	0	0	0	187,750	12/01/2025.
567288 RF 4	MARICOPA CO USD#48 SCO 5.000		07/01/2020.	REDEEMED		10,000,000	10,000,000	11,032,600	10,061,352	0	(61,352)	0	(61,352)	0	10,000,000	0	0	0	500,000	07/01/2024.
763682 YL 9	RICHLAND CO SCH DIST # 5.000		05/01/2020.	REDEEMED		5,955,000	5,955,000	7,228,119	5,967,426	0	(12,426)	0	(12,426)	0	5,955,000	0	0	0	223,313	02/01/2021.
763682 YM 7	RICHLAND CO SCH DIST # 5.000		05/01/2020.	REDEEMED		5,895,000	5,895,000	7,094,927	5,906,750	0	(11,750)	0	(11,750)	0	5,895,000	0	0	0	221,063	02/01/2022.
763682 YN 5	RICHLAND CO SCH DIST # 5.000		05/01/2020.	REDEEMED		5,830,000	5,830,000	6,957,522	5,841,075	0	(11,075)	0	(11,075)	0	5,830,000	0	0	0	218,625	02/01/2023.
763682 YP 0	RICHLAND CO SCH DIST # 5.000		05/01/2020.	REDEEMED		2,075,000	2,075,000	2,459,249	2,078,783	0	(3,783)	0	(3,783)	0	2,075,000	0	0	0	77,813	02/01/2024.
765820 F6 7	RIDGEFIELD GENERAL OBL 3.250		01/13/2020.	MUNI CENTER		558,122	525,000	538,167	531,063	0	(67)	0	(67)	0	530,996	0	27,126	27,126	7,087	02/15/2032.
801889 MQ 6	SANTA FE CO GENERAL OB 3.250		07/01/2020.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	32,500	07/01/2020.
969871 2N 1	WILLIAMSON CO GEN OBLI 4.500		04/01/2020.	MATURED		2,350,000	2,350,000	2,676,603	2,369,442	0	(19,442)	0	(19,442)	0	2,350,000	0	0	0	52,875	04/01/2020.
975672 4P 8	WINSTON SALEM GENERAL 4.000		06/01/2020.	MATURED		1,055,000	1,055,000	1,138,324	1,058,861	0	(3,861)	0	(3,861)	0	1,055,000	0	0	0	21,100	06/01/2020.
975672 4Q 6	WINSTON SALEM GENERAL 5.000		07/14/2020.	REDEEMED		1,000,000	1,000,000	1,161,010	1,007,513	0	(7,513)	0	(7,513)	0	1,000,000	0	0	0	30,972	06/01/2021.
975672 4T 0	WINSTON SALEM GENERAL 5.000		07/14/2020.	REDEEMED		1,000,000	1,000,000	1,139,250	1,006,557	0	(6,557)	0	(6,557)	0	1,000,000	0	0	0	30,972	06/01/2024.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					152,260,853	152,145,000	172,169,588	153,387,582	0	(1,222,197)	0	(1,222,197)	0	152,165,385	0	95,468	95,468	5,893,562	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
05053* AA 3	AUBURN HSG DEV CORP S7 7.400		12/15/2020.	REDEEMED		69,782	69,782	69,782	69,782	0	0	0	0	0	69,782	0	0	0	2,829	04/15/2021.
052414 LS 6	AUSTIN ELEC UTIL SYS R 5.000		12/17/2020.	REDEEMED		2,485,000	2,485,000	2,652,539	2,501,942	0	(16,942)	0	(16,942)	0	2,485,000	0	0	0	135,294	11/15/2025.
052414 LT 4	AUSTIN ELEC UTIL SYS R 5.000		12/17/2020.	REDEEMED		6,200,000	6,200,000	6,580,494	6,238,568	0	(38,568)	0	(38,568)	0	6,200,000	0	0	0	337,556	11/15/2026.
052414 MT 3	AUSTIN ELEC UTIL SYS R 4.000		01/13/2020.	MUNI CENTER		325,440	300,000	314,028	309,937	0	(131)	0	(131)	0	309,806	0	15,634	15,634	2,000	11/15/2028.
163123 MQ 2	CHELAN CO PUB UTIL DIS ---		06/01/2020.	MATURED		5,000,000	5,000,000	1,965,450	4,855,115	0	144,885	0	144,885	0	5,000,000	0	0	0	0	06/01/2020.
25477G DZ 5	DISTRICT OF COLUMBIA I 5.000		06/01/2020.	REDEEMED		5,000,000	5,000,000	5,289,000	5,014,991	0	(14,991)	0	(14,991)	0	5,000,000	0	0	0	125,000	12/01/2024.
311450 FK 1	FARMINGTON POLL CONTRO 1.875		04/01/2020.	REDEEMED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	28,125	04/01/2029.
452226 R5 4	ILLINOIS SALES TAX SEC 5.750		06/15/2020.	MATURED		5,000,000	5,000,000	5,368,700	5,013,732	0	(13,732)	0	(13,732)	0	5,000,000	0	0	0	143,750	06/15/2020.
491313 5C 2	KENTUCKY INFRAS WASTEW 5.000		02/01/2020.	REDEEMED		2,480,000	2,480,000	2,855,819	2,487,754	0	(7,754)	0	(7,754)	0	2,480,000	0	0	0	62,000	02/01/2024.
491313 5E 8	KENTUCKY INFRAS WASTEW 5.000		02/01/2020.	REDEEMED		3,000,000	3,000,000	3,454,620	3,009,379	0	(9,379)	0	(9,379)	0	3,000,000	0	0	0	75,000	02/01/2026.
544552 VC 3	LOS ANGELES HARBOR DEP 5.000		08/01/2020.	MATURED		2,660,000	2,660,000	3,078,391	2,714,339	0	(54,339)	0	(54,339)	0	2,660,000	0	0	0	133,000	08/01/2020.
60636P J8 4	MISSOURI ENV IMP & ENE 5.125		12/14/2020.	REDEEMED		125,000	125,000	129,168	125,000	0	0	0	0	0	125,000	0	0	0	9,307	01/01/2021.
60636P 6U 9	MISSOURI ENV IMP & ENE 5.000		12/14/2020.	REDEEMED		320,000	320,000	343,091	320,000	0	0	0	0	0	320,000	0	0	0	23,244	07/01/2023.
60636P 6V 7	MISSOURI ENV IMP & ENE 5.000		12/14/2020.	REDEEMED		230,000	230,000	245,615	230,000	0	0	0	0	0	230,000	0	0	0	16,707	07/01/2024.
60636P 4S 6	MISSOURI ENV IMP & ENE 4.750		12/14/2020.	REDEEMED		805,000	805,000	833,014	805,000	0	0	0	0	0	805,000	0	0	0	55,551	07/01/2021.
60636U EP 0	MISSOURI ENV IMP & ENE 4.750		12/14/2020.	REDEEMED		430,000	430,000	442,823	430,000	0	0	0	0	0	430,000	0	0	0	29,673	01/01/2025.
60636U ES 4	MISSOURI ENV IMP & ENE 5.000		12/14/2020.	REDEEMED		185,000	185,000	194,396	185,000	0	0	0	0	0	185,000	0	0	0	13,438	01/01/2028.
64711R JU 1	NEW MEXICO FIN AUTH TR 5.000		10/28/2020.	REDEEMED		3,290,000	3,290,000	3,824,757	3,318,725	0	(28,725)	0	(28,725)	0	3,290,000	0	0	0	143,024	06/15/2024.
67919P ME 0	OKLAHOMA WATER RES BRD 5.000		01/13/2020.	MUNI CENTER		311,698	260,000	312,616	291,241	0	(216)	0	(216)	0	291,025	0	20,674	20,674	3,756	04/01/2030.
68607V VS 1	OREGON DEPT ADMIN SVCS 5.000		04/01/2020.	REDEEMED		2,510,000	2,510,000	2,789,162	2,517,858	0	(7,858)	0	(7,858)	0	2,510,000	0	0	0	62,750	04/01/2024.
68607V VT 9	OREGON DEPT ADMIN SVCS 5.000		04/01/2020.	REDEEMED		2,640,000	2,640,000	2,916,962	2,647,800	0	(7,800)	0	(7,800)	0	2,640,000	0	0	0	66,000	04/01/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
68607V VU 6	OREGON DEPT ADMIN SVCS 5.000	..	04/01/2020.	REDEEMED		2,770,000	2,770,000	3,040,768	2,777,627	0	(7,627)	0	(7,627)	0	2,770,000	0	0	0	69,250	04/01/2026.
745291 UC 6	PUERTO RICO PUBLIC FIN ---	..	12/29/2020.	MATURED		1,000,000	1,000,000	1,079,780	1,010,874	0	(10,874)	0	(10,874)	0	1,000,000	0	0	0	0	12/29/2020.
76221U BN 5	RHODE ISLAND INFRAS BA 5.000	..	08/17/2020.	REDEEMED		690,000	690,000	755,281	690,000	0	0	0	0	0	690,000	0	0	0	30,283	10/01/2020.
76221U BP 0	RHODE ISLAND INFRAS BA 4.500	..	08/17/2020.	REDEEMED		235,000	235,000	243,838	235,000	0	0	0	0	0	235,000	0	0	0	9,283	10/01/2021.
76221U BR 6	RHODE ISLAND INFRAS BA 5.000	..	08/17/2020.	REDEEMED		780,000	780,000	849,147	780,000	0	0	0	0	0	780,000	0	0	0	34,233	10/01/2023.
76221U BS 4	RHODE ISLAND INFRAS BA 5.000	..	08/17/2020.	REDEEMED		790,000	790,000	858,698	790,000	0	0	0	0	0	790,000	0	0	0	34,672	10/01/2024.
76221U BT 2	RHODE ISLAND INFRAS BA 5.000	..	08/17/2020.	REDEEMED		800,000	800,000	868,208	800,000	0	0	0	0	0	800,000	0	0	0	35,111	10/01/2025.
76221U BU 9	RHODE ISLAND INFRAS BA 5.000	..	08/17/2020.	REDEEMED		815,000	815,000	883,110	815,000	0	0	0	0	0	815,000	0	0	0	35,769	10/01/2026.
771902 FQ 1	ROCHESTER HLTH CARE FA 5.000	..	05/15/2020.	REDEEMED		6,000,000	6,000,000	6,132,540	6,008,138	0	(8,138)	0	(8,138)	0	6,000,000	0	0	0	150,000	11/15/2038.
810489 JL 9	SCOTTSDALE PPTY CORP E 5.000	..	07/01/2020.	MATURED		5,245,000	5,245,000	5,755,443	5,269,678	0	(24,678)	0	(24,678)	0	5,245,000	0	0	0	262,250	07/01/2020.
837545 MA 7	SOUTH DAKOTA CONSERVE 5.125	..	08/01/2020.	REDEEMED		9,080,000	9,080,000	9,410,240	9,104,168	0	(24,168)	0	(24,168)	0	9,080,000	0	0	0	465,350	08/01/2029.
874461 GT 7	TALLAHASSEE CONS UTIL 5.000	..	10/01/2020.	REDEEMED		455,000	455,000	542,424	462,393	0	(7,393)	0	(7,393)	0	455,000	0	0	0	22,750	10/01/2021.
874461 GU 4	TALLAHASSEE CONS UTIL 5.000	..	10/01/2020.	REDEEMED		1,560,000	1,560,000	1,838,803	1,583,712	0	(23,712)	0	(23,712)	0	1,560,000	0	0	0	78,000	10/01/2022.
874461 GW 0	TALLAHASSEE CONS UTIL 5.000	..	10/01/2020.	REDEEMED		2,880,000	2,880,000	3,337,718	2,919,262	0	(39,262)	0	(39,262)	0	2,880,000	0	0	0	144,000	10/01/2024.
874461 GX 8	TALLAHASSEE CONS UTIL 5.000	..	10/01/2020.	REDEEMED		3,100,000	3,100,000	3,566,767	3,140,182	0	(40,182)	0	(40,182)	0	3,100,000	0	0	0	155,000	10/01/2025.
874461 GY 6	TALLAHASSEE CONS UTIL 5.000	..	10/01/2020.	REDEEMED		2,535,000	2,535,000	2,893,373	2,565,972	0	(30,972)	0	(30,972)	0	2,535,000	0	0	0	126,750	10/01/2026.
89658H WZ 9	TRINITY RIVER AUTH REG 2.500	..	02/20/2020.	VARIOUS		963,693	935,000	931,541	931,587	0	25	0	25	0	931,612	0	32,081	32,081	6,324	08/01/2034.
92817L MD 2	VIRGINIA RES AUTH CLEA 5.000	..	10/01/2020.	REDEEMED		6,180,000	6,180,000	6,814,253	6,233,964	0	(53,964)	0	(53,964)	0	6,180,000	0	0	0	309,000	10/01/2027.
92817L MH 3	VIRGINIA RES AUTH CLEA 5.000	..	10/01/2020.	REDEEMED		6,110,000	6,110,000	6,605,582	6,152,525	0	(42,525)	0	(42,525)	0	6,110,000	0	0	0	305,500	10/01/2031.
977123 R7 5	WISCONSIN TRANSPORTATI 5.000	..	01/17/2020.	MUNI CENTER		357,164	305,000	346,575	332,377	0	(339)	0	(339)	0	332,038	0	25,126	25,126	8,515	07/01/2037.
3128QG CC 4	FH (3/1 ARM) #1N0067 2.890	..	12/15/2020.	PAID ON PRINCIPAL		158,004	158,004	158,571	157,286	0	717	0	717	0	158,004	0	0	0	4,291	12/15/2035.
3128JR G4 2	FH (3/1 ARM) #847419 3.379	..	12/15/2020.	PAID ON PRINCIPAL		43,152	43,152	42,963	42,848	0	303	0	303	0	43,152	0	0	0	602	03/15/2035.
3128JR KQ 8	FH (5/1 ARM) #847503 2.754	..	12/15/2020.	PAID ON PRINCIPAL		172,297	172,297	169,214	169,282	0	3,015	0	3,015	0	172,297	0	0	0	4,245	12/15/2035.
3128MJ ZF 0	FHLMC GOLD PASS THROUG 3.000	..	12/15/2020.	PAID ON PRINCIPAL		1,210,442	1,210,442	1,198,811	1,198,811	0	11,632	0	11,632	0	1,210,442	0	0	0	23,830	01/15/2047.
31296S DY 9	FHLMC GOLD PASSTHRU 5.000	..	12/15/2020.	PAID ON PRINCIPAL		26,665	26,665	26,582	26,590	0	75	0	75	0	26,665	0	0	0	742	01/15/2034.
31292H AK 0	FHLMC GOLD PASSTHRU 7.500	..	12/15/2020.	PAID ON PRINCIPAL		1,641	1,641	1,721	1,813	0	(172)	0	(172)	0	1,641	0	0	0	71	01/15/2030.
31292H NH 3	FHLMC GOLD PASSTHRU 6.000	..	12/15/2020.	PAID ON PRINCIPAL		1,902	1,902	1,952	1,975	0	(73)	0	(73)	0	1,902	0	0	0	60	02/15/2032.
31292M FD 0	FHLMC GOLD PASSTHRU 3.000	..	12/15/2020.	PAID ON PRINCIPAL		4,941,482	4,941,482	5,019,851	5,014,015	0	(72,533)	0	(72,533)	0	4,941,482	0	0	0	88,027	03/15/2043.
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000	..	12/15/2020.	PAID ON PRINCIPAL		16,402	16,402	16,774	16,958	0	(556)	0	(556)	0	16,402	0	0	0	543	04/15/2029.
31298S UJ 1	FHLMC GOLD PASSTHRU 7.500	..	12/15/2020.	PAID ON PRINCIPAL		5,677	5,677	5,939	6,086	0	(409)	0	(409)	0	5,677	0	0	0	306	08/15/2031.
31298V FC 6	FHLMC GOLD PASSTHRU 7.500	..	12/15/2020.	PAID ON PRINCIPAL		2,378	2,378	2,488	2,552	0	(174)	0	(174)	0	2,378	0	0	0	96	09/15/2031.
31287S GA 9	FHLMC GOLD PASSTHRU 6.000	..	12/15/2020.	PAID ON PRINCIPAL		1,592	1,592	1,628	1,658	0	(66)	0	(66)	0	1,592	0	0	0	50	04/15/2032.
31287X PZ 3	FHLMC GOLD PASSTHRU 6.000	..	12/15/2020.	PAID ON PRINCIPAL		39,333	39,333	40,376	40,766	0	(1,433)	0	(1,433)	0	39,333	0	0	0	1,825	09/15/2032.
31288A K7 9	FHLMC GOLD PASSTHRU 6.000	..	12/15/2020.	PAID ON PRINCIPAL		4,904	4,904	5,043	5,195	0	(291)	0	(291)	0	4,904	0	0	0	178	10/15/2032.
31288E 6E 2	FHLMC GOLD PASSTHRU 6.000	..	12/15/2020.	PAID ON PRINCIPAL		914	914	940	954	0	(40)	0	(40)	0	914	0	0	0	30	02/15/2033.
31288H RC 6	FHLMC GOLD PASSTHRU 6.000	..	12/15/2020.	PAID ON PRINCIPAL		515	515	528	532	0	(17)	0	(17)	0	515	0	0	0	17	03/15/2033.
31335H TT 0	FHLMC GOLD PASSTHRU 6.000	..	12/15/2020.	PAID ON PRINCIPAL		8,055	8,055	8,252	8,140	0	(85)	0	(85)	0	8,055	0	0	0	269	07/15/2022.
31283H WY 7	FHLMC GOLD PASSTHRU 5.500	..	12/15/2020.	PAID ON PRINCIPAL		646,124	646,124	644,583	644,525	0	1,599	0	1,599	0	646,124	0	0	0	20,248	06/15/2033.
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000	..	12/15/2020.	PAID ON PRINCIPAL		67,760	67,760	69,504	69,731	0	(1,971)	0	(1,971)	0	67,760	0	0	0	2,241	04/15/2033.
31283H W9 2	FHLMC GOLD PASSTHRU 6.000	..	12/15/2020.	PAID ON PRINCIPAL		6,417	6,417	6,563	6,619	0	(202)	0	(202)	0	6,417	0	0	0	201	05/15/2033.
31283H Z2 4	FHLMC GOLD PASSTHRU 6.000	..	12/15/2020.	PAID ON PRINCIPAL		110,132	110,132	112,832	113,139	0	(3,007)	0	(3,007)	0	110,132	0	0	0	3,524	11/15/2033.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000	..	12/15/2020.	PAID ON PRINCIPAL		124,406	124,406	127,450	128,030	0	(3,624)	0	(3,624)	0	124,406	0	0	0	3,112	02/15/2034.
3128MJ SY 7	FHLMC GOLD PASSTHRU 3.000	..	12/15/2020.	PAID ON PRINCIPAL		2,719,595	2,719,595	2,684,224	2,690,504	0	29,091	0	29,091	0	2,719,595	0	0	0	53,241	06/15/2043.
3128MJ S3 5	FHLMC GOLD PASSTHRU 3.000	..	12/15/2020.	PAID ON PRINCIPAL		698,039	698,039	669,600	675,781	0	22,259	0	22,259	0	698,039	0	0	0	13,647	07/15/2043.
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000	..	12/15/2020.	PAID ON PRINCIPAL		1,973,344	1,973,344	1,873,418	1,895,061	0	78,283	0	78,283	0	1,973,344	0	0	0	38,220	08/15/2043.
3132J4 MM 8	FHLMC GOLD PASSTHRU 3.500	..	12/15/2020.	PAID ON PRINCIPAL		3,165,773	3,165,773	3,140,298	3,142,482	0	23,291	0	23,291	0	3,165,773	0	0	0	66,997	11/15/2037.
31335A YU 6	FHLMC GOLD PASSTHRU 3.000	..	12/15/2020.	PAID ON PRINCIPAL		722,385	722,385	734,237	734,201	0	(11,816)	0	(11,816)	0	722,385	0	0	0	13,029	10/15/2046.
31335C GR 9	FHLMC GOLD PASSTHRU 3.000	..	12/15/2020.	PAID ON PRINCIPAL		945,574	945,574	963,599	963,353	0	(17,779)	0	(17,779)	0	945,574	0	0	0	17,688	05/15/2047.
3133D3 BG 9	FHLMC PASS T #QK0039 2.500	..	12/25/2020.	PAID ON PRINCIPAL		3,612,560	3,612,560	3,640,218	3,639,149	0	(26,590)	0	(26,590)	0	3,612,560	0	0	0	61,624	09/25/2039.
3132A4 E9 5	FHLMC PASS T #ZS3760 2.500	..	12/25/2020.	PAID ON PRINCIPAL		1,680,922	1,680,922	1,676,983	1,679,291	0	1,631	0	1,631	0	1,680,922	0	0	0	26,734	06/25/2043.
3132A5 FW 0	FHLMC PASS T #ZS4681 2.500	..	12/25/2020.	PAID ON PRINCIPAL		3,828,381	3,828,381	3,807,445	3,807,505	0	20,876	0	20,876	0	3,828,381	0	0	0	65,344	10/25/2046.
3132AE KL 9	FHLMC PASS T #ZT2099 3.000	..	12/25/2020.	PAID ON PRINCIPAL		2,730,784	2,730,784	2,770,572	2,770,285	0	(39,501)	0	(39,501)	0	2,730,784	0	0	0	53,260	11/25/2046.
3133TG NU 9	FHR 2093 Z CMO 6.000	..	12/15/2020.	PAID ON PRINCIPAL		153,888	153,888	140,794	148,507	0	5,381	0	5,381	0	153,888	0	0	0	4,704	11/15/2028.
3133TK SJ 0	FHR 2151 JZ CMO 6.000	..	12/15/2020.	PAID ON PRINCIPAL		242,559	242,559	221,751	235,392	0	7,167	0	7,167	0	242,559	0	0	0	7,760	05/15/2029.
3133TM 7G 5	FHR 2182 ZC CMO 7.500	..	12/15/2020.	PAID ON PRINCIPAL		97,797	97,797	100,583	97,527	0	269	0	269	0	97,797	0	0	0	3,567	09/15/2029.
3133TN JY 1	FHR 2223 Z CMO 8.000	..	12/15/2020.	PAID ON PRINCIPAL		14,602	14,602	14,264	14,416	0	186	0	186	0	14,602	0	0	0	673	03/15/2030.
3133TQ ZU 4	FHR 2274 KC CMO 6.500	..	12/15/2020.	PAID ON PRINCIPAL		36,115	36,115	36,038	36,031	0	84	0	84	0	36,115	0	0	0	1,021	01/15/2031.
3133TR LB 9	FHR 2284 Z CMO 6.500	..	12/15/2020.	PAID ON PRINCIPAL		111,029	111,029	104,961	108,490	0	2,539	0	2,539	0	111,029	0	0	0	3,839	02/15/2031.
3133TR GX 7	FHR 2288 Z CMO 6.500	..	12/15/2020.	PAID ON PRINCIPAL		255,061	255,061	239,540	248,904	0	6,158	0	6,158	0	255,061	0	0	0	9,266	02/15/2031.
3133TR SR 7	FHR 2297 KZ CMO 6.000	..	12/15/2020.	PAID ON PRINCIPAL		194,496	194,496	175,369	188,808	0	5,689	0	5,689	0	194,496	0	0	0	5,748	03/15/2031.
31339W Q2 5	FHR 2433 NH CMO 6.500	..	12/15/2020.	PAID ON PRINCIPAL		482,929	482,929	485,646	483,506	0	(576)	0	(576)	0	482,929	0	0	0	17,050	04/15/2032.
31392K FP 6	FHR 2451 JH CMO 6.500	..	12/15/2020.	PAID ON PRINCIPAL		97,192	97,192	96,486	96,681	0	511	0	511	0	97,192	0	0	0	3,364	05/15/2032.
31392K AA 4	FHR 2454 BK CMO 6.500	..	12/15/2020.	PAID ON PRINCIPAL		249,293	249,293	251,202	249,701	0	(408)	0	(408)	0	249,293	0	0	0	9,105	05/15/2032.
31394K NK 6	FHR 2686 NY CMO 5.000	..	12/15/2020.	PAID ON PRINCIPAL		560,594	560,594	541,762	556,560	0	4,034	0	4,034	0	560,594	0	0	0	14,511	10/15/2023.
31394M SG 6	FHR 2719 WC CMO 4.500	..	12/15/2020.	PAID ON PRINCIPAL		278,278	278,278	256,407	273,976	0	4,301	0	4,301	0	278,278	0	0	0	6,495	12/15/2023.
31394N L3 0	FHR 2729 CE CMO 4.500	..	12/15/2020.	PAID ON PRINCIPAL		779,657	779,657	725,525	769,080	0	10,576	0	10,576	0	779,657	0	0	0	18,739	01/15/2024.
3137AM ER 4	FHR 4022 AH CMO 1.500	..	12/15/2020.	PAID ON PRINCIPAL		1,277,432	1,277,432	1,262,662	1,268,956	0	8,476	0	8,476	0	1,277,432	0	0	0	10,281	12/15/2025.
3137B8 DA 2	FHR 4302 CA CMO 3.000	..	12/15/2020.	PAID ON PRINCIPAL		944,299	944,299	952,266	948,516	0	(4,217)	0	(4,217)	0	944,299	0	0	0	18,323	06/15/2040.
3137BB QB 9	FHR 4351 LC CMO 3.000	..	12/15/2020.	PAID ON PRINCIPAL		1,461,697	1,461,697	1,480,254	1,472,312	0	(10,615)	0	(10,615)	0	1,461,697	0	0	0	25,454	11/15/2040.
3137BT JW 2	FHR 4635 EG CMO 2.500	..	12/15/2020.	PAID ON PRINCIPAL		713,456	713,456	714,794	714,583	0	(1,126)	0	(1,126)	0	713,456	0	0	0	10,422	12/15/2046.
3137FN ZQ 6	FHR 4922 NG CMO 2.500	..	12/25/2020.	PAID ON PRINCIPAL		3,747,514	3,747,514	3,751,027	3,750,645	0	(3,131)	0	(3,131)	0	3,747,514	0	0	0	60,104	04/25/2049.
3137FP LJ 2	FHR 4926 BN CMO 2.500	..	12/25/2020.	PAID ON PRINCIPAL		1,602,092	1,602,092	1,606,410	1,606,275	0	(4,183)	0	(4,183)	0	1,602,092	0	0	0	31,228	10/25/2049.
31282X A8 4	FHS 146 75 CMO 7.500	..	12/15/2020.	PAID ON PRINCIPAL		12,880	12,880	12,989	12,884	0	(4)	0	(4)	0	12,880	0	0	0	509	01/15/2023.
31403D AC 3	FN (5/1 ARM) #745303 2.561	..	12/25/2020.	PAID ON PRINCIPAL		451,318	451,318	446,840	450,224	0	1,093	0	1,093	0	451,318	0	0	0	10,192	01/25/2036.
3138A1 V5 7	FNMA PASS TH #AH0635 3.500	..	12/25/2020.	PAID ON PRINCIPAL		104,044	104,044	103,707	103,731	0	313	0	313	0	104,044	0	0	0	1,874	01/25/2026.
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500	..	12/25/2020.	PAID ON PRINCIPAL		202,156	202,156	201,501	201,580	0	576	0	576	0	202,156	0	0	0	4,146	01/25/2026.
3138X5 PC 5	FNMA PASS TH #AU5818 2.500	..	12/25/2020.	PAID ON PRINCIPAL		461,545	461,545	457,903	459,107	0	2,438	0	2,438	0	461,545	0	0	0	6,348	08/25/2028.
3140EV S3 2	FNMA PASS TH #BC1437 3.000	..	12/25/2020.	PAID ON PRINCIPAL		371,284	371,284	362,582	362,917	0	8,367	0	8,367	0	371,284	0	0	0	7,972	07/25/2046.
3140FX JW 3	FNMA PASS TH #BF0276 3.000	..	12/25/2020.	PAID ON PRINCIPAL		3,582,305	3,582,305	3,553,534	3,552,570	0	29,735	0	29,735	0	3,582,305	0	0	0	66,739	10/25/2042.
3140FX LB 6	FNMA PASS TH #BF0321 2.500	..	12/25/2020.	PAID ON PRINCIPAL		1,418,223	1,418,223	1,412,904	1,412,897	0	5,326	0	5,326	0	1,418,223	0	0	0	21,564	07/25/2048.
3140FX L9 1	FNMA PASS TH #BF0351 2.500	..	12/25/2020.	PAID ON PRINCIPAL		1,512,199	1,512,199	1,513,263	1,513,234	0	(1,035)	0	(1,035)	0	1,512,199	0	0	0	24,912	05/25/2053.
3140J7 LQ 6	FNMA PASS TH #BM3034 3.000	..	12/25/2020.	PAID ON PRINCIPAL		6,504,270	6,504,270	6,535,230	6,533,047	0	(28,777)	0	(28,777)	0	6,504,270	0	0	0	123,494	02/25/2047.
3140J7 WR 2	FNMA PASS TH #BM3355 3.500	..	12/25/2020.	PAID ON PRINCIPAL		1,788,101	1,788,101	1,790,755	1,790,755	0	(2,654)	0	(2,654)	0	1,788,101	0	0	0	37,971	02/25/2048.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
3140JA M7 0	FNMA PASS TH #BM5781 3.000	..	12/25/2020.	PAID ON PRINCIPAL		2,530,751	2,530,751	2,566,340	2,566,048	0	(35,297)	0	(35,297)	0	2,530,751	0	0	0	50,036	01/25/2045.
3140QB GN 2	FNMA PASS TH #CA3804 2.500	..	12/25/2020.	PAID ON PRINCIPAL		1,279,159	1,279,159	1,279,958	1,279,880	0	(721)	0	(721)	0	1,279,159	0	0	0	19,874	07/25/2049.
31418C 3D 4	FNMA PASS TH #MA3495 4.000	..	12/25/2020.	PAID ON PRINCIPAL		3,860,467	3,860,467	3,861,523	3,861,575	0	(1,108)	0	(1,108)	0	3,860,467	0	0	0	84,090	10/25/2048.
31417A P8 6	FNMA PASS TH #00AB4046 3.500	..	12/25/2020.	PAID ON PRINCIPAL		1,470,539	1,470,539	1,517,068	1,507,868	0	(37,328)	0	(37,328)	0	1,470,539	0	0	0	33,024	12/25/2041.
3140X4 VS 2	FNMA PASS TH #1524 2.500	..	12/25/2020.	PAID ON PRINCIPAL		3,517,017	3,517,017	3,526,359	3,526,268	0	(9,252)	0	(9,252)	0	3,517,017	0	0	0	55,595	02/25/2047.
31371K RC 7	FNMA PASS TH #254383 7.500	..	12/25/2020.	PAID ON PRINCIPAL		8,351	8,351	8,730	9,099	0	(748)	0	(748)	0	8,351	0	0	0	223	06/25/2032.
31371K 2V 2	FNMA PASS TH #254688 5.500	..	12/25/2020.	PAID ON PRINCIPAL		65,971	65,971	67,651	66,386	0	(415)	0	(415)	0	65,971	0	0	0	1,943	03/25/2023.
31371K 2X 8	FNMA PASS TH #254690 5.500	..	12/25/2020.	PAID ON PRINCIPAL		94,367	94,367	96,387	94,838	0	(471)	0	(471)	0	94,367	0	0	0	2,726	04/25/2023.
31371K 5X 5	FNMA PASS TH #254762 5.000	..	12/25/2020.	PAID ON PRINCIPAL		31,141	31,141	31,073	31,048	0	93	0	93	0	31,141	0	0	0	823	05/25/2023.
31371L A8 2	FNMA PASS TH #254831 5.000	..	12/25/2020.	PAID ON PRINCIPAL		25,880	25,880	25,823	25,803	0	77	0	77	0	25,880	0	0	0	680	08/25/2023.
31371L A9 0	FNMA PASS TH #254832 5.500	..	12/25/2020.	PAID ON PRINCIPAL		265,687	265,687	271,665	267,221	0	(1,535)	0	(1,535)	0	265,687	0	0	0	8,201	08/25/2023.
31371L DM 8	FNMA PASS TH #254908 5.000	..	12/25/2020.	PAID ON PRINCIPAL		86,200	86,200	86,766	86,180	0	21	0	21	0	86,200	0	0	0	2,301	09/25/2023.
31371L F3 8	FNMA PASS TH #254986 5.500	..	12/25/2020.	PAID ON PRINCIPAL		95,463	95,463	97,491	96,004	0	(541)	0	(541)	0	95,463	0	0	0	2,826	11/25/2023.
31371L HY 8	FNMA PASS TH #255047 5.500	..	12/25/2020.	PAID ON PRINCIPAL		70,394	70,394	71,890	70,789	0	(395)	0	(395)	0	70,394	0	0	0	2,160	01/25/2024.
31371L JU 4	FNMA PASS TH #255075 5.500	..	12/25/2020.	PAID ON PRINCIPAL		176,061	176,061	180,545	177,353	0	(1,292)	0	(1,292)	0	176,061	0	0	0	5,095	02/25/2024.
31372Q CQ 8	FNMA PASS TH #279179 7.000	..	12/25/2020.	PAID ON PRINCIPAL		8,940	8,940	8,415	8,760	0	180	0	180	0	8,940	0	0	0	343	05/25/2024.
31373U F3 6	FNMA PASS TH #303586 6.500	..	12/25/2020.	PAID ON PRINCIPAL		3,454	3,454	3,237	3,335	0	120	0	120	0	3,454	0	0	0	118	09/25/2025.
31375F 4Z 8	FNMA PASS TH #333940 6.500	..	12/25/2020.	PAID ON PRINCIPAL		13,577	13,577	12,998	13,328	0	249	0	249	0	13,577	0	0	0	571	06/25/2024.
31376R 6H 9	FNMA PASS TH #363672 7.500	..	12/25/2020.	PAID ON PRINCIPAL		26,954	26,954	26,014	26,078	0	875	0	875	0	26,954	0	0	0	1,633	11/25/2026.
31376U MV 3	FNMA PASS TH #365872 7.500	..	12/25/2020.	PAID ON PRINCIPAL		2,768	2,768	2,672	2,681	0	87	0	87	0	2,768	0	0	0	114	12/25/2026.
31378R S5 9	FNMA PASS TH #406540 6.500	..	12/25/2020.	PAID ON PRINCIPAL		388	388	388	388	0	(0)	0	(0)	0	388	0	0	0	14	12/25/2027.
31379F J3 9	FNMA PASS TH #417982 7.000	..	12/25/2020.	PAID ON PRINCIPAL		4,227	4,227	4,293	4,278	0	(52)	0	(52)	0	4,227	0	0	0	162	03/25/2028.
31379T G5 7	FNMA PASS TH #428720 6.500	..	12/25/2020.	PAID ON PRINCIPAL		5,304	5,304	5,281	5,281	0	23	0	23	0	5,304	0	0	0	189	06/25/2028.
313615 L4 6	FNMA PASS TH #50747 7.000	..	12/25/2020.	PAID ON PRINCIPAL		2,497	2,497	2,333	2,436	0	61	0	61	0	2,497	0	0	0	91	06/25/2023.
31384V L7 5	FNMA PASS TH #535050 7.500	..	12/25/2020.	PAID ON PRINCIPAL		13,266	13,266	13,846	14,425	0	(1,159)	0	(1,159)	0	13,266	0	0	0	590	12/25/2029.
31385H 5H 1	FNMA PASS TH #545448 7.500	..	12/25/2020.	PAID ON PRINCIPAL		1,734	1,734	1,806	1,899	0	(165)	0	(165)	0	1,734	0	0	0	76	02/25/2032.
31385X M8 7	FNMA PASS TH #555783 4.500	..	12/25/2020.	PAID ON PRINCIPAL		188,016	188,016	185,453	186,175	0	1,841	0	1,841	0	188,016	0	0	0	4,862	10/25/2033.
31389Y M7 3	FNMA PASS TH #639482 7.500	..	12/25/2020.	PAID ON PRINCIPAL		1,752	1,752	1,832	1,932	0	(180)	0	(180)	0	1,752	0	0	0	72	01/25/2032.
31390K RG 5	FNMA PASS TH #648587 7.500	..	12/25/2020.	PAID ON PRINCIPAL		260	260	272	290	0	(30)	0	(30)	0	260	0	0	0	11	05/25/2032.
31401M BR 1	FNMA PASS TH #712048 5.500	..	12/25/2020.	PAID ON PRINCIPAL		2,685	2,685	2,742	2,738	0	(54)	0	(54)	0	2,685	0	0	0	63	07/25/2033.
31402C QM 7	FNMA PASS TH #725060 6.000	..	12/25/2020.	PAID ON PRINCIPAL		585	585	599	603	0	(18)	0	(18)	0	585	0	0	0	18	01/25/2034.
31402J ER 4	FNMA PASS TH #730144 5.000	..	12/25/2020.	PAID ON PRINCIPAL		76,868	76,868	76,418	76,496	0	372	0	372	0	76,868	0	0	0	2,725	07/25/2033.
31402Q LF 6	FNMA PASS TH #734826 4.500	..	12/25/2020.	PAID ON PRINCIPAL		73,171	73,171	70,519	71,452	0	1,719	0	1,719	0	73,171	0	0	0	2,073	08/25/2033.
31403F Q6 4	FNMA PASS TH #747577 5.000	..	12/25/2020.	PAID ON PRINCIPAL		50,915	50,915	50,652	50,680	0	234	0	234	0	50,915	0	0	0	1,378	11/25/2033.
31403G RL 8	FNMA PASS TH #748491 5.000	..	12/25/2020.	PAID ON PRINCIPAL		34,018	34,018	33,841	33,860	0	158	0	158	0	34,018	0	0	0	1,049	10/25/2033.
31403L LR 0	FNMA PASS TH #751936 5.500	..	12/25/2020.	PAID ON PRINCIPAL		28,339	28,339	28,945	28,481	0	(142)	0	(142)	0	28,339	0	0	0	852	11/25/2023.
31404B SY 9	FNMA PASS TH #763835 5.000	..	12/25/2020.	PAID ON PRINCIPAL		4,163	4,163	4,140	4,143	0	20	0	20	0	4,163	0	0	0	146	01/25/2034.
31404J MA 0	FNMA PASS TH #769953 5.000	..	12/25/2020.	PAID ON PRINCIPAL		40,050	40,050	40,025	39,995	0	55	0	55	0	40,050	0	0	0	1,175	03/25/2034.
31404J YQ 2	FNMA PASS TH #770319 5.000	..	12/25/2020.	PAID ON PRINCIPAL		104,720	104,720	104,106	104,188	0	532	0	532	0	104,720	0	0	0	2,543	04/25/2034.
31404N 2P 0	FNMA PASS TH #773982 5.000	..	12/25/2020.	PAID ON PRINCIPAL		78,749	78,749	78,287	78,370	0	378	0	378	0	78,749	0	0	0	2,815	03/25/2034.
31404N 2S 4	FNMA PASS TH #773985 5.000	..	12/25/2020.	PAID ON PRINCIPAL		5,609	5,609	5,576	5,582	0	27	0	27	0	5,609	0	0	0	158	03/25/2034.
31404W GW 0	FNMA PASS TH #780613 5.000	..	12/25/2020.	PAID ON PRINCIPAL		1,929	1,929	1,842	1,857	0	72	0	72	0	1,929	0	0	0	53	05/25/2034.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
31404W R9 9	FNMA PASS TH #780912 5.000		12/25/2020.	PAID ON PRINCIPAL		117,853	117,853	113,029	114,797	0	3,056	0	3,056	0	117,853	0	0	0	4,550	06/25/2029.
31406V 2P 0	FNMA PASS TH #821682 5.000		12/25/2020.	PAID ON PRINCIPAL		182,558	182,558	181,548	181,632	0	926	0	926	0	182,558	0	0	0	5,981	06/25/2035.
31407X A8 4	FNMA PASS TH #843431 5.000		12/25/2020.	PAID ON PRINCIPAL		269,588	269,588	257,878	261,501	0	8,087	0	8,087	0	269,588	0	0	0	8,089	07/25/2035.
31358F 3N 7	FNR G-5 Z CMO 8.250		03/25/2020.	PAID ON PRINCIPAL		815	815	827	811	0	4	0	4	0	815	0	0	0	10	03/25/2021.
31358T 3G 2	FNR G93-10 J CMO 5.000		12/25/2020.	PAID ON PRINCIPAL		67,870	67,870	59,176	66,332	0	1,538	0	1,538	0	67,870	0	0	0	1,755	03/25/2023.
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500		12/25/2020.	PAID ON PRINCIPAL		259,410	259,410	247,845	254,850	0	4,559	0	4,559	0	259,410	0	0	0	9,266	09/25/2028.
31359W AW 1	FNR 1999-28 ZB CMO 6.500		12/25/2020.	PAID ON PRINCIPAL		67,105	67,105	63,655	65,653	0	1,452	0	1,452	0	67,105	0	0	0	2,200	06/25/2029.
31359V S5 3	FNR 1999-29 ZB CMO 6.500		12/25/2020.	PAID ON PRINCIPAL		43,710	43,710	41,573	42,432	0	1,278	0	1,278	0	43,710	0	0	0	1,462	06/25/2029.
31392D NT 5	FNR 2002-40 MG CMO 6.500		12/25/2020.	PAID ON PRINCIPAL		173,330	173,330	171,787	172,215	0	1,116	0	1,116	0	173,330	0	0	0	5,849	06/25/2032.
31392G EK 7	FNR 2002-90 A1 CMO 6.500		12/25/2020.	PAID ON PRINCIPAL		35,689	35,689	37,134	36,317	0	(628)	0	(628)	0	35,689	0	0	0	1,275	06/25/2042.
31393U LU 5	FNR 2003-122 TG CMO 5.000		12/25/2020.	PAID ON PRINCIPAL		487,723	487,723	469,052	483,635	0	4,088	0	4,088	0	487,723	0	0	0	13,143	12/25/2023.
3136AJ G4 2	FNR 2014-26 W CMO 3.000		12/25/2020.	PAID ON PRINCIPAL		1,960,700	1,960,700	1,983,984	1,972,357	0	(11,657)	0	(11,657)	0	1,960,700	0	0	0	37,570	04/25/2040.
3136AJ 6A 9	FNR 2014-27 NA CMO 3.000		12/25/2020.	PAID ON PRINCIPAL		1,854,856	1,854,856	1,882,099	1,868,609	0	(13,754)	0	(13,754)	0	1,854,856	0	0	0	36,257	04/25/2040.
3136AL NR 8	FNR 2014-76 BC CMO 3.000		11/25/2020.	PAID ON PRINCIPAL		16,470,178	16,470,178	16,778,994	16,527,478	0	(57,300)	0	(57,300)	0	16,470,178	0	0	0	274,359	05/25/2037.
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						194,132,405	193,974,409	199,331,002	194,490,262	0	(451,372)	0	(451,372)	0	194,038,890	0	93,515	93,515	5,576,965	XXX
Bonds - Industrial and Miscellaneous																				
00507V AL 3	ACTIVISION BLIZZARD 2.600		09/04/2020.	MAKE WHOLE CALL		2,078,170	2,000,000	1,989,130	1,994,112	0	1,546	0	1,546	0	1,995,659	0	4,341	4,341	115,581	06/15/2022.
00724F AB 7	ADOBE SYSTEMS INC 4.750		02/01/2020.	MATURED		3,000,000	3,000,000	3,317,230	3,006,061	0	(6,061)	0	(6,061)	0	3,000,000	0	0	0	71,250	02/01/2020.
009363 AM 4	AIRGAS INC 2.900	C	12/22/2020.	MAKE WHOLE CALL		3,145,230	3,000,000	2,996,670	2,998,873	0	361	0	361	0	2,999,234	0	766	766	241,172	11/15/2022.
009363 AQ 5	AIRGAS INC 3.650	C	12/22/2020.	MAKE WHOLE CALL		2,226,240	2,000,000	1,996,100	1,998,069	0	370	0	370	0	1,998,439	0	1,561	1,561	331,076	07/15/2024.
010392 FC 7	ALABAMA POWER CO 3.375		10/01/2020.	MATURED		1,000,000	1,000,000	1,061,730	1,006,019	0	(6,019)	0	(6,019)	0	1,000,000	0	0	0	33,750	10/01/2020.
018490 AN 2	ALLERGAN INC 3.375		05/14/2020.	EXCHANGED		2,975,971	2,965,000	2,997,263	2,968,026	0	(1,704)	0	(1,704)	0	2,966,322	0	9,649	9,649	69,400	09/15/2020.
018490 AQ 5	ALLERGAN INC 2.800		05/14/2020.	EXCHANGED		2,043,240	2,000,000	1,994,540	1,998,035	0	217	0	217	0	1,998,251	0	44,989	44,989	39,178	03/15/2023.
02209S AT 0	ALTRIA GROUP INC 2.625		01/14/2020.	MATURED		1,000,000	1,000,000	999,190	999,983	0	17	0	17	0	1,000,000	0	0	0	13,125	01/14/2020.
029912 BE 1	AMERICAN TOWER CORP 5.900		01/15/2020.	MAKE WHOLE CALL		2,134,180	2,000,000	1,997,160	1,999,192	0	(5)	0	(5)	0	1,999,187	0	813	813	158,436	11/01/2021.
03027X AX 8	AMERICAN TOWER CORP 2.750		01/08/2020.	MARKET AXESS		2,007,360	2,000,000	1,996,760	1,996,822	0	11	0	11	0	1,996,833	0	10,527	10,527	14,819	01/15/2027.
03073E AJ 4	AMERISOURCEBERGEN CORP 3.500		06/18/2020.	MAKE WHOLE CALL		4,275,875	4,100,000	4,166,940	4,113,342	0	(3,764)	0	(3,764)	0	4,109,578	0	(9,578)	(9,578)	260,779	11/15/2021.
031162 BG 4	AMGEN INC 4.100		03/22/2020.	MAKE WHOLE CALL		613,594	596,000	632,028	604,385	0	(1,555)	0	(1,555)	0	602,830	0	(6,830)	(6,830)	24,178	06/15/2021.
03523T BB 3	ANHEUSER-BUSCH INBEV W 4.375	C	08/12/2020.	MAKE WHOLE CALL		1,020,580	1,000,000	999,490	999,891	0	75	0	75	0	999,966	0	34	34	63,965	02/15/2021.
03674P AL 7	ANTERO RESOURCES CORP 5.375		11/30/2020.	REDEEMED		1,099,000	1,099,000	1,108,616	1,048,446	50,564	(10)	0	50,554	0	1,099,000	0	0	0	63,830	11/01/2021.
037411 AZ 8	APACHE CORP 3.250		08/18/2020.	TENDERED		801,720	786,000	783,335	785,287	0	187	0	187	0	785,474	0	526	526	37,220	04/15/2022.
037833 DJ 6	APPLE INC 2.000		11/13/2020.	MATURED		1,000,000	1,000,000	999,160	999,742	0	258	0	258	0	1,000,000	0	0	0	20,000	11/13/2020.
038222 AF 2	APPLIED MATERIALS 4.300		06/27/2020.	MAKE WHOLE CALL		1,660,557	1,600,000	1,748,342	1,634,498	0	(11,437)	0	(11,437)	0	1,623,062	0	(23,062)	(23,062)	97,250	06/15/2021.
038222 AH 8	APPLIED MATERIALS 2.625		06/27/2020.	MAKE WHOLE CALL		2,012,039	2,000,000	1,998,600	1,999,736	0	101	0	101	0	1,999,836	0	164	164	50,831	10/01/2020.
038522 AK 4	ARAMARK SERVICES INC 5.125		01/15/2020.	REDEEMED		1,282,038	1,250,000	1,257,500	1,252,775	0	(28)	0	(28)	0	1,252,747	0	29,291	29,291	32,031	01/15/2024.
040555 CR 3	ARIZONA PUBLIC SERVICE 2.200		01/15/2020.	MATURED		600,000	600,000	601,872	600,005	0	(5)	0	(5)	0	600,000	0	0	0	6,600	01/15/2020.
00206R AX 0	AT&T INC 4.450		06/29/2020.	MAKE WHOLE CALL		1,035,717	1,000,000	1,000,130	999,980	0	(8)	0	(8)	0	999,972	0	28	28	63,406	05/15/2021.
00206R AZ 5	AT&T INC 3.875		06/29/2020.	MAKE WHOLE CALL		1,038,743	1,000,000	997,050	999,405	0	166	0	166	0	999,571	0	429	429	72,542	08/15/2021.
00206R BD 3	AT&T INC 3.000		07/23/2020.	MAKE WHOLE CALL		5,206,031	5,000,000	4,996,440	4,999,081	0	254	0	254	0	4,999,335	0	665	665	346,864	02/15/2022.
00206R DB 5	AT&T INC 3.800		07/23/2020.	MAKE WHOLE CALL		2,109,488	2,000,000	2,103,160	2,040,015	0	(9,950)	0	(9,950)	0	2,030,064	0	(30,064)	(30,064)	174,510	03/15/2022.
00206R HL 9	AT&T INC 4.000		07/08/2020.	MAKE WHOLE CALL		2,107,175	2,000,000	2,067,900	2,053,428	0	(13,337)	0	(13,337)	0	2,040,091	0	(40,091)	(40,091)	185,619	01/15/2022.
00206R HM 7	AT&T INC 3.400		09/01/2020.	MAKE WHOLE CALL		1,052,267	1,000,000	1,023,290	1,019,022	0	(5,066)	0	(5,066)	0	1,013,956	0	(13,956)	(13,956)	76,445	06/15/2022.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
053015 AD 5	AUTOMATIC DATA PROCESS 2.250		08/15/2020.	REDEEMED		1,000,000	1,000,000	1,003,300	1,000,430	0	(430)	0	(430)	0	1,000,000	0	0	0	20,625	09/15/2020.
05329W AK 8	AUTONATION INC 5.500		02/01/2020.	MATURED		3,000,000	3,000,000	3,150,000	3,002,198	0	(2,198)	0	(2,198)	0	3,000,000	0	0	0	82,500	02/01/2020.
05453G AA 3	AXALTA COATING SYSTEMS 4.875		11/25/2020.	REDEEMED		1,024,380	1,000,000	1,003,750	1,002,238	0	(772)	0	(772)	0	1,001,465	0	22,915	22,915	62,292	08/15/2024.
06406H BP 3	BANK OF NEW YORK MELLO 4.600		01/15/2020.	MATURED		1,000,000	1,000,000	1,157,770	1,000,934	0	(934)	0	(934)	0	1,000,000	0	0	0	23,000	01/15/2020.
075887 AW 9	BECTON DICKINSON 3.250		09/29/2020.	MAKE WHOLE CALL		1,014,967	1,005,000	1,007,603	1,005,255	0	(183)	0	(183)	0	1,005,072	0	(72)	(72)	31,663	11/12/2020.
090572 AP 3	BIO-RAD LABORATORIES I 4.875		12/15/2020.	MATURED		4,763,000	4,763,000	5,032,970	4,840,174	0	(77,174)	0	(77,174)	0	4,763,000	0	0	0	232,196	12/15/2020.
05581J AA 2	BNSF RAILWAY CO 2015-1 3.442		12/16/2020.	REDEEMED		112,840	112,840	112,840	112,840	0	0	0	0	0	112,840	0	0	0	2,913	06/16/2028.
05565S AA 2	BNSF 2006-2 TRUST 5.629		10/01/2020.	REDEEMED		126,839	126,839	126,839	126,833	0	6	0	6	0	126,839	0	0	0	3,573	04/01/2024.
097023 AZ 8	BOEING CO 4.875		02/15/2020.	MATURED		1,000,000	1,000,000	989,580	999,733	0	267	0	267	0	1,000,000	0	0	0	24,375	02/15/2020.
099724 AG 1	BORG-WARNER AUTO 4.625		09/15/2020.	MATURED		1,000,000	1,000,000	989,910	999,056	0	944	0	944	0	1,000,000	0	0	0	46,250	09/15/2020.
10373Q AF 7	BP CAP MARKETS AMERICA 4.500	C	10/01/2020.	MATURED		1,000,000	1,000,000	1,018,400	1,007,786	0	(7,786)	0	(7,786)	0	1,000,000	0	0	0	45,000	10/01/2020.
10922N AC 7	BRIGHTHOUSE FINANCIAL 3.700		02/18/2020.	ROBERT W BAIRD & CO		1,029,310	1,000,000	999,170	999,344	0	(19)	0	(19)	0	999,326	0	29,984	29,984	5,961	06/22/2027.
11134L AB 5	BROADCOM CORP / CAYMAN 2.375		01/15/2020.	MATURED		1,000,000	1,000,000	997,740	999,959	0	41	0	41	0	1,000,000	0	0	0	11,875	01/15/2020.
134429 AW 9	CAMPBELL SOUP CO 4.250		01/22/2020.	MAKE WHOLE CALL		1,545,323	1,500,000	1,639,620	1,521,115	0	(941)	0	(941)	0	1,520,174	0	(20,174)	(20,174)	62,501	04/15/2021.
14149Y AT 5	CARDINAL HEALTH 4.625		06/22/2020.	MAKE WHOLE CALL		1,020,160	1,000,000	995,010	999,396	0	288	0	288	0	999,684	0	316	316	44,184	12/15/2020.
12505B AC 4	CBRE SERVICES INC 5.250		12/28/2020.	MAKE WHOLE CALL		2,405,198	2,050,000	2,309,817	2,299,839	0	(47,458)	0	(47,458)	0	2,252,381	0	(202,381)	(202,381)	493,616	03/15/2025.
15189W AG 5	CENTERPOINT ENERGY RES 4.500		10/15/2020.	REDEEMED		3,000,000	3,000,000	3,222,310	3,023,903	0	(24,051)	0	(24,051)	0	2,999,852	0	148	148	168,750	01/15/2021.
15200W AC 9	CENTERPOINT ENERGY 201 3.028		10/15/2020.	REDEEMED		200,861	200,861	200,860	200,858	0	3	0	3	0	200,861	0	0	0	6,082	10/15/2025.
125509 BM 0	CIGNA CORP 5.125		06/15/2020.	MATURED		1,000,000	1,000,000	1,065,240	1,004,074	0	(4,074)	0	(4,074)	0	1,000,000	0	0	0	25,625	06/15/2020.
125523 AL 4	CIGNA CORP (144A) 4.500		03/31/2020.	MAKE WHOLE CALL		1,206,014	1,161,000	1,191,012	1,185,393	0	(6,307)	0	(6,307)	0	1,179,086	0	(18,086)	(18,086)	73,458	03/15/2021.
125523 AN 0	CIGNA CORP (144A) 4.000		03/19/2020.	TENDERED		2,100,680	2,000,000	2,067,240	2,060,260	0	(6,831)	0	(6,831)	0	2,053,430	0	(53,430)	(53,430)	148,236	02/15/2022.
125523 BN 9	CIGNA CORP (144A) 4.750		03/31/2020.	MAKE WHOLE CALL		3,190,513	3,000,000	3,149,700	3,134,139	0	(17,590)	0	(17,590)	0	3,116,549	0	(116,549)	(116,549)	244,347	11/15/2021.
125523 AF 7	CIGNA HOLDING CO 3.750		03/19/2020.	TENDERED		2,537,390	2,348,000	2,343,774	2,344,733	0	121	0	121	0	2,344,854	0	3,146	3,146	249,068	07/15/2023.
17275R AH 5	CISCO SYSTEMS 4.450		01/15/2020.	MATURED		3,000,000	3,000,000	3,322,390	3,001,853	0	(1,853)	0	(1,853)	0	3,000,000	0	0	0	66,750	01/15/2020.
172967 JJ 1	CITIGROUP INC 2.400		02/18/2020.	MATURED		1,000,000	1,000,000	997,800	999,911	0	89	0	89	0	1,000,000	0	0	0	12,000	02/18/2020.
172967 KB 6	CITIGROUP INC 2.650		10/26/2020.	MATURED		2,250,000	2,250,000	2,247,480	2,249,520	0	480	0	480	0	2,250,000	0	0	0	59,625	10/26/2020.
17401Q AN 1	CITIZENS BANK NA 2.250		10/13/2020.	REDEEMED		2,000,000	2,000,000	1,997,240	1,999,184	0	749	0	749	0	1,999,933	0	67	67	42,875	10/30/2020.
191216 AV 2	COCA-COLA CO 3.300		10/20/2020.	MAKE WHOLE CALL		3,784,952	3,687,000	3,833,820	3,715,280	0	(13,499)	0	(13,499)	0	3,701,780	0	(14,780)	(14,780)	236,184	09/01/2021.
19123M AA 1	COCA-COLA ENTERPRISES 3.500		09/15/2020.	MATURED		4,000,000	4,000,000	4,027,720	4,008,176	0	(8,176)	0	(8,176)	0	4,000,000	0	0	0	140,000	09/15/2020.
19416Q DR 8	COLGATE-PALMOLIVE 2.950		11/01/2020.	MATURED		1,000,000	1,000,000	1,045,890	1,004,739	0	(4,739)	0	(4,739)	0	1,000,000	0	0	0	29,500	11/01/2020.
19416Q DY 3	COLGATE-PALMOLIVE 2.450		12/18/2020.	MAKE WHOLE CALL		1,530,561	1,500,000	1,488,775	1,498,039	0	991	0	991	0	1,499,029	0	971	971	70,679	11/15/2021.
19416Q DZ 0	COLGATE-PALMOLIVE 2.300		12/18/2020.	MAKE WHOLE CALL		1,028,771	1,000,000	982,490	995,491	0	1,823	0	1,823	0	997,313	0	2,687	2,687	54,646	05/03/2022.
195869 AM 4	COLONIAL PIPELINE CO (3.500		08/12/2020.	REDEEMED		3,000,000	3,000,000	3,110,700	3,009,179	0	(9,179)	0	(9,179)	0	3,000,000	0	0	0	86,625	10/15/2020.
20030N BD 2	COMCAST CORP 3.125		09/10/2020.	MAKE WHOLE CALL		2,100,140	2,000,000	2,008,820	2,002,629	0	(734)	0	(734)	0	2,001,894	0	(1,894)	(1,894)	172,189	07/15/2022.
20030N BF 7	COMCAST CORP 2.850		09/10/2020.	MAKE WHOLE CALL		2,118,768	2,000,000	1,996,110	1,998,685	0	258	0	258	0	1,998,943	0	1,057	1,057	184,476	01/15/2023.
205887 BR 2	CONAGRA FOODS 3.200		12/23/2020.	MAKE WHOLE CALL		1,329,840	1,256,000	1,248,684	1,251,837	0	1,270	0	1,270	0	1,253,106	0	2,894	2,894	130,556	01/25/2023.
209111 EZ 2	CONSOLIDATED EDISON CO 4.450		06/15/2020.	MATURED		1,023,000	1,023,000	1,180,873	1,033,449	0	(10,449)	0	(10,449)	0	1,023,000	0	0	0	22,762	06/15/2020.
210518 CT 1	CONSUMERS ENERGY COMPA 2.850		09/24/2020.	MAKE WHOLE CALL		1,041,950	1,000,000	999,910	999,958	0	6	0	6	0	999,964	0	36	36	66,413	05/15/2022.
22160K AH 8	COSTCO WHOLESALE CORP 2.250		05/28/2020.	MAKE WHOLE CALL		1,033,403	1,000,000	997,040	999,041	0	175	0	175	0	999,216	0	784	784	51,091	02/15/2022.
22822V AA 9	CROWN CASTLE INTL CORP 3.400		07/06/2020.	MAKE WHOLE CALL		1,015,570	1,000,000	999,770	999,919	0	27	0	27	0	999,946	0	54	54	45,887	02/15/2021.
22822V AD 3	CROWN CASTLE INTL CORP 2.250		07/06/2020.	MAKE WHOLE CALL		1,020,120	1,000,000	999,720	999,888	0	30	0	30	0	999,919	0	81	81	39,183	09/01/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
228227 BE 3	CROWN CASTLE INTL CORP 4.875		07/06/2020.	MAKE WHOLE CALL		2,147,980	2,000,000	2,100,000	2,039,510	0	(8,591)	0	(8,591)	0	2,030,919	0	(30,919)	(30,919)	218,668	04/15/2022.
126408 GZ 0	CSX CORP 3.700		12/30/2020.	MAKE WHOLE CALL		2,187,140	2,000,000	2,004,310	2,001,742	0	(476)	0	(476)	0	2,001,265	0	(1,265)	(1,265)	273,268	11/01/2023.
126410 LM 9	CSX TRANS 6.251		07/15/2020.	REDEEMED		109,817	109,817	112,714	111,105	0	(1,288)	0	(1,288)	0	109,817	0	0	0	6,865	01/15/2023.
126650 CC 2	CVS CAREMARK 4.000		08/27/2020.	TENDERED		1,108,360	1,000,000	995,600	998,033	0	278	0	278	0	998,311	0	1,689	1,689	137,471	12/05/2023.
126650 BC 3	CVS LEASE PASS THRU CE 5.880		12/10/2020.	REDEEMED		279,990	279,990	250,314	261,887	0	18,103	0	18,103	0	279,990	0	0	0	8,998	01/10/2028.
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		12/10/2020.	REDEEMED		114,181	114,181	107,062	109,688	0	4,494	0	4,494	0	114,181	0	0	0	4,340	01/10/2030.
12665U AA 2	CVS LEASE PASS THRU CE 4.704		12/10/2020.	REDEEMED		105,233	105,233	105,233	105,233	0	(0)	0	(0)	0	105,233	0	0	0	2,701	01/10/2036.
233851 CA 0	DAIMLER FINANCE NA LLC 2.700	C	08/03/2020.	MATURED		1,700,000	1,700,000	1,741,820	1,706,826	0	(6,826)	0	(6,826)	0	1,700,000	0	0	0	45,900	08/03/2020.
251526 BU 2	DEUTSCHE BANK NY 2.950	C	08/20/2020.	MATURED		1,000,000	1,000,000	976,800	993,119	0	6,881	0	6,881	0	1,000,000	0	0	0	29,500	08/20/2020.
25271C AM 4	DIAMOND OFFSHORE DRILL 3.450		11/23/2020.	R W PRESPRICH		155,000	2,000,000	190,420	1,700,000	0	54,829	1,552,640	(1,497,811)	0	202,189	0	(47,189)	(47,189)	0	11/01/2023.
25470D BA 6	DISCOVERY COMMUNICATIO 3.500		05/18/2020.	TENDERED		1,042,050	1,000,000	988,530	993,086	0	1,020	0	1,020	0	994,106	0	5,894	5,894	56,925	06/15/2022.
25470X AQ 8	DISH DBS CORP 5.125		05/01/2020.	MATURED		1,000,000	1,000,000	1,056,250	1,003,425	0	(3,425)	0	(3,425)	0	1,000,000	0	0	0	25,625	05/01/2020.
260543 CH 4	DOW CHEMICAL CO 3.000		03/26/2020.	MAKE WHOLE CALL		2,125,020	2,000,000	1,965,320	1,988,844	0	874	0	874	0	1,989,717	0	10,283	10,283	146,853	11/15/2022.
23331A BL 2	DR HORTON 2.550		12/01/2020.	MATURED		1,000,000	1,000,000	999,660	999,881	0	119	0	119	0	1,000,000	0	0	0	25,500	12/01/2020.
26442C AJ 3	DUKE ENERGY CAROLINAS 4.300		06/15/2020.	MATURED		1,000,000	1,000,000	1,126,980	1,007,550	0	(7,550)	0	(7,550)	0	1,000,000	0	0	0	21,500	06/15/2020.
263901 AC 4	DUKE ENERGY INDIANA 3.750		07/15/2020.	MATURED		1,455,000	1,455,000	1,553,038	1,465,888	0	(10,888)	0	(10,888)	0	1,455,000	0	0	0	54,563	07/15/2020.
277432 AK 6	EASTMAN CHEMICAL 4.500		10/16/2020.	REDEEMED		705,000	705,000	754,026	710,118	0	(5,118)	0	(5,118)	0	705,000	0	0	0	39,744	01/15/2021.
278642 AC 7	EBAY INC 3.250		07/23/2020.	REDEEMED		1,000,000	1,000,000	1,019,570	1,001,667	0	(1,667)	0	(1,667)	0	1,000,000	0	0	0	25,097	10/15/2020.
278642 AK 9	EBAY INC 2.875		08/10/2020.	MAKE WHOLE CALL		2,051,185	2,000,000	1,995,580	1,998,896	0	426	0	426	0	1,999,322	0	678	678	110,122	08/01/2021.
278865 AL 4	ECOLAB INC 4.350		09/12/2020.	MAKE WHOLE CALL		5,555,123	5,303,000	5,521,108	5,352,719	0	(17,752)	0	(17,752)	0	5,334,966	0	(31,966)	(31,966)	427,697	12/08/2021.
278865 AR 1	ECOLAB INC 2.250		01/12/2020.	MATURED		1,000,000	1,000,000	999,530	999,990	0	10	0	10	0	1,000,000	0	0	0	11,250	01/12/2020.
28932M AG 0	ELM RD GENERATING STAT 4.673		07/19/2020.	REDEEMED		189,834	189,834	190,705	190,370	0	(536)	0	(536)	0	189,834	0	0	0	6,679	01/19/2031.
291011 BC 7	EMERSON ELECTRIC 4.250		11/15/2020.	MATURED		2,000,000	2,000,000	1,989,400	1,998,880	0	1,120	0	1,120	0	2,000,000	0	0	0	85,000	11/15/2020.
421924 BK 6	ENCOMPASS HEALTH CORP 5.750		11/01/2020.	REDEEMED		1,602,000	1,602,000	1,597,995	1,599,853	0	453	0	453	0	1,600,305	0	1,695	1,695	92,115	11/01/2024.
26884L AB 5	EQT CORP 4.875		08/12/2020.	TENDERED		1,022,875	1,000,000	990,850	997,876	0	278	0	278	0	998,154	0	1,846	1,846	42,556	11/15/2021.
313747 AS 6	FEDERAL REALTY INVESTM 3.000		12/31/2020.	MAKE WHOLE CALL		1,041,440	1,000,000	992,310	996,806	0	1,200	0	1,200	0	998,006	0	1,994	1,994	83,940	08/01/2022.
31428X AS 5	FEDEX CORP 2.625		02/25/2020.	BNP PARIBAS		2,043,180	2,000,000	1,998,940	1,999,679	0	20	0	20	0	1,999,699	0	43,481	43,481	30,042	08/01/2022.
340711 AT 7	FLORIDA GAS TRANSMISSI 5.450		07/15/2020.	MATURED		1,000,000	1,000,000	1,059,300	1,004,086	0	(4,086)	0	(4,086)	0	1,000,000	0	0	0	54,500	07/15/2020.
345397 XF 5	FORD MOTOR CREDIT CO L 2.459		03/27/2020.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,295	03/27/2020.
345397 YM 9	FORD MOTOR CREDIT CO L 2.425		06/12/2020.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,125	06/12/2020.
34964C AB 2	FORTUNE BRANDS HOME & 3.000		06/15/2020.	MATURED		2,000,000	2,000,000	2,036,780	2,005,544	0	(5,544)	0	(5,544)	0	2,000,000	0	0	0	30,000	06/15/2020.
35671D AU 9	FREEPORT-MCMORAN 3.550		07/28/2020.	TENDERED		4,055,538	3,957,000	3,946,989	3,954,408	0	367	0	367	0	3,954,774	0	2,226	2,226	177,682	03/01/2022.
35671D AZ 8	FREEPORT-MCMORAN 3.875		07/28/2020.	TENDERED		3,120,000	3,000,000	2,998,230	2,999,237	0	134	0	134	0	2,999,372	0	628	628	221,073	03/15/2023.
35802X AH 6	FRESENIUS MED (144A) 4.125	C	07/17/2020.	REDEEMED		800,000	800,000	819,000	803,309	0	(3,309)	0	(3,309)	0	800,000	0	0	0	24,933	10/15/2020.
361448 AV 5	GATX CORP 2.600		03/30/2020.	MATURED		1,000,000	1,000,000	995,000	999,708	0	292	0	292	0	1,000,000	0	0	0	13,000	03/30/2020.
369604 BD 4	GENERAL ELECTRIC COMPA 2.700		04/23/2020.	TENDERED		3,082,500	3,000,000	3,022,830	3,006,853	0	(706)	0	(706)	0	3,006,147	0	(6,147)	(6,147)	126,150	10/09/2022.
369604 BG 7	GENERAL ELECTRIC COMPA 3.375		04/23/2020.	TENDERED		1,033,750	1,000,000	990,610	995,630	0	309	0	309	0	995,939	0	4,061	4,061	54,563	03/11/2024.
36962G 5J 9	GENERAL ELECTRIC COMPA 4.650		05/19/2020.	TENDERED		1,359,830	1,292,000	1,319,680	1,297,901	0	(1,207)	0	(1,207)	0	1,296,694	0	(4,694)	(4,694)	103,209	10/17/2021.
37045X BD 7	GENERAL MOTORS FINANCI 3.700		10/24/2020.	REDEEMED		1,000,000	1,000,000	999,280	999,832	0	107	0	107	0	999,939	0	61	61	33,917	11/24/2020.
372917 AS 3	GENZYME CORP 5.000	C	06/15/2020.	MATURED		2,000,000	2,000,000	2,255,690	2,021,778	0	(21,778)	0	(21,778)	0	2,000,000	0	0	0	50,000	06/15/2020.
37331N AB 7	GEORGIA-PACIFIC CORP (5.400		11/01/2020.	MATURED		4,000,000	4,000,000	4,476,880	4,054,410	0	(54,410)	0	(54,410)	0	4,000,000	0	0	0	216,000	11/01/2020.
38141G VP 6	GOLDMAN SACHS GROUP 2.750		08/15/2020.	REDEEMED		1,000,000	1,000,000	1,000,050	999,998	0	2	0	2	0	1,000,000	0	0	0	25,208	09/15/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
38145G AG 5	GOLDMAN SACHS GROUP 2.350	..	11/15/2020.	REDEEMED		1,000,000	1,000,000	998,970	999,604	0	189	0	189	0	999,794	0	206	206	23,500	11/15/2021.
382388 AW 6	GOODRICH CORP 4.875	..	03/01/2020.	MATURED		1,000,000	1,000,000	1,014,590	1,000,178	0	(178)	0	(178)	0	1,000,000	0	0	0	24,375	03/01/2020.
406216 BD 2	HALLIBURTON COMPANY 3.500	..	06/01/2020.	SUSQUEHANNA INTL GROUP		215,343	209,000	208,511	208,800	0	19	0	19	0	208,819	0	6,524	6,524	6,136	08/01/2023.
406216 BD 2	HALLIBURTON COMPANY 3.500	..	03/05/2020.	TENDERED		4,092,915	3,791,000	3,782,129	3,787,375	0	158	0	158	0	3,787,533	0	3,467	3,467	380,789	08/01/2023.
406216 BG 5	HALLIBURTON COMPANY 3.800	..	06/01/2020.	SUSQUEHANNA INTL GROUP		65,852	62,000	61,826	61,888	0	8	0	8	0	61,896	0	3,956	3,956	1,296	11/15/2025.
406216 BG 5	HALLIBURTON COMPANY 3.800	..	03/05/2020.	TENDERED		1,063,092	938,000	935,364	936,305	0	37	0	37	0	936,342	0	1,658	1,658	135,983	11/15/2025.
41283L AF 2	HARLEY-DAVIDSON FINANC 2.150	..	02/26/2020.	MATURED		1,000,000	1,000,000	1,003,670	1,000,048	0	(48)	0	(48)	0	1,000,000	0	0	0	10,750	02/26/2020.
427866 AR 9	HERSHEY COMPANY 4.125	..	12/01/2020.	MATURED		1,140,000	1,140,000	1,151,680	1,141,950	0	(1,950)	0	(1,950)	0	1,140,000	0	0	0	47,025	12/01/2020.
428236 BF 9	HEWLETT-PACKARD CO 3.750	..	06/17/2020.	TENDERED		2,031,000	2,000,000	2,017,920	2,007,731	0	(3,885)	0	(3,885)	0	2,003,846	0	(3,846)	(3,846)	71,833	12/01/2020.
428236 BM 4	HEWLETT-PACKARD CO 4.300	..	06/17/2020.	TENDERED		1,037,000	1,000,000	997,990	999,628	0	122	0	122	0	999,750	0	250	250	60,411	06/01/2021.
803111 AS 2	HILLSHIRE BRANDS 4.100	..	09/15/2020.	MATURED		532,000	532,000	531,606	531,940	0	60	0	60	0	532,000	0	0	0	21,812	09/15/2020.
423074 AS 2	HJ HEINZ CO 4.875	..	06/04/2020.	REDEEMED		700,676	684,000	731,880	702,023	0	(1,347)	0	(1,347)	0	700,676	0	0	0	26,769	02/15/2025.
44107T AT 3	HOST HOTELS & RESORTS 4.750	..	08/20/2020.	TENDERED		627,020	586,000	597,198	590,122	0	(828)	0	(828)	0	589,294	0	(3,294)	(3,294)	68,004	03/01/2023.
446413 AH 9	HUNTINGTON INGALLS IND 5.000	..	11/15/2020.	REDEEMED		2,726,500	2,660,000	2,892,750	2,775,537	0	(49,037)	0	(49,037)	0	2,726,500	0	0	0	133,000	11/15/2025.
446438 RM 7	HUNTINGTON NATIONAL BA 2.400	..	03/01/2020.	REDEEMED		1,000,000	1,000,000	998,740	999,899	0	59	0	59	0	999,958	0	42	42	10,000	04/01/2020.
459200 HA 2	IBM CORP 2.900	..	03/06/2020.	MAKE WHOLE CALL		3,387,460	3,300,000	3,333,095	3,306,777	0	(658)	0	(658)	0	3,306,119	0	(6,119)	(6,119)	120,689	11/01/2021.
45167R AE 4	IDEX CORP 4.500	..	05/27/2020.	MAKE WHOLE CALL		1,022,520	1,000,000	1,016,580	1,001,531	0	(854)	0	(854)	0	1,000,677	0	(677)	(677)	42,770	12/15/2020.
455665 AK 5	INDIANTOWN COGENERATIO 9.770	..	12/15/2020.	VARIOUS		283,058	283,058	278,011	282,266	0	792	0	792	0	283,058	0	0	0	20,742	12/15/2020.
460146 CE 1	INTERNATIONAL PAPER CO 7.500	..	08/03/2020.	MAKE WHOLE CALL		1,457,876	1,356,000	1,740,948	1,444,569	0	(27,783)	0	(27,783)	0	1,416,786	0	(60,786)	(60,786)	192,983	08/15/2021.
460146 CJ 0	INTERNATIONAL PAPER CO 3.650	..	12/14/2020.	MAKE WHOLE CALL		2,228,840	2,000,000	1,992,520	1,996,307	0	760	0	760	0	1,997,066	0	2,934	2,934	301,637	06/15/2024.
461070 AJ 3	INTERSTATE POWER & LIG 3.650	..	06/27/2020.	REDEEMED		1,000,000	1,000,000	1,056,720	1,004,351	0	(4,351)	0	(4,351)	0	1,000,000	0	0	0	30,011	09/01/2020.
24422E RY 7	JOHN DEERE CAPITAL COR 1.700	..	01/15/2020.	MATURED		1,000,000	1,000,000	996,610	999,975	0	25	0	25	0	1,000,000	0	0	0	8,500	01/15/2020.
46623E KG 3	JP MORGAN CHASE 2.295	..	08/15/2020.	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,950	08/15/2021.
46625H HQ 6	JP MORGAN CHASE 4.950	..	03/25/2020.	MATURED		1,000,000	1,000,000	1,041,840	1,001,211	0	(1,211)	0	(1,211)	0	1,000,000	0	0	0	24,750	03/25/2020.
46625H HS 2	JP MORGAN CHASE 4.400	..	07/22/2020.	MATURED		1,000,000	1,000,000	1,034,790	1,002,543	0	(2,543)	0	(2,543)	0	1,000,000	0	0	0	44,000	07/22/2020.
46625H HU 7	JP MORGAN CHASE 4.250	..	10/15/2020.	MATURED		2,000,000	2,000,000	2,011,060	2,001,076	0	(1,076)	0	(1,076)	0	2,000,000	0	0	0	85,000	10/15/2020.
487836 BD 9	KELLOGG CO 4.000	..	12/15/2020.	MATURED		2,000,000	2,000,000	1,982,740	1,998,000	0	2,000	0	2,000	0	2,000,000	0	0	0	80,000	12/15/2020.
26138E AQ 2	KEURIG DR PEPPER INC 2.000	..	01/15/2020.	MATURED		1,000,000	1,000,000	945,620	999,633	0	367	0	367	0	1,000,000	0	0	0	10,000	01/15/2020.
49326E EF 6	KEYCORP 2.900	..	09/15/2020.	MATURED		1,000,000	1,000,000	999,820	999,947	0	53	0	53	0	1,000,000	0	0	0	29,000	09/15/2020.
500255 AU 8	KOHLS CORP 4.250	..	01/15/2020.	MORGAN STANLEY		1,061,180	1,000,000	999,760	999,835	0	19	0	19	0	999,854	0	61,326	61,326	21,250	07/17/2025.
50076Q AU 0	KRAFT HEINZ FOODS CO 5.375	..	02/10/2020.	MATURED		2,000,000	2,000,000	2,316,160	2,005,245	0	(5,245)	0	(5,245)	0	2,000,000	0	0	0	53,750	02/10/2020.
50077L AK 2	KRAFT HEINZ FOODS CO 3.950	..	05/19/2020.	TENDERED		1,184,056	1,121,000	1,123,199	1,122,301	0	(114)	0	(114)	0	1,122,187	0	(1,187)	(1,187)	100,448	07/15/2025.
501044 CH 2	KROGER CO 6.150	..	01/15/2020.	MATURED		2,000,000	2,000,000	2,327,650	2,001,629	0	(1,629)	0	(1,629)	0	2,000,000	0	0	0	61,500	01/15/2020.
513075 BH 3	LAMAR MEDIA CORP 5.375	..	02/20/2020.	REDEEMED		2,290,320	2,250,000	2,297,500	2,273,210	0	12,630	0	12,630	0	2,285,840	0	4,480	4,480	72,227	01/15/2024.
521615 AA 2	LEA POWER PARTNERS (14 6.595	..	12/15/2020.	REDEEMED		92,091	92,091	92,091	91,657	435	0	0	435	0	92,091	0	0	0	3,731	06/15/2033.
539830 AY 5	LOCKHEED MARTIN CORP 3.350	..	06/16/2020.	MAKE WHOLE CALL		1,381,014	1,333,000	1,328,393	1,332,056	0	235	0	235	0	1,332,291	0	709	709	81,630	09/15/2021.
548661 CQ 8	LOWES COMPANIES 4.625	..	04/15/2020.	MATURED		1,125,000	1,125,000	1,229,535	1,125,080	0	(80)	0	(80)	0	1,125,000	0	0	0	26,016	04/15/2020.
502431 AH 2	L3HARRIS TECH INC 4.950	..	12/14/2020.	REDEEMED		2,000,000	2,000,000	2,065,780	2,042,157	0	(42,157)	0	(42,157)	0	2,000,000	0	0	0	131,725	02/15/2021.
565849 AK 2	MARATHON OIL 2.800	..	10/01/2020.	TENDERED		693,805	660,000	658,396	659,486	0	134	0	134	0	659,620	0	380	380	50,745	11/01/2022.
56585A AL 6	MARATHON PETROLEUM 3.400	..	11/15/2020.	REDEEMED		1,000,000	1,000,000	998,720	999,727	0	209	0	209	0	999,936	0	64	64	31,167	12/15/2020.
574599 BK 1	MASCO CORP 3.500	..	09/29/2020.	MAKE WHOLE CALL		1,012,870	1,000,000	996,560	999,052	0	574	0	574	0	999,626	0	374	374	47,680	04/01/2021.
57629W BW 9	MASSMUTUAL GLOBAL FUND 2.450	..	11/23/2020.	MATURED		1,000,000	1,000,000	998,880	999,776	0	224	0	224	0	1,000,000	0	0	0	24,500	11/23/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
58013M EJ 9	MCDONALDS CORP 3.500		07/15/2020.	MATURED		1,000,000	1,000,000	975,310	998,318	0	1,682	0	1,682	0	1,000,000	0	0	0	35,000	07/15/2020.
58155Q AD 5	MCKESSON CORP 4.750		12/01/2020.	REDEEMED		1,000,000	1,000,000	1,016,640	1,001,910	0	(1,910)	0	(1,910)	0	1,000,000	0	0	0	59,375	03/01/2021.
585055 AZ 9	MEDTRONIC INC 2.750		10/29/2020.	MAKE WHOLE CALL		1,059,380	1,000,000	968,830	985,610	0	3,531	0	3,531	0	989,141	0	10,859	10,859	89,019	04/01/2023.
585055 BS 4	MEDTRONIC INC 3.500		10/29/2020.	MAKE WHOLE CALL		452,095	401,000	397,158	398,852	0	317	0	317	0	399,169	0	1,831	1,831	66,846	03/15/2025.
60871R AP 5	MOLSON COORS BREVERAGE 2.250		03/15/2020.	MATURED		1,000,000	1,000,000	999,160	999,910	0	90	0	90	0	1,000,000	0	0	0	11,250	03/15/2020.
617446 7P 8	MORGAN STANLEY 5.500		07/24/2020.	MATURED		1,681,000	1,681,000	1,838,325	1,708,623	0	(27,623)	0	(27,623)	0	1,681,000	0	0	0	92,455	07/24/2020.
61747Y DW 2	MORGAN STANLEY 2.650		01/27/2020.	MATURED		1,000,000	1,000,000	999,120	999,964	0	36	0	36	0	1,000,000	0	0	0	13,250	01/27/2020.
620076 BB 4	MOTOROLA SOLUTIONS INC 3.750		09/14/2020.	MAKE WHOLE CALL		1,185,597	1,124,000	1,119,920	1,122,850	0	312	0	312	0	1,123,163	0	837	837	96,605	05/15/2022.
637432 MU 6	NATIONAL RURAL UTILITI 2.350		06/15/2020.	MATURED		1,000,000	1,000,000	998,580	999,890	0	110	0	110	0	1,000,000	0	0	0	11,750	06/15/2020.
63946B AE 0	NBC UNIVERSAL 4.375		03/06/2020.	MAKE WHOLE CALL		4,112,257	3,975,000	4,225,961	4,014,817	0	(5,584)	0	(5,584)	0	4,009,233	0	(34,233)	(34,233)	212,133	04/01/2021.
63946B AH 3	NBC UNIVERSAL 2.875		09/10/2020.	MAKE WHOLE CALL		2,117,500	2,000,000	1,988,830	1,996,234	0	795	0	795	0	1,997,029	0	2,971	2,971	183,785	01/15/2023.
64110D AE 4	NETAPP INC 3.375		07/27/2020.	MAKE WHOLE CALL		1,026,740	1,000,000	996,830	999,270	0	264	0	264	0	999,534	0	466	466	47,553	06/15/2021.
64952W CP 6	NEW YORK LIFE GLOBAL F 2.000		04/09/2020.	MATURED		1,000,000	1,000,000	999,340	999,913	0	87	0	87	0	1,000,000	0	0	0	10,000	04/09/2020.
651639 AN 6	NEWMONT GOLDCORP CORP 3.500		03/19/2020.	TENDERED		5,273,900	5,000,000	4,961,950	4,990,246	0	1,079	0	1,079	0	4,991,324	0	8,676	8,676	363,344	03/15/2022.
65473Q AY 9	NISOURCE FINANCE CORP 4.450		09/17/2020.	MAKE WHOLE CALL		1,894,914	1,810,000	1,844,728	1,822,259	0	(5,254)	0	(5,254)	0	1,817,005	0	(7,005)	(7,005)	148,902	12/01/2021.
65473Q BA 0	NISOURCE FINANCE CORP 3.850		09/17/2020.	MAKE WHOLE CALL		1,080,121	1,000,000	995,930	998,596	0	305	0	305	0	998,901	0	1,099	1,099	122,044	02/15/2023.
65473Q BH 5	NISOURCE FINANCE CORP 2.650		08/28/2020.	MAKE WHOLE CALL		1,050,441	1,000,000	998,740	999,241	0	160	0	160	0	999,400	0	600	600	71,126	11/17/2022.
665859 AL 8	NORTHERN TRUST CORP 3.450		11/04/2020.	MATURED		1,379,000	1,379,000	1,416,481	1,382,974	0	(3,974)	0	(3,974)	0	1,379,000	0	0	0	47,576	11/04/2020.
66989H AD 0	NOVARTIS CAPITAL 4.400	C	04/24/2020.	MATURED		2,000,000	2,000,000	2,306,980	2,013,532	0	(13,532)	0	(13,532)	0	2,000,000	0	0	0	44,000	04/24/2020.
674599 BY 0	OCCIDENTAL PETROLEUM 4.100		07/13/2020.	TENDERED		1,005,000	1,000,000	999,770	999,950	0	20	0	20	0	999,970	0	30	30	43,950	02/01/2021.
688239 AE 2	OSHKOSH CORP 5.375		03/12/2020.	REDEEMED		1,026,880	1,000,000	1,045,000	1,028,323	0	(1,443)	0	(1,443)	0	1,026,880	0	0	0	28,517	03/01/2025.
69371R M7 8	PACCAR FINANCIAL CORP 2.500		08/14/2020.	MATURED		1,000,000	1,000,000	999,070	999,864	0	136	0	136	0	1,000,000	0	0	0	25,000	08/14/2020.
69371R N8 5	PACCAR FINANCIAL CORP 2.050		11/13/2020.	MATURED		1,000,000	1,000,000	999,910	999,964	0	36	0	36	0	1,000,000	0	0	0	20,500	11/13/2020.
694308 GT 8	PACIFIC GAS & ELECTRIC 3.500		07/01/2020.	EXCHANGED		3,131,580	3,000,000	2,985,120	2,998,586	0	744	0	744	0	2,999,330	0	132,250	132,250	145,912	10/01/2020.
694308 GV 3	PACIFIC GAS & ELECTRIC 4.250		07/01/2020.	EXCHANGED		1,046,700	1,000,000	999,190	999,826	0	47	0	47	0	999,873	0	46,827	46,827	45,800	05/15/2021.
694308 GW 1	PACIFIC GAS & ELECTRIC 3.250		07/01/2020.	EXCHANGED		1,043,210	1,000,000	994,750	998,948	0	293	0	293	0	999,241	0	43,969	43,969	49,285	09/15/2021.
70959W AE 3	PENSKE AUTO GROUP 5.750		10/01/2020.	REDEEMED		905,000	905,000	928,875	908,032	0	(3,032)	0	(3,032)	0	905,000	0	0	0	52,038	10/01/2022.
717081 DX 8	PFIZER INC 1.950		11/28/2020.	MAKE WHOLE CALL		504,540	500,000	506,125	501,936	0	(1,231)	0	(1,231)	0	500,705	0	(705)	(705)	14,155	06/03/2021.
723787 AJ 6	PIONEER NATURAL RESOUR 7.500		01/15/2020.	MATURED		2,110,000	2,110,000	2,639,209	2,113,117	0	(3,117)	0	(3,117)	0	2,110,000	0	0	0	79,125	01/15/2020.
723787 AK 3	PIONEER NATURAL RESOUR 3.950		05/27/2020.	TENDERED		3,344,000	3,200,000	3,279,222	3,222,162	0	(3,876)	0	(3,876)	0	3,218,286	0	(18,286)	(18,286)	253,547	07/15/2022.
69353R EU 8	PNC BANK NA 2.450		10/06/2020.	REDEEMED		1,000,000	1,000,000	999,340	999,868	0	101	0	101	0	999,968	0	32	32	22,526	11/05/2020.
693476 BL 6	PNC FUNDING CORP 4.375		08/11/2020.	MATURED		1,000,000	1,000,000	1,055,060	1,004,393	0	(4,393)	0	(4,393)	0	1,000,000	0	0	0	43,750	08/11/2020.
693506 BP 1	PPG INDUSTRIES 3.750		10/28/2020.	MIZUHO INTERNATIONAL PLC		1,282,205	1,059,000	1,057,486	1,057,694	0	121	0	121	0	1,057,815	0	224,390	224,390	44,677	03/15/2028.
74005P AY 0	PRAXAIR INC 4.050		12/15/2020.	MAKE WHOLE CALL		1,009,646	1,000,000	995,500	999,310	0	451	0	451	0	999,761	0	239	239	60,271	03/15/2021.
74005P AZ 7	PRAXAIR INC 3.000		12/15/2020.	MAKE WHOLE CALL		1,019,524	1,000,000	991,730	998,410	0	884	0	884	0	999,295	0	705	705	58,190	09/01/2021.
74256L AQ 2	PRINCIPAL LIFE GLOBAL 2.200		04/08/2020.	MATURED		1,000,000	1,000,000	998,680	999,895	0	105	0	105	0	1,000,000	0	0	0	11,000	04/08/2020.
74256L AS 8	PRINCIPAL LIFE GLOBAL 2.625		11/19/2020.	MATURED		1,500,000	1,500,000	1,498,185	1,499,639	0	361	0	361	0	1,500,000	0	0	0	39,375	11/19/2020.
742741 AA 9	PROCTER & GAMBLE CO 9.360		07/01/2020.	REDEEMED		341,700	341,700	428,099	349,334	0	(7,634)	0	(7,634)	0	341,700	0	0	0	24,178	01/01/2021.
74368C AA 2	PROTECTIVE LIFE GLOBAL 2.700	C	11/25/2020.	MATURED		1,000,000	1,000,000	999,120	999,818	0	182	0	182	0	1,000,000	0	0	0	27,000	11/25/2020.
744448 CD 1	PUBLIC SERVICE CO OF C 3.200		07/10/2020.	REDEEMED		1,500,000	1,500,000	1,408,270	1,490,118	0	5,813	0	5,813	0	1,495,931	0	4,069	4,069	31,333	11/15/2020.
747525 AD 5	QUALCOMM INC 2.250		05/20/2020.	MATURED		2,000,000	2,000,000	1,998,400	1,999,825	0	175	0	175	0	2,000,000	0	0	0	22,500	05/20/2020.
74834L AP 5	QUEST DIAGNOSTICS 4.750		01/15/2020.	MAKE WHOLE CALL		2,002,490	2,000,000	1,974,960	1,999,579	0	202	0	202	0	1,999,781	0	219	219	46,032	01/30/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
74834L AS 9	QUEST DIAGNOSTICS 4.700		11/18/2020.	MAKE WHOLE CALL		2,489,323	2,450,000	2,640,797	2,481,257	0	(22,012)	0	(22,012)	0	2,459,244	0	(9,244)	(9,244)	169,506	04/01/2021.
751212 AB 7	RALPH LAUREN 2.625		08/18/2020.	MATURED		1,000,000	1,000,000	997,950	999,710	0	290	0	290	0	1,000,000	0	0	0	26,250	08/18/2020.
755111 BR 1	RAYTHEON CO 4.400		02/15/2020.	MATURED		3,230,000	3,230,000	3,406,905	3,232,738	0	(2,738)	0	(2,738)	0	3,230,000	0	0	0	71,060	02/15/2020.
755111 BX 8	RAYTHEON CO 2.500		06/10/2020.	EXCHANGED		5,164,200	5,000,000	4,984,550	4,995,015	0	738	0	738	0	4,995,753	0	168,447	168,447	65,764	12/15/2022.
755111 BY 6	RAYTHEON CO 3.150		06/10/2020.	EXCHANGED		7,696,495	7,157,000	7,095,497	7,111,696	0	3,789	0	3,789	0	7,115,485	0	581,010	581,010	116,749	12/15/2024.
913017 DB 2	RAYTHEON TECHNOLOGIES 3.650		02/28/2020.	TENDERED		1,908,644	1,768,000	1,774,824	1,772,999	0	(175)	0	(175)	0	1,772,824	0	(4,824)	(4,824)	175,061	08/16/2023.
913017 DB 2	RAYTHEON TECHNOLOGIES 3.650		05/19/2020.	MAKE WHOLE CALL		180,925	164,000	164,633	164,464	0	(49)	0	(49)	0	164,414	0	(414)	(414)	21,464	08/16/2023.
7591EP AM 2	REGIONS FINANCIAL CORP 2.750		12/17/2020.	MAKE WHOLE CALL		2,077,804	2,000,000	1,998,980	1,999,413	0	192	0	192	0	1,999,605	0	395	395	151,595	08/14/2022.
760759 AM 2	REPUBLIC SERVICES 4.750		12/09/2020.	MAKE WHOLE CALL		1,003,881	909,000	961,045	939,979	0	(9,075)	0	(9,075)	0	930,905	0	(21,905)	(21,905)	140,937	05/15/2023.
760761 AD 8	REPUBLIC SERVICES 5.250		09/10/2020.	MAKE WHOLE CALL		1,056,700	1,000,000	999,940	1,000,000	0	0	0	0	0	1,000,000	0	0	0	99,721	11/15/2021.
761713 AX 4	REYNOLDS AMERICAN 3.250	C	11/05/2020.	MAKE WHOLE CALL		2,112,400	2,000,000	2,003,460	2,001,072	0	(274)	0	(274)	0	2,000,798	0	(798)	(798)	178,122	11/01/2022.
774341 AC 5	ROCKWELL COLLINS 3.100		06/10/2020.	EXCHANGED		1,024,360	1,000,000	997,190	999,382	0	146	0	146	0	999,527	0	24,833	24,833	18,653	11/15/2021.
774341 AE 1	ROCKWELL COLLINS 3.700		06/10/2020.	EXCHANGED		2,153,400	2,000,000	1,994,200	1,997,420	0	285	0	285	0	1,997,705	0	155,695	155,695	37,972	12/15/2023.
774341 AK 7	ROCKWELL COLLINS 3.500		06/10/2020.	EXCHANGED		3,255,600	3,000,000	2,998,540	2,998,742	0	58	0	58	0	2,998,800	0	256,800	256,800	80,292	03/15/2027.
78355H JY 6	RYDER SYSTEM INC 2.650		02/10/2020.	MAKE WHOLE CALL		1,000,000	1,000,000	999,340	999,937	0	36	0	36	0	999,973	0	27	27	11,631	03/02/2020.
78412D AN 9	SEMCO ENERGY INC (144A 5.150		04/21/2020.	MATURED		1,045,000	1,045,000	1,209,929	1,052,280	0	(7,280)	0	(7,280)	0	1,045,000	0	0	0	26,909	04/21/2020.
828807 CU 9	SIMON PROPERTY GROUP 2.500		07/22/2020.	REDEEMED		1,000,000	1,000,000	999,430	999,904	0	57	0	57	0	999,960	0	40	40	22,292	09/01/2020.
843830 AF 7	SOUTHERN STAR CENTRAL 5.125		12/18/2020.	REDEEMED		3,000,000	3,000,000	3,030,000	3,014,768	0	(14,768)	0	(14,768)	0	3,000,000	0	0	0	194,946	07/15/2022.
844895 AT 9	SOUTHWEST GAS CORP 4.450		09/01/2020.	REDEEMED		1,000,000	1,000,000	998,180	999,762	0	59	0	59	0	999,820	0	180	180	33,375	12/01/2020.
85208N AA 8	SPRINT SPECTRUM / SPEC 3.360		12/20/2020.	REDEEMED		500,000	500,000	502,808	501,092	0	(1,092)	0	(1,092)	0	500,000	0	0	0	10,500	03/20/2023.
854502 AC 5	STANLEY BLACK & DECKER 3.400		12/02/2020.	MAKE WHOLE CALL		1,030,214	1,000,000	998,980	999,759	0	123	0	123	0	999,883	0	117	117	64,308	12/01/2021.
854502 AD 3	STANLEY BLACK & DECKER 2.900		12/02/2020.	MAKE WHOLE CALL		2,935,889	2,800,000	2,795,112	2,796,824	0	999	0	999	0	2,797,823	0	2,177	2,177	224,081	11/01/2022.
863667 AB 7	STRYKER CORP 4.375		01/15/2020.	MATURED		1,000,000	1,000,000	993,280	999,932	0	68	0	68	0	1,000,000	0	0	0	21,875	01/15/2020.
870000 HH 2	SWARTHMORE BORO AUTH R 2.950		09/15/2020.	MATURED		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	20,650	09/15/2020.
871829 BG 1	SYSCO CORP 3.550		05/12/2020.	MARKET AXESS		1,039,150	1,000,000	993,580	995,025	0	324	0	324	0	995,349	0	43,801	43,801	23,568	03/15/2025.
189754 AA 2	TAPESTRY INC 4.250		08/27/2020.	SUMRIDGE PARTNERS LLC		1,017,840	1,000,000	998,350	998,686	0	170	0	170	0	998,856	0	18,984	18,984	38,958	04/01/2025.
884315 AG 7	THOMAS & BETTS CORP 5.625	C	12/14/2020.	MAKE WHOLE CALL		2,093,800	2,000,000	1,983,720	1,996,521	0	1,694	0	1,694	0	1,998,215	0	1,785	1,785	215,363	11/15/2021.
88732J AW 8	TIME WARNER CABLE 5.000		02/01/2020.	MATURED		1,000,000	1,000,000	979,200	999,687	0	313	0	313	0	1,000,000	0	0	0	25,000	02/01/2020.
87261Q AB 9	TMS INTERNATIONAL CORP 7.250		12/10/2020.	IMPERIAL CAPITAL		1,022,500	1,000,000	1,045,000	907,080	120,497	(9,578)	0	110,919	0	1,017,999	0	4,501	4,501	96,465	08/15/2025.
89233P 4C 7	TOYOTA MOTOR CREDIT 4.500	C	06/17/2020.	MATURED		1,000,000	1,000,000	1,123,190	1,010,611	0	(10,611)	0	(10,611)	0	1,000,000	0	0	0	22,500	06/17/2020.
89407# AF 5	TRANSWESTERN PIPELINE 5.360		02/18/2020.	MAKE WHOLE CALL		5,133,307	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	184,674	12/09/2020.
89469A AB 0	TREEHOUSE FOODS 4.875		09/25/2020.	REDEEMED		500,000	500,000	507,500	500,236	0	(236)	0	(236)	0	500,000	0	0	0	25,052	03/15/2022.
867914 BK 8	TRUIST FINANCIAL CORP 2.900		03/05/2020.	BARCLAYS CAPITAL INC		1,014,540	1,000,000	1,035,540	1,009,381	0	(1,600)	0	(1,600)	0	1,007,781	0	6,759	6,759	14,983	03/03/2021.
899896 AC 8	TUPPERWARE CORP 4.750		12/03/2020.	MAKE WHOLE CALL		3,064,494	3,000,000	1,830,000	2,994,645	0	(114,885)	1,166,445	(1,281,330)	0	1,713,315	0	1,286,685	1,286,685	207,786	06/01/2021.
90261X HK 1	UBS AG STAMFORD 2.350	C	03/26/2020.	MATURED		1,000,000	1,000,000	999,770	999,954	0	46	0	46	0	1,000,000	0	0	0	11,750	03/26/2020.
907818 DG 0	UNION PACIFIC CORP 4.000		11/01/2020.	REDEEMED		2,100,000	2,100,000	2,281,917	2,120,517	0	(20,517)	0	(20,517)	0	2,100,000	0	0	0	105,000	02/01/2021.
90783W AA 1	UNION PACIFIC PASS THR 5.866		07/02/2020.	REDEEMED		204,923	204,923	204,923	206,975	0	(2,052)	0	(2,052)	0	204,923	0	0	0	6,015	07/02/2030.
913017 BV 0	UNITED TECHNOLOGIES CO 3.100		02/28/2020.	TENDERED		1,039,870	1,000,000	999,230	999,775	0	(0)	0	(0)	0	999,775	0	225	225	47,362	06/01/2022.
913017 CH 0	UNITED TECHNOLOGIES CO 2.650		02/28/2020.	TENDERED		2,146,220	2,000,000	1,997,380	1,998,098	0	38	0	38	0	1,998,137	0	1,863	1,863	163,445	11/01/2026.
91324P BM 3	UNITEDHEALTH GROUP INC 3.875		10/15/2020.	MATURED		1,892,000	1,892,000	1,874,196	1,890,151	0	1,849	0	1,849	0	1,892,000	0	0	0	73,315	10/15/2020.
91159H HL 7	US BANCORP 2.350		12/29/2020.	REDEEMED		1,000,000	1,000,000	999,860	999,959	0	19	0	19	0	999,978	0	22	22	33,292	01/29/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
92343V AX 2	VERIZON COMMUNICATIONS 4.600		06/29/2020.	MAKE WHOLE CALL		1,031,420	1,000,000	1,035,420	1,005,259	0	(2,071)	0	(2,071)	0	1,003,188	0	(3,188)	(3,188)	65,664	04/01/2021.
918204 AV 0	VF CORP 3.500		03/04/2020.	MAKE WHOLE CALL		2,636,445	2,550,000	2,635,157	2,565,930	0	(1,881)	0	(1,881)	0	2,564,049	0	(14,049)	(14,049)	131,814	09/01/2021.
92553P AM 4	VIACOMCBS INC 3.125		05/28/2020.	TENDERED		1,025,590	1,000,000	985,530	995,988	0	643	0	643	0	996,630	0	3,370	3,370	39,739	06/15/2022.
92553P AR 3	VIACOMCBS INC 3.250		05/28/2020.	TENDERED		1,030,740	1,000,000	991,480	996,922	0	370	0	370	0	997,292	0	2,708	2,708	53,580	03/15/2023.
92826C AB 8	VISA INC 2.200		12/14/2020.	MATURED		1,000,000	1,000,000	999,150	999,826	0	174	0	174	0	1,000,000	0	0	0	22,000	12/14/2020.
928563 AA 3	VMWARE INC 2.300		05/11/2020.	MAKE WHOLE CALL		1,733,896	1,724,000	1,686,417	1,712,307	0	6,492	0	6,492	0	1,718,799	0	5,201	5,201	38,533	08/21/2020.
931142 CU 5	WALMART INC 3.625		07/08/2020.	MATURED		1,000,000	1,000,000	999,080	999,938	0	62	0	62	0	1,000,000	0	0	0	36,250	07/08/2020.
931142 CZ 4	WALMART INC 3.250		10/25/2020.	MATURED		1,000,000	1,000,000	935,380	993,528	0	6,472	0	6,472	0	1,000,000	0	0	0	32,500	10/25/2020.
254687 CH 7	WALT DISNEY COMPANY 5.650		08/15/2020.	MATURED		2,000,000	2,000,000	2,074,500	2,033,312	0	(33,312)	0	(33,312)	0	2,000,000	0	0	0	113,000	08/15/2020.
94106L AW 9	WASTE MANAGEMENT INC 4.750		06/30/2020.	MATURED		1,000,000	1,000,000	1,051,010	1,003,342	0	(3,342)	0	(3,342)	0	1,000,000	0	0	0	23,750	06/30/2020.
941063 AQ 2	WASTE MANAGEMENT INC 4.600		12/03/2020.	REDEEMED		1,000,000	1,000,000	997,620	999,603	0	193	0	193	0	999,796	0	204	204	57,756	03/01/2021.
962166 BW 3	WEYERHAEUSER CO 4.625		12/16/2020.	MAKE WHOLE CALL		2,227,340	2,000,000	2,135,480	2,059,416	0	(14,628)	0	(14,628)	0	2,044,788	0	(44,788)	(44,788)	343,222	09/15/2023.
982526 AQ 8	WM WRIGLEY JR CO (144A 3.375		10/21/2020.	MATURED		1,000,000	1,000,000	999,010	999,840	0	160	0	160	0	1,000,000	0	0	0	33,750	10/21/2020.
984121 CD 3	XEROX CORP 4.500		12/30/2020.	MAKE WHOLE CALL		1,022,094	1,000,000	992,460	998,702	0	752	0	752	0	999,454	0	546	546	65,807	05/15/2021.
984121 CH 4	XEROX CORP 2.800		05/15/2020.	MATURED		1,000,000	1,000,000	945,370	994,584	0	5,416	0	5,416	0	1,000,000	0	0	0	14,000	05/15/2020.
136385 AV 3	CANADIAN NATURAL RESOU 3.900	A	06/02/2020.	JEFFERIES & CO INC		3,178,920	3,000,000	2,999,870	2,999,900	0	(44)	0	(44)	0	2,999,856	0	179,064	179,064	98,475	02/01/2025.
67077M AB 4	NUTRIEN LTD 4.875	A	03/30/2020.	MATURED		1,000,000	1,000,000	1,029,650	1,003,783	0	(3,783)	0	(3,783)	0	1,000,000	0	0	0	24,375	03/30/2020.
893526 DK 6	TRANSCANADA PIPELINES 3.800	A	10/01/2020.	MATURED		1,000,000	1,000,000	941,170	994,397	0	5,603	0	5,603	0	1,000,000	0	0	0	38,000	10/01/2020.
00084D AJ 9	ABN AMRO BANK NV (144A 2.450	D	06/04/2020.	MATURED		1,000,000	1,000,000	998,600	999,842	0	158	0	158	0	1,000,000	0	0	0	12,250	06/04/2020.
02315Q AA 6	AMBAC LSNI LLC (144A) 6.000	D	12/31/2020.	PAID ON PRINCIPAL		150	150	0	0	150	0	0	150	0	150	0	0	0	4	02/12/2023.
05252A AN 1	ANZ BANKING GROUP (144 5.100	D	01/13/2020.	MATURED		2,000,000	2,000,000	2,114,400	2,000,484	0	(484)	0	(484)	0	2,000,000	0	0	0	51,000	01/13/2020.
067316 AC 3	BACARDI LTD (144A) 4.500	D	10/17/2020.	MAKE WHOLE CALL		1,440,000	1,440,000	1,475,076	1,445,519	0	(4,356)	0	(4,356)	0	1,441,164	0	(1,164)	(1,164)	81,360	01/15/2021.
191241 AD 0	COCA-COLA FEMSA SAB CV 4.625	D	02/15/2020.	MATURED		2,000,000	2,000,000	2,206,800	2,003,522	0	(3,522)	0	(3,522)	0	2,000,000	0	0	0	46,250	02/15/2020.
191241 AE 8	COCA-COLA FEMSA SAB CV 3.875	D	01/22/2020.	TENDERED		8,606,960	8,000,000	7,894,300	7,953,384	0	576	0	576	0	7,953,960	0	46,040	46,040	655,182	11/26/2023.
22303Q AN 0	COVIDIEN INTERNATIONAL 3.200	D	10/29/2020.	MAKE WHOLE CALL		1,045,430	1,000,000	996,920	999,146	0	263	0	263	0	999,409	0	591	591	73,341	06/15/2022.
23636A AD 3	DANSKE BANK A/S (144A) 2.750	D	09/17/2020.	MATURED		2,000,000	2,000,000	1,995,920	1,999,338	0	662	0	662	0	2,000,000	0	0	0	55,000	09/17/2020.
25243Y AP 4	DIAGEO CAPITAL PLC 4.828	D	07/15/2020.	MATURED		1,000,000	1,000,000	1,131,240	1,009,049	0	(9,049)	0	(9,049)	0	1,000,000	0	0	0	48,280	07/15/2020.
23329P AC 4	DNB BANK ASA (144A) 2.125	D	10/02/2020.	MATURED		1,000,000	1,000,000	999,250	999,792	0	208	0	208	0	1,000,000	0	0	0	21,250	10/02/2020.
404280 AK 5	HSBC HOLDINGS PLC 5.100	D	06/09/2020.	TENDERED		1,044,258	1,006,000	1,137,293	1,029,466	0	(8,074)	0	(8,074)	0	1,021,392	0	(15,392)	(15,392)	73,032	04/05/2021.
404280 BF 5	HSBC HOLDINGS PLC 2.650	D	08/21/2020.	TENDERED		1,031,400	1,000,000	999,060	999,648	0	94	0	94	0	999,742	0	258	258	61,286	01/05/2022.
44987C AC 2	ING BANK NV (144A) 2.450	D	03/16/2020.	MATURED		1,000,000	1,000,000	998,130	999,880	0	120	0	120	0	1,000,000	0	0	0	12,250	03/16/2020.
44987C AG 3	ING BANK NV (144A) 2.700	D	08/17/2020.	MATURED		1,000,000	1,000,000	999,300	999,890	0	110	0	110	0	1,000,000	0	0	0	27,000	08/17/2020.
456873 AA 6	INGERSOLL-RAND 2.625	D	04/13/2020.	REDEEMED		1,000,000	1,000,000	999,340	999,919	0	59	0	59	0	999,978	0	22	22	11,813	05/01/2020.
478375 AD 0	JOHNSON CONTROLS INTER 5.000	D	03/30/2020.	MATURED		1,000,000	1,000,000	1,072,440	1,005,726	0	(5,726)	0	(5,726)	0	1,000,000	0	0	0	25,000	03/30/2020.
53944V AE 9	LLOYDS BANK PLC 2.400	D	03/17/2020.	MATURED		1,000,000	1,000,000	998,360	999,891	0	109	0	109	0	1,000,000	0	0	0	12,000	03/17/2020.
53944V AH 2	LLOYDS BANK PLC 3.500	D	05/21/2020.	TENDERED		2,176,400	2,000,000	1,994,640	1,996,836	0	253	0	253	0	1,997,089	0	2,911	2,911	212,761	05/14/2025.
53944V AK 5	LLOYDS BANK PLC 2.700	D	08/17/2020.	MATURED		2,000,000	2,000,000	2,030,920	2,006,272	0	(6,272)	0	(6,272)	0	2,000,000	0	0	0	54,000	08/17/2020.
552081 AD 3	LYONDELLBASELL 6.000	D	11/05/2020.	REDEEMED		1,054,930	1,000,000	1,151,230	1,034,279	0	(17,473)	0	(17,473)	0	1,016,806	0	38,123	38,123	58,333	11/15/2021.
65557C AR 4	NORDEA BANK ABP (144A) 2.500	D	09/17/2020.	MATURED		2,000,000	2,000,000	1,995,240	1,999,247	0	753	0	753	0	2,000,000	0	0	0	50,000	09/17/2020.
714264 AA 6	PERNOD-RICARD SA (144A 5.750	D	11/06/2020.	MAKE WHOLE CALL		1,289,125	1,250,000	1,331,250	1,262,914	0	(6,709)	0	(6,709)	0	1,256,205	0	(6,205)	(6,205)	103,444	04/07/2021.
714264 AD 0	PERNOD-RICARD SA (144A 4.450	D	11/06/2020.	MAKE WHOLE CALL		2,093,960	2,000,000	2,021,880	2,005,117	0	(2,167)	0	(2,167)	0	2,002,950	0	(2,950)	(2,950)	210,402	01/15/2022.
714295 AB 8	PERRIGO FINANCE UNLIMI 3.500	D	07/04/2020.	MAKE WHOLE CALL		1,044,740	1,000,000	999,370	999,800	0	45	0	45	0	999,846	0	154	154	64,087	12/15/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
71654Q BV 3	PETROLEOS MEXICANOS 4.250	D	01/22/2020.	CITIGROUP GLOBAL MARKETS		1,555,950	1,500,000	1,491,345	1,495,266	0	62	0	62	0	1,495,328	0	60,622	60,622	33,469	01/15/2025.
80281L AC 9	SANTANDER UK GROUP HLD 2.875	D	10/16/2020.	MATURED		1,000,000	1,000,000	998,430	999,711	0	289	0	289	0	1,000,000	0	0	0	28,750	10/16/2020.
80283L AN 3	SANTANDER UK PLC 2.375	D	03/16/2020.	MATURED		1,000,000	1,000,000	997,850	999,870	0	130	0	130	0	1,000,000	0	0	0	11,875	03/16/2020.
80685Q AA 4	SCHLUMBERGER OILFIELD 4.200	D	06/29/2020.	MAKE WHOLE CALL		3,063,205	3,000,000	3,011,500	3,001,125	0	(689)	0	(689)	0	3,000,436	0	(436)	(436)	183,605	01/15/2021.
822582 AM 4	SHELL INTERNATIONAL FI 4.375	D	03/25/2020.	MATURED		1,114,000	1,114,000	1,312,637	1,120,111	0	(6,111)	0	(6,111)	0	1,114,000	0	0	0	24,369	03/25/2020.
83051G AD 0	SKANDINAVISKA ENSKILDA 2.450	D	05/27/2020.	MATURED		1,000,000	1,000,000	998,460	999,844	0	156	0	156	0	1,000,000	0	0	0	12,250	05/27/2020.
83051G AE 8	SKANDINAVISKA ENSKILDA 2.625	D	11/17/2020.	MATURED		1,000,000	1,000,000	999,720	999,932	0	68	0	68	0	1,000,000	0	0	0	26,250	11/17/2020.
83368R AF 9	SOCIETE GENERALE (144A 2.625	D	09/16/2020.	MATURED		1,000,000	1,000,000	995,630	999,323	0	677	0	677	0	1,000,000	0	0	0	26,250	09/16/2020.
85235X AE 5	STADSHYPOTEK AB (144A) 1.750	D	04/09/2020.	MATURED		1,000,000	1,000,000	994,390	999,660	0	340	0	340	0	1,000,000	0	0	0	8,750	04/09/2020.
87020P AE 7	SWEDBANK AB (144A) 2.200	D	03/04/2020.	MATURED		1,000,000	1,000,000	999,340	999,948	0	52	0	52	0	1,000,000	0	0	0	11,000	03/04/2020.
902674 XF 2	UBS AG LONDON (144A) 2.200	D	05/11/2020.	REDEEMED		1,000,000	1,000,000	1,001,500	1,000,177	0	(177)	0	(177)	0	1,000,000	0	0	0	9,167	06/08/2020.
902674 XK 1	UBS AG LONDON (144A) 2.450	D	11/02/2020.	REDEEMED		1,000,000	1,000,000	999,080	999,701	0	253	0	253	0	999,954	0	46	46	22,526	12/01/2020.
90351D AA 5	UBS GROUP FUNDING (144 2.950	D	09/24/2020.	MATURED		1,000,000	1,000,000	998,290	999,707	0	293	0	293	0	1,000,000	0	0	0	29,500	09/24/2020.
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.000	D	08/12/2020.	MATURED		2,000,000	2,000,000	2,051,240	2,004,061	0	(4,061)	0	(4,061)	0	2,000,000	0	0	0	80,000	08/12/2020.
04541G AS 1	ABSLB 2000-LB1 AF6 7.615	..	12/21/2020.	PAID ON PRINCIPAL		446,404	446,404	465,935	444,927	0	1,477	0	1,477	0	446,404	0	0	0	14,386	03/21/2029.
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750	..	12/25/2020.	PAID ON PRINCIPAL		48,909	48,909	48,630	40,873	1	8,036	0	8,037	0	48,909	0	0	0	1,854	03/25/2036.
07386H NQ 0	BALTA 2004-12 1A1 CMO .849	..	11/25/2020.	PAID ON PRINCIPAL		316,529	316,529	246,892	268,478	0	48,051	0	48,051	0	316,529	0	0	0	2,915	01/25/2035.
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.339	..	12/25/2020.	PAID ON PRINCIPAL		31,914	31,914	30,969	31,015	0	899	0	899	0	31,914	0	0	0	835	05/25/2033.
161546 EF 9	CFAB 2003-1 2A2 .808	..	12/28/2020.	PAID ON PRINCIPAL		18,126	18,126	18,140	18,166	0	(40)	0	(40)	0	18,126	0	0	0	169	11/25/2032.
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000	..	12/25/2020.	PAID ON PRINCIPAL		506,457	506,457	525,385	504,919	0	1,538	0	1,538	0	506,457	0	0	0	14,263	12/25/2033.
12646X AJ 1	CSMC 2013-IVR3 A2 CMO 3.000	..	12/25/2020.	PAID ON PRINCIPAL		1,926,268	1,926,268	1,817,916	1,853,320	0	72,948	0	72,948	0	1,926,268	0	0	0	34,176	05/25/2043.
12647M AM 7	CSMC 2013-6 1A1 CMO 2.500	..	12/25/2020.	PAID ON PRINCIPAL		1,115,474	1,115,474	1,089,330	1,100,062	0	15,412	0	15,412	0	1,115,474	0	0	0	18,096	07/25/2028.
12667F A4 7	CWALT 2004-33 3A1 CMO 2.903	..	12/25/2020.	PAID ON PRINCIPAL		115,830	115,830	83,108	52,410	0	63,420	0	63,420	0	115,830	0	0	0	1,835	12/25/2034.
33850R AE 2	FSMT 2017-2 A5 CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		10,195,493	10,195,493	10,282,832	10,247,265	0	(51,772)	0	(51,772)	0	10,195,493	0	0	0	203,401	10/25/2047.
33852B AC 9	FSMT 2019-2 A3 CMO (14 3.500	..	12/25/2020.	PAID ON PRINCIPAL		3,000,865	3,000,865	3,032,749	3,032,262	0	(31,397)	0	(31,397)	0	3,000,865	0	0	0	62,993	12/25/2049.
36242D KV 4	GSR 2004-12 2A2 CMO 4.171	..	05/25/2020.	PAID ON PRINCIPAL		95,140	95,140	45,683	19,167	0	75,973	0	75,973	0	95,140	0	0	0	1,616	12/25/2034.
46640M AX 8	JPMMT 2013-3 A10 CMO (3.383	..	12/25/2020.	PAID ON PRINCIPAL		3,389,143	3,389,143	3,307,592	3,300,485	0	88,658	0	88,658	0	3,389,143	0	0	0	73,396	07/25/2043.
46648R AC 5	JPMMT 2018-1 A3 CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		3,385,559	3,385,559	3,396,668	3,394,077	0	(8,518)	0	(8,518)	0	3,385,559	0	0	0	71,590	06/25/2048.
46648R AE 1	JPMMT 2018-1 A5 CMO 3.500	..	12/25/2020.	PAID ON PRINCIPAL		2,115,974	2,115,974	2,133,497	2,127,430	0	(11,456)	0	(11,456)	0	2,115,974	0	0	0	44,744	06/25/2048.
55275R AD 4	MABS 2006-NC3 A4 .331	..	08/13/2020.	VARIOUS		5,281,329	7,888,346	3,511,892	2,275,419	0	145,570	0	145,570	0	2,420,989	0	2,860,340	2,860,340	54,193	10/25/2036.
585499 AD 8	MELLO 2018-MTG2 A4 CMO 4.000	..	09/25/2020.	PAID ON PRINCIPAL		1,934,295	1,934,295	1,930,063	1,929,633	0	4,662	0	4,662	0	1,934,295	0	0	0	27,101	10/25/2048.
61744C BD 7	MSAC 2004-SD1 A .948	..	12/28/2020.	PAID ON PRINCIPAL		655,442	655,442	588,358	628,752	(0)	26,690	0	26,690	0	655,442	0	0	0	7,024	08/25/2034.
81377N AA 2	SABR 2007-BR3 A2A .218	..	12/28/2020.	PAID ON PRINCIPAL		229,393	229,393	78,526	34,840	0	194,553	0	194,553	0	229,393	0	0	0	1,734	04/25/2037.
81375F CX 9	SASI 1993-7 B1 CMO 6.250	..	12/25/2020.	PAID ON PRINCIPAL		4,059	4,059	3,923	4,024	0	35	0	35	0	4,059	0	0	0	134	12/25/2023.
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000	..	12/25/2020.	PAID ON PRINCIPAL		2,594,997	2,594,997	2,625,408	2,599,490	25,603	(30,096)	0	(4,493)	0	2,594,997	0	0	0	52,377	05/25/2043.
81745E AA 7	SEMT 2013-8 A1 CMO 3.000	..	12/25/2020.	PAID ON PRINCIPAL		2,210,976	2,210,976	2,160,206	2,167,371	0	43,604	0	43,604	0	2,210,976	0	0	0	41,044	06/25/2043.
81746R AD 1	SEMT 2016-2 A4 CMO (14 3.500	..	12/25/2020.	PAID ON PRINCIPAL		11,098,392	11,098,392	11,009,951	11,030,214	(0)	68,178	0	68,178	0	11,098,392	0	0	0	236,377	08/25/2046.
81746Q AA 9	SEMT 2018-2 A1 CMO (14 3.500	..	12/25/2020.	PAID ON PRINCIPAL		5,157,407	5,157,407	5,193,670	5,185,944	0	(28,538)	0	(28,538)	0	5,157,407	0	0	0	108,861	02/25/2048.
81746Q AD 3	SEMT 2018-2 A4 CMO (14 3.500	..	12/25/2020.	PAID ON PRINCIPAL		3,249,361	3,249,361	3,289,978	3,275,274	0	(25,913)	0	(25,913)	0	3,249,361	0	0	0	68,587	02/25/2048.
81743A AD 1	SEMT 2019-5 A4 CMO (14 3.500	..	12/25/2020.	PAID ON PRINCIPAL		2,066,196	2,066,196	2,098,480	2,097,203	0	(31,007)	0	(31,007)	0	2,066,196	0	0	0	45,411	12/25/2049.
939336 PC 1	WAMU 2003-AR1 A6 CMO 3.509	..	12/25/2020.	PAID ON PRINCIPAL		14,783	14,783	13,343	13,612	0	1,171	0	1,171	0	14,783	0	0	0	272	03/25/2033.
95001T AC 9	WFMBS 2019-1 A3 CMO (1 4.000	..	12/25/2020.	PAID ON PRINCIPAL		6,481,893	6,481,893	6,537,597	6,515,981	0	(34,088)	0	(34,088)	0	6,481,893	0	0	0	147,116	11/25/2048.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
97652P AA 9	WIN 2014-1 A1 CMO (144 4.000	..	12/20/2020.	PAID ON PRINCIPAL		598,683	598,683	618,888	612,115	0	(13,432)	0	(13,432)	0	598,683	0	0	0	14,586	06/20/2044.
92977Y BR 1	WMLT 2005-B 4A1 CMO 2.502	..	12/20/2020.	PAID ON PRINCIPAL		175,751	175,751	155,752	107,642	0	68,109	0	68,109	0	175,751	0	0	0	4,462	10/20/2035.
36246M AT 6	AMT 2015-1 (144A) 2.350	..	06/15/2020.	PAID ON PRINCIPAL		5,000,000	5,000,000	5,000,000	4,995,252	0	4,748	0	4,748	0	5,000,000	0	0	0	59,076	06/15/2045.
12632Q AW 3	COMM 2014-CR18 A4 3.550	..	10/15/2020.	PAID ON PRINCIPAL		489,059	489,059	495,421	491,882	0	(2,823)	0	(2,823)	0	489,059	0	0	0	13,105	07/15/2047.
126281 AY 0	CSAIL 2015-C1 A3 3.236	..	11/15/2020.	PAID ON PRINCIPAL		289,817	289,817	294,323	293,697	0	(3,880)	0	(3,880)	0	289,817	0	0	0	7,062	04/15/2050.
46361T AA 0	ICOT 2013-IRV A1 2.068	..	12/15/2020.	PAID ON PRINCIPAL		643,161	643,161	649,565	644,860	0	(1,699)	0	(1,699)	0	643,161	0	0	0	7,244	05/15/2048.
96221Q AF 0	WFRBS 2013-C18 ASB 3.676	..	12/15/2020.	PAID ON PRINCIPAL		1,785,894	1,785,894	1,839,394	1,799,377	0	(13,483)	0	(13,483)	0	1,785,894	0	0	0	40,593	12/15/2046.
02007J AB 3	ALLYA 2018-3 A2 2.720	..	02/15/2020.	PAID ON PRINCIPAL		1,768,063	1,768,063	1,765,237	1,767,883	0	180	0	180	0	1,768,063	0	0	0	4,265	05/17/2021.
95168W AQ 0	WSTC 2014-2A A1AR (144 1.100	..	10/16/2020.	PAID ON PRINCIPAL		1,051,129	1,051,129	1,051,129	1,051,881	0	(752)	0	(752)	0	1,051,129	0	0	0	15,383	01/16/2027.
3899999. Total - Bonds - Industrial and Miscellaneous						529,577,295	522,299,700	524,310,866	517,327,508	197,250	(209,997)	2,719,085	(2,731,833)	0	514,595,674	0	5,629,817	5,629,817	23,646,530	XXX
8399997. Total - Bonds - Part 4						996,155,657	988,529,013	1,015,889,957	984,879,119	197,250	(1,450,814)	2,719,085	(3,972,650)	0	980,906,468	0	5,897,384	5,897,384	37,143,384	XXX
8399998. Total - Bonds - Summary Item from Part 5						1,027,963,211	1,027,964,002	1,028,005,654	1,028,005,654	0	(55,504)	0	(55,504)	0	1,027,950,149	0	13,061	13,061	782,317	XXX
8399999. Total - Bonds						2,024,118,867	2,016,493,014	2,043,895,610	2,012,884,773	197,250	(1,506,318)	2,719,085	(4,028,154)	0	2,008,856,617	0	5,910,446	5,910,446	37,925,701	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
151327 20 2	CENTAUR FDG CORP PFD 9.08% SER B 144A..	D	04/21/2020.	ISSUE CALLED at 1000.000	25,000.000	25,000,000	1,000.00	25,162,500	25,515,625	(520,251)	0	0	(520,251)	0	24,995,374	0	4,626	4,626	901,694	XXX
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred						25,000,000	XXX	25,162,500	25,515,625	(520,251)	0	0	(520,251)	0	24,995,374	0	4,626	4,626	901,694	XXX
8999997. Total - Preferred Stocks - Part 4						25,000,000	XXX	25,162,500	25,515,625	(520,251)	0	0	(520,251)	0	24,995,374	0	4,626	4,626	901,694	XXX
8999999. Total - Preferred Stocks						25,000,000	XXX	25,162,500	25,515,625	(520,251)	0	0	(520,251)	0	24,995,374	0	4,626	4,626	901,694	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
91734M 10 3	US ECOLOGY INC	..	12/31/2020.	CITIGROUP GLOBAL MKTS	4,843.000	177,025	XXX	147,227	0	0	0	0	0	0	147,227	0	29,798	29,798	0	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						177,025	XXX	147,227	0	0	0	0	0	0	147,227	0	29,798	29,798	0	XXX
9799997. Total - Common Stocks - Part 4						177,025	XXX	147,227	0	0	0	0	0	0	147,227	0	29,798	29,798	0	XXX
9799998 Total - Common Stocks - Summary Item from Part 5						3,384,390	XXX	3,413,556	0	0	0	161,881	(161,881)	0	3,251,676	0	132,715	132,715	407	XXX
9799999. Total - Common Stocks						3,561,416	XXX	3,560,784	0	0	0	161,881	(161,881)	0	3,398,903	0	162,513	162,513	407	XXX
9899999. Total - Preferred and Common Stocks						28,561,416	XXX	28,723,284	25,515,625	(520,251)	0	0	161,881	(682,132)	0	28,394,277	0	167,139	167,139	902,101	XXX
9999999. Total - Bonds, Preferred and Common Stocks						2,052,680,283	XXX	2,072,618,894	2,038,400,398	(323,001)	(1,506,318)	2,880,966	(4,710,286)	0	2,037,250,894	0	6,077,585	6,077,585	38,827,802	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment																				
083536 BE 1	BEREA EDUCNTL FACS (BEREA COLLEGE)S20	..	06/29/2020	MORGAN STANLEY	07/01/2020	MORGAN STANLEY	1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	0	0	0	137	125
083536 AB 8	BEREA EDUCTNL FACS (BEREA COLLEGE) S2	..	06/29/2020	MORGAN STANLEY	07/01/2020	MORGAN STANLEY	2,245,000	2,245,000	2,245,000	2,245,000	0	0	0	0	0	0	0	0	182	166
196632 BK 8	COLORADO SPRINGS UTILITIES REV RMKT S	..	06/24/2020	BARCLAYS CAPITAL INC	07/02/2020	BARCLAYS CAPITAL INC	10,810,000	10,810,000	10,810,000	10,810,000	0	0	0	0	0	0	0	0	1,289	856
402207 AD 6	GULF COAST INDL DEV AUTH (EXXONMOBIL)	..	11/25/2020	J P MORGAN CHASE SECU	12/03/2020	J P MORGAN CHASE SEC	14,500,000	14,500,000	14,500,000	14,500,000	0	0	0	0	0	0	0	0	792	507
45203H YZ 9	ILLINOIS FIN AUTH (NORTHWESTERN) S200	..	03/25/2020	BAS-MERRILL LYNCH	04/22/2020	BAS-MERRILL LYNCH	47,890,000	47,890,000	47,890,000	47,890,000	0	0	0	0	0	0	0	0	145,763	84,135
45200F EG 0	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S	..	03/26/2020	GOLDMAN SACHS & CO	04/09/2020	GOLDMAN SACHS & CO	26,303,000	26,303,000	26,303,000	26,303,000	0	0	0	0	0	0	0	0	82,818	42,398
546398 ZP 6	LOUISIANA PUB FAC (AIR PRODS CHEMS)S0	..	09/24/2020	J P MORGAN CHASE SECU	10/02/2020	J P MORGAN CHASE SEC	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	73	49
57585K GP 7	MASSACHUSETTS H/E (HARVARD UNIV) S199	..	09/25/2020	J P MORGAN CHASE SECU	10/01/2020	J P MORGAN CHASE SEC	22,610,000	22,610,000	22,610,000	22,610,000	0	0	0	0	0	0	0	0	766	541
60528A AS 3	MISSISSIPPI BUS FIN COM CHEVRON S2007	..	07/23/2020	BAS-MERRILL LYNCH	08/24/2020	BAS-MERRILL LYNCH	21,550,000	21,550,000	21,550,000	21,550,000	0	0	0	0	0	0	0	0	3,203	1,437
60528A BL 7	MISSISSIPPI BUS FIN COM CHEVRON S2009	..	06/30/2020	BAS-MERRILL LYNCH	07/01/2020	BAS-MERRILL LYNCH	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	367	350
60528A CA 0	MISSISSIPPI BUS FIN COM CHEVRON S2010	..	07/23/2020	BAS-MERRILL LYNCH	08/24/2020	BAS-MERRILL LYNCH	28,700,000	28,700,000	28,700,000	28,700,000	0	0	0	0	0	0	0	0	4,266	1,913
644614 FP 9	NEW HAMPSHIRE H&E (DARTMOUTH) S2011	..	03/24/2020	U S BANCORP	04/16/2020	U S BANCORP	6,460,000	6,460,000	6,460,000	6,460,000	0	0	0	0	0	0	0	0	17,820	8,236
64972F 6V 3	NEW YORK CITY FIN AUTH WTR & SWR S12	..	09/24/2020	U S BANCORP	10/02/2020	U S BANCORP	10,480,000	10,480,000	10,480,000	10,480,000	0	0	0	0	0	0	0	0	544	301
67756D AZ 9	OHIO HGR ED FAC COMM (CLEV CLINIC) S1	..	09/24/2020	BARCLAYS CAPITAL INC	10/01/2020	TENDERED	3,800,000	3,800,000	3,800,000	3,800,000	0	0	0	0	0	0	0	0	252	173
771902 FC 2	ROCHESTER HLTH CARE FAC REV (MAYO) S0	..	03/31/2020	WELLS FARGO SECURITIE	04/23/2020	WELLS FARGO SECURITI	8,245,000	8,245,000	8,245,000	8,243,555	0	(1,445)	0	(1,445)	0	0	1,445	1,445	11,838	5,379
914455 LP 3	UNIV OF MICHIGAN REV S2012A	..	03/26/2020	CITIGROUP GLOBAL MARK	04/09/2020	CITIGROUP GLOBAL MAR	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	8,057	4,582
915137 U3 5	UNIV OF TEXAS FING SYS REF S2008B	..	09/24/2020	WELLS FARGO SECURITIE	10/01/2020	WELLS FARGO SECURITI	91,150,000	91,150,000	91,150,000	91,150,000	0	0	0	0	0	0	0	0	201,059	135,724
915137 T8 6	UNIV OF TEXAS FING SYS REV S2008B	..	06/24/2020	J P MORGAN CHASE SECU	07/02/2020	J P MORGAN CHASE SEC	32,955,000	32,955,000	32,955,000	32,955,000	0	0	0	0	0	0	0	0	2,566	1,486
915115 3V 9	UNIV OF TEXAS PERM UNIV FUND SYS S200	..	09/24/2020	WELLS FARGO SECURITIE	10/01/2020	WELLS FARGO SECURITI	39,790,000	39,790,000	39,790,000	39,790,000	0	0	0	0	0	0	0	0	94,771	46,375
915115 3W 7	UNIV OF TEXAS PERM UNIV FUND SYS S200	..	09/24/2020	GOLDMAN SACHS & CO	10/01/2020	GOLDMAN SACHS & CO	3,635,000	3,635,000	3,635,000	3,635,000	0	0	0	0	0	0	0	0	220	194
914455 HE 3	UNIVERSITY OF MICHIGAN REV S2008B	..	03/25/2020	BAS-MERRILL LYNCH	04/13/2020	BAS-MERRILL LYNCH	21,860,000	21,860,000	21,860,000	21,860,000	0	0	0	0	0	0	0	0	65,502	39,217
		..					0	0	0	0	0	0	0	0	0	0	0	0	0	0
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						403,683,000	403,683,000	403,683,000	403,681,555	0	(1,445)	0	(1,445)	0	0	1,445	1,445	642,287	374,141

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
00724P AC 3	ADOBE INC	..	01/22/2020	BAS-MERRILL LYNCH	01/22/2020	U S BANCORP	2,000,000	1,998,700	2,000,260	1,998,709	0	9	0	9	0	0	1,551	1,551	0	0
032095 AK 7	AMPHENOL CORP	..	02/13/2020	BAS-MERRILL LYNCH	02/13/2020	BAS-MERRILL LYNCH	3,000,000	2,994,870	2,997,720	2,994,857	0	(13)	0	(13)	0	0	2,863	2,863	0	0
21987B BB 3	CODELCO (144A)	D	01/07/2020	J P MORGAN CHASE SECU	01/08/2020	CITIGROUP GLOBAL MAR	3,000,000	2,993,610	2,995,410	2,993,617	0	7	0	7	0	0	1,793	1,793	0	0
743874 AC 3	PFMT 2020-1 A2 CMO (144A)	..	02/14/2020	AMHERST PIERPONT SEC	12/25/2020	PAID ON PRINCIPAL	3,831,002	3,885,474	3,831,002	3,831,002	0	(54,472)	0	(54,472)	0	0	0	0	63,437	7,981
09661R AA 9	BMWOT 2020-A A1	..	07/08/2020	J P MORGAN CHASE SECU	07/27/2020	TRAVELERS MMLP	39,000,000	39,000,000	39,000,000	39,000,000	0	(0)	0	(0)	0	0	0	0	2,654	0
14315X AA 6	CARMX 2020-1 A1	..	01/14/2020	BAS-MERRILL LYNCH	01/27/2020	TRAVELERS MMLP	31,500,000	31,500,000	31,503,150	31,499,995	0	(5)	0	(5)	0	0	3,155	3,155	7,771	0
14315F AA 5	CARMX 2020-3 A1	..	07/14/2020	BARCLAYS CAPITAL INC	07/27/2020	TRAVELERS MMLP	35,500,000	35,500,000	35,503,550	35,500,000	0	(0)	0	(0)	0	0	3,550	3,550	1,363	0
14316H AA 0	CARMX 2020-4 A1	..	10/14/2020	RBC CAPITAL MARKETS	10/23/2020	TRAVELERS MMLP	44,500,000	44,500,000	44,500,000	44,500,000	0	0	0	0	0	0	(0)	(0)	598	0
14043M AA 9	COPAR 2020-1 A1	..	02/11/2020	RBC CAPITAL MARKETS	02/21/2020	TRAVELERS MMLP	53,150,000	53,150,000	53,150,000	53,149,997	0	(3)	0	(3)	0	0	3	3	4,834	0
34533G AA 7	FORDO 2020-B A1	..	06/16/2020	CITIGROUP GLOBAL MARK	07/15/2020	PAID ON PRINCIPAL	12,118,393	12,118,393	12,118,393	12,118,393	0	0	0	0	0	0	0	0	2,300	0
34533G AA 7	FORDO 2020-B A1	..	06/16/2020	CITIGROUP GLOBAL MARK	07/27/2020	TRAVELERS MMLP	35,881,607	35,881,607	35,881,607	35,881,803	0	196	0	196	0	0	(196)	(196)	9,952	0
34533Y AA 8	FORDO 2020-C A1	..	11/17/2020	BAS-MERRILL LYNCH	12/15/2020	PAID ON PRINCIPAL	6,455,182	6,455,182	6,455,182	6,455,182	0	0	0	0	0	0	0	0	782	0
34533Y AA 8	FORDO 2020-C A1	..	11/17/2020	BAS-MERRILL LYNCH	12/22/2020	TRAVELERS MMLP	23,544,818	23,544,818	23,541,757	23,544,817	0	(0)	0	(0)	0	0	(3,061)	(3,061)	3,650	0
362569 AH 8	GMALT 2020-3 A1	..	09/22/2020	WELLS FARGO SECURITIE	10/20/2020	PAID ON PRINCIPAL	6,510,842	6,510,842	6,510,842	6,510,842	0	0	0	0	0	0	0	0	677	0
362569 AH 8	GMALT 2020-3 A1	..	09/22/2020	WELLS FARGO SECURITIE	10/23/2020	TRAVELERS MMLP	23,489,158	23,489,158	23,489,158	23,489,158	0	(0)	0	(0)	0	0	0	0	2,790	0
36258N AA 0	GMCAR 2020-1 A1	..	01/08/2020	WELLS FARGO SECURITIE	01/27/2020	TRAVELERS MMLP	16,000,000	16,000,000	16,000,000	15,999,996	0	(4)	0	(4)	0	0	4	4	9,417	0
362590 AA 9	GMCAR 2020-3 A1	..	08/11/2020	CITIGROUP GLOBAL MARK	08/24/2020	TRAVELERS MMLP	35,000,000	35,000,000	35,000,000	35,000,000	0	(0)	0	(0)	0	0	0	0	921	0
36260K AA 2	GMCAR 2020-4 A1	..	10/06/2020	J P MORGAN CHASE SECU	10/23/2020	TRAVELERS MMLP	43,500,000	43,500,000	43,495,650	43,500,000	0	(0)	0	(0)	0	0	(4,350)	(4,350)	2,016	0
43813K AA 0	HAROT 2020-3 A1	..	09/22/2020	BARCLAYS CAPITAL INC	10/19/2020	PAID ON PRINCIPAL	8,336,739	8,336,739	8,336,739	8,336,739	0	0	0	0	0	0	0	0	874	0
43813K AA 0	HAROT 2020-3 A1	..	09/22/2020	BARCLAYS CAPITAL INC	10/23/2020	TRAVELERS MMLP	45,663,261	45,663,261	45,663,261	45,663,228	0	(33)	0	(33)	0	0	33	33	5,747	0
44933F AA 4	HART 2020-B A1	..	07/14/2020	CITIGROUP GLOBAL MARK	07/27/2020	TRAVELERS MMLP	30,000,000	30,000,000	30,000,000	30,000,000	0	(0)	0	(0)	0	0	0	0	1,129	0
50116Y AA 9	KCOT 2020-2 A1 (144A)	..	07/21/2020	MUFG SECURITIES AMERI	08/17/2020	PAID ON PRINCIPAL	2,269,714	2,269,714	2,269,714	2,269,714	0	0	0	0	0	0	0	0	322	0
50116Y AA 9	KCOT 2020-2 A1 (144A)	..	07/21/2020	MUFG SECURITIES AMERI	08/24/2020	TRAVELERS MMLP	7,730,286	7,730,286	7,731,059	7,730,257	0	(29)	0	(29)	0	0	802	802	1,503	0
58769E AA 6	MBALT 2020-B A1	..	09/15/2020	MIZUHO INTERNATIONAL	10/15/2020	PAID ON PRINCIPAL	6,091,587	6,091,587	6,091,587	6,091,587	0	0	0	0	0	0	0	0	686	0
58769E AA 6	MBALT 2020-B A1	..	09/15/2020	MIZUHO INTERNATIONAL	10/23/2020	TRAVELERS MMLP	12,708,413	12,708,413	12,708,413	12,708,430	0	17	0	17	0	0	(17)	(17)	1,950	0
58769V AA 8	MBART 2020-1 A1	..	06/16/2020	J P MORGAN CHASE SECU	07/15/2020	PAID ON PRINCIPAL	6,437,392	6,437,392	6,437,392	6,437,392	0	0	0	0	0	0	0	0	1,034	0
58769V AA 8	MBART 2020-1 A1	..	06/16/2020	J P MORGAN CHASE SECU	07/27/2020	TRAVELERS MMLP	18,062,608	18,062,608	18,062,608	18,062,707	0	99	0	99	0	0	(99)	(99)	4,482	0
92868J AA 4	VALET 2020-1 A1	..	05/12/2020	BARCLAYS CAPITAL INC	05/21/2020	TRAVELERS MMLP	17,000,000	17,000,000	17,001,700	17,000,003	0	3	0	3	0	0	1,697	1,697	283	0
92888E AA 1	VFET 2020-1A A1 (144A)	..	09/15/2020	J P MORGAN CHASE SECU	10/15/2020	PAID ON PRINCIPAL	11,431,450	11,431,450	11,431,450	11,431,450	0	0	0	0	0	0	0	0	1,517	0
92888E AA 1	VFET 2020-1A A1 (144A)	..	09/15/2020	J P MORGAN CHASE SECU	10/23/2020	TRAVELERS MMLP	40,568,550	40,568,550	40,572,606	40,568,718	0	169	0	169	0	0	3,888	3,888	7,343	0
3899999. Total - Bonds - Industrial and Miscellaneous							624,281,002	624,322,654	624,280,211	624,268,594	0	(54,059)	0	(54,059)	0	0	11,616	11,616	140,031	7,981
8399998. Total - Bonds							1,027,964,002	1,028,005,654	1,027,963,211	1,027,950,149	0	(55,504)	0	(55,504)	0	0	13,061	13,061	782,317	382,123
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
05352A 10 0	AVANTOR INC	..	12/10/2020	DIST FROM PARTNERSHIP	12/22/2020	CITIGROUP GLOBAL MKTS	104,821.000	2,822,837	2,885,461	2,822,837	0	0	0	0	0	0	62,624	62,624	0	0
91734M 10 3	US ECOLOGY INC	..	05/04/2020	DIST FROM PARTNERSHIP	12/31/2020	CITIGROUP GLOBAL MKTS	13,669.000	590,719	498,929	428,839	0	0	161,881	(161,881)	0	0	70,091	70,091	407	0
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								3,413,556	3,384,390	3,251,676	0	0	161,881	(161,881)	0	0	132,715	132,715	407	0
9799998. Total - Common Stocks								3,413,556	3,384,390	3,251,676	0	0	161,881	(161,881)	0	0	132,715	132,715	407	0
9899999. Total - Preferred and Common Stocks								3,413,556	3,384,390	3,251,676	0	0	161,881	(161,881)	0	0	132,715	132,715	407	0
9999999. Total - Bonds, Preferred and Common Stocks							1,031,419,210	1,031,347,601	1,031,201,825	0	(55,504)	161,881	(217,385)	0	0	145,776	145,776	782,724	382,123	

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer											
31090@ 10 4	FARMINGTON CASUALTY COMPANY		41483	06-1067463	8bi	NO	0	289,594,630	0	1,000.000	100.0
89431@ 10 0	TRAVELERS CAS & SUR CO OF AMERICA		31194	06-0907370	8bi	NO	0	2,091,034,607	0	5,400.000	100.0
89431* 10 2	TRAVELERS CASUALTY INS. CO OF AMERICA		19046	06-0876835	8bi	NO	0	551,758,575	0	30,000.000	100.0
89432# 10 7	TRAVELERS CASUALTY CO. OF CONNECTICUT		36170	06-1286266	8bi	NO	0	90,875,193	0	1,500.000	100.0
89432* 10 1	TRAVELERS COMMERCIAL INSURANCE COMPANY		36137	06-1286268	8bi	NO	0	106,623,557	0	1,500.000	100.0
89432@ 10 9	TRAVELERS EXCESS & SURPLUS LINES CO		29696	06-1203698	8bi	NO	0	64,046,466	0	100.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer							0	3,193,933,028	0	XXX	XXX
Common Stocks - Alien Insurer											
C9082# 10 5	TRAVELERS INSURANCE COMPANY OF CANADA	A	0	AA-1560039	8biv	NO	0	363,885,622	0	280,000.000	100.0
1499999. Total - Common Stocks - Alien Insurer							0	363,885,622	0	XXX	XXX
Common Stocks - Non-Insurer Which Controls Insurer											
C3300* 10 8	8527512 CANADA INC	A	0		8biii	NO	0	640,636,799	0	83,712.000	77.5
1599999. Total - Common Stocks - Non-Insurer Which Controls Insurer							0	640,636,799	0	XXX	XXX
1899999. Total - Common Stocks							0	4,198,455,450	0	XXX	XXX
1999999. Total - Preferred and Common Stock							0	4,198,455,450	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....6,701,506,265.
2. Total amount of intangible assets nonadmitted $.....0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
Common Stocks					
257219 10 5	THE DOMINION OF CANADA GENERAL INSURANCE COMPANY	8527512 CANADA INC	0	404.000	77.5
89440# 10 7	TRAVELERS GLOBAL, INC	TRAVELERS CAS & SUR CO OF AMERICA	0	100.000	100.0
89435# 10 4	TRAVELERS MGA, INC	FARMINGTON CASUALTY COMPANY	0	1,000.000	100.0
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. Political Subdivisions (Direct and Guaranteed) - Issuer Obligations																			
BURLINGTON CNTY GO S2020A		..	06/18/2020.	MORGAN STANLEY	05/01/2021.	760,000	0	0	0	0	760,000	760,000	2,102	0	0.55	0.55	MAY...	0	0
SANTA MONICA-MALIBU USD GO S2019A		..	09/08/2020.	MORGAN STANLEY	08/01/2021.	10,639,656	0	(124,004)	0	0	10,405,000	10,763,660	173,417	0	4.00	0.13	FA.....	0	45,088
1899999. U.S. Political Subdivisions (Direct and Guaranteed) - Issuer Obligations						11,399,656	0	(124,004)	0	0	11,165,000	11,523,660	175,518	0	XXX	XXX	XXX	0	45,088
2499999. Total - U.S. Political Subdivisions (Direct and Guaranteed)						11,399,656	0	(124,004)	0	0	11,165,000	11,523,660	175,518	0	XXX	XXX	XXX	0	45,088
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
TRAVELERS M MKT LIQUIDITY POOL		..	12/31/2020.	TRAVELERS M MKT LIQUIDITY POOL	04/01/2021.	763,209,172	0	0	0	0	763,209,172	763,209,172	0	0	0.18	0.17	MON..	85,635	0
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						763,209,172	0	0	0	0	763,209,172	763,209,172	0	0	XXX	XXX	XXX	85,635	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						763,209,172	0	0	0	0	763,209,172	763,209,172	0	0	XXX	XXX	XXX	85,635	0
Total Bonds																			
7699999. Subtotals - Issuer Obligations						774,608,828	0	(124,004)	0	0	774,374,172	774,732,832	175,518	0	XXX	XXX	XXX	85,635	45,088
8399999. Subtotals - Bonds						774,608,828	0	(124,004)	0	0	774,374,172	774,732,832	175,518	0	XXX	XXX	XXX	85,635	45,088
9199999. Total - Short-Term Investments						774,608,828	0	(124,004)	0	0	XXX	774,732,832	175,518	0	XXX	XXX	XXX	85,635	45,088

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 10,639,656	1C 760,000	1D 0	1E 763,209,172	1F 0	1G 0
2A 0	2B 0	2C 0				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Short Futures																			
Hedging Other																			
TYM0	1,000	1,000,000	US 10-YR NOTE	PORTFOLIO HEDGE	D-1	INTEREST	06/30/2020.	CBT	02/24/2020	137.4102	03/16/2020	132.5867	SALE	(4,823,437)	(4,823,439)	0	0		(1,000)
TYM0	500	500,000	US 10-YR NOTE	PORTFOLIO HEDGE	D-1	INTEREST	06/30/2020.	CBT	02/25/2020	137.4102	03/16/2020	133.0813	SALE	(2,164,453)	(2,164,455)	0	0		(1,000)
1609999999. Total-Short Futures-Hedging Other														(6,987,891)	(6,987,894)	0	0	XXX	XXX
1649999999. Total-Short Futures														(6,987,891)	(6,987,894)	0	0	XXX	XXX
Totals																			
1709999999. Total-Hedging Other														(6,987,891)	(6,987,894)	0	0	XXX	XXX
1759999999. TOTAL														(6,987,891)	(6,987,894)	0	0	XXX	XXX

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
000000 00 0	REPO - BOFA A TREASURY		1.A	2,084,916	2,084,916	01/04/2021
000000 00 0	REPO - CITIBANK A TREASURY		1.A	15,586	15,586	01/04/2021
000000 00 0	REPO - JP A TREASURY		1.A	2,084,916	2,084,916	01/04/2021
000000 00 0	REPO - MIZUHO A TREASURY		1.A	2,084,916	2,084,916	01/04/2021
0199999.	U.S. Government - Issuer Obligations			6,270,334	6,270,334	XXX
0599999.	Total - U.S. Government			6,270,334	6,270,334	XXX
Totals						
6399999.	Total - Issuer Obligations			6,270,334	6,270,334	XXX
7099999.	Subtotal - Bonds			6,270,334	6,270,334	XXX
9999999.	Totals			6,270,334	6,270,334	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(48,831,506) Book/Adjusted Carrying Value $.....(48,831,506)
2. Average balance for the year: Fair Value $.....22,302,963 Book/Adjusted Carrying Value $.....22,302,963

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 6,270,334	1B 0	1C 0
	1D 0	1E 0
	1F 0	1G 0
2A 0	2B 0	2C 0
3A 0	3B 0	3C 0
4A 0	4B 0	4C 0
5A 0	5B 0	5C 0
6 0		

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

1. The activity for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0

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							
Bank of America, N.A.	Hartford,CT		0.00	0	0	(815,628)	XXX
Citibank, N.A. - China	Shanghai,CH		0.00	0	0	0	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	(815,628)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(815,628)	XXX
0599999. Total Cash		XXX	XXX	0	0	(815,628)	XXX

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

1. January	(383,999)	4. April	(673,165)	7. July	(939,617)	10. October	(529,173)
2. February	(294,494)	5. May	(735,521)	8. August	(756,794)	11. November	(339,376)
3. March	(507,946)	6. June	(1,031,664)	9. September	(384,108)	12. December	(815,628)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

NONE

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/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	SURETY/GENERAL PURPOSE	0	0	160,619	172,220
5. California CA	B	WORKERS COMP	0	0	640,410,413	701,717,026
6. Colorado CO			0	0	0	0
7. Connecticut CT	B	GENERAL PURPOSE-HOME STATE DEPOSIT	3,106,959	3,296,470	0	0
8. Delaware DE	B	WORKERS COMP	0	0	125,515	134,387
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	GENERAL PURPOSE	0	0	135,974	145,586
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	WORKERS COMP	0	0	2,010,116	2,113,755
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	WORKERS COMP/GENERAL PURPOSE	0	0	223,710	247,277
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT	B	WORKERS COMP	0	0	110,780	116,788
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	WORKERS COMP/GENERAL PURPOSE	0	0	337,589	380,157
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	GENERAL PURPOSE	0	0	837,453	866,991
33. New York NY			0	0	0	0
34. North Carolina NC	B	GENERAL PURPOSE	0	0	536,038	559,919
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR	B	SURETY/WORKERS COMP	0	0	31,916,836	34,823,218
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR	B	GENERAL PURPOSE	0	0	1,197,281	1,201,840
55. US Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	58,341,297	61,131,923
59. Total	XXX	XXX	3,106,959	3,296,470	736,343,620	803,611,085
DETAILS OF WRITE-INS						
5801. OTHER	B	DEPARTMENT OF LABOR	0	0	35,539,244	37,332,685
5802. OTHER	B	TREASURIES FUTURES COLLATERAL	0	0	8,056,710	8,493,680
5803. OTHER	B	USAIG WORKERS COMPENSATION	0	0	517,457	524,715
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	14,227,885	14,780,842
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	58,341,297	61,131,923